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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/05/2019 TO 17/05/2019

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
2019/05/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	2025	01/08/2019			Bond Future	136.8159	136.8159	136.5433	136.5433	(0.199)	0.0000	0.0000	1,622
2019/05/17	2025	07/11/2019			Bond Future	139.6290	139.6290	139.3505	139.3505	(0.199)	0.0000	0.0000	0
2019/05/17	2025	06/02/2020			Bond Future	140.9185	140.9185	140.6342	140.6342	(0.202)	0.0000	0.0000	0
2019/05/17	2029	01/08/2019			Bond Future	103.6893	103.6893	103.7048	103.7048	0.015	0.0000	0.0000	4,132
2019/05/17	2029	07/11/2019			Bond Future	104.7302	104.7302	104.7457	104.7457	0.015	0.0000	0.0000	0
2019/05/17	2029	06/02/2020			Bond Future	106.7998	106.7998	106.8155	106.8155	0.015	0.0000	0.0000	0
2019/05/17	2030	01/08/2019	9.91	Put	Bond Future	251.5400	0.2515	304.5200	0.3045	21.062	0	0	0
2019/05/17	2030	01/08/2019	9.68	Call	Bond Future	3,758.6800	3.7587	3,395.3800	3.3954	(9.666)	0	0	0
2019/05/17	2030	01/08/2019	8.67	Put	Bond Future	3,427.0700	3.4271	3,788.5400	3.7885	10.547	0	0	0
2019/05/17	2030	01/08/2019	9.15	Put	Bond Future	1,464.9900	1.4650	1,684.8000	1.6848	15.004	0	0	0
2019/05/17	2030	01/08/2019			Bond Future	9.1413	92.5336	9.2128	92.0838	0.782	0.0000	0.0000	49,379
2019/05/17	2030	01/08/2019	8.35	Put	Bond Future	5,280.8300	5.2808	5,701.1600	5.7012	7.960	0	0	0
2019/05/17	2030	01/08/2019	8.35	Call	Bond Future	100.2400	0.1002	70.7400	0.0707	(29.429)	0	0	2,025
2019/05/17	2030	01/08/2019	9.22	Put	Bond Future	1,265.4700	1.2655	1,464.1300	1.4641	15.699	0	0	0
2019/05/17	2030	01/08/2019	9.22	Call	Bond Future	1,760.4500	1.7604	1,509.2800	1.5093	(14.267)	0	0	5,400
2019/05/17	2030	01/08/2019	9.69	Call	Bond Future	3,808.2700	3.8083	3,443.2000	3.4432	(9.586)	0	0	0
2019/05/17	2030	01/08/2019	9.69	Put	Bond Future	428.8500	0.4288	513.6100	0.5136	19.764	0	0	5,400
2019/05/17	2030	01/08/2019	9.91	Call	Bond Future	4,939.6100	4.9396	4,542.7600	4.5428	(8.034)	0	0	0
2019/05/17	2030	01/08/2019	9.92	Call	Bond Future	4,992.3800	4.9924	4,594.3700	4.5944	(7.972)	0	0	0
2019/05/17	2030	01/08/2019	9.90	Put	Bond Future	257.7900	0.2578	311.9500	0.3120	21.009	0	0	0
2019/05/17	2030	01/08/2019	9.68	Put	Bond Future	439.3600	0.4394	525.8900	0.5259	19.695	0	0	4,800
2019/05/17	2030	01/08/2019	8.67	Call	Bond Future	386.6000	0.3866	298.2400	0.2982	(22.856)	0	0	5,400
2019/05/17	2030	01/08/2019	9.15	Call	Bond Future	1,519.7700	1.5198	1,289.7500	1.2897	(15.135)	0	0	2,025
2019/05/17	2030	01/08/2019	9.92	Put	Bond Future	245.4400	0.2454	297.2600	0.2973	21.113	0	0	0
2019/05/17	2030	01/08/2019	9.90	Call	Bond Future	4,886.9300	4.8869	4,491.2600	4.4913	(8.096)	0	0	0
2019/05/17	2030	01/08/2019	8.77	Put	Bond Future	2,932.7200	2.9327	3,267.7000	3.2677	11.422	0	0	0
2019/05/17	2030	01/08/2019	8.77	Call	Bond Future	548.3000	0.5483	433.4500	0.4334	(20.947)	0	0	0
2019/05/17	2030	01/08/2019	9.27	Put	Bond Future	1,136.5300	1.1365	1,320.4700	1.3205	16.184	0	0	0
2019/05/17	2030	01/08/2019	9.27	Call	Bond Future	1,944.2400	1.9442	1,678.3500	1.6784	(13.676)	0	0	0
2019/05/17	2030	07/11/2019	9.49	Put	Bond Future	1,561.6800	1.5617	1,731.2700	1.7313	10.859	0	0	0
2019/05/17	2030	07/11/2019	9.76	Put	Bond Future	1,096.4000	1.0964	1,223.3200	1.2233	11.576	0	0	5,500
2019/05/17	2030	07/11/2019			Bond Future	9.1977	94.4128	9.2721	93.9535	0.809	0.0000	0.0000	0
2019/05/17	2030	07/11/2019	9.10	Put	Bond Future	2,594.1900	2.5942	2,838.7600	2.8388	9.428	0	0	0
2019/05/17	2030	07/11/2019	9.10	Call	Bond Future	1,986.6000	1.9866	1,771.9100	1.7719	(10.807)	0	0	5,500
2019/05/17	2030	07/11/2019	9.48	Call	Bond Future	3,309.7800	3.3098	3,021.8700	3.0219	(8.699)	0	0	0
2019/05/17	2030	07/11/2019	9.48	Put	Bond Future	1,583.0400	1.5830	1,754.3900	1.7544	10.824	0	0	0
2019/05/17	2030	07/11/2019	8.60	Put	Bond Future	4,574.9900	4.5750	4,920.8900	4.9209	7.561	0	0	0
2019/05/17	2030	07/11/2019	8.60	Call	Bond Future	773.0500	0.7731	659.6900	0.6597	(14.664)	0	0	5,500
2019/05/17	2030	07/11/2019	9.49	Call	Bond Future	3,348.8000	3.3488	3,059.1300	3.0591	(8.650)	0	0	0
2019/05/17	2030	07/11/2019	9.76	Call	Bond Future	4,493.5400	4.4935	4,161.2000	4.1612	(7.396)	0	0	0
2019/05/17	2030	07/11/2019	8.57	Put	Bond Future	4,718.6700	4.7187	5,070.2200	5.0702	7.450	0	0	0
2019/05/17	2030	07/11/2019	9.47	Call	Bond Future	3,270.9600	3.2710	2,984.8300	2.9848	(8.748)	0	0	0

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2019/05/17	2030	07/11/2019	9.47	Put	Bond Future	1,604.6400	1.6046	1,777.7700	1.7778	10.789	0	0	0
2019/05/17	2030	07/11/2019	9.12	Put	Bond Future	2,530.4800	2.5305	2,770.9800	2.7710	9.504	0	0	0
2019/05/17	2030	07/11/2019	9.12	Call	Bond Future	2,047.7200	2.0477	1,828.9600	1.8290	(10.683)	0	0	0
2019/05/17	2030	07/11/2019	9.70	Call	Bond Future	4,229.2600	4.2293	3,905.6200	3.9056	(7.652)	0	0	0
2019/05/17	2030	07/11/2019	9.70	Put	Bond Future	1,186.5900	1.1866	1,322.2100	1.3222	11.429	0	0	0
2019/05/17	2030	07/11/2019	8.57	Call	Bond Future	720.5000	0.7205	612.7900	0.6128	(14.949)	0	0	0
2019/05/17	2030	06/02/2020	9.14	Call	Bond Future	2,593.9700	2.5940	2,369.3500	2.3694	(8.659)	0	0	0
2019/05/17	2030	06/02/2020	9.15	Put	Bond Future	3,196.4900	3.1965	3,438.6700	3.4387	7.576	0	0	0
2019/05/17	2030	06/02/2020			Bond Future	9.2436	92.2477	9.3209	91.7793	0.836	0.0000	0.0000	0
2019/05/17	2030	06/02/2020	9.14	Put	Bond Future	3,227.0000	3.2270	3,470.7900	3.4708	7.555	0	0	0
2019/05/17	2030	06/02/2020	9.15	Call	Bond Future	2,624.8000	2.6248	2,398.5700	2.3986	(8.619)	0	0	0
2019/05/17	2030	06/02/2020	9.16	Call	Bond Future	2,655.8000	2.6558	2,427.9700	2.4280	(8.579)	0	0	0
2019/05/17	2030	06/02/2020	9.16	Put	Bond Future	3,166.2100	3.1662	3,406.7900	3.4068	7.598	0	0	0
2019/05/17	2032	01/08/2019	10.10	Call	Bond Future	5,024.3700	5.0244	4,545.7900	4.5458	(9.525)	0	0	0
2019/05/17	2032	01/08/2019	10.11	Put	Bond Future	338.3700	0.3384	417.3400	0.4173	23.338	0	0	0
