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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/06/2019 TO 21/06/2019

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
2019/06/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	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
2019/06/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	2025	01/08/2019			Bond Future	135.7979	135.7979	135.8194	135.8194	0.016	0.0000	0.0000	1,622
2019/06/21	2025	07/11/2019			Bond Future	138.5219	138.5219	138.5437	138.5437	0.016	0.0000	0.0000	0
2019/06/21	2025	06/02/2020			Bond Future	139.6938	139.6938	139.7160	139.7160	0.016	0.0000	0.0000	0
2019/06/21	2029	01/08/2019			Bond Future	102.6594	102.6594	102.3630	102.3630	(0.289)	0.0000	0.0000	4,132
2019/06/21	2029	07/11/2019			Bond Future	103.6243	103.6243	103.3220	103.3220	(0.292)	0.0000	0.0000	0
2019/06/21	2029	06/02/2020			Bond Future	105.6038	105.6038	105.2956	105.2956	(0.292)	0.0000	0.0000	0
2019/06/21	2030	01/08/2019	9.91	Put	Bond Future	13.5100	0.0135	19.1400	0.0191	41.673	0	0	0
2019/06/21	2030	01/08/2019	8.67	Put	Bond Future	1,514.2100	1.5142	1,823.3900	1.8234	20.419	0	0	0
2019/06/21	2030	01/08/2019	9.15	Put	Bond Future	324.0100	0.3240	425.4600	0.4255	31.311	0	0	0
2019/06/21	2030	01/08/2019	9.68	Call	Bond Future	5,575.9300	5.5759	5,099.8800	5.0999	(8.538)	0	0	0
2019/06/21	2030	01/08/2019			Bond Future	8.7955	94.7519	8.8711	94.2607	0.860	0.0000	0.0000	74,941
2019/06/21	2030	01/08/2019	8.35	Put	Bond Future	3,119.0100	3.1190	3,552.4900	3.5525	13.898	0	0	0
2019/06/21	2030	01/08/2019	8.35	Call	Bond Future	156.6300	0.1566	98.9700	0.0990	(36.813)	0	0	2,025
2019/06/21	2030	01/08/2019	9.22	Put	Bond Future	247.7000	0.2477	328.9500	0.3290	32.802	0	0	0
2019/06/21	2030	01/08/2019	9.22	Call	Bond Future	2,960.8900	2.9609	2,551.0000	2.5510	(13.843)	0	0	5,400
2019/06/21	2030	01/08/2019	9.69	Call	Bond Future	5,634.4200	5.6344	5,157.7700	5.1578	(8.460)	0	0	0
2019/06/21	2030	01/08/2019	9.69	Put	Bond Future	36.7900	0.0368	51.2800	0.0513	39.386	0	0	5,400
2019/06/21	2030	01/08/2019	9.91	Call	Bond Future	6,919.7900	6.9198	6,434.2800	6.4343	(7.016)	0	0	0
2019/06/21	2030	01/08/2019	9.92	Call	Bond Future	6,978.0300	6.9780	6,492.2700	6.4923	(6.961)	0	0	0
2019/06/21	2030	01/08/2019	9.90	Put	Bond Future	14.1600	0.0142	20.0400	0.0200	41.525	0	0	0
2019/06/21	2030	01/08/2019	8.67	Call	Bond Future	691.9500	0.6919	509.9900	0.5100	(26.297)	0	0	5,400
2019/06/21	2030	01/08/2019	9.15	Call	Bond Future	2,597.0000	2.5970	2,207.3100	2.2073	(15.005)	0	0	2,025
2019/06/21	2030	01/08/2019	9.68	Put	Bond Future	38.4000	0.0384	53.4900	0.0535	39.297	0	0	4,800
2019/06/21	2030	01/08/2019	9.92	Put	Bond Future	12.8800	0.0129	18.2600	0.0183	41.770	0	0	0
2019/06/21	2030	01/08/2019	9.90	Call	Bond Future	6,861.5100	6.8615	6,376.2500	6.3763	(7.072)	0	0	0
