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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/06/2019 TO 12/06/2019

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
2019/06/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	2025	01/08/2019			Bond Future	135.8456	135.8456	135.7886	135.7886	(0.042)	0.0000	0.0000	1,622
2019/06/12	2025	07/11/2019			Bond Future	138.5819	138.5819	138.5231	138.5231	(0.042)	0.0000	0.0000	0
2019/06/12	2025	06/02/2020			Bond Future	139.7866	139.7866	139.7260	139.7260	(0.043)	0.0000	0.0000	0
2019/06/12	2029	01/08/2019			Bond Future	103.0167	103.0167	102.9924	102.9924	(0.024)	0.0000	0.0000	4,132
2019/06/12	2029	07/11/2019			Bond Future	103.9973	103.9973	103.9720	103.9720	(0.024)	0.0000	0.0000	0
2019/06/12	2029	06/02/2020			Bond Future	106.0078	106.0078	105.9815	105.9815	(0.025)	0.0000	0.0000	0
2019/06/12	2030	01/08/2019	9.91	Put	Bond Future	114.4400	0.1144	147.8700	0.1479	29.212	0	0	0
2019/06/12	2030	01/08/2019	9.15	Put	Bond Future	1,131.8300	1.1318	1,218.9000	1.2189	7.693	0	0	0
2019/06/12	2030	01/08/2019	9.68	Call	Bond Future	3,697.6100	3.6976	3,674.2500	3.6743	(0.632)	0	0	0
2019/06/12	2030	01/08/2019	8.67	Put	Bond Future	3,148.2600	3.1483	3,248.8000	3.2488	3.194	0	0	0
2019/06/12	2030	01/08/2019			Bond Future	9.1195	92.6717	9.1317	92.5944	0.134	0.0000	0.0000	53,419
2019/06/12	2030	01/08/2019	8.35	Put	Bond Future	5,089.1100	5.0891	5,169.8100	5.1698	1.586	0	0	0
2019/06/12	2030	01/08/2019	8.35	Call	Bond Future	46.6100	0.0466	49.9900	0.0500	7.252	0	0	2,025
2019/06/12	2030	01/08/2019	9.22	Put	Bond Future	941.8200	0.9418	1,024.6500	1.0247	8.795	0	0	0
2019/06/12	2030	01/08/2019	9.22	Call	Bond Future	1,574.8900	1.5749	1,580.4000	1.5804	0.350	0	0	5,400
2019/06/12	2030	01/08/2019	9.69	Call	Bond Future	3,750.2300	3.7502	3,725.9900	3.7260	(0.646)	0	0	0
2019/06/12	2030	01/08/2019	9.69	Put	Bond Future	232.7200	0.2327	285.8000	0.2858	22.809	0	0	5,400
2019/06/12	2030	01/08/2019	9.91	Call	Bond Future	4,940.6000	4.9406	4,896.7100	4.8967	(0.888)	0	0	0
2019/06/12	2030	01/08/2019	9.92	Call	Bond Future	4,995.7700	4.9958	4,951.0800	4.9511	(0.895)	0	0	0
2019/06/12	2030	01/08/2019	9.90	Put	Bond Future	118.2600	0.1183	152.4600	0.1525	28.919	0	0	0
2019/06/12	2030	01/08/2019	9.15	Call	Bond Future	1,324.7000	1.3247	1,334.4500	1.3344	0.736	0	0	2,025
2019/06/12	2030	01/08/2019	9.68	Put	Bond Future	240.2000	0.2402	294.1600	0.2942	22.465	0	0	4,800
2019/06/12	2030	01/08/2019	8.67	Call	Bond Future	245.8800	0.2459	269.1000	0.2691	9.444	0	0	5,400
2019/06/12	2030	01/08/2019	9.92	Put	Bond Future	110.7400	0.1107	143.3700	0.1434	29.465	0	0	0
2019/06/12	2030	01/08/2019	9.90	Call	Bond Future	4,885.4900	4.8855	4,842.3700	4.8424	(0.883)	0	0	0
2019/06/12	2030	01/08/2019	8.77	Put	Bond Future	2,626.0000	2.6260	2,730.2200	2.7302	3.969	0	0	0
2019/06/12	2030	01/08/2019	8.77	Call	Bond Future	379.6700	0.3797	406.5700	0.4066	7.085	0	0	0
2019/06/12	2030	01/08/2019	9.27	Put	Bond Future	821.9300	0.8219	902.3600	0.9024	9.786	0	0	0
2019/06/12	2030	01/08/2019	9.27	Call	Bond Future	1,767.7300	1.7677	1,770.8400	1.7708	0.176	0	0	0
2019/06/12	2030	01/08/2019	9.24	Call	Bond Future	0.0000	0.0000	1,654.7900	1.6548	100.000	0	0	0
2019/06/12	2030	01/08/2019	9.24	Put	Bond Future	0.0000	0.0000	973.7800	0.9738	100.000	0	0	3,100
2019/06/12	2030	07/11/2019	9.49	Put	Bond Future	1,408.9600	1.4090	1,428.1100	1.4281	1.359	0	0	0
2019/06/12	2030	07/11/2019	9.76	Put	Bond Future	962.8800	0.9629	975.4000	0.9754	1.300	0	0	5,500
2019/06/12	2030	07/11/2019			Bond Future	9.1813	94.5142	9.1941	94.4348	0.140	0.0000	0.0000	0
2019/06/12	2030	07/11/2019	9.48	Call	Bond Future	3,257.8300	3.2578	3,197.8700	3.1979	(1.840)	0	0	0
2019/06/12	2030	07/11/2019	9.48	Put	Bond Future	1,429.7000	1.4297	1,449.1400	1.4491	1.360	0	0	0
2019/06/12	2030	07/11/2019	8.60	Put	Bond Future	4,406.9800	4.4070	4,462.0000	4.4620	1.248	0	0	0
2019/06/12	2030	07/11/2019	8.60	Call	Bond Future	706.4300	0.7064	682.0500	0.6820	(3.451)	0	0	5,500
2019/06/12	2030	07/11/2019	9.10	Put	Bond Future	2,419.3300	2.4193	2,453.1600	2.4532	1.398	0	0	0
2019/06/12	2030	07/11/2019	9.10	Call	Bond Future	1,913.1300	1.9131	1,867.5600	1.8676	(2.382)	0	0	5,500
2019/06/12	2030	07/11/2019	9.49	Call	Bond Future	3,297.4700	3.2975	3,237.2200	3.2372	(1.827)	0	0	0
2019/06/12	2030	07/11/2019	9.76	Call	Bond Future	4,461.4100	4.4614	4,394.5300	4.3945	(1.499)	0	0	0

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2019/06/12	2030	07/11/2019	8.57	Put	Bond Future	4,552.5500		4.5525	4,608.7600	4.6088	1.235	0	0	0
2019/06/12	2030	07/11/2019	9.47	Call	Bond Future	3,218.1700		3.2182	3,158.5100	3.1585	(1.854)	0	0	0
2019/06/12	2030	07/11/2019	9.47	Put	Bond Future	1,450.4600		1.4505	1,470.2000	1.4702	1.361	0	0	0
2019/06/12	2030	07/11/2019	8.57	Call	Bond Future	655.7700		0.6558	632.5800	0.6326	(3.536)	0	0	0
2019/06/12	2030	07/11/2019	9.12	Put	Bond Future	2,356.2300		2.3562	2,389.0600	2.3891	1.393	0	0	0
2019/06/12	2030	07/11/2019	9.12	Call	Bond Future	1,974.8600		1.9749	1,928.2900	1.9283	(2.358)	0	0	0
2019/06/12	2030	07/11/2019	9.70	Call	Bond Future	4,192.5400		4.1925	4,126.9500	4.1269	(1.564)	0	0	0
2019/06/12	2030	07/11/2019	9.70	Put	Bond Future	1,048.4800		1.0485	1,062.2900	1.0623	1.317	0	0	0
2019/06/12	2030	06/02/2020	9.15	Put	Bond Future	2,994.8400		2.9948	3,083.0500	3.0831	2.945	0	0	0
2019/06/12	2030	06/02/2020	9.14	Call	Bond Future	2,454.5100		2.4545	2,461.5400	2.4615	0.286	0	0	0
2019/06/12	2030	06/02/2020			Bond Future	9.2334		92.3102	9.2467	92.2288	0.145	0.0000	0.0000	0
2019/06/12	2030	06/02/2020	9.15	Call	Bond Future	2,485.6300		2.4856	2,492.3900	2.4924	0.272	0	0	0
2019/06/12	2030	06/02/2020	9.14	Put	Bond Future	3,025.0600		3.0251	3,113.5400	3.1135	2.925	0	0	0
2019/06/12	2030	06/02/2020	9.16	Call	Bond Future	2,516.9500		2.5169	2,523.4200	2.5234	0.257	0	0	0
2019/06/12	2030	06/02/2020	9.16	Put	Bond Future	2,964.8800		2.9649	3,052.8000	3.0528	2.965	0	0	0