2019/05/17	2032	01/08/2019			Bond Future	9.3952	94.4915	9.4768	93.9323	0.868	0.0000	0.0000	41,053
2019/05/17	2032	01/08/2019	10.10	Put	Bond Future	346.3200	0.3463	426.9300	0.4269	23.276	0	0	0
2019/05/17	2032	01/08/2019	10.11	Call	Bond Future	5,080.3700	5.0804	4,600.1500	4.6001	(9.452)	0	0	0
2019/05/17	2032	01/08/2019	10.09	Call	Bond Future	4,968.3700	4.9684	4,491.4600	4.4915	(9.599)	0	0	0
2019/05/17	2032	01/08/2019	10.09	Put	Bond Future	354.3400	0.3543	436.6200	0.4366	23.221	0	0	0
2019/05/17	2032	07/11/2019	9.71	Call	Bond Future	3,535.9800	3.5360	3,186.8900	3.1869	(9.873)	0	0	0
2019/05/17	2032	07/11/2019	9.70	Put	Bond Future	1,875.8000	1.8758	2,099.7200	2.0997	11.937	0	0	0
2019/05/17	2032	07/11/2019			Bond Future	9.4578	92.2483	9.5425	91.6775	0.896	0.0000	0.0000	0
2019/05/17	2032	07/11/2019	9.72	Call	Bond Future	3,577.3000	3.5773	3,226.0100	3.2260	(9.820)	0	0	0
2019/05/17	2032	07/11/2019	9.72	Put	Bond Future	1,826.5500	1.8266	2,046.0700	2.0461	12.018	0	0	0
2019/05/17	2032	07/11/2019	9.71	Put	Bond Future	1,851.1600	1.8512	2,072.8800	2.0729	11.977	0	0	0
2019/05/17	2032	07/11/2019	9.70	Call	Bond Future	3,494.6300	3.4946	3,147.7400	3.1477	(9.926)	0	0	0
2019/05/17	2032	06/02/2020	9.40	Put	Bond Future	3,651.1800	3.6512	3,955.0300	3.9550	8.322	0	0	0
2019/05/17	2032	06/02/2020			Bond Future	9.5090	94.0507	9.5967	93.4686	0.922	0.0000	0.0000	0
2019/05/17	2032	06/02/2020	9.39	Call	Bond Future	2,887.7800	2.8878	2,611.4300	2.6114	(9.570)	0	0	0
2019/05/17	2032	06/02/2020	9.39	Put	Bond Future	3,685.6900	3.6857	3,991.4700	3.9915	8.296	0	0	0
2019/05/17	2032	06/02/2020	9.40	Call	Bond Future	2,920.7100	2.9207	2,642.4300	2.6424	(9.528)	0	0	0
2019/05/17	2032	06/02/2020	9.38	Call	Bond Future	2,855.0300	2.8550	2,580.6300	2.5806	(9.611)	0	0	0
2019/05/17	2032	06/02/2020	9.38	Put	Bond Future	3,720.4500	3.7205	4,028.1800	4.0282	8.271	0	0	0
2019/05/17	2033	01/08/2019			Bond Future	105.7240	105.7240	105.7400	105.7400	0.015	0.0000	0.0000	6,090
2019/05/17	2033	07/11/2019			Bond Future	106.7318	106.7318	106.7478	106.7478	0.015	0.0000	0.0000	0
2019/05/17	2033	06/02/2020			Bond Future	108.8409	108.8409	108.8572	108.8572	0.015	0.0000	0.0000	0
2019/05/17	2037	01/08/2019	10.31	Call	Bond Future	5,014.4500	5.0144	4,504.1800	4.5042	(10.176)	0	0	0
2019/05/17	2037	01/08/2019			Bond Future	9.7039	90.0954	9.7853	89.4720	0.839	0.0000	0.0000	41,863
2019/05/17	2037	01/08/2019	10.29	Call	Bond Future	4,895.3100	4.8953	4,389.4100	4.3894	(10.334)	0	0	0
2019/05/17	2037	01/08/2019	10.29	Put	Bond Future	549.5200	0.5495	667.0000	0.6670	21.379	0	0	0
2019/05/17	2037	01/08/2019	10.31	Put	Bond Future	526.0600	0.5261	639.1700	0.6392	21.501	0	0	0
2019/05/17	2037	01/08/2019	10.30	Call	Bond Future	4,954.8000	4.9548	4,446.7000	4.4467	(10.255)	0	0	0
2019/05/17	2037	01/08/2019	10.30	Put	Bond Future	537.6700	0.5377	652.9500	0.6530	21.441	0	0	0
2019/05/17	2037	07/11/2019	9.97	Call	Bond Future	3,814.5300	3.8145	3,436.6600	3.4367	(9.906)	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
2019/05/17	2037	07/11/2019			Bond Future	9.7659	91.9251	9.8501	91.2887	0.862	0.0000	0.0000	0
2019/05/17	2037	07/11/2019	9.95	Call	Bond Future	3,725.4000	3.7254	3,352.4500	3.3525	(10.011)	0	0	0
2019/05/17	2037	07/11/2019	9.95	Put	Bond Future	2,342.4200	2.3424	2,605.8100	2.6058	11.244	0	0	0
2019/05/17	2037	07/11/2019	9.97	Put	Bond Future	2,283.2600	2.2833	2,541.7300	2.5417	11.320	0	0	0
2019/05/17	2037	07/11/2019	9.96	Call	Bond Future	3,769.8500	3.7699	3,394.4300	3.3944	(9.958)	0	0	0
2019/05/17	2037	07/11/2019	9.96	Put	Bond Future	2,312.6800	2.3127	2,573.6000	2.5736	11.282	0	0	0
2019/05/17	2037	06/02/2020	9.67	Call	Bond Future	3,234.4100	3.2344	2,929.2300	2.9292	(9.435)	0	0	0
2019/05/17	2037	06/02/2020	9.66	Put	Bond Future	4,402.4500	4.4025	4,748.2400	4.7482	7.854	0	0	0
2019/05/17	2037	06/02/2020			Bond Future	9.8187	89.4608	9.9056	88.8119	0.885	0.0000	0.0000	0
2019/05/17	2037	06/02/2020	9.68	Call	Bond Future	3,270.6100	3.2706	2,963.2900	2.9633	(9.396)	0	0	0
2019/05/17	2037	06/02/2020	9.68	Put	Bond Future	4,321.8600	4.3219	4,663.3800	4.6634	7.902	0	0	0
2019/05/17	2037	06/02/2020	9.67	Put	Bond Future	4,362.1500	4.3621	4,705.8100	4.7058	7.878	0	0	0
2019/05/17	2037	06/02/2020	9.66	Call	Bond Future	3,198.1200	3.1981	2,895.0700	2.8951	(9.476)	0	0	0
2019/05/17	2038	01/08/2019			Bond Future	122.6060	122.6060	122.6254	122.6254	0.016	0.0000	0.0000	11,598
2019/05/17	2038	07/11/2019			Bond Future	125.1272	125.1272	125.1466	125.1466	0.016	0.0000	0.0000	0
2019/05/17	2038	06/02/2020			Bond Future	125.9463	125.9463	125.9660	125.9660	0.016	0.0000	0.0000	0
2019/05/17	2040	01/08/2019	10.37	Put	Bond Future	626.4500	0.6265	738.0300	0.7380	17.811	0	0	0
2019/05/17	2040	01/08/2019	10.36	Call	Bond Future	5,147.1400	5.1471	4,674.9400	4.6749	(9.174)	0	0	0
2019/05/17	2040	01/08/2019			Bond Future	9.7939	93.1811	9.8650	92.5952	0.726	0.0000	0.0000	28,687
2019/05/17	2040	01/08/2019	10.37	Call	Bond Future	5,210.0000	5.2100	4,735.7000	4.7357	(9.104)	0	0	0
2019/05/17	2040	01/08/2019	10.36	Put	Bond Future	640.0400	0.6400	753.7200	0.7537	17.761	0	0	0
2019/05/17	2040	01/08/2019	10.38	Call	Bond Future	5,273.1300	5.2731	4,796.7700	4.7968	(9.034)	0	0	0
2019/05/17	2040	01/08/2019	10.38	Put	Bond Future	613.2500	0.6133	722.7700	0.7228	17.859	0	0	0
2019/05/17	2040	07/11/2019	9.80	Put	Bond Future	3,343.7400	3.3437	3,647.4900	3.6475	9.084	0	0	0
2019/05/17	2040	07/11/2019	9.30	Put	Bond Future	5,908.8000	5.9088	6,344.3500	6.3443	7.371	0	0	0
2019/05/17	2040	07/11/2019	10.04	Put	Bond Future	2,464.4800	2.4645	2,708.9800	2.7090	9.921	0	0	0
2019/05/17	2040	07/11/2019	10.03	Call	Bond Future	3,902.9700	3.9030	3,551.7800	3.5518	(8.998)	0	0	0
2019/05/17	2040	07/11/2019			Bond Future	9.8560	95.0734	9.9295	94.4754	0.745	0.0000	0.0000	0
2019/05/17	2040	07/11/2019	9.80	Call	Bond Future	2,883.6500	2.8837	2,589.3500	2.5894	(10.206)	0	0	1,260