2019/06/21	2030	01/08/2019	8.77	Put	Bond Future	1,152.0100	1.1520	1,412.5400	1.4125	22.615	0	0	0
2019/06/21	2030	01/08/2019	8.77	Call	Bond Future	985.8000	0.9858	755.1900	0.7552	(23.393)	0	0	0
2019/06/21	2030	01/08/2019	9.24	Call	Bond Future	3,067.3600	3.0674	2,652.2800	2.6523	(13.532)	0	0	0
2019/06/21	2030	01/08/2019	9.24	Put	Bond Future	228.9100	0.2289	304.9700	0.3050	33.227	0	0	0
2019/06/21	2030	01/08/2019	9.27	Put	Bond Future	203.9000	0.2039	272.7600	0.2728	33.771	0	0	0
2019/06/21	2030	01/08/2019	9.27	Call	Bond Future	3,229.8200	3.2298	2,807.5400	2.8075	(13.074)	0	0	0
2019/06/21	2030	01/08/2019	9.08	Call	Bond Future	0.0000	0.0000	1,883.0900	1.8831	100.000	0	0	0
2019/06/21	2030	01/08/2019	9.08	Put	Bond Future	0.0000	0.0000	544.2600	0.5443	100.000	0	0	6,570
2019/06/21	2030	07/11/2019	9.76	Put	Bond Future	509.7100	0.5097	588.7700	0.5888	15.511	0	0	5,500
2019/06/21	2030	07/11/2019	9.49	Put	Bond Future	770.8500	0.7708	885.0200	0.8850	14.811	0	0	0
2019/06/21	2030	07/11/2019			Bond Future	8.8457	96.6275	8.9243	96.1266	0.889	0.0000	0.0000	200
2019/06/21	2030	07/11/2019	9.48	Call	Bond Future	4,724.7100	4.7247	4,339.4300	4.3394	(8.155)	0	0	0
2019/06/21	2030	07/11/2019	9.48	Put	Bond Future	783.2300	0.7832	898.9400	0.8989	14.773	0	0	0
2019/06/21	2030	07/11/2019	8.60	Put	Bond Future	2,931.0100	2.9310	3,240.2500	3.2402	10.551	0	0	0
2019/06/21	2030	07/11/2019	8.60	Call	Bond Future	1,343.8100	1.3438	1,152.0600	1.1521	(14.269)	0	0	5,500
2019/06/21	2030	07/11/2019	9.10	Put	Bond Future	1,422.2100	1.4222	1,609.6200	1.6096	13.177	0	0	0
2019/06/21	2030	07/11/2019	9.10	Call	Bond Future	3,029.3600	3.0294	2,715.7800	2.7158	(10.351)	0	0	5,500

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2019/06/21	2030	07/11/2019	9.76	Call	Bond Future	6,121.5900	6.1216	5,699.6600	5.6997	(6.892)	0	0	0
2019/06/21	2030	07/11/2019	9.49	Call	Bond Future	4,772.7100	4.7727	4,385.8900	4.3859	(8.105)	0	0	0
2019/06/21	2030	07/11/2019	8.57	Put	Bond Future	3,048.6800	3.0487	3,365.5100	3.3655	10.392	0	0	0
2019/06/21	2030	07/11/2019	9.47	Call	Bond Future	4,676.6600	4.6767	4,292.9500	4.2930	(8.205)	0	0	0
2019/06/21	2030	07/11/2019	9.47	Put	Bond Future	795.6000	0.7956	912.8800	0.9129	14.741	0	0	0
2019/06/21	2030	07/11/2019	9.70	Call	Bond Future	5,816.0300	5.8160	5,400.9200	5.4009	(7.137)	0	0	0
2019/06/21	2030	07/11/2019	9.70	Put	Bond Future	558.6200	0.5586	644.5000	0.6445	15.374	0	0	0
2019/06/21	2030	07/11/2019	8.57	Call	Bond Future	1,265.2500	1.2653	1,081.0900	1.0811	(14.555)	0	0	0
2019/06/21	2030	07/11/2019	9.12	Put	Bond Future	1,378.5100	1.3785	1,561.5300	1.5615	13.277	0	0	0
2019/06/21	2030	07/11/2019	9.12	Call	Bond Future	3,110.4900	3.1105	2,792.5200	2.7925	(10.223)	0	0	0
2019/06/21	2030	06/02/2020	9.14	Call	Bond Future	3,560.4800	3.5605	3,253.3000	3.2533	(8.627)	0	0	0