2019/06/12	2032	01/08/2019	10.10	Call	Bond Future	4,902.4300		4.9024	4,748.4600	4.7485	(3.141)	0	0	0
2019/06/12	2032	01/08/2019	10.11	Put	Bond Future	176.6800		0.1767	211.4400	0.2114	19.674	0	0	0
2019/06/12	2032	01/08/2019			Bond Future	9.3891		94.5337	9.4167	94.3441	0.294	0.0000	0.0000	41,446
2019/06/12	2032	01/08/2019	10.10	Put	Bond Future	182.1700		0.1822	217.7600	0.2178	19.537	0	0	0
2019/06/12	2032	01/08/2019	10.11	Call	Bond Future	4,960.8900		4.9609	4,806.0900	4.8061	(3.120)	0	0	0
2019/06/12	2032	01/08/2019	10.09	Call	Bond Future	4,844.0700		4.8441	4,690.9400	4.6909	(3.161)	0	0	0
2019/06/12	2032	01/08/2019	10.09	Put	Bond Future	187.8300		0.1878	224.2600	0.2243	19.395	0	0	0
2019/06/12	2032	07/11/2019	9.71	Call	Bond Future	3,404.1300		3.4041	3,279.2500	3.2793	(3.668)	0	0	0
2019/06/12	2032	07/11/2019	9.70	Put	Bond Future	1,739.9400		1.7399	1,809.6100	1.8096	4.004	0	0	0
2019/06/12	2032	07/11/2019			Bond Future	9.4573		92.2521	9.4860	92.0583	0.303	0.0000	0.0000	0
2019/06/12	2032	07/11/2019	9.72	Call	Bond Future	3,445.9200		3.4459	3,320.2700	3.3203	(3.646)	0	0	0
2019/06/12	2032	07/11/2019	9.72	Put	Bond Future	1,691.3800		1.6914	1,759.5100	1.7595	4.028	0	0	0
2019/06/12	2032	07/11/2019	9.71	Put	Bond Future	1,715.5200		1.7155	1,784.4200	1.7844	4.016	0	0	0
2019/06/12	2032	07/11/2019	9.70	Call	Bond Future	3,362.5600		3.3626	3,238.4500	3.2385	(3.691)	0	0	0
2019/06/12	2032	06/02/2020	9.40	Put	Bond Future	3,481.3400		3.4813	3,683.4200	3.6834	5.805	0	0	0
2019/06/12	2032	06/02/2020			Bond Future	9.5144		94.0144	9.5442	93.8164	0.313	0.0000	0.0000	0
2019/06/12	2032	06/02/2020	9.39	Call	Bond Future	2,681.9700		2.6820	2,686.6700	2.6867	0.175	0	0	0
2019/06/12	2032	06/02/2020	9.39	Put	Bond Future	3,516.2000		3.5162	3,718.9100	3.7189	5.765	0	0	0
2019/06/12	2032	06/02/2020	9.40	Call	Bond Future	2,714.5500		2.7145	2,718.6200	2.7186	0.150	0	0	0
2019/06/12	2032	06/02/2020	9.38	Call	Bond Future	2,649.6000		2.6496	2,654.9200	2.6549	0.201	0	0	0
2019/06/12	2032	06/02/2020	9.38	Put	Bond Future	3,551.3400		3.5513	3,754.6700	3.7547	5.725	0	0	0
2019/06/12	2033	01/08/2019			Bond Future	104.3175		104.3175	104.1412	104.1412	(0.169)	0.0000	0.0000	6,090
2019/06/12	2033	07/11/2019			Bond Future	105.2494		105.2494	105.0691	105.0691	(0.171)	0.0000	0.0000	0
2019/06/12	2033	06/02/2020			Bond Future	107.2840		107.2840	107.0997	107.0997	(0.172)	0.0000	0.0000	0
2019/06/12	2037	01/08/2019	10.31	Call	Bond Future	4,352.1800		4.3522	4,146.8800	4.1469	(4.717)	0	0	0
2019/06/12	2037	01/08/2019			Bond Future	9.7728		89.5675	9.8102	89.2829	0.383	0.0000	0.0000	46,825
2019/06/12	2037	01/08/2019	10.29	Call	Bond Future	4,231.6000		4.2316	4,029.5900	4.0296	(4.774)	0	0	0
2019/06/12	2037	01/08/2019	10.29	Put	Bond Future	413.6500		0.4137	496.2800	0.4963	19.976	0	0	0
2019/06/12	2037	01/08/2019	10.31	Put	Bond Future	391.6300		0.3916	470.9700	0.4710	20.259	0	0	0
2019/06/12	2037	01/08/2019	10.30	Call	Bond Future	4,291.8300		4.2918	4,088.1200	4.0881	(4.746)	0	0	0

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2019/06/12	2037	01/08/2019	10.30	Put	Bond Future	402.5400	0.4025	483.4700	0.4835	20.105	0	0	0
2019/06/12	2037	07/11/2019	9.97	Call	Bond Future	3,253.1900	3.2532	3,160.6700	3.1607	(2.844)	0	0	0
2019/06/12	2037	07/11/2019			Bond Future	9.8422	91.3483	9.8809	91.0575	0.394	0.0000	0.0000	0
2019/06/12	2037	07/11/2019	9.95	Call	Bond Future	3,168.2300	3.1682	3,078.1400	3.0781	(2.844)	0	0	0
2019/06/12	2037	07/11/2019	9.95	Put	Bond Future	2,362.0000	2.3620	2,562.7200	2.5627	8.498	0	0	0
2019/06/12	2037	07/11/2019	9.97	Put	Bond Future	2,298.6700	2.2987	2,496.9600	2.4970	8.626	0	0	0
2019/06/12	2037	07/11/2019	9.96	Call	Bond Future	3,210.5800	3.2106	3,119.3900	3.1194	(2.840)	0	0	0
2019/06/12	2037	07/11/2019	9.96	Put	Bond Future	2,330.1600	2.3302	2,529.7800	2.5298	8.567	0	0	0
2019/06/12	2037	06/02/2020	9.67	Call	Bond Future	2,656.8600	2.6569	2,647.2100	2.6472	(0.363)	0	0	0
2019/06/12	2037	06/02/2020	9.66	Put	Bond Future	4,454.4200	4.4544	4,742.4500	4.7425	6.466	0	0	0
2019/06/12	2037	06/02/2020			Bond Future	9.9027	88.8333	9.9428	88.5365	0.404	0.0000	0.0000	0
2019/06/12	2037	06/02/2020	9.68	Call	Bond Future	2,691.0800	2.6911	2,680.5600	2.6806	(0.391)	0	0	0
2019/06/12	2037	06/02/2020	9.68	Put	Bond Future	4,369.8400	4.3698	4,656.1300	4.6561	6.551	0	0	0
2019/06/12	2037	06/02/2020	9.67	Put	Bond Future	4,412.1100	4.4121	4,699.2700	4.6993	6.508	0	0	0
2019/06/12	2037	06/02/2020	9.66	Call	Bond Future	2,622.5800	2.6226	2,613.8000	2.6138	(0.335)	0	0	0
2019/06/12	2038	01/08/2019			Bond Future	121.6176	121.6176	121.3405	121.3405	(0.228)	0.0000	0.0000	11,677
2019/06/12	2038	07/11/2019			Bond Future	124.0673	124.0673	123.7841	123.7841	(0.228)	0.0000	0.0000	0
2019/06/12	2038	06/02/2020			Bond Future	124.8073	124.8073	124.5178	124.5178	(0.232)	0.0000	0.0000	0
2019/06/12	2040	01/08/2019	10.37	Put	Bond Future	433.1800	0.4332	612.3300	0.6123	41.357	0	0	0
2019/06/12	2040	01/08/2019	10.36	Call	Bond Future	4,301.9700	4.3020	4,054.5800	4.0546	(5.751)	0	0	0
2019/06/12	2040	01/08/2019			Bond Future	9.8729	92.5302	9.9255	92.1006	0.533	0.0000	0.0000	36,811
2019/06/12	2040	01/08/2019	10.37	Call	Bond Future	4,365.8600	4.3659	4,115.4500	4.1155	(5.736)	0	0	0
2019/06/12	2040	01/08/2019	10.36	Put	Bond Future	445.7400	0.4457	627.9100	0.6279	40.869	0	0	0
2019/06/12	2040	01/08/2019	10.38	Call	Bond Future	4,430.0400	4.4300	4,176.4700	4.1765	(5.724)	0	0	0
2019/06/12	2040	01/08/2019	10.38	Put	Bond Future	421.0300	0.4210	597.0200	0.5970	41.800	0	0	0
2019/06/12	2040	07/11/2019	9.80	Put	Bond Future	3,544.3700	3.5444	3,796.7200	3.7967	7.120	0	0	0
2019/06/12	2040	07/11/2019	9.30	Put	Bond Future	6,308.0500	6.3080	6,656.0000	6.6560	5.516	0	0	0
2019/06/12	2040	07/11/2019	10.04	Put	Bond Future	2,592.4900	2.5925	2,798.8600	2.7989	7.960	0	0	0
2019/06/12	2040	07/11/2019	10.03	Call	Bond Future	3,330.2100	3.3302	3,099.8300	3.0998	(6.918)	0	0	0