2019/05/17	2040	07/11/2019	9.30	Call	Bond Future	1,176.3000	1.1763	1,013.8000	1.0138	(13.815)	0	0	1,260
2019/05/17	2040	07/11/2019	10.04	Call	Bond Future	3,950.6800	3.9507	3,597.1300	3.5971	(8.949)	0	0	0
2019/05/17	2040	07/11/2019	10.03	Put	Bond Future	2,496.5700	2.4966	2,743.4300	2.7434	9.888	0	0	0
2019/05/17	2040	07/11/2019	10.05	Call	Bond Future	3,998.3700	3.9984	3,642.4700	3.6425	(8.901)	0	0	0
2019/05/17	2040	07/11/2019	10.05	Put	Bond Future	2,432.4900	2.4325	2,674.6400	2.6746	9.955	0	0	0
2019/05/17	2040	06/02/2020	9.76	Call	Bond Future	3,419.4200	3.4194	3,131.0400	3.1310	(8.434)	0	0	0
2019/05/17	2040	06/02/2020			Bond Future	9.9092	92.4201	9.9850	91.8103	0.765	0.0000	0.0000	0
2019/05/17	2040	06/02/2020	9.74	Call	Bond Future	3,341.2300	3.3412	3,056.9400	3.0569	(8.509)	0	0	0
2019/05/17	2040	06/02/2020	9.74	Put	Bond Future	4,726.7800	4.7268	5,052.3100	5.0523	6.887	0	0	0
2019/05/17	2040	06/02/2020	9.76	Put	Bond Future	4,639.5300	4.6395	4,960.9700	4.9610	6.928	0	0	0
2019/05/17	2040	06/02/2020	9.75	Call	Bond Future	3,380.5300	3.3805	3,094.1900	3.0942	(8.470)	0	0	0
2019/05/17	2040	06/02/2020	9.75	Put	Bond Future	4,683.3000	4.6833	5,006.7800	5.0068	6.907	0	0	0
2019/05/17	2044	01/08/2019	10.40	Put	Bond Future	609.4800	0.6095	718.7200	0.7187	17.923	0	0	0
2019/05/17	2044	01/08/2019	9.86	Put	Bond Future	1,875.1800	1.8752	2,145.0600	2.1451	14.392	0	0	0
2019/05/17	2044	01/08/2019	10.53	Call	Bond Future	6,301.8500	6.3018	5,788.1500	5.7882	(8.152)	0	0	0
2019/05/17	2044	01/08/2019	9.39	Call	Bond Future	713.6800	0.7137	567.1000	0.5671	(20.539)	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
2019/05/17	2044	01/08/2019			Bond Future	9.8011	90.4457	9.8721	89.8467	0.725	0.0000	0.0000	41,431
2019/05/17	2044	01/08/2019	10.39	Call	Bond Future	5,391.6700	5.3917	4,903.9400	4.9039	(9.046)	0	0	0
2019/05/17	2044	01/08/2019	10.39	Put	Bond Future	622.5800	0.6226	733.8800	0.7339	17.877	0	0	0
2019/05/17	2044	01/08/2019	10.40	Call	Bond Future	5,455.8500	5.4559	4,966.0600	4.9661	(8.977)	0	0	0
2019/05/17	2044	01/08/2019	9.86	Call	Bond Future	2,372.4500	2.3725	2,043.3000	2.0433	(13.874)	0	0	100
2019/05/17	2044	01/08/2019	10.53	Put	Bond Future	461.4400	0.4614	546.7700	0.5468	18.492	0	0	100
2019/05/17	2044	01/08/2019	9.39	Put	Bond Future	4,312.4700	4.3125	4,764.9200	4.7649	10.492	0	0	0
2019/05/17	2044	01/08/2019	9.74	Put	Bond Future	2,364.7300	2.3647	2,681.3000	2.6813	13.387	0	0	0
2019/05/17	2044	01/08/2019	10.38	Call	Bond Future	5,327.6400	5.3276	4,842.0000	4.8420	(9.115)	0	0	0
2019/05/17	2044	01/08/2019	10.38	Put	Bond Future	635.9600	0.6360	749.3500	0.7494	17.830	0	0	0
2019/05/17	2044	01/08/2019	9.36	Put	Bond Future	4,515.2300	4.5152	4,978.3400	4.9783	10.257	0	0	0
2019/05/17	2044	01/08/2019	9.36	Call	Bond Future	644.5000	0.6445	508.5800	0.5086	(21.089)	0	0	100
2019/05/17	2044	01/08/2019	9.74	Call	Bond Future	1,844.8700	1.8449	1,562.4100	1.5624	(15.311)	0	0	228
2019/05/17	2044	01/08/2019	10.27	Call	Bond Future	4,635.0000	4.6350	4,174.5800	4.1746	(9.934)	0	0	0
2019/05/17	2044	01/08/2019	10.27	Put	Bond Future	802.6800	0.8027	941.2900	0.9413	17.268	0	0	228
2019/05/17	2044	07/11/2019	10.07	Put	Bond Future	2,432.6200	2.4326	2,675.8200	2.6758	9.997	0	0	0
2019/05/17	2044	07/11/2019	10.52	Call	Bond Future	6,607.8600	6.6079	6,148.2600	6.1483	(6.955)	0	0	0
2019/05/17	2044	07/11/2019	9.74	Put	Bond Future	3,697.1800	3.6972	4,024.2600	4.0243	8.847	0	0	0
2019/05/17	2044	07/11/2019			Bond Future	9.8601	92.2825	9.9335	91.6711	0.744	0.0000	0.0000	0
2019/05/17	2044	07/11/2019	10.06	Call	Bond Future	4,113.7700	4.1138	3,747.9900	3.7480	(8.892)	0	0	0
2019/05/17	2044	07/11/2019	10.06	Put	Bond Future	2,464.6900	2.4647	2,710.2700	2.7103	9.964	0	0	0
2019/05/17	2044	07/11/2019	10.52	Put	Bond Future	1,350.4100	1.3504	1,502.1700	1.5022	11.238	0	0	328
2019/05/17	2044	07/11/2019	10.07	Call	Bond Future	4,162.8900	4.1629	3,794.7300	3.7947	(8.844)	0	0	0
2019/05/17	2044	07/11/2019	9.19	Call	Bond Future	914.9600	0.9150	778.4300	0.7784	(14.922)	0	0	328
2019/05/17	2044	07/11/2019	9.74	Call	Bond Future	2,680.8100	2.6808	2,396.5300	2.3965	(10.604)	0	0	328
2019/05/17	2044	07/11/2019	10.05	Call	Bond Future	4,064.8900	4.0649	3,701.5000	3.7015	(8.940)	0	0	0
2019/05/17	2044	07/11/2019	10.05	Put	Bond Future	2,497.1200	2.4971	2,745.0900	2.7451	9.930	0	0	0
2019/05/17	2044	07/11/2019	9.19	Put	Bond Future	6,836.7500	6.8367	7,311.5800	7.3116	6.945	0	0	0
2019/05/17	2044	06/02/2020	9.74	Call	Bond Future	3,415.0600	3.4151	3,124.0100	3.1240	(8.523)	0	0	328
2019/05/17	2044	06/02/2020	10.78	Put	Bond Future	1,781.1300	1.7811	1,934.0200	1.9340	8.584	0	0	328
2019/05/17	2044	06/02/2020	9.77	Put	Bond Future	4,714.2800	4.7143	5,040.4500	5.0405	6.919	0	0	0
2019/05/17	2044	06/02/2020			Bond Future	9.9106	89.7000	9.9862	89.0765	0.763	0.0000	0.0000	0
2019/05/17	2044	06/02/2020	9.09	Put	Bond Future	8,570.2400	8.5702	9,041.5600	9.0416	5.499	0	0	0
2019/05/17	2044	06/02/2020	9.09	Call	Bond Future	1,307.5500	1.3075	1,155.3700	1.1554	(11.639)	0	0	328
2019/05/17	2044	06/02/2020	9.74	Put	Bond Future	4,849.4000	4.8494	5,181.8500	5.1818	6.855	0	0	0
2019/05/17	2044	06/02/2020	9.77	Call	Bond Future	3,534.8800	3.5349	3,237.5500	3.2375	(8.411)	0	0	0
2019/05/17	2044	06/02/2020	10.78	Call	Bond Future	8,534.2200	8.5342	8,063.6100	8.0636	(5.514)	0	0	0
2019/05/17	2044	06/02/2020	9.78	Call	Bond Future	3,575.2700	3.5753	3,275.8400	3.2758	(8.375)	0	0	0
2019/05/17	2044	06/02/2020	9.76	Put	Bond Future	4,759.2700	4.7593	5,087.5300	5.0875	6.897	0	0	0
2019/05/17	2044	06/02/2020	9.78	Put	Bond Future	4,669.9500	4.6700	4,994.0200	4.9940	6.939	0	0	0
2019/05/17	2044	06/02/2020	9.76	Call	Bond Future	3,495.0200	3.4950	3,199.7800	3.1998	(8.447)	0	0	0
2019/05/17	2046	01/08/2019			Bond Future	115.7659	115.7659	116.2165	116.2165	0.389	0.0000	0.0000	12,658
2019/05/17	2046	07/11/2019			Bond Future	116.4316	116.4316	116.8911	116.8911	0.395	0.0000	0.0000	0