2019/06/21	2030	06/02/2020	9.15	Put	Bond Future	1,976.9900	1.9770	2,178.5000	2.1785	10.193	0	0	0
2019/06/21	2030	06/02/2020			Bond Future	8.8884	94.4416	8.9701	93.9311	0.919	0.0000	0.0000	0
2019/06/21	2030	06/02/2020	9.14	Put	Bond Future	1,999.6600	1.9997	2,202.9400	2.2029	10.166	0	0	0
2019/06/21	2030	06/02/2020	9.15	Call	Bond Future	3,599.1500	3.5992	3,290.2000	3.2902	(8.584)	0	0	0
2019/06/21	2030	06/02/2020	9.16	Call	Bond Future	3,637.6900	3.6377	3,326.9900	3.3270	(8.541)	0	0	0
2019/06/21	2030	06/02/2020	9.16	Put	Bond Future	1,954.2500	1.9543	2,154.0100	2.1540	10.222	0	0	0
2019/06/21	2032	01/08/2019	10.10	Call	Bond Future	6,523.1800	6.5232	5,768.3900	5.7684	(11.571)	0	0	0
2019/06/21	2032	01/08/2019	10.11	Put	Bond Future	41.1100	0.0411	66.1500	0.0662	60.910	0	0	0
2019/06/21	2032	01/08/2019			Bond Future	9.1369	96.2938	9.2480	95.5130	1.215	0.0000	0.0000	43,705
2019/06/21	2032	01/08/2019	10.10	Put	Bond Future	42.8700	0.0429	68.8800	0.0689	60.672	0	0	0
2019/06/21	2032	01/08/2019	10.11	Call	Bond Future	6,585.3700	6.5854	5,829.6100	5.8296	(11.476)	0	0	0
2019/06/21	2032	01/08/2019	10.09	Call	Bond Future	6,460.9900	6.4610	5,707.2000	5.7072	(11.667)	0	0	0
2019/06/21	2032	01/08/2019	10.09	Put	Bond Future	44.7000	0.0447	71.7100	0.0717	60.425	0	0	0
2019/06/21	2032	07/11/2019	9.71	Call	Bond Future	4,508.3000	4.5083	3,936.4300	3.9364	(12.685)	0	0	0
2019/06/21	2032	07/11/2019	9.70	Put	Bond Future	1,049.8900	1.0499	1,277.1900	1.2772	21.650	0	0	0
2019/06/21	2032	07/11/2019			Bond Future	9.1968	94.0391	9.3120	93.2428	1.253	0.0000	0.0000	0
2019/06/21	2032	07/11/2019	9.72	Call	Bond Future	4,557.2800	4.5573	3,982.5200	3.9825	(12.612)	0	0	0
2019/06/21	2032	07/11/2019	9.72	Put	Bond Future	1,015.7500	1.0158	1,237.2400	1.2372	21.806	0	0	0
2019/06/21	2032	07/11/2019	9.71	Put	Bond Future	1,032.7000	1.0327	1,257.0800	1.2571	21.728	0	0	0
2019/06/21	2032	07/11/2019	9.70	Call	Bond Future	4,459.5000	4.4595	3,890.5500	3.8906	(12.758)	0	0	0
2019/06/21	2032	06/02/2020	9.40	Put	Bond Future	2,616.9100	2.6169	2,976.7300	2.9767	13.750	0	0	0
2019/06/21	2032	06/02/2020			Bond Future	9.2480	95.8136	9.3673	95.0022	1.289	0.0000	0.0000	0
2019/06/21	2032	06/02/2020	9.39	Call	Bond Future	3,610.5500	3.6106	3,161.7500	3.1618	(12.430)	0	0	0
2019/06/21	2032	06/02/2020	9.39	Put	Bond Future	2,645.5900	2.6456	3,008.1900	3.0082	13.706	0	0	0
2019/06/21	2032	06/02/2020	9.40	Call	Bond Future	3,649.3100	3.6493	3,197.7300	3.1977	(12.374)	0	0	0
2019/06/21	2032	06/02/2020	9.38	Call	Bond Future	3,571.9700	3.5720	3,125.9700	3.1260	(12.486)	0	0	0
2019/06/21	2032	06/02/2020	9.38	Put	Bond Future	2,674.5200	2.6745	3,039.9200	3.0399	13.662	0	0	0
2019/06/21	2033	01/08/2019			Bond Future	103.1109	103.1109	103.1278	103.1278	0.016	0.0000	0.0000	6,090