2019/06/12	2040	07/11/2019			Bond Future	9.9425	94.3699	9.9970	93.9313	0.548	0.0000	0.0000	0
2019/06/12	2040	07/11/2019	9.80	Call	Bond Future	2,380.7200	2.3807	2,194.4300	2.1944	(7.825)	0	0	1,260
2019/06/12	2040	07/11/2019	9.30	Call	Bond Future	871.9900	0.8720	781.3000	0.7813	(10.400)	0	0	1,260
2019/06/12	2040	07/11/2019	10.04	Call	Bond Future	3,375.1300	3.3751	3,142.8600	3.1429	(6.882)	0	0	0
2019/06/12	2040	07/11/2019	10.03	Put	Bond Future	2,627.3700	2.6274	2,835.6300	2.8356	7.927	0	0	0
2019/06/12	2040	07/11/2019	10.05	Call	Bond Future	3,420.3100	3.4203	3,186.1600	3.1862	(6.846)	0	0	0
2019/06/12	2040	07/11/2019	10.05	Put	Bond Future	2,557.9900	2.5580	2,762.4800	2.7625	7.994	0	0	0
2019/06/12	2040	06/02/2020	9.76	Call	Bond Future	2,841.7400	2.8417	2,787.6100	2.7876	(1.905)	0	0	0
2019/06/12	2040	06/02/2020			Bond Future	10.0036	91.6620	10.0598	91.2145	0.562	0.0000	0.0000	0
2019/06/12	2040	06/02/2020	9.74	Call	Bond Future	2,769.6100	2.7696	2,717.8500	2.7179	(1.869)	0	0	0
2019/06/12	2040	06/02/2020	9.74	Put	Bond Future	4,913.3000	4.9133	5,309.0500	5.3090	8.055	0	0	0
2019/06/12	2040	06/02/2020	9.76	Put	Bond Future	4,819.9900	4.8200	5,213.3700	5.2134	8.161	0	0	0
2019/06/12	2040	06/02/2020	9.75	Call	Bond Future	2,805.8500	2.8058	2,752.7600	2.7528	(1.892)	0	0	0
2019/06/12	2040	06/02/2020	9.75	Put	Bond Future	4,866.7600	4.8668	5,261.1800	5.2612	8.104	0	0	0
2019/06/12	2044	01/08/2019	10.40	Put	Bond Future	445.5900	0.4456	567.9700	0.5680	27.465	0	0	0
2019/06/12	2044	01/08/2019	9.86	Put	Bond Future	1,857.5700	1.8576	2,150.4600	2.1505	15.767	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
2019/06/12	2044	01/08/2019	10.53	Call	Bond Future	5,305.4200	5.3054	4,960.4600	4.9605	(6.502)	0	0	0
2019/06/12	2044	01/08/2019	9.39	Call	Bond Future	255.9800	0.2560	229.3800	0.2294	(10.391)	0	0	228
2019/06/12	2044	01/08/2019			Bond Future	9.9012	89.6033	9.9540	89.1651	0.533	0.0000	0.0000	43,862
2019/06/12	2044	01/08/2019	10.39	Call	Bond Future	4,385.0400	4.3850	4,071.7400	4.0717	(7.145)	0	0	0
2019/06/12	2044	01/08/2019	10.39	Put	Bond Future	458.3900	0.4584	583.2700	0.5833	27.243	0	0	0
2019/06/12	2044	01/08/2019	10.40	Call	Bond Future	4,449.5200	4.4495	4,133.7200	4.1337	(7.097)	0	0	0
2019/06/12	2044	01/08/2019	9.86	Call	Bond Future	1,512.4000	1.5124	1,367.1100	1.3671	(9.607)	0	0	100
2019/06/12	2044	01/08/2019	10.53	Put	Bond Future	307.4500	0.3075	400.6700	0.4007	30.320	0	0	100
2019/06/12	2044	01/08/2019	9.39	Put	Bond Future	4,697.2100	4.6972	5,108.7900	5.1088	8.762	0	0	0
2019/06/12	2044	01/08/2019	9.74	Put	Bond Future	2,429.8600	2.4299	2,760.7300	2.7607	13.617	0	0	0
2019/06/12	2044	01/08/2019	10.38	Call	Bond Future	4,320.6800	4.3207	4,009.9000	4.0099	(7.193)	0	0	0
2019/06/12	2044	01/08/2019	10.38	Put	Bond Future	471.4400	0.4714	598.8400	0.5988	27.024	0	0	0
2019/06/12	2044	01/08/2019	9.36	Put	Bond Future	4,932.2300	4.9322	5,347.7600	5.3478	8.425	0	0	0
2019/06/12	2044	01/08/2019	9.36	Call	Bond Future	219.0600	0.2191	196.4100	0.1964	(10.340)	0	0	100
2019/06/12	2044	01/08/2019	9.74	Call	Bond Future	1,067.5600	1.0676	960.2500	0.9603	(10.052)	0	0	228
2019/06/12	2044	01/08/2019	10.27	Call	Bond Future	3,629.8900	3.6299	3,349.2200	3.3492	(7.732)	0	0	0
2019/06/12	2044	01/08/2019	10.27	Put	Bond Future	640.0100	0.6400	797.5200	0.7975	24.611	0	0	228
2019/06/12	2044	07/11/2019	10.07	Put	Bond Future	2,632.7000	2.6327	2,842.9200	2.8429	7.985	0	0	0
2019/06/12	2044	07/11/2019	10.52	Call	Bond Future	5,792.5900	5.7926	5,479.3900	5.4794	(5.407)	0	0	0
2019/06/12	2044	07/11/2019	9.74	Put	Bond Future	4,029.3800	4.0294	4,302.9000	4.3029	6.788	0	0	0
2019/06/12	2044	07/11/2019			Bond Future	9.9682	91.3848	10.0227	90.9375	0.547	0.0000	0.0000	0
2019/06/12	2044	07/11/2019	10.06	Call	Bond Future	3,419.6800	3.4197	3,184.4900	3.1845	(6.878)	0	0	0
2019/06/12	2044	07/11/2019	10.06	Put	Bond Future	2,668.2800	2.6683	2,880.4100	2.8804	7.950	0	0	0
2019/06/12	2044	07/11/2019	10.52	Put	Bond Future	1,432.8200	1.4328	1,566.9400	1.5669	9.361	0	0	328
2019/06/12	2044	07/11/2019	10.07	Call	Bond Future	3,465.2900	3.4653	3,228.1900	3.2282	(6.842)	0	0	0
2019/06/12	2044	07/11/2019	9.19	Call	Bond Future	622.1700	0.6222	551.5900	0.5516	(11.344)	0	0	328
2019/06/12	2044	07/11/2019	9.74	Call	Bond Future	2,115.3300	2.1153	1,941.5300	1.9415	(8.216)	0	0	328
2019/06/12	2044	07/11/2019	10.05	Call	Bond Future	3,374.1100	3.3741	3,140.8400	3.1408	(6.914)	0	0	0
2019/06/12	2044	07/11/2019	10.05	Put	Bond Future	2,704.0200	2.7040	2,918.0700	2.9181	7.916	0	0	0
2019/06/12	2044	07/11/2019	9.19	Put	Bond Future	7,441.6400	7.4416	7,818.3800	7.8184	5.063	0	0	0
2019/06/12	2044	06/02/2020	9.74	Call	Bond Future	2,746.4600	2.7465	2,697.2200	2.6972	(1.793)	0	0	328
2019/06/12	2044	06/02/2020	10.78	Put	Bond Future	1,820.5400	1.8205	2,065.8800	2.0659	13.476	0	0	328
2019/06/12	2044	06/02/2020	9.77	Put	Bond Future	4,989.8400	4.9898	5,393.0300	5.3930	8.080	0	0	0
2019/06/12	2044	06/02/2020			Bond Future	10.0268	88.7452	10.0830	88.2888	0.561	0.0000	0.0000	0
2019/06/12	2044	06/02/2020	9.09	Put	Bond Future	9,134.2000	9.1342	9,600.5900	9.6006	5.106	0	0	0
2019/06/12	2044	06/02/2020	9.09	Call	Bond Future	916.7200	0.9167	926.6600	0.9267	1.084	0	0	328
2019/06/12	2044	06/02/2020	9.74	Put	Bond Future	5,135.5900	5.1356	5,542.8000	5.5428	7.929	0	0	0
2019/06/12	2044	06/02/2020	9.77	Call	Bond Future	2,855.6500	2.8556	2,802.3900	2.8024	(1.865)	0	0	0
2019/06/12	2044	06/02/2020	10.78	Call	Bond Future	7,618.8400	7.6188	7,407.7300	7.4077	(2.771)	0	0	0
2019/06/12	2044	06/02/2020	9.78	Call	Bond Future	2,892.3500	2.8924	2,837.7400	2.8377	(1.888)	0	0	0
2019/06/12	2044	06/02/2020	9.76	Put	Bond Future	5,038.2400	5.0382	5,442.7800	5.4428	8.029	0	0	0
2019/06/12	2044	06/02/2020	9.78	Put	Bond Future	4,941.8200	4.9418	5,343.6600	5.3437	8.131	0	0	0
2019/06/12	2044	06/02/2020	9.76	Call	Bond Future	2,819.2000	2.8192	2,767.2900	2.7673	(1.841)	0	0	0