2019/05/17	2046	06/02/2020			Bond Future	118.7326	118.7326	119.2011	119.2011	0.395	0.0000	0.0000	0
2019/05/17	2050	01/08/2019			Bond Future	119.2913	119.2913	119.6817	119.6817	0.327	0.0000	0.0000	10,989
2019/05/17	2050	07/11/2019			Bond Future	121.7442	121.7442	122.1424	122.1424	0.327	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
2019/05/17	2050	06/02/2020			Bond Future	122.3135	122.3135	122.7193	122.7193	0.332	0.0000	0.0000	0
2019/05/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	AL37	01/08/2019			Index Future	647.3330	647.3330	645.8020	645.8020	(0.237)	0.0000	0.0000	0
2019/05/17	AL37	07/11/2019			Index Future	660.4740	660.4740	658.9100	658.9100	(0.237)	0.0000	0.0000	0
2019/05/17	AL37	06/02/2020			Index Future	673.3710	673.3710	671.7760	671.7760	(0.237)	0.0000	0.0000	0
2019/05/17	AL7T	01/08/2019			Index Future	750.4240	750.4240	747.0970	747.0970	(0.443)	0.0000	0.0000	0
2019/05/17	AL7T	07/11/2019			Index Future	765.6570	765.6570	762.2610	762.2610	(0.444)	0.0000	0.0000	0
2019/05/17	AL7T	06/02/2020			Index Future	780.6090	780.6090	777.1450	777.1450	(0.444)	0.0000	0.0000	0
2019/05/17	ALBI	01/08/2019			Index Future	677.5340	677.5340	674.0030	674.0030	(0.521)	0.0000	0.0000	973
2019/05/17	ALBI	07/11/2019			Index Future	691.2880	691.2880	687.6830	687.6830	(0.521)	0.0000	0.0000	0
2019/05/17	ALBI	06/02/2020			Index Future	704.7870	704.7870	701.1110	701.1110	(0.522)	0.0000	0.0000	0
2019/05/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	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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2019/05/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/17	ES33	01/08/2019			Bond Future	10.8765	78.8406	10.9474	78.4275	0.652	0.0000	0.0000	350
2019/05/17	ES33	07/11/2019			Bond Future	10.9890	76.6464	11.0626	76.2248	0.670	0.0000	0.0000	0
2019/05/17	ES33	06/02/2020			Bond Future	11.0910	78.1440	11.1674	77.7139	0.689	0.0000	0.0000	0
2019/05/17	ES42	01/08/2019			Bond Future	11.1549	80.5846	11.2257	80.1131	0.635	0.0000	0.0000	4,919
2019/05/17	ES42	07/11/2019			Bond Future	11.2656	77.9548	11.3392	77.4734	0.654	0.0000	0.0000	0
2019/05/17	ES42	06/02/2020			Bond Future	11.3622	79.4783	11.4385	78.9874	0.671	0.0000	0.0000	0
2019/05/17	GOVI	01/08/2019	638.68	Call	GOVI	321,970.0000	32.1970	285,830.0000	28.5830	(11.225)	0	0	0
2019/05/17	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
2019/05/17	GOVI	01/08/2019			GOVI	670.8770	670.8770	667.2630	667.2630	(0.539)	0.0000	0.0000	444
2019/05/17	GOVI	01/08/2019	638.69	Call	GOVI	321,870.0000	32.1870	285,730.0000	28.5730	(11.228)	0	0	0
2019/05/17	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	GOVI	01/08/2019	638.67	Call	GOVI	322,070.0000	32.2070	285,930.0000	28.5930	(11.221)	0	0	0
2019/05/17	GOVI	07/11/2019	672.90	Call	GOVI	115,950.0000	11.5950	79,060.0000	7.9060	(31.815)	0	0	0
2019/05/17	GOVI	07/11/2019			GOVI	684.4950	684.4950	680.8060	680.8060	(0.539)	0.0000	0.0000	0
2019/05/17	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	GOVI	07/11/2019	672.91	Call	GOVI	115,850.0000	11.5850	78,960.0000	7.8960	(31.843)	0	0	0
2019/05/17	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	GOVI	07/11/2019	672.92	Call	GOVI	115,750.0000	11.5750	78,860.0000	7.8860	(31.870)	0	0	0
2019/05/17	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	GOVI	06/02/2020	703.15	Put	GOVI	52,880.0000	5.2880	90,500.0000	9.0500	71.142	0	0	0
2019/05/17	GOVI	06/02/2020			GOVI	697.8620	697.8620	694.1000	694.1000	(0.539)	0.0000	0.0000	0
2019/05/17	GOVI	06/02/2020	703.14	Put	GOVI	52,780.0000	5.2780	90,400.0000	9.0400	71.277	0	0	0
2019/05/17	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	GOVI	06/02/2020	703.13	Put	GOVI	52,680.0000	5.2680	90,300.0000	9.0300	71.412	0	0	0
2019/05/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/17	IGOV	01/08/2019			Index Future	263.4340	263.4340	263.5030	263.5030	0.026	0.0000	0.0000	815
2019/05/17	IGOV	07/11/2019			Index Future	268.8500	268.8500	268.9200	268.9200	0.026	0.0000	0.0000	219
2019/05/17	IGOV	06/02/2020			Index Future	274.1620	274.1620	274.2330	274.2330	0.026	0.0000	0.0000	0
2019/05/17	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/17	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/17	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/17	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/17	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.8000	102.8000	0.010	0.0000	0.0000	0
2019/05/17	IS02	23/03/2020			Interest Rate Swap	98.7400	98.7400	98.7600	98.7600	0.020	0.0000	0.0000	0
2019/05/17	IS02	22/06/2020			Interest Rate Swap	102.2800	102.2800	102.3000	102.3000	0.020	0.0000	0.0000	0
2019/05/17	IS02	21/09/2020			Interest Rate Swap	99.2000	99.2000	99.2300	99.2300	0.030	0.0000	0.0000	0
2019/05/17	IS05	17/12/2020			Interest Rate Swap	95.9300	95.9300	95.9600	95.9600	0.031	0.0000	0.0000	0
2019/05/17	IS05	16/03/2021			Interest Rate Swap	95.0300	95.0300	95.0700	95.0700	0.042	0.0000	0.0000	0
2019/05/17	IS05	15/06/2021			Interest Rate Swap	94.0800	94.0800	94.1300	94.1300	0.053	0.0000	0.0000	0
2019/05/17	IS05	21/09/2021			Interest Rate Swap	94.1100	94.1100	94.1700	94.1700	0.064	0.0000	0.0000	0
2019/05/17	IS05	21/12/2021			Interest Rate Swap	96.1800	96.1800	96.2500	96.2500	0.073	0.0000	0.0000	51
2019/05/17	IS05	15/03/2022			Interest Rate Swap	96.2000	96.2000	96.2800	96.2800	0.083	0.0000	0.0000	0
2019/05/17	IS05	21/06/2022			Interest Rate Swap	97.2600	97.2600	97.3600	97.3600	0.103	0.0000	0.0000	0
2019/05/17	IS05	20/09/2022			Interest Rate Swap	101.0800	101.0800	101.2000	101.2000	0.119	0.0000	0.0000	0
2019/05/17	IS05	20/12/2022			Interest Rate Swap	102.2200	102.2200	102.3600	102.3600	0.137	0.0000	0.0000	0
2019/05/17	IS05	22/03/2023			Interest Rate Swap	95.4400	95.4400	95.6100	95.6100	0.178	0.0000	0.0000	0
2019/05/17	IS05	20/06/2023			Interest Rate Swap	101.4200	101.4200	101.6100	101.6100	0.187	0.0000	0.0000	0