2019/06/21	2033	07/11/2019			Bond Future	104.0099	104.0099	104.0270	104.0270	0.017	0.0000	0.0000	0
2019/06/21	2033	06/02/2020			Bond Future	105.9967	105.9967	106.0141	106.0141	0.016	0.0000	0.0000	0
2019/06/21	2037	01/08/2019	10.31	Call	Bond Future	5,424.2400	5.4242	4,743.2100	4.7432	(12.555)	0	0	0
2019/06/21	2037	01/08/2019			Bond Future	9.6012	90.8918	9.6968	90.1503	0.996	0.0000	0.0000	50,297
2019/06/21	2037	01/08/2019	10.29	Call	Bond Future	5,291.9400	5.2919	4,614.9000	4.6149	(12.794)	0	0	0
2019/06/21	2037	01/08/2019	10.29	Put	Bond Future	149.7200	0.1497	214.1900	0.2142	43.060	0	0	0

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2019/06/21	2037	01/08/2019	10.31	Put	Bond Future	139.4200	0.1394	199.9000	0.1999	43.380	0	0	0
2019/06/21	2037	01/08/2019	10.30	Call	Bond Future	5,358.0400	5.3580	4,678.9800	4.6790	(12.674)	0	0	0
2019/06/21	2037	01/08/2019	10.30	Put	Bond Future	144.4800	0.1445	206.9300	0.2069	43.224	0	0	0
2019/06/21	2037	07/11/2019	9.97	Call	Bond Future	4,018.3200	4.0183	3,536.0100	3.5360	(12.003)	0	0	0
2019/06/21	2037	07/11/2019			Bond Future	9.6658	92.6911	9.7646	91.9348	1.023	0.0000	0.0000	0
2019/06/21	2037	07/11/2019	9.95	Call	Bond Future	3,922.1400	3.9221	3,446.0000	3.4460	(12.140)	0	0	0
2019/06/21	2037	07/11/2019	9.95	Put	Bond Future	1,773.1500	1.7731	2,053.2900	2.0533	15.799	0	0	0
2019/06/21	2037	07/11/2019	9.97	Put	Bond Future	1,721.0400	1.7210	1,995.0100	1.9950	15.919	0	0	0
2019/06/21	2037	07/11/2019	9.96	Call	Bond Future	3,970.1100	3.9701	3,490.8800	3.4909	(12.071)	0	0	0
2019/06/21	2037	07/11/2019	9.96	Put	Bond Future	1,746.9300	1.7469	2,023.9800	2.0240	15.859	0	0	0
2019/06/21	2037	06/02/2020	9.67	Call	Bond Future	3,370.3700	3.3704	2,989.5000	2.9895	(11.301)	0	0	0
2019/06/21	2037	06/02/2020	9.66	Put	Bond Future	3,817.0300	3.8170	4,209.4300	4.2094	10.280	0	0	0
2019/06/21	2037	06/02/2020			Bond Future	9.7235	90.1803	9.8255	89.4097	1.049	0.0000	0.0000	0
2019/06/21	2037	06/02/2020	9.68	Call	Bond Future	3,408.9900	3.4090	3,025.4600	3.0255	(11.251)	0	0	0
2019/06/21	2037	06/02/2020	9.68	Put	Bond Future	3,740.7000	3.7407	4,127.7700	4.1278	10.348	0	0	0
2019/06/21	2037	06/02/2020	9.67	Put	Bond Future	3,778.5700	3.7786	4,168.3000	4.1683	10.314	0	0	0
2019/06/21	2037	06/02/2020	9.66	Call	Bond Future	3,332.2400	3.3322	2,954.0400	2.9540	(11.350)	0	0	0
2019/06/21	2038	01/08/2019			Bond Future	120.9483	120.9483	121.1470	121.1470	0.164	0.0000	0.0000	11,362
2019/06/21	2038	07/11/2019			Bond Future	123.3746	123.3746	123.5770	123.5770	0.164	0.0000	0.0000	0
2019/06/21	2038	06/02/2020			Bond Future	124.0729	124.0729	124.2792	124.2792	0.166	0.0000	0.0000	0
2019/06/21	2040	01/08/2019	10.37	Put	Bond Future	191.0500	0.1911	308.7700	0.3088	61.617	0	0	0
2019/06/21	2040	01/08/2019	10.36	Call	Bond Future	5,094.7600	5.0948	4,174.6800	4.1747	(18.059)	0	0	0