2019/06/12	2046	01/08/2019			Bond Future	114.7033	114.7033	114.3560	114.3560	(0.303)	0.0000	0.0000	12,658
2019/06/12	2046	07/11/2019			Bond Future	115.2940	115.2940	114.9393	114.9393	(0.308)	0.0000	0.0000	0
2019/06/12	2046	06/02/2020			Bond Future	117.5231	117.5231	117.1607	117.1607	(0.308)	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
2019/06/12	2050	01/08/2019			Bond Future	117.9079	117.9079	117.5049	117.5049	(0.342)	0.0000	0.0000	10,989
2019/06/12	2050	07/11/2019			Bond Future	120.2827	120.2827	119.8710	119.8710	(0.342)	0.0000	0.0000	0
2019/06/12	2050	06/02/2020			Bond Future	120.7714	120.7714	120.3512	120.3512	(0.348)	0.0000	0.0000	0
2019/06/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	AL37	01/08/2019			Index Future	652.3290	652.3290	651.4270	651.4270	(0.138)	0.0000	0.0000	0
2019/06/12	AL37	07/11/2019			Index Future	665.2940	665.2940	664.3740	664.3740	(0.138)	0.0000	0.0000	0
2019/06/12	AL37	06/02/2020			Index Future	677.9970	677.9970	677.0580	677.0580	(0.138)	0.0000	0.0000	0
2019/06/12	AL7T	01/08/2019			Index Future	753.5020	753.5020	752.4450	752.4450	(0.140)	0.0000	0.0000	0
2019/06/12	AL7T	07/11/2019			Index Future	768.4780	768.4780	767.4000	767.4000	(0.140)	0.0000	0.0000	0
2019/06/12	AL7T	06/02/2020			Index Future	783.1510	783.1510	782.0510	782.0510	(0.140)	0.0000	0.0000	0
2019/06/12	ALBI	01/08/2019			Index Future	676.3300	676.3300	674.4650	674.4650	(0.276)	0.0000	0.0000	973
2019/06/12	ALBI	07/11/2019			Index Future	689.7730	689.7730	687.8690	687.8690	(0.276)	0.0000	0.0000	0
2019/06/12	ALBI	06/02/2020			Index Future	702.9430	702.9430	701.0020	701.0020	(0.276)	0.0000	0.0000	0
2019/06/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/06/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/12	ES33	01/08/2019			Bond Future	10.9305	78.5256	10.9510	78.4066	0.187	0.0000	0.0000	350
2019/06/12	ES33	07/11/2019			Bond Future	11.0507	76.2927	11.0721	76.1709	0.193	0.0000	0.0000	0
2019/06/12	ES33	06/02/2020			Bond Future	11.1609	77.7501	11.1832	77.6255	0.199	0.0000	0.0000	0
2019/06/12	ES42	01/08/2019			Bond Future	11.2245	80.1210	11.2757	79.7837	0.455	0.0000	0.0000	4,919
2019/06/12	ES42	07/11/2019			Bond Future	11.3431	77.4483	11.3963	77.1039	0.469	0.0000	0.0000	0
2019/06/12	ES42	06/02/2020			Bond Future	11.4477	78.9281	11.5029	78.5766	0.482	0.0000	0.0000	0

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2019/06/12	GOVI	01/08/2019	638.68	Call	GOVI	307,400.0000	30.7400	287,960.0000	28.7960	(6.324)	0	0	0
2019/06/12	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	GOVI	01/08/2019			GOVI	669.4200	669.4200	667.4760	667.4760	(0.290)	0.0000	0.0000	439
2019/06/12	GOVI	01/08/2019	638.69	Call	GOVI	307,300.0000	30.7300	287,860.0000	28.7860	(6.326)	0	0	0
2019/06/12	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	GOVI	01/08/2019	638.67	Call	GOVI	307,500.0000	30.7500	288,060.0000	28.8060	(6.322)	0	0	0
2019/06/12	GOVI	07/11/2019	672.90	Call	GOVI	98,250.0000	9.8250	78,420.0000	7.8420	(20.183)	0	0	0
2019/06/12	GOVI	07/11/2019			GOVI	682.7250	682.7250	680.7420	680.7420	(0.290)	0.0000	0.0000	0
2019/06/12	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	GOVI	07/11/2019	672.91	Call	GOVI	98,150.0000	9.8150	78,320.0000	7.8320	(20.204)	0	0	0
2019/06/12	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	GOVI	07/11/2019	672.92	Call	GOVI	98,050.0000	9.8050	78,220.0000	7.8220	(20.224)	0	0	0
2019/06/12	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	GOVI	06/02/2020	703.15	Put	GOVI	73,890.0000	7.3890	94,110.0000	9.4110	27.365	0	0	0
2019/06/12	GOVI	06/02/2020			GOVI	695.7610	695.7610	693.7390	693.7390	(0.291)	0.0000	0.0000	0
2019/06/12	GOVI	06/02/2020	703.14	Put	GOVI	73,790.0000	7.3790	94,010.0000	9.4010	27.402	0	0	0
2019/06/12	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	GOVI	06/02/2020	703.13	Put	GOVI	73,690.0000	7.3690	93,910.0000	9.3910	27.439	0	0	0
2019/06/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/12	IGOV	01/08/2019			Index Future	261.6810	261.6810	261.3930	261.3930	(0.110)	0.0000	0.0000	815
2019/06/12	IGOV	07/11/2019			Index Future	266.9510	266.9510	266.6570	266.6570	(0.110)	0.0000	0.0000	218
2019/06/12	IGOV	06/02/2020			Index Future	272.1100	272.1100	271.8100	271.8100	(0.110)	0.0000	0.0000	0
2019/06/12	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/12	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8600	99.8600	0.010	0.0000	0.0000	0
2019/06/12	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/12	IS02	20/09/2019			Interest Rate Swap	101.8500	101.8500	101.8500	101.8500	0.000	0.0000	0.0000	0
2019/06/12	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7200	102.7200	0.010	0.0000	0.0000	0
2019/06/12	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5900	98.5900	0.020	0.0000	0.0000	0
2019/06/12	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0100	102.0100	0.010	0.0000	0.0000	0
2019/06/12	IS02	21/09/2020			Interest Rate Swap	98.8100	98.8100	98.8400	98.8400	0.030	0.0000	0.0000	0
2019/06/12	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.4800	95.4800	0.042	0.0000	0.0000	0
2019/06/12	IS05	16/03/2021			Interest Rate Swap	94.4500	94.4500	94.5000	94.5000	0.053	0.0000	0.0000	0
2019/06/12	IS05	15/06/2021			Interest Rate Swap	93.4200	93.4200	93.4900	93.4900	0.075	0.0000	0.0000	0
2019/06/12	IS05	21/09/2021			Interest Rate Swap	93.3600	93.3600	93.4500	93.4500	0.096	0.0000	0.0000	0
2019/06/12	IS05	21/12/2021			Interest Rate Swap	95.3500	95.3500	95.4700	95.4700	0.126	0.0000	0.0000	51
2019/06/12	IS05	15/03/2022			Interest Rate Swap	95.3000	95.3000	95.4300	95.4300	0.136	0.0000	0.0000	0
2019/06/12	IS05	21/06/2022			Interest Rate Swap	96.2900	96.2900	96.4500	96.4500	0.166	0.0000	0.0000	0
2019/06/12	IS05	20/09/2022			Interest Rate Swap	100.0700	100.0700	100.2400	100.2400	0.170	0.0000	0.0000	0
2019/06/12	IS05	20/12/2022			Interest Rate Swap	101.1800	101.1800	101.3500	101.3500	0.168	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