2019/05/17	IS05	19/09/2023			Interest Rate Swap	96.8000	96.8000	97.0000	97.0000	0.207	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
2019/05/17	IS10	17/12/2025			Interest Rate Swap	92.8300	92.8300	93.1600	93.1600	0.355	0.0000	0.0000	0
2019/05/17	IS10	16/03/2026			Interest Rate Swap	89.7500	89.7500	90.1000	90.1000	0.390	0.0000	0.0000	0
2019/05/17	IS10	15/06/2026			Interest Rate Swap	88.4300	88.4300	88.7900	88.7900	0.407	0.0000	0.0000	0
2019/05/17	IS10	21/09/2026			Interest Rate Swap	90.5700	90.5700	90.9400	90.9400	0.409	0.0000	0.0000	0
2019/05/17	IS10	21/12/2026			Interest Rate Swap	94.3800	94.3800	94.7400	94.7400	0.381	0.0000	0.0000	0
2019/05/17	IS10	15/03/2027			Interest Rate Swap	92.9000	92.9000	93.2600	93.2600	0.388	0.0000	0.0000	0
2019/05/17	IS10	21/06/2027			Interest Rate Swap	94.9700	94.9700	95.3300	95.3300	0.379	0.0000	0.0000	0
2019/05/17	IS10	20/09/2027			Interest Rate Swap	100.4500	100.4500	100.8200	100.8200	0.368	0.0000	0.0000	0
2019/05/17	IS10	20/12/2027			Interest Rate Swap	100.7800	100.7800	101.1700	101.1700	0.387	0.0000	0.0000	0
2019/05/17	IS10	22/03/2028			Interest Rate Swap	94.1800	94.1800	94.6000	94.6000	0.446	0.0000	0.0000	0
2019/05/17	IS10	20/06/2028			Interest Rate Swap	101.4400	101.4400	101.8600	101.8600	0.414	0.0000	0.0000	0
2019/05/17	IS10	19/09/2028			Interest Rate Swap	94.9000	94.9000	95.3400	95.3400	0.464	0.0000	0.0000	0
2019/05/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/17	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/17	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/17	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/17	R023	01/08/2019	8.95	Call	Bond Future	4,121.3300	4.1213	3,910.4900	3.9105	(5.116)	0	0	0
2019/05/17	R023	01/08/2019			Bond Future	7.5824	103.8554	7.6516	103.6423	0.912	0.0000	0.0000	56,858
2019/05/17	R023	01/08/2019	8.93	Call	Bond Future	4,063.3800	4.0634	3,852.7500	3.8527	(5.184)	0	0	0
2019/05/17	R023	01/08/2019	8.93	Put	Bond Future	7.7100	0.0077	10.2300	0.0102	32.685	0	0	0
2019/05/17	R023	01/08/2019	8.95	Put	Bond Future	7.0000	0.0070	9.3100	0.0093	33.000	0	0	0
2019/05/17	R023	01/08/2019	8.94	Call	Bond Future	4,092.3500	4.0924	3,881.6100	3.8816	(5.150)	0	0	0
2019/05/17	R023	01/08/2019	8.94	Put	Bond Future	7.3500	0.0074	9.7600	0.0098	32.789	0	0	0
2019/05/17	R023	07/11/2019	7.98	Call	Bond Future	1,579.6400	1.5796	1,428.9600	1.4290	(9.539)	0	0	0
2019/05/17	R023	07/11/2019			Bond Future	7.5810	102.0306	7.6567	101.8129	0.998	0.0000	0.0000	0
2019/05/17	R023	07/11/2019	7.99	Call	Bond Future	1,601.2700	1.6013	1,449.7000	1.4497	(9.466)	0	0	0
2019/05/17	R023	07/11/2019	7.98	Put	Bond Future	438.0200	0.4380	505.0600	0.5051	15.305	0	0	0
2019/05/17	R023	07/11/2019	7.99	Put	Bond Future	431.2500	0.4313	497.4000	0.4974	15.339	0	0	0
2019/05/17	R023	07/11/2019	8.00	Call	Bond Future	1,622.7600	1.6228	1,470.3100	1.4703	(9.394)	0	0	0
2019/05/17	R023	07/11/2019	8.00	Put	Bond Future	424.3400	0.4243	489.6100	0.4896	15.382	0	0	0
2019/05/17	R023	06/02/2020	7.54	Call	Bond Future	1,004.9500	1.0050	896.1600	0.8962	(10.825)	0	0	0
2019/05/17	R023	06/02/2020			Bond Future	7.5562	104.0238	7.6390	103.8016	1.096	0.0000	0.0000	0
2019/05/17	R023	06/02/2020	7.52	Call	Bond Future	974.3000	0.9743	867.4100	0.8674	(10.971)	0	0	0
2019/05/17	R023	06/02/2020	7.52	Put	Bond Future	1,071.5200	1.0715	1,186.8100	1.1868	10.759	0	0	0
2019/05/17	R023	06/02/2020	7.54	Put	Bond Future	1,048.3900	1.0484	1,161.7800	1.1618	10.816	0	0	0
2019/05/17	R023	06/02/2020	7.53	Call	Bond Future	989.3900	0.9894	881.5500	0.8816	(10.900)	0	0	0
2019/05/17	R023	06/02/2020	7.53	Put	Bond Future	1,059.7200	1.0597	1,174.0600	1.1741	10.790	0	0	0
2019/05/17	R035	01/08/2019	10.23	Call	Bond Future	5,102.8000	5.1028	4,586.6000	4.5866	(10.116)	0	0	0
2019/05/17	R035	01/08/2019	10.22	Put	Bond Future	470.7700	0.4708	577.2900	0.5773	22.627	0	0	0
2019/05/17	R035	01/08/2019			Bond Future	9.6004	98.0214	9.6819	97.4008	0.849	0.0000	0.0000	59,127
2019/05/17	R035	01/08/2019	10.24	Call	Bond Future	5,163.1300	5.1631	4,644.8400	4.6448	(10.038)	0	0	0

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2019/05/17	R035	01/08/2019	10.24	Put	Bond Future	449.2300		0.4492	551.5300	0.5515	22.772	0	0	0
2019/05/17	R035	01/08/2019	10.23	Put	Bond Future	459.8800		0.4599	564.2700	0.5643	22.699	0	0	0
2019/05/17	R035	01/08/2019	10.22	Call	Bond Future	5,042.6200		5.0426	4,528.5500	4.5286	(10.195)	0	0	0
2019/05/17	R035	07/11/2019	9.88	Call	Bond Future	3,773.3400		3.7733	3,394.9700	3.3950	(10.027)	0	0	0
2019/05/17	R035	07/11/2019	9.89	Call	Bond Future	3,818.2600		3.8183	3,437.4300	3.4374	(9.974)	0	0	0
2019/05/17	R035	07/11/2019	9.87	Put	Bond Future	2,213.3300		2.2133	2,470.8500	2.4709	11.635	0	0	0
2019/05/17	R035	07/11/2019	10.21	Put	Bond Future	1,417.0000		1.4170	1,598.6000	1.5986	12.816	0	0	3,500
2019/05/17	R035	07/11/2019			Bond Future	9.6666		95.5072	9.7511	94.8738	0.873	0.0000	0.0000	0
2019/05/17	R035	07/11/2019	9.89	Put	Bond Future	2,155.8700		2.1559	2,408.4500	2.4084	11.716	0	0	0
2019/05/17	R035	07/11/2019	9.87	Call	Bond Future	3,728.6400		3.7286	3,352.7500	3.3527	(10.081)	0	0	0
2019/05/17	R035	07/11/2019	8.92	Put	Bond Future	6,583.8400		6.5838	7,095.0500	7.0950	7.765	0	0	0
2019/05/17	R035	07/11/2019	8.92	Call	Bond Future	696.3500		0.6964	574.1500	0.5741	(17.549)	0	0	3,500
2019/05/17	R035	07/11/2019	9.52	Put	Bond Future	3,437.1100		3.4371	3,787.2100	3.7872	10.186	0	0	0
2019/05/17	R035	07/11/2019	9.52	Call	Bond Future	2,321.5400		2.3215	2,038.2300	2.0382	(12.204)	0	0	3,500
2019/05/17	R035	07/11/2019	9.88	Put	Bond Future	2,184.4500		2.1844	2,439.4900	2.4395	11.675	0	0	0
2019/05/17	R035	07/11/2019	10.21	Call	Bond Future	5,386.4200		5.3864	4,934.6100	4.9346	(8.388)	0	0	0
2019/05/17	R035	06/02/2020	9.60	Call	Bond Future	3,230.1000		3.2301	2,923.2500	2.9232	(9.500)	0	0	0
2019/05/17	R035	06/02/2020	9.61	Put	Bond Future	4,119.8600		4.1199	4,456.7600	4.4568	8.177	0	0	0