2019/06/21	2040	01/08/2019			Bond Future	9.7470	93.5708	9.8730	92.5294	1.293	0.0000	0.0000	34,951
2019/06/21	2040	01/08/2019	10.37	Call	Bond Future	5,164.3600	5.1644	4,240.6300	4.2406	(17.887)	0	0	0
2019/06/21	2040	01/08/2019	10.36	Put	Bond Future	197.9000	0.1979	319.2700	0.3193	61.329	0	0	0
2019/06/21	2040	01/08/2019	10.38	Call	Bond Future	5,234.0000	5.2340	4,306.7100	4.3067	(17.717)	0	0	0
2019/06/21	2040	01/08/2019	10.38	Put	Bond Future	184.3600	0.1844	298.5200	0.2985	61.922	0	0	0
2019/06/21	2040	07/11/2019	9.80	Put	Bond Future	2,886.2000	2.8862	3,429.9800	3.4300	18.841	0	0	0
2019/06/21	2040	07/11/2019	9.30	Put	Bond Future	5,433.6800	5.4337	6,230.0200	6.2300	14.656	0	0	0
2019/06/21	2040	07/11/2019	10.04	Put	Bond Future	2,046.4300	2.0464	2,475.0500	2.4750	20.945	0	0	0
2019/06/21	2040	07/11/2019	10.03	Call	Bond Future	3,832.8000	3.8328	3,203.8400	3.2038	(16.410)	0	0	0
2019/06/21	2040	07/11/2019			Bond Future	9.8134	95.4231	9.9436	94.3610	1.327	0.0000	0.0000	0
2019/06/21	2040	07/11/2019	9.80	Call	Bond Future	2,775.8000	2.7758	2,257.4400	2.2574	(18.674)	0	0	1,260
2019/06/21	2040	07/11/2019	9.30	Call	Bond Future	1,050.8700	1.0509	785.0700	0.7851	(25.293)	0	0	1,260
2019/06/21	2040	07/11/2019	10.04	Call	Bond Future	3,882.3200	3.8823	3,248.8000	3.2488	(16.318)	0	0	0
2019/06/21	2040	07/11/2019	10.03	Put	Bond Future	2,076.7100	2.0767	2,509.8900	2.5099	20.859	0	0	0
2019/06/21	2040	07/11/2019	10.05	Call	Bond Future	3,932.1000	3.9321	3,294.0400	3.2940	(16.227)	0	0	0
2019/06/21	2040	07/11/2019	10.05	Put	Bond Future	2,016.5300	2.0165	2,440.6100	2.4406	21.030	0	0	0
2019/06/21	2040	06/02/2020	9.76	Call	Bond Future	3,350.4700	3.3505	2,846.0000	2.8460	(15.057)	0	0	0
2019/06/21	2040	06/02/2020			Bond Future	9.8731	92.7134	10.0074	91.6311	1.361	0.0000	0.0000	0
2019/06/21	2040	06/02/2020	9.74	Call	Bond Future	3,270.7400	3.2707	2,773.9000	2.7739	(15.190)	0	0	0
2019/06/21	2040	06/02/2020	9.74	Put	Bond Future	4,363.0700	4.3631	4,948.4800	4.9485	13.417	0	0	0
2019/06/21	2040	06/02/2020	9.76	Put	Bond Future	4,277.3600	4.2774	4,855.1400	4.8551	13.508	0	0	0
2019/06/21	2040	06/02/2020	9.75	Call	Bond Future	3,310.6300	3.3106	2,809.9800	2.8100	(15.122)	0	0	0
2019/06/21	2040	06/02/2020	9.75	Put	Bond Future	4,320.1800	4.3202	4,901.7800	4.9018	13.462	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
2019/06/21	2044	01/08/2019	10.40	Put	Bond Future	221.9600	0.2220	353.7300	0.3537	59.367	0	0	0
2019/06/21	2044	01/08/2019	9.86	Put	Bond Future	1,268.4400	1.2684	1,774.2000	1.7742	39.873	0	0	0
2019/06/21	2044	01/08/2019	10.53	Call	Bond Future	5,981.3100	5.9813	5,012.7600	5.0128	(16.193)	0	0	0
2019/06/21	2044	01/08/2019	9.39	Call	Bond Future	288.4400	0.2884	147.4500	0.1474	(48.880)	0	0	228
2019/06/21	2044	01/08/2019			Bond Future	9.8011	90.4456	9.9271	89.3883	1.286	0.0000	0.0000	40,670