2019/06/12	IS05	22/03/2023			Interest Rate Swap	94.3400	94.3400	94.5300	94.5300	0.201	0.0000	0.0000	0
2019/06/12	IS05	20/06/2023			Interest Rate Swap	100.3100	100.3100	100.5100	100.5100	0.199	0.0000	0.0000	0
2019/06/12	IS05	19/09/2023			Interest Rate Swap	95.6400	95.6400	95.8500	95.8500	0.220	0.0000	0.0000	0
2019/06/12	IS10	17/12/2025			Interest Rate Swap	91.4700	91.4700	91.7900	91.7900	0.350	0.0000	0.0000	0
2019/06/12	IS10	16/03/2026			Interest Rate Swap	88.3600	88.3600	88.7000	88.7000	0.385	0.0000	0.0000	0
2019/06/12	IS10	15/06/2026			Interest Rate Swap	87.0300	87.0300	87.3700	87.3700	0.391	0.0000	0.0000	0
2019/06/12	IS10	21/09/2026			Interest Rate Swap	89.1800	89.1800	89.5200	89.5200	0.381	0.0000	0.0000	0
2019/06/12	IS10	21/12/2026			Interest Rate Swap	93.0000	93.0000	93.3500	93.3500	0.376	0.0000	0.0000	0
2019/06/12	IS10	15/03/2027			Interest Rate Swap	91.5000	91.5000	91.8600	91.8600	0.393	0.0000	0.0000	0
2019/06/12	IS10	21/06/2027			Interest Rate Swap	93.5800	93.5800	93.9400	93.9400	0.385	0.0000	0.0000	0
2019/06/12	IS10	20/09/2027			Interest Rate Swap	99.0900	99.0900	99.4600	99.4600	0.373	0.0000	0.0000	0
2019/06/12	IS10	20/12/2027			Interest Rate Swap	99.4200	99.4200	99.8100	99.8100	0.392	0.0000	0.0000	0
2019/06/12	IS10	22/03/2028			Interest Rate Swap	92.7800	92.7800	93.1900	93.1900	0.442	0.0000	0.0000	0
2019/06/12	IS10	20/06/2028			Interest Rate Swap	100.0900	100.0900	100.5000	100.5000	0.410	0.0000	0.0000	0
2019/06/12	IS10	19/09/2028			Interest Rate Swap	93.4900	93.4900	93.9200	93.9200	0.460	0.0000	0.0000	0
2019/06/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/12	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/12	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/12	R023	01/08/2019	8.95	Call	Bond Future	4,898.7900	4.8988	4,753.0000	4.7530	(2.976)	0	0	0
2019/06/12	R023	01/08/2019			Bond Future	7.3295	104.6397	7.3764	104.4938	0.639	0.0000	0.0000	55,899
2019/06/12	R023	01/08/2019	8.93	Call	Bond Future	4,840.1700	4.8402	4,694.3900	4.6944	(3.012)	0	0	0
2019/06/12	R023	01/08/2019	8.93	Put	Bond Future	0.2800	0.0003	0.3500	0.0004	25.000	0	0	0
2019/06/12	R023	01/08/2019	8.95	Put	Bond Future	0.2400	0.0002	0.3000	0.0003	25.000	0	0	0
2019/06/12	R023	01/08/2019	8.94	Call	Bond Future	4,869.4800	4.8695	4,723.7000	4.7237	(2.994)	0	0	0
2019/06/12	R023	01/08/2019	8.94	Put	Bond Future	0.2600	0.0003	0.3300	0.0003	26.923	0	0	0
2019/06/12	R023	07/11/2019	7.98	Call	Bond Future	2,124.0400	2.1240	2,065.1200	2.0651	(2.774)	0	0	0
2019/06/12	R023	07/11/2019			Bond Future	7.3195	102.7876	7.3709	102.6383	0.702	0.0000	0.0000	0
2019/06/12	R023	07/11/2019	7.99	Call	Bond Future	2,148.7600	2.1488	2,088.9000	2.0889	(2.786)	0	0	0
2019/06/12	R023	07/11/2019	7.98	Put	Bond Future	225.4500	0.2255	315.8200	0.3158	40.084	0	0	0
2019/06/12	R023	07/11/2019	7.99	Put	Bond Future	221.7700	0.2218	311.2000	0.3112	40.326	0	0	0
2019/06/12	R023	07/11/2019	8.00	Call	Bond Future	2,173.5500	2.1735	2,112.7400	2.1127	(2.798)	0	0	0
2019/06/12	R023	07/11/2019	8.00	Put	Bond Future	218.1600	0.2182	306.6400	0.3066	40.557	0	0	0
2019/06/12	R023	06/02/2020	7.54	Call	Bond Future	1,319.1500	1.3191	1,283.1600	1.2832	(2.728)	0	0	0
2019/06/12	R023	06/02/2020			Bond Future	7.2867	104.7509	7.3431	104.5982	0.774	0.0000	0.0000	0
2019/06/12	R023	06/02/2020	7.52	Call	Bond Future	1,282.3400	1.2823	1,246.2600	1.2463	(2.814)	0	0	0
2019/06/12	R023	06/02/2020	7.52	Put	Bond Future	652.4400	0.6524	769.1100	0.7691	17.882	0	0	0
2019/06/12	R023	06/02/2020	7.54	Put	Bond Future	635.4700	0.6355	752.2300	0.7522	18.374	0	0	0
2019/06/12	R023	06/02/2020	7.53	Call	Bond Future	1,300.5300	1.3005	1,264.6600	1.2647	(2.758)	0	0	0
2019/06/12	R023	06/02/2020	7.53	Put	Bond Future	643.7400	0.6437	760.6200	0.7606	18.156	0	0	0
2019/06/12	R035	01/08/2019	10.23	Call	Bond Future	4,413.1500	4.4131	4,202.3900	4.2024	(4.776)	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
2019/06/12	R035	01/08/2019	10.22	Put	Bond Future	354.0900	0.3541	429.4100	0.4294	21.271	0	0	0
2019/06/12	R035	01/08/2019			Bond Future	9.6757	97.4476	9.7133	97.1631	0.388	0.0000	0.0000	65,619
2019/06/12	R035	01/08/2019	10.24	Call	Bond Future	4,474.2600	4.4743	4,261.9600	4.2620	(4.745)	0	0	0
2019/06/12	R035	01/08/2019	10.24	Put	Bond Future	334.0900	0.3341	406.3000	0.4063	21.614	0	0	0
2019/06/12	R035	01/08/2019	10.23	Put	Bond Future	343.9600	0.3440	417.7100	0.4177	21.441	0	0	0
2019/06/12	R035	01/08/2019	10.22	Call	Bond Future	4,352.2100	4.3522	4,143.0200	4.1430	(4.807)	0	0	0
2019/06/12	R035	07/11/2019	9.88	Call	Bond Future	3,259.6100	3.2596	3,095.5200	3.0955	(5.034)	0	0	0
2019/06/12	R035	07/11/2019	9.89	Call	Bond Future	3,302.3900	3.3024	3,137.0700	3.1371	(5.006)	0	0	0
2019/06/12	R035	07/11/2019	9.87	Put	Bond Future	2,327.2100	2.3272	2,454.9800	2.4550	5.490	0	0	0
2019/06/12	R035	07/11/2019	10.21	Put	Bond Future	1,466.8100	1.4668	1,557.1200	1.5571	6.157	0	0	3,500
2019/06/12	R035	07/11/2019			Bond Future	9.7500	94.8818	9.7890	94.5912	0.400	0.0000	0.0000	0
2019/06/12	R035	07/11/2019	9.89	Put	Bond Future	2,265.4200	2.2654	2,390.7400	2.3907	5.532	0	0	0
2019/06/12	R035	07/11/2019	9.87	Call	Bond Future	3,217.1000	3.2171	3,054.2300	3.0542	(5.063)	0	0	0
2019/06/12	R035	07/11/2019	8.92	Put	Bond Future	7,009.1500	7.0091	7,254.6600	7.2547	3.503	0	0	0
2019/06/12	R035	07/11/2019	8.92	Call	Bond Future	496.2400	0.4962	451.1100	0.4511	(9.094)	0	0	3,500
2019/06/12	R035	07/11/2019	9.52	Put	Bond Future	3,649.1400	3.6491	3,823.2100	3.8232	4.770	0	0	0
2019/06/12	R035	07/11/2019	9.52	Call	Bond Future	1,908.1500	1.9081	1,791.5800	1.7916	(6.109)	0	0	3,500
2019/06/12	R035	07/11/2019	9.88	Put	Bond Future	2,296.1400	2.2961	2,422.6900	2.4227	5.511	0	0	0
2019/06/12	R035	07/11/2019	10.21	Call	Bond Future	4,810.8100	4.8108	4,610.4800	4.6105	(4.164)	0	0	0