2019/05/17	R035	06/02/2020			Bond Future	9.7240		97.3730	9.8113	96.7271	0.898	0.0000	0.0000	0
2019/05/17	R035	06/02/2020	9.60	Put	Bond Future	4,158.9000		4.1589	4,497.9500	4.4980	8.152	0	0	0
2019/05/17	R035	06/02/2020	9.61	Call	Bond Future	3,266.4800		3.2665	2,957.4800	2.9575	(9.460)	0	0	0
2019/05/17	R035	06/02/2020	9.59	Call	Bond Future	3,193.6000		3.1936	2,888.8900	2.8889	(9.541)	0	0	0
2019/05/17	R035	06/02/2020	9.59	Put	Bond Future	4,197.9100		4.1979	4,539.1000	4.5391	8.128	0	0	0
2019/05/17	R186	01/08/2019	9.54	Call	Bond Future	6,025.9200		6.0259	5,602.6200	5.6026	(7.025)	0	0	0
2019/05/17	R186	01/08/2019	10.08	Put	Bond Future	9.1700		0.0092	12.3700	0.0124	34.896	0	0	6,000
2019/05/17	R186	01/08/2019	8.38	Call	Bond Future	1,028.3300		1.0283	837.0600	0.8371	(18.600)	0	0	0
2019/05/17	R186	01/08/2019			Bond Future	8.4742		112.2421	8.5516	111.7960	0.913	0.0000	0.0000	113,747
2019/05/17	R186	01/08/2019	9.52	Call	Bond Future	5,924.3300		5.9243	5,502.4800	5.5025	(7.121)	0	0	0
2019/05/17	R186	01/08/2019	9.52	Put	Bond Future	88.3700		0.0884	112.5500	0.1126	27.362	0	0	0
2019/05/17	R186	01/08/2019	8.30	Put	Bond Future	1,845.9800		1.8460	2,126.2400	2.1262	15.182	0	0	0
2019/05/17	R186	01/08/2019	8.30	Call	Bond Future	833.4100		0.8334	667.6400	0.6676	(19.891)	0	0	6,000
2019/05/17	R186	01/08/2019	9.05	Put	Bond Future	318.0300		0.3180	394.0600	0.3941	23.907	0	0	0
2019/05/17	R186	01/08/2019	9.05	Call	Bond Future	3,581.6700		3.5817	3,211.6700	3.2117	(10.330)	0	0	6,000
2019/05/17	R186	01/08/2019	9.54	Put	Bond Future	82.2800		0.0823	105.0100	0.1050	27.625	0	0	0
2019/05/17	R186	01/08/2019	10.08	Call	Bond Future	8,806.6800		8.8067	8,363.8500	8.3638	(5.028)	0	0	0
2019/05/17	R186	01/08/2019	8.38	Put	Bond Future	1,574.4300		1.5744	1,829.1900	1.8292	16.181	0	0	0
2019/05/17	R186	01/08/2019	8.70	Put	Bond Future	768.2800		0.7683	923.6900	0.9237	20.228	0	0	6,200
2019/05/17	R186	01/08/2019	9.53	Call	Bond Future	5,975.1000		5.9751	5,552.5100	5.5525	(7.073)	0	0	0
2019/05/17	R186	01/08/2019	9.53	Put	Bond Future	85.2800		0.0853	108.7200	0.1087	27.486	0	0	0
2019/05/17	R186	01/08/2019	8.70	Call	Bond Future	2,063.1300		2.0631	1,772.5100	1.7725	(14.086)	0	0	0
2019/05/17	R186	01/08/2019	9.22	Call	Bond Future	4,406.6900		4.4067	4,012.0400	4.0120	(8.956)	0	0	0
2019/05/17	R186	01/08/2019	9.22	Put	Bond Future	203.3000		0.2033	254.6800	0.2547	25.273	0	0	0
2019/05/17	R186	07/11/2019	8.94	Call	Bond Future	3,430.7300		3.4307	3,121.6100	3.1216	(9.010)	0	0	0
2019/05/17	R186	07/11/2019	8.23	Call	Bond Future	1,199.5900		1.1996	1,032.3500	1.0323	(13.941)	0	0	5,000
2019/05/17	R186	07/11/2019			Bond Future	8.5176		114.5209	8.5992	114.0656	0.958	0.0000	0.0000	0
2019/05/17	R186	07/11/2019	8.94	Put	Bond Future	1,098.7300		1.0987	1,244.9900	1.2450	13.312	0	0	0
2019/05/17	R186	07/11/2019	8.73	Call	Bond Future	2,642.2800		2.6423	2,370.6400	2.3706	(10.281)	0	0	0

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2019/05/17	R186	07/11/2019	8.73	Put	Bond Future	1,461.7200	1.4617	1,645.4600	1.6455	12.570	0	0	5,000
2019/05/17	R186	07/11/2019	8.96	Put	Bond Future	1,068.9700	1.0690	1,211.9700	1.2120	13.377	0	0	0
2019/05/17	R186	07/11/2019	8.23	Put	Bond Future	2,824.8200	2.8248	3,112.9600	3.1130	10.200	0	0	0
2019/05/17	R186	07/11/2019	8.95	Call	Bond Future	3,470.1800	3.4702	3,159.4300	3.1594	(8.955)	0	0	0
2019/05/17	R186	07/11/2019	8.96	Call	Bond Future	3,509.8100	3.5098	3,197.4300	3.1974	(8.900)	0	0	0
2019/05/17	R186	07/11/2019	8.95	Put	Bond Future	1,083.7500	1.0838	1,228.3800	1.2284	13.345	0	0	0
2019/05/17	R186	06/02/2020	8.57	Call	Bond Future	2,520.4200	2.5204	2,281.6400	2.2816	(9.474)	0	0	0
2019/05/17	R186	06/02/2020			Bond Future	8.5467	111.4500	8.6325	110.9855	1.003	0.0000	0.0000	0
2019/05/17	R186	06/02/2020	8.55	Call	Bond Future	2,459.6200	2.4596	2,224.1500	2.2241	(9.573)	0	0	0
2019/05/17	R186	06/02/2020	8.55	Put	Bond Future	2,441.8600	2.4419	2,670.8600	2.6709	9.378	0	0	0
2019/05/17	R186	06/02/2020	8.57	Put	Bond Future	2,394.0900	2.3941	2,619.7800	2.6198	9.427	0	0	0
2019/05/17	R186	06/02/2020	8.56	Call	Bond Future	2,490.1200	2.4901	2,252.9900	2.2530	(9.523)	0	0	0
2019/05/17	R186	06/02/2020	8.56	Put	Bond Future	2,418.0600	2.4181	2,645.4000	2.6454	9.402	0	0	0
2019/05/17	R197	01/08/2019			Bond Future	303.4131	303.4131	302.9007	302.9007	(0.169)	0.0000	0.0000	2,507
2019/05/17	R197	07/11/2019			Bond Future	309.6515	309.6515	309.1278	309.1278	(0.169)	0.0000	0.0000	0
2019/05/17	R197	06/02/2020			Bond Future	308.1250	308.1250	307.5904	307.5904	(0.173)	0.0000	0.0000	0
2019/05/17	R202	01/08/2019			Bond Future	238.2435	238.2435	238.2800	238.2800	0.015	0.0000	0.0000	9,390
2019/05/17	R202	07/11/2019			Bond Future	243.1419	243.1419	243.1785	243.1785	0.015	0.0000	0.0000	0
2019/05/17	R202	06/02/2020			Bond Future	243.8856	243.8856	243.9224	243.9224	0.015	0.0000	0.0000	0
2019/05/17	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	R207	01/08/2019	7.33	Call	Bond Future	717.4900	0.7175	714.8000	0.7148	(0.375)	0	0	0
2019/05/17	R207	01/08/2019			Bond Future	5.6786	101.0775	5.6848	101.0748	0.108	0.0000	0.0000	4,891
2019/05/17	R207	01/08/2019	7.34	Call	Bond Future	721.8100	0.7218	719.1200	0.7191	(0.373)	0	0	0
2019/05/17	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	R207	01/08/2019	7.35	Call	Bond Future	726.1200	0.7261	723.4300	0.7234	(0.370)	0	0	0
2019/05/17	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/17	R207	07/11/2019	2.08	Put	Bond Future	120.0700	0.1201	122.9100	0.1229	2.365	0	0	0
2019/05/17	R207	07/11/2019			Bond Future	2.7384	103.1298	2.7551	103.1268	0.609	0.0000	0.0000	0
2019/05/17	R207	07/11/2019	2.07	Call	Bond Future	1.3500	0.0014	1.2000	0.0012	(11.111)	0	0	0
2019/05/17	R207	07/11/2019	2.07	Put	Bond Future	121.7800	0.1218	124.6300	0.1246	2.340	0	0	0
2019/05/17	R207	07/11/2019	2.08	Call	Bond Future	1.4400	0.0014	1.2800	0.0013	(11.111)	0	0	0