2019/06/12	R035	06/02/2020	9.60	Call	Bond Future	2,714.2300	2.7142	2,700.1100	2.7001	(0.520)	0	0	0
2019/06/12	R035	06/02/2020	9.61	Put	Bond Future	4,280.4900	4.2805	4,562.3200	4.5623	6.584	0	0	0
2019/06/12	R035	06/02/2020			Bond Future	9.8157	96.6942	9.8562	96.3974	0.412	0.0000	0.0000	0
2019/06/12	R035	06/02/2020	9.60	Put	Bond Future	4,321.8300	4.3218	4,604.5400	4.6045	6.541	0	0	0
2019/06/12	R035	06/02/2020	9.61	Call	Bond Future	2,748.3100	2.7483	2,733.3100	2.7333	(0.546)	0	0	0
2019/06/12	R035	06/02/2020	9.59	Call	Bond Future	2,680.3700	2.6804	2,667.1100	2.6671	(0.495)	0	0	0
2019/06/12	R035	06/02/2020	9.59	Put	Bond Future	4,363.4800	4.3635	4,647.0500	4.6470	6.499	0	0	0
2019/06/12	R186	01/08/2019	9.54	Call	Bond Future	6,691.8800	6.6919	6,527.3800	6.5274	(2.458)	0	0	0
2019/06/12	R186	01/08/2019	10.08	Put	Bond Future	0.5500	0.0006	0.6100	0.0006	10.909	0	0	6,000
2019/06/12	R186	01/08/2019	8.55	Put	Bond Future	573.3400	0.5733	654.7200	0.6547	14.194	0	0	3,100
2019/06/12	R186	01/08/2019	8.38	Call	Bond Future	1,139.1000	1.1391	1,075.0600	1.0751	(5.622)	0	0	0
2019/06/12	R186	01/08/2019			Bond Future	8.3477	112.9760	8.3762	112.8100	0.342	0.0000	0.0000	123,009
2019/06/12	R186	01/08/2019	9.52	Call	Bond Future	6,585.7700	6.5858	6,421.4300	6.4214	(2.495)	0	0	0
2019/06/12	R186	01/08/2019	9.52	Put	Bond Future	15.8500	0.0159	17.5000	0.0175	10.410	0	0	0
2019/06/12	R186	01/08/2019	8.30	Put	Bond Future	1,181.2800	1.1813	1,293.2600	1.2933	9.480	0	0	0
2019/06/12	R186	01/08/2019	8.30	Call	Bond Future	902.6700	0.9027	848.6600	0.8487	(5.983)	0	0	6,000
2019/06/12	R186	01/08/2019	9.05	Put	Bond Future	99.7800	0.0998	130.8300	0.1308	31.118	0	0	0
2019/06/12	R186	01/08/2019	9.05	Call	Bond Future	4,097.3800	4.0974	3,962.4400	3.9624	(3.293)	0	0	6,000
2019/06/12	R186	01/08/2019	9.54	Put	Bond Future	14.2800	0.0143	15.7700	0.0158	10.434	0	0	0
2019/06/12	R186	01/08/2019	10.08	Call	Bond Future	9,532.0200	9.5320	9,366.0900	9.3661	(1.741)	0	0	0
2019/06/12	R186	01/08/2019	8.55	Call	Bond Future	1,744.1300	1.7441	1,659.5200	1.6595	(4.851)	0	0	0
2019/06/12	R186	01/08/2019	8.38	Put	Bond Future	951.2400	0.9512	1,053.1900	1.0532	10.718	0	0	0
2019/06/12	R186	01/08/2019	8.70	Put	Bond Future	349.5500	0.3495	416.4100	0.4164	19.127	0	0	3,100
2019/06/12	R186	01/08/2019	9.53	Call	Bond Future	6,638.8300	6.6388	6,474.4100	6.4744	(2.477)	0	0	0
2019/06/12	R186	01/08/2019	9.53	Put	Bond Future	15.0500	0.0150	16.6200	0.0166	10.432	0	0	0
2019/06/12	R186	01/08/2019	9.22	Call	Bond Future	4,990.0600	4.9901	4,843.1400	4.8431	(2.944)	0	0	0
2019/06/12	R186	01/08/2019	9.22	Put	Bond Future	52.7100	0.0527	71.7800	0.0718	36.179	0	0	0
2019/06/12	R186	01/08/2019	8.70	Call	Bond Future	2,378.3600	2.3784	2,279.2300	2.2792	(4.168)	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
2019/06/12	R186	07/11/2019	8.94	Call	Bond Future	3,821.1600	3.8212	3,683.5300	3.6835	(3.602)	0	0	0
2019/06/12	R186	07/11/2019	8.23	Call	Bond Future	1,363.4100	1.3634	1,277.9400	1.2779	(6.269)	0	0	5,000
2019/06/12	R186	07/11/2019			Bond Future	8.3929	115.2219	8.4231	115.0519	0.359	0.0000	0.0000	0
2019/06/12	R186	07/11/2019	8.94	Put	Bond Future	788.2400	0.7882	820.5300	0.8205	4.096	0	0	0
2019/06/12	R186	07/11/2019	8.73	Call	Bond Future	2,968.4700	2.9685	2,842.6600	2.8427	(4.238)	0	0	0
2019/06/12	R186	07/11/2019	8.73	Put	Bond Future	1,086.9900	1.0870	1,131.1000	1.1311	4.058	0	0	5,000
2019/06/12	R186	07/11/2019	8.95	Call	Bond Future	3,863.4200	3.8634	3,725.2900	3.7253	(3.575)	0	0	0
2019/06/12	R186	07/11/2019	8.96	Put	Bond Future	764.3000	0.7643	795.6000	0.7956	4.095	0	0	0
2019/06/12	R186	07/11/2019	8.23	Put	Bond Future	2,287.7200	2.2877	2,372.1700	2.3722	3.691	0	0	0
2019/06/12	R186	07/11/2019	8.95	Put	Bond Future	776.0700	0.7761	807.8600	0.8079	4.096	0	0	0
2019/06/12	R186	07/11/2019	8.96	Call	Bond Future	3,906.0600	3.9061	3,767.4400	3.7674	(3.549)	0	0	0
2019/06/12	R186	06/02/2020	8.57	Call	Bond Future	2,716.9800	2.7170	2,614.0200	2.6140	(3.790)	0	0	0
2019/06/12	R186	06/02/2020			Bond Future	8.4247	112.1155	8.4565	111.9417	0.377	0.0000	0.0000	0
2019/06/12	R186	06/02/2020	8.55	Call	Bond Future	2,650.7400	2.6507	2,549.4200	2.5494	(3.822)	0	0	0
2019/06/12	R186	06/02/2020	8.55	Put	Bond Future	1,967.4400	1.9674	2,039.9000	2.0399	3.683	0	0	0
2019/06/12	R186	06/02/2020	8.57	Put	Bond Future	1,925.1100	1.9251	1,995.9300	1.9959	3.679	0	0	0
2019/06/12	R186	06/02/2020	8.56	Call	Bond Future	2,683.5900	2.6836	2,581.6300	2.5816	(3.799)	0	0	0
2019/06/12	R186	06/02/2020	8.56	Put	Bond Future	1,945.9900	1.9460	2,017.8100	2.0178	3.691	0	0	0
2019/06/12	R197	01/08/2019			Bond Future	302.6006	302.6006	302.7807	302.7807	0.060	0.0000	0.0000	2,507
2019/06/12	R197	07/11/2019			Bond Future	308.6955	308.6955	308.8776	308.8776	0.059	0.0000	0.0000	0
2019/06/12	R197	06/02/2020			Bond Future	306.9998	306.9998	307.1839	307.1839	0.060	0.0000	0.0000	0
2019/06/12	R202	01/08/2019			Bond Future	235.7314	235.7314	235.8833	235.8833	0.064	0.0000	0.0000	9,479
2019/06/12	R202	07/11/2019			Bond Future	240.4793	240.4793	240.6332	240.6332	0.064	0.0000	0.0000	0
2019/06/12	R202	06/02/2020			Bond Future	241.0579	241.0579	241.2134	241.2134	0.065	0.0000	0.0000	0
2019/06/12	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	R207	01/08/2019	7.33	Call	Bond Future	579.3000	0.5793	570.0900	0.5701	(1.590)	0	0	0
2019/06/12	R207	01/08/2019			Bond Future	5.9949	100.9393	6.0160	100.9301	0.352	0.0000	0.0000	4,891
2019/06/12	R207	01/08/2019	7.34	Call	Bond Future	583.6200	0.5836	574.4100	0.5744	(1.578)	0	0	0
2019/06/12	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	R207	01/08/2019	7.35	Call	Bond Future	587.9300	0.5879	578.7200	0.5787	(1.567)	0	0	0
2019/06/12	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	R207	07/11/2019	2.08	Put	Bond Future	302.4600	0.3025	312.3900	0.3124	3.283	0	0	0
2019/06/12	R207	07/11/2019			Bond Future	3.7617	102.9460	3.8171	102.9360	1.472	0.0000	0.0000	0
2019/06/12	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	R207	07/11/2019	2.07	Put	Bond Future	304.2600	0.3043	314.1900	0.3142	3.264	0	0	0
2019/06/12	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	R207	07/11/2019	2.06	Put	Bond Future	306.0700	0.3061	316.0000	0.3160	3.244	0	0	0
2019/06/12	R208	01/08/2019	8.16	Call	Bond Future	2,639.7600	2.6398	2,631.4700	2.6315	(0.314)	0	0	0
2019/06/12	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	R208	01/08/2019			Bond Future	6.4257	102.8496	6.4311	102.8413	0.083	0.0000	0.0000	10,856
2019/06/12	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	R208	01/08/2019	8.17	Call	Bond Future	2,654.7100	2.6547	2,646.4200	2.6464	(0.312)	0	0	0
2019/06/12	R208	01/08/2019	8.15	Call	Bond Future	2,624.8100	2.6248	2,616.5200	2.6165	(0.316)	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
2019/06/12	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/12	R208	07/11/2019	6.83	Call	Bond Future	864.3300	0.8643	858.9400	0.8589	(0.624)	0	0	0
2019/06/12	R208	07/11/2019	6.82	Put	Bond Future	54.5000	0.0545	58.1800	0.0582	6.752	0	0	0
2019/06/12	R208	07/11/2019			Bond Future	6.2092	101.4898	6.2161	101.4808	0.110	0.0000	0.0000	0
2019/06/12	R208	07/11/2019	6.84	Call	Bond Future	876.2200	0.8762	870.7700	0.8708	(0.622)	0	0	0
2019/06/12	R208	07/11/2019	6.84	Put	Bond Future	52.4300	0.0524	55.9900	0.0560	6.790	0	0	0
2019/06/12	R208	07/11/2019	6.83	Put	Bond Future	53.5200	0.0535	57.1400	0.0571	6.764	0	0	0
2019/06/12	R208	07/11/2019	6.82	Call	Bond Future	852.3200	0.8523	846.9900	0.8470	(0.625)	0	0	0
2019/06/12	R208	06/02/2020	6.13	Put	Bond Future	154.0600	0.1541	162.9300	0.1629	5.757	0	0	0
2019/06/12	R208	06/02/2020	6.12	Call	Bond Future	443.5200	0.4435	442.7200	0.4427	(0.180)	0	0	0
2019/06/12	R208	06/02/2020			Bond Future	5.8564	103.4284	5.8653	103.4187	0.153	0.0000	0.0000	0
2019/06/12	R208	06/02/2020	6.13	Call	Bond Future	451.9400	0.4519	451.0500	0.4510	(0.197)	0	0	0
2019/06/12	R208	06/02/2020	6.12	Put	Bond Future	156.5100	0.1565	165.4700	0.1655	5.725	0	0	0
2019/06/12	R208	06/02/2020	6.14	Call	Bond Future	460.0900	0.4601	459.1200	0.4591	(0.211)	0	0	0
2019/06/12	R208	06/02/2020	6.14	Put	Bond Future	151.3500	0.1513	160.1400	0.1601	5.808	0	0	0
2019/06/12	R209	01/08/2019	10.17	Call	Bond Future	3,715.3000	3.7153	3,526.6800	3.5267	(5.077)	0	0	0
2019/06/12	R209	01/08/2019	10.15	Put	Bond Future	321.8200	0.3218	381.1800	0.3812	18.445	0	0	0
2019/06/12	R209	01/08/2019	9.30	Call	Bond Future	473.1900	0.4732	432.6200	0.4326	(8.574)	0	0	7,560
2019/06/12	R209	01/08/2019			Bond Future	9.6264	74.4262	9.6643	74.1808	0.393	0.0000	0.0000	88,975
2019/06/12	R209	01/08/2019	10.17	Put	Bond Future	303.8100	0.3038	360.6400	0.3606	18.706	0	0	0
2019/06/12	R209	01/08/2019	10.15	Call	Bond Future	3,612.0200	3.6120	3,425.9300	3.4259	(5.152)	0	0	0
2019/06/12	R209	01/08/2019	10.16	Put	Bond Future	312.6900	0.3127	370.7800	0.3708	18.578	0	0	0
2019/06/12	R209	01/08/2019	9.30	Put	Bond Future	2,641.2800	2.6413	2,846.1600	2.8462	7.757	0	0	0
2019/06/12	R209	01/08/2019	9.80	Put	Bond Future	853.5000	0.8535	969.6400	0.9696	13.607	0	0	0
2019/06/12	R209	01/08/2019	10.16	Call	Bond Future	3,663.5700	3.6636	3,476.2100	3.4762	(5.114)	0	0	0
2019/06/12	R209	01/08/2019	9.80	Call	Bond Future	1,969.3000	1.9693	1,839.9900	1.8400	(6.566)	0	0	7,560
2019/06/12	R209	01/08/2019	10.46	Call	Bond Future	5,265.1200	5.2651	5,048.6400	5.0486	(4.112)	0	0	0
2019/06/12	R209	01/08/2019	10.46	Put	Bond Future	129.7000	0.1297	158.6700	0.1587	22.336	0	0	7,560
2019/06/12	R209	07/11/2019	9.82	Call	Bond Future	2,814.8100	2.8148	2,674.7500	2.6748	(4.976)	0	0	0
2019/06/12	R209	07/11/2019			Bond Future	9.6900	72.7536	9.7292	72.5028	0.404	0.0000	0.0000	0
2019/06/12	R209	07/11/2019	9.80	Call	Bond Future	2,741.8900	2.7419	2,603.9400	2.6039	(5.031)	0	0	0
2019/06/12	R209	07/11/2019	9.80	Put	Bond Future	2,040.6900	2.0407	2,153.5400	2.1535	5.530	0	0	0
2019/06/12	R209	07/11/2019	9.82	Put	Bond Future	1,987.1500	1.9872	2,097.8900	2.0979	5.573	0	0	0
2019/06/12	R209	07/11/2019	9.81	Call	Bond Future	2,778.3300	2.7783	2,639.3300	2.6393	(5.003)	0	0	0
2019/06/12	R209	07/11/2019	9.81	Put	Bond Future	2,013.8600	2.0139	2,125.6600	2.1257	5.552	0	0	0
2019/06/12	R209	06/02/2020	9.52	Put	Bond Future	3,755.4100	3.7554	3,980.3500	3.9804	5.990	0	0	0
2019/06/12	R209	06/02/2020			Bond Future	9.7437	74.1435	9.7841	73.8875	0.414	0.0000	0.0000	0
2019/06/12	R209	06/02/2020	9.51	Call	Bond Future	2,283.9000	2.2839	2,253.6800	2.2537	(1.323)	0	0	0
2019/06/12	R209	06/02/2020	9.51	Put	Bond Future	3,791.4300	3.7914	4,017.1500	4.0171	5.953	0	0	0
2019/06/12	R209	06/02/2020	9.52	Call	Bond Future	2,313.3100	2.3133	2,282.3100	2.2823	(1.340)	0	0	0
2019/06/12	R209	06/02/2020	9.50	Call	Bond Future	2,254.4500	2.2544	2,225.2400	2.2252	(1.296)	0	0	0
2019/06/12	R209	06/02/2020	9.50	Put	Bond Future	3,827.5000	3.8275	4,054.2300	4.0542	5.924	0	0	0
2019/06/12	R210	01/08/2019			Bond Future	190.3648	190.3648	190.4859	190.4859	0.064	0.0000	0.0000	2,142
2019/06/12	R210	07/11/2019			Bond Future	191.5923	191.5923	191.7150	191.7150	0.064	0.0000	0.0000	0
2019/06/12	R210	06/02/2020			Bond Future	195.2963	195.2963	195.4203	195.4203	0.064	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
2019/06/12	R212	01/08/2019			Bond Future	159.7855	159.7855	159.8780	159.8780	0.058	0.0000	0.0000	6,690
2019/06/12	R212	07/11/2019			Bond Future	163.0040	163.0040	163.0975	163.0975	0.057	0.0000	0.0000	0
2019/06/12	R212	06/02/2020			Bond Future	163.9090	163.9090	164.0035	164.0035	0.058	0.0000	0.0000	0
2019/06/12	R213	01/08/2019	9.99	Put	Bond Future	155.0700	0.1551	173.4600	0.1735	11.859	0	0	0
2019/06/12	R213	01/08/2019	9.98	Call	Bond Future	4,556.1300	4.5561	4,433.2900	4.4333	(2.696)	0	0	0
2019/06/12	R213	01/08/2019			Bond Future	9.2512	87.2294	9.2738	87.0877	0.245	0.0000	0.0000	17,378
2019/06/12	R213	01/08/2019	9.99	Call	Bond Future	4,609.4300	4.6094	4,486.1200	4.4861	(2.675)	0	0	0