2019/05/17	R207	07/11/2019	2.06	Call	Bond Future	1.2700	0.0013	1.1300	0.0011	(11.024)	0	0	0
2019/05/17	R207	07/11/2019	2.06	Put	Bond Future	123.5100	0.1235	126.3700	0.1264	2.316	0	0	0
2019/05/17	R208	01/08/2019	8.16	Call	Bond Future	2,543.4800	2.5435	2,418.9900	2.4190	(4.894)	0	0	0
2019/05/17	R208	01/08/2019	8.17	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/05/17	R208	01/08/2019			Bond Future	6.4879	102.7533	6.5684	102.6288	1.241	0.0000	0.0000	10,880
2019/05/17	R208	01/08/2019	8.16	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/05/17	R208	01/08/2019	8.17	Call	Bond Future	2,558.4300	2.5584	2,433.9400	2.4339	(4.866)	0	0	0
2019/05/17	R208	01/08/2019	8.15	Call	Bond Future	2,528.5300	2.5285	2,404.0500	2.4041	(4.923)	0	0	0
2019/05/17	R208	01/08/2019	8.15	Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2019/05/17	R208	07/11/2019	6.83	Call	Bond Future	824.9700	0.8250	720.8700	0.7209	(12.619)	0	0	0
2019/05/17	R208	07/11/2019	6.82	Put	Bond Future	71.0600	0.0711	94.7400	0.0947	33.324	0	0	0
2019/05/17	R208	07/11/2019			Bond Future	6.2514	101.4344	6.3485	101.3071	1.553	0.0000	0.0000	0
2019/05/17	R208	07/11/2019	6.84	Call	Bond Future	836.6600	0.8367	732.1400	0.7321	(12.493)	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
2019/05/17	R208	07/11/2019	6.84	Put	Bond Future	68.2700	0.0683	91.0600	0.0911	33.382	0	0	0
2019/05/17	R208	07/11/2019	6.83	Put	Bond Future	69.5600	0.0696	92.7700	0.0928	33.367	0	0	0
2019/05/17	R208	07/11/2019	6.82	Call	Bond Future	813.4800	0.8135	709.8500	0.7098	(12.739)	0	0	0
2019/05/17	R208	06/02/2020	6.13	Put	Bond Future	163.3200	0.1633	211.7900	0.2118	29.678	0	0	0
2019/05/17	R208	06/02/2020	6.12	Call	Bond Future	441.0600	0.4411	360.2900	0.3603	(18.313)	0	0	0
2019/05/17	R208	06/02/2020			Bond Future	5.8678	103.4160	5.9870	103.2861	2.032	0.0000	0.0000	0
2019/05/17	R208	06/02/2020	6.13	Call	Bond Future	448.8000	0.4488	367.3000	0.3673	(18.160)	0	0	0
2019/05/17	R208	06/02/2020	6.12	Put	Bond Future	166.4500	0.1664	215.6500	0.2157	29.558	0	0	0
2019/05/17	R208	06/02/2020	6.14	Call	Bond Future	456.9100	0.4569	374.7200	0.3747	(17.988)	0	0	0
2019/05/17	R208	06/02/2020	6.14	Put	Bond Future	160.5700	0.1606	208.3500	0.2084	29.756	0	0	0
2019/05/17	R209	01/08/2019	10.17	Call	Bond Future	4,369.6900	4.3697	3,934.0200	3.9340	(9.970)	0	0	0
2019/05/17	R209	01/08/2019	10.15	Put	Bond Future	476.1000	0.4761	575.3100	0.5753	20.838	0	0	0
2019/05/17	R209	01/08/2019	9.30	Call	Bond Future	917.2000	0.9172	734.9500	0.7350	(19.870)	0	0	7,560
2019/05/17	R209	01/08/2019			Bond Future	9.5496	74.9284	9.6309	74.3971	0.852	0.0000	0.0000	87,892
2019/05/17	R209	01/08/2019	10.17	Put	Bond Future	456.0700	0.4561	551.6400	0.5516	20.955	0	0	0
2019/05/17	R209	01/08/2019	10.15	Call	Bond Future	4,268.4300	4.2684	3,836.4000	3.8364	(10.122)	0	0	0
2019/05/17	R209	01/08/2019	10.16	Put	Bond Future	465.9800	0.4660	563.3600	0.5634	20.898	0	0	0
2019/05/17	R209	01/08/2019	9.30	Put	Bond Future	2,583.1600	2.5832	2,932.1500	2.9321	13.510	0	0	0
2019/05/17	R209	01/08/2019	9.80	Put	Bond Future	995.0300	0.9950	1,177.5000	1.1775	18.338	0	0	0
2019/05/17	R209	01/08/2019	10.16	Call	Bond Future	4,318.9900	4.3190	3,885.1300	3.8851	(10.045)	0	0	0
2019/05/17	R209	01/08/2019	9.80	Call	Bond Future	2,612.9600	2.6130	2,264.1900	2.2642	(13.348)	0	0	7,560
2019/05/17	R209	01/08/2019	10.46	Call	Bond Future	5,880.4400	5.8804	5,403.6200	5.4036	(8.109)	0	0	0
2019/05/17	R209	01/08/2019	10.46	Put	Bond Future	242.8900	0.2429	297.3100	0.2973	22.405	0	0	7,560
2019/05/17	R209	07/11/2019	9.82	Call	Bond Future	3,259.6600	3.2597	2,934.6800	2.9347	(9.970)	0	0	0
2019/05/17	R209	07/11/2019			Bond Future	9.6059	73.2968	9.6899	72.7547	0.874	0.0000	0.0000	0
2019/05/17	R209	07/11/2019	9.80	Call	Bond Future	3,182.8900	3.1829	2,862.1300	2.8621	(10.078)	0	0	0
2019/05/17	R209	07/11/2019	9.80	Put	Bond Future	1,938.5000	1.9385	2,159.9000	2.1599	11.421	0	0	0
2019/05/17	R209	07/11/2019	9.82	Put	Bond Future	1,888.8100	1.8888	2,105.9900	2.1060	11.498	0	0	0
2019/05/17	R209	07/11/2019	9.81	Call	Bond Future	3,221.0800	3.2211	2,898.2100	2.8982	(10.024)	0	0	0
2019/05/17	R209	07/11/2019	9.81	Put	Bond Future	1,913.4200	1.9134	2,132.7100	2.1327	11.461	0	0	0
2019/05/17	R209	06/02/2020	9.52	Put	Bond Future	3,622.4300	3.6224	3,912.7500	3.9127	8.015	0	0	0
2019/05/17	R209	06/02/2020			Bond Future	9.6521	74.7289	9.7386	74.1760	0.896	0.0000	0.0000	0
2019/05/17	R209	06/02/2020	9.51	Call	Bond Future	2,734.2900	2.7343	2,473.5600	2.4736	(9.536)	0	0	0
2019/05/17	R209	06/02/2020	9.51	Put	Bond Future	3,656.3700	3.6564	3,948.5400	3.9485	7.991	0	0	0
2019/05/17	R209	06/02/2020	9.52	Call	Bond Future	2,765.7800	2.7658	2,503.2000	2.5032	(9.494)	0	0	0
2019/05/17	R209	06/02/2020	9.50	Call	Bond Future	2,702.9800	2.7030	2,444.1000	2.4441	(9.578)	0	0	0
2019/05/17	R209	06/02/2020	9.50	Put	Bond Future	3,690.5800	3.6906	3,984.6000	3.9846	7.967	0	0	0
2019/05/17	R210	01/08/2019			Bond Future	191.4586	191.4586	191.4124	191.4124	(0.024)	0.0000	0.0000	3,142
2019/05/17	R210	07/11/2019			Bond Future	192.7961	192.7961	192.7484	192.7484	(0.025)	0.0000	0.0000	0
2019/05/17	R210	06/02/2020			Bond Future	196.6063	196.6063	196.5573	196.5573	(0.025)	0.0000	0.0000	0
2019/05/17	R212	01/08/2019			Bond Future	159.6426	159.6426	159.7471	159.7471	0.065	0.0000	0.0000	6,690
2019/05/17	R212	07/11/2019			Bond Future	162.9252	162.9252	163.0314	163.0314	0.065	0.0000	0.0000	0
2019/05/17	R212	06/02/2020			Bond Future	163.9054	163.9054	164.0134	164.0134	0.066	0.0000	0.0000	0
2019/05/17	R213	01/08/2019	9.99	Put	Bond Future	315.7100	0.3157	388.0500	0.3880	22.913	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
2019/05/17	R213	01/08/2019	9.98	Call	Bond Future	4,593.0800	4.5931	4,159.6300	4.1596	(9.437)	0	0	0
2019/05/17	R213	01/08/2019			Bond Future	9.2714	87.1032	9.3530	86.5959	0.880	0.0000	0.0000	17,140
2019/05/17	R213	01/08/2019	9.99	Call	Bond Future	4,643.8400	4.6438	4,208.9100	4.2089	(9.366)	0	0	0
2019/05/17	R213	01/08/2019	9.98	Put	Bond Future	323.1000	0.3231	396.9200	0.3969	22.847	0	0	0
2019/05/17	R213	01/08/2019	10.00	Call	Bond Future	4,694.8000	4.6948	4,258.4100	4.2584	(9.295)	0	0	0
2019/05/17	R213	01/08/2019	10.00	Put	Bond Future	308.5800	0.3086	379.4600	0.3795	22.970	0	0	0
2019/05/17	R213	07/11/2019	9.59	Put	Bond Future	1,698.2100	1.6982	1,898.7400	1.8987	11.808	0	0	0
2019/05/17	R213	07/11/2019	9.58	Call	Bond Future	3,221.3400	3.2213	2,906.0800	2.9061	(9.787)	0	0	0
2019/05/17	R213	07/11/2019			Bond Future	9.3322	85.3189	9.4169	84.8012	0.908	0.0000	0.0000	0
2019/05/17	R213	07/11/2019	9.59	Call	Bond Future	3,260.0800	3.2601	2,942.8700	2.9429	(9.730)	0	0	0
2019/05/17	R213	07/11/2019	9.58	Put	Bond Future	1,719.3300	1.7193	1,921.8100	1.9218	11.777	0	0	0
2019/05/17	R213	07/11/2019	9.60	Call	Bond Future	3,298.9900	3.2990	2,979.8400	2.9798	(9.674)	0	0	0
2019/05/17	R213	07/11/2019	9.60	Put	Bond Future	1,677.3300	1.6773	1,875.9200	1.8759	11.840	0	0	0
2019/05/17	R213	06/02/2020	9.26	Put	Bond Future	3,270.8200	3.2708	3,550.4800	3.5505	8.550	0	0	0
2019/05/17	R213	06/02/2020	9.27	Call	Bond Future	2,549.7200	2.5497	2,299.4900	2.2995	(9.814)	0	0	0
2019/05/17	R213	06/02/2020			Bond Future	9.3837	86.9857	9.4716	86.4576	0.936	0.0000	0.0000	0
2019/05/17	R213	06/02/2020	9.28	Call	Bond Future	2,580.2600	2.5803	2,328.2000	2.3282	(9.769)	0	0	0
2019/05/17	R213	06/02/2020	9.28	Put	Bond Future	3,209.6600	3.2097	3,485.6700	3.4857	8.599	0	0	0
2019/05/17	R213	06/02/2020	9.26	Call	Bond Future	2,519.3600	2.5194	2,270.9500	2.2709	(9.860)	0	0	0
2019/05/17	R213	06/02/2020	9.27	Put	Bond Future	3,240.1200	3.2401	3,517.9600	3.5180	8.575	0	0	0
2019/05/17	R214	01/08/2019	10.34	Put	Bond Future	536.3400	0.5363	629.2400	0.6292	17.321	0	0	0
2019/05/17	R214	01/08/2019			Bond Future	9.7602	73.6736	9.8312	73.1910	0.728	0.0000	0.0000	10,672
2019/05/17	R214	01/08/2019	10.33	Call	Bond Future	4,275.3800	4.2754	3,887.3800	3.8874	(9.075)	0	0	0
2019/05/17	R214	01/08/2019	10.33	Put	Bond Future	547.4900	0.5475	642.0700	0.6421	17.275	0	0	0
2019/05/17	R214	01/08/2019	10.34	Call	Bond Future	4,326.8300	4.3268	3,937.1500	3.9371	(9.006)	0	0	0
2019/05/17	R214	01/08/2019	10.32	Call	Bond Future	4,224.1500	4.2242	3,837.8800	3.8379	(9.144)	0	0	0
2019/05/17	R214	01/08/2019	10.32	Put	Bond Future	558.9500	0.5590	655.2600	0.6553	17.231	0	0	0
2019/05/17	R214	07/11/2019	10.02	Put	Bond Future	2,107.5000	2.1075	2,305.7000	2.3057	9.405	0	0	0
2019/05/17	R214	07/11/2019			Bond Future	9.8202	71.8705	9.8935	71.3779	0.746	0.0000	0.0000	0
2019/05/17	R214	07/11/2019	10.01	Call	Bond Future	3,397.3700	3.3974	3,104.8500	3.1049	(8.610)	0	0	0
2019/05/17	R214	07/11/2019	10.01	Put	Bond Future	2,132.9300	2.1329	2,332.9700	2.3330	9.379	0	0	0
2019/05/17	R214	07/11/2019	10.02	Call	Bond Future	3,437.5600	3.4376	3,143.2000	3.1432	(8.563)	0	0	0
2019/05/17	R214	07/11/2019	10.00	Call	Bond Future	3,357.3600	3.3574	3,066.7000	3.0667	(8.657)	0	0	0
2019/05/17	R214	07/11/2019	10.00	Put	Bond Future	2,158.6300	2.1586	2,360.5300	2.3605	9.353	0	0	0
2019/05/17	R214	06/02/2020	9.73	Call	Bond Future	2,908.2800	2.9083	2,668.2600	2.6683	(8.253)	0	0	0
2019/05/17	R214	06/02/2020			Bond Future	9.8721	73.2745	9.9476	72.7723	0.764	0.0000	0.0000	0
2019/05/17	R214	06/02/2020	9.71	Call	Bond Future	2,842.8100	2.8428	2,606.1100	2.6061	(8.326)	0	0	0
2019/05/17	R214	06/02/2020	9.71	Put	Bond Future	3,941.4700	3.9415	4,207.0500	4.2070	6.738	0	0	0
2019/05/17	R214	06/02/2020	9.73	Put	Bond Future	3,869.9600	3.8700	4,132.2200	4.1322	6.777	0	0	0
2019/05/17	R214	06/02/2020	9.72	Call	Bond Future	2,875.3300	2.8753	2,636.9700	2.6370	(8.290)	0	0	0
2019/05/17	R214	06/02/2020	9.72	Put	Bond Future	3,905.4500	3.9055	4,169.3700	4.1694	6.758	0	0	0
2019/05/17	R248	01/08/2019	10.35	Call	Bond Future	5,696.9200	5.6969	5,184.3900	5.1844	(8.997)	0	0	0
2019/05/17	R248	01/08/2019	10.34	Put	Bond Future	603.1500	0.6031	714.4100	0.7144	18.446	0	0	0
2019/05/17	R248	01/08/2019			Bond Future	9.7394	94.2807	9.8105	93.6590	0.730	0.0000	0.0000	103,226
2019/05/17	R248	01/08/2019	10.36	Call	Bond Future	5,763.6200	5.7636	5,249.0200	5.2490	(8.928)	0	0	0
2019/05/17	R248	01/08/2019	10.36	Put	Bond Future	577.4600	0.5775	684.5500	0.6845	18.545	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
2019/05/17	R248	01/08/2019	10.35	Put	Bond Future	590.1700	0.5902	699.3300	0.6993	18.496	0	0	0
2019/05/17	R248	01/08/2019	10.34	Call	Bond Future	5,630.3700	5.6304	5,119.9400	5.1199	(9.066)	0	0	0
2019/05/17	R248	07/11/2019	10.02	Call	Bond Future	4,417.4500	4.4175	4,032.2400	4.0322	(8.720)	0	0	0
2019/05/17	R248	07/11/2019	10.01	Put	Bond Future	2,556.1900	2.5562	2,808.0300	2.8080	9.852	0	0	0
2019/05/17	R248	07/11/2019			Bond Future	9.7984	91.7541	9.8717	91.1194	0.749	0.0000	0.0000	48
2019/05/17	R248	07/11/2019	10.03	Call	Bond Future	4,469.9900	4.4700	4,082.3700	4.0824	(8.672)	0	0	0
2019/05/17	R248	07/11/2019	10.03	Put	Bond Future	2,493.1100	2.4931	2,740.1300	2.7401	9.908	0	0	0
2019/05/17	R248	07/11/2019	10.02	Put	Bond Future	2,524.3400	2.5243	2,773.7700	2.7738	9.881	0	0	0
2019/05/17	R248	07/11/2019	10.01	Call	Bond Future	4,365.3800	4.3654	3,982.5800	3.9826	(8.769)	0	0	0
2019/05/17	R248	06/02/2020	9.71	Put	Bond Future	4,927.0300	4.9270	5,264.8000	5.2648	6.855	0	0	0
2019/05/17	R248	06/02/2020			Bond Future	9.8493	93.5467	9.9249	92.8995	0.768	0.0000	0.0000	0
2019/05/17	R248	06/02/2020	9.71	Call	Bond Future	3,713.1500	3.7131	3,403.8100	3.4038	(8.331)	0	0	0
2019/05/17	R248	06/02/2020	9.70	Put	Bond Future	4,973.7400	4.9737	5,313.6700	5.3137	6.834	0	0	0
2019/05/17	R248	06/02/2020	9.72	Call	Bond Future	3,754.9000	3.7549	3,443.4100	3.4434	(8.296)	0	0	0
2019/05/17	R248	06/02/2020	9.72	Put	Bond Future	4,880.6800	4.8807	5,216.3000	5.2163	6.877	0	0	0
2019/05/17	R248	06/02/2020	9.70	Call	Bond Future	3,671.6200	3.6716	3,364.4400	3.3644	(8.366)	0	0	0

Total

857885