2019/06/12	R213	01/08/2019	9.98	Put	Bond Future	159.9200	0.1599	178.7800	0.1788	11.793	0	0	0
2019/06/12	R213	01/08/2019	10.00	Call	Bond Future	4,662.8700	4.6629	4,539.0900	4.5391	(2.655)	0	0	0
2019/06/12	R213	01/08/2019	10.00	Put	Bond Future	150.4200	0.1504	168.3400	0.1683	11.913	0	0	0
2019/06/12	R213	07/11/2019	9.59	Put	Bond Future	1,469.2300	1.4692	1,589.4300	1.5894	8.181	0	0	0
2019/06/12	R213	07/11/2019	9.58	Call	Bond Future	3,085.3800	3.0854	3,060.4100	3.0604	(0.809)	0	0	0
2019/06/12	R213	07/11/2019			Bond Future	9.3171	85.4118	9.3407	85.2668	0.254	0.0000	0.0000	0
2019/06/12	R213	07/11/2019	9.59	Call	Bond Future	3,123.9800	3.1240	3,099.2500	3.0993	(0.792)	0	0	0
2019/06/12	R213	07/11/2019	9.58	Put	Bond Future	1,490.4900	1.4905	1,610.4500	1.6104	8.048	0	0	0
2019/06/12	R213	07/11/2019	9.60	Call	Bond Future	3,162.7800	3.1628	3,138.2700	3.1383	(0.775)	0	0	0
2019/06/12	R213	07/11/2019	9.60	Put	Bond Future	1,448.2400	1.4482	1,568.6600	1.5687	8.315	0	0	0
2019/06/12	R213	06/02/2020	9.27	Call	Bond Future	2,405.6600	2.4057	2,464.6400	2.4646	2.452	0	0	0
2019/06/12	R213	06/02/2020	9.26	Put	Bond Future	3,068.9800	3.0690	3,276.3600	3.2764	6.757	0	0	0
2019/06/12	R213	06/02/2020			Bond Future	9.3742	87.0433	9.3988	86.8950	0.262	0.0000	0.0000	0
2019/06/12	R213	06/02/2020	9.28	Call	Bond Future	2,436.4500	2.4365	2,494.9600	2.4950	2.401	0	0	0
2019/06/12	R213	06/02/2020	9.28	Put	Bond Future	3,008.2900	3.0083	3,215.0300	3.2150	6.872	0	0	0
2019/06/12	R213	06/02/2020	9.27	Put	Bond Future	3,038.5000	3.0385	3,245.7100	3.2457	6.819	0	0	0
2019/06/12	R213	06/02/2020	9.26	Call	Bond Future	2,375.0800	2.3751	2,434.2300	2.4342	2.490	0	0	0
2019/06/12	R214	01/08/2019	10.34	Put	Bond Future	440.2900	0.4403	543.2500	0.5433	23.385	0	0	0
2019/06/12	R214	01/08/2019			Bond Future	9.8571	73.0165	9.9101	72.6611	0.538	0.0000	0.0000	10,625
2019/06/12	R214	01/08/2019	10.33	Call	Bond Future	3,522.5100	3.5225	3,271.9600	3.2720	(7.113)	0	0	0
2019/06/12	R214	01/08/2019	10.33	Put	Bond Future	451.7100	0.4517	556.6000	0.5566	23.221	0	0	0
2019/06/12	R214	01/08/2019	10.34	Call	Bond Future	3,573.6900	3.5737	3,321.2100	3.3212	(7.065)	0	0	0
2019/06/12	R214	01/08/2019	10.32	Call	Bond Future	3,471.5100	3.4715	3,223.0100	3.2230	(7.158)	0	0	0
2019/06/12	R214	01/08/2019	10.32	Put	Bond Future	463.4000	0.4634	570.3400	0.5703	23.077	0	0	0
2019/06/12	R214	07/11/2019	10.02	Put	Bond Future	2,194.7200	2.1947	2,367.2100	2.3672	7.859	0	0	0
2019/06/12	R214	07/11/2019			Bond Future	9.9247	71.1701	9.9794	70.8072	0.552	0.0000	0.0000	0
2019/06/12	R214	07/11/2019	10.01	Call	Bond Future	2,787.5400	2.7875	2,598.6700	2.5987	(6.776)	0	0	0
2019/06/12	R214	07/11/2019	10.01	Put	Bond Future	2,223.5000	2.2235	2,397.5200	2.3975	7.826	0	0	0
2019/06/12	R214	07/11/2019	10.02	Call	Bond Future	2,824.3800	2.8244	2,633.9800	2.6340	(6.741)	0	0	0
2019/06/12	R214	07/11/2019	10.00	Call	Bond Future	2,750.9200	2.7509	2,563.5800	2.5636	(6.810)	0	0	0
2019/06/12	R214	07/11/2019	10.00	Put	Bond Future	2,252.5900	2.2526	2,428.1400	2.4281	7.793	0	0	0
2019/06/12	R214	06/02/2020	9.73	Call	Bond Future	2,373.3500	2.3734	2,323.2500	2.3232	(2.111)	0	0	0
2019/06/12	R214	06/02/2020			Bond Future	9.9844	72.5295	10.0409	72.1593	0.566	0.0000	0.0000	0
2019/06/12	R214	06/02/2020	9.71	Call	Bond Future	2,313.1800	2.3132	2,265.2700	2.2653	(2.071)	0	0	0
2019/06/12	R214	06/02/2020	9.71	Put	Bond Future	4,156.8800	4.1569	4,479.1600	4.4792	7.753	0	0	0
2019/06/12	R214	06/02/2020	9.73	Put	Bond Future	4,080.0700	4.0801	4,400.1600	4.4002	7.845	0	0	0
2019/06/12	R214	06/02/2020	9.72	Call	Bond Future	2,343.2800	2.3433	2,294.2800	2.2943	(2.091)	0	0	0
2019/06/12	R214	06/02/2020	9.72	Put	Bond Future	4,118.4400	4.1184	4,439.6300	4.4396	7.799	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
2019/06/12	R248	01/08/2019	10.35	Call	Bond Future	4,624.5600	4.6246	4,332.1000	4.3321	(6.324)	0	0	0
2019/06/12	R248	01/08/2019	10.34	Put	Bond Future	511.4500	0.5115	633.9700	0.6340	23.955	0	0	0
2019/06/12	R248	01/08/2019			Bond Future	9.8519	93.3006	9.8999	92.8879	0.487	0.0000	0.0000	102,651
2019/06/12	R248	01/08/2019	10.36	Call	Bond Future	4,690.7900	4.6908	4,396.0300	4.3960	(6.284)	0	0	0
2019/06/12	R248	01/08/2019	10.36	Put	Bond Future	484.7500	0.4848	602.6500	0.6027	24.322	0	0	0
2019/06/12	R248	01/08/2019	10.35	Put	Bond Future	497.9300	0.4979	618.1300	0.6181	24.140	0	0	0
2019/06/12	R248	01/08/2019	10.34	Call	Bond Future	4,558.5500	4.5586	4,268.4100	4.2684	(6.365)	0	0	0
2019/06/12	R248	07/11/2019	10.02	Call	Bond Future	3,540.0700	3.5401	3,313.8900	3.3139	(6.389)	0	0	0
2019/06/12	R248	07/11/2019	10.01	Put	Bond Future	2,722.0000	2.7220	2,919.0000	2.9190	7.237	0	0	0
2019/06/12	R248	07/11/2019			Bond Future	9.9189	90.7157	9.9685	90.2944	0.500	0.0000	0.0000	2,048
2019/06/12	R248	07/11/2019	10.03	Call	Bond Future	3,587.5700	3.5876	3,359.5700	3.3596	(6.355)	0	0	0
2019/06/12	R248	07/11/2019	10.03	Put	Bond Future	2,649.0400	2.6490	2,842.4000	2.8424	7.299	0	0	0
2019/06/12	R248	07/11/2019	10.02	Put	Bond Future	2,685.3100	2.6853	2,880.4900	2.8805	7.268	0	0	0
2019/06/12	R248	07/11/2019	10.01	Call	Bond Future	3,492.8400	3.4928	3,268.4800	3.2685	(6.423)	0	0	0
2019/06/12	R248	06/02/2020	9.71	Put	Bond Future	5,176.3300	5.1763	5,568.5900	5.5686	7.578	0	0	0
2019/06/12	R248	06/02/2020			Bond Future	9.9782	92.4485	10.0294	92.0186	0.513	0.0000	0.0000	0
2019/06/12	R248	06/02/2020	9.71	Call	Bond Future	2,864.3200	2.8643	2,826.6600	2.8267	(1.315)	0	0	0
2019/06/12	R248	06/02/2020	9.70	Put	Bond Future	5,226.4900	5.2265	5,620.0200	5.6200	7.530	0	0	0
2019/06/12	R248	06/02/2020	9.72	Call	Bond Future	2,902.3600	2.9024	2,863.7300	2.8637	(1.331)	0	0	0
2019/06/12	R248	06/02/2020	9.72	Put	Bond Future	5,126.2700	5.1263	5,517.5600	5.5176	7.633	0	0	0
2019/06/12	R248	06/02/2020	9.70	Call	Bond Future	2,826.2400	2.8262	2,789.8500	2.7899	(1.288)	0	0	0

Total

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