2019/06/21	2044	01/08/2019	10.39	Call	Bond Future	4,998.6300	4.9986	4,077.0300	4.0770	(18.437)	0	0	0
2019/06/21	2044	01/08/2019	10.39	Put	Bond Future	229.7100	0.2297	365.4300	0.3654	59.083	0	0	0
2019/06/21	2044	01/08/2019	10.40	Call	Bond Future	5,068.1600	5.0682	4,142.6100	4.1426	(18.262)	0	0	0
2019/06/21	2044	01/08/2019	9.86	Call	Bond Future	1,765.5400	1.7655	1,213.9800	1.2140	(31.240)	0	0	100
2019/06/21	2044	01/08/2019	10.53	Put	Bond Future	141.0700	0.1411	229.8400	0.2298	62.926	0	0	100
2019/06/21	2044	01/08/2019	9.39	Put	Bond Future	3,887.4000	3.8874	4,803.7300	4.8037	23.572	0	0	0
2019/06/21	2044	01/08/2019	9.74	Put	Bond Future	1,758.9200	1.7589	2,380.4700	2.3805	35.337	0	0	0
2019/06/21	2044	01/08/2019	10.38	Call	Bond Future	4,929.2300	4.9292	4,011.6800	4.0117	(18.614)	0	0	0
2019/06/21	2044	01/08/2019	10.38	Put	Bond Future	237.7200	0.2377	377.4900	0.3775	58.796	0	0	0
2019/06/21	2044	01/08/2019	9.36	Put	Bond Future	4,118.2800	4.1183	5,051.8200	5.0518	22.668	0	0	0
2019/06/21	2044	01/08/2019	9.36	Call	Bond Future	247.3800	0.2474	123.6000	0.1236	(50.036)	0	0	100
2019/06/21	2044	01/08/2019	9.74	Call	Bond Future	1,238.8900	1.2389	803.1200	0.8031	(35.174)	0	0	228
2019/06/21	2044	01/08/2019	10.27	Call	Bond Future	4,177.0600	4.1771	3,310.9700	3.3110	(20.734)	0	0	0
2019/06/21	2044	01/08/2019	10.27	Put	Bond Future	344.9100	0.3449	536.1400	0.5361	55.443	0	0	228
2019/06/21	2044	07/11/2019	10.52	Call	Bond Future	6,334.5500	6.3346	5,522.9500	5.5229	(12.812)	0	0	0
2019/06/21	2044	07/11/2019	9.74	Put	Bond Future	3,443.5500	3.4436	4,051.4200	4.0514	17.652	0	0	0
2019/06/21	2044	07/11/2019	10.07	Put	Bond Future	2,170.3800	2.1704	2,615.4000	2.6154	20.504	0	0	0
2019/06/21	2044	07/11/2019			Bond Future	9.8657	92.2361	9.9958	91.1577	1.319	0.0000	0.0000	0
2019/06/21	2044	07/11/2019	10.52	Put	Bond Future	1,123.5000	1.1235	1,390.3000	1.3903	23.747	0	0	328
2019/06/21	2044	07/11/2019	10.06	Call	Bond Future	3,804.9000	3.8049	3,176.1700	3.1762	(16.524)	0	0	0
2019/06/21	2044	07/11/2019	10.06	Put	Bond Future	2,202.2200	2.2022	2,651.8900	2.6519	20.419	0	0	0
2019/06/21	2044	07/11/2019	9.19	Call	Bond Future	713.3900	0.7134	515.4700	0.5155	(27.744)	0	0	328
2019/06/21	2044	07/11/2019	9.74	Call	Bond Future	2,380.7800	2.3808	1,910.2500	1.9103	(19.764)	0	0	328
2019/06/21	2044	07/11/2019	10.07	Call	Bond Future	3,854.2500	3.8543	3,220.8700	3.2209	(16.433)	0	0	0
2019/06/21	2044	07/11/2019	9.19	Put	Bond Future	6,681.5800	6.6816	7,562.0600	7.5621	13.178	0	0	0
2019/06/21	2044	07/11/2019	10.05	Call	Bond Future	3,755.6000	3.7556	3,131.5400	3.1315	(16.617)	0	0	0
2019/06/21	2044	07/11/2019	10.05	Put	Bond Future	2,234.2300	2.2342	2,688.5700	2.6886	20.335	0	0	0
2019/06/21	2044	06/02/2020	9.74	Call	Bond Future	3,154.3800	3.1544	2,667.7100	2.6677	(15.428)	0	0	328
2019/06/21	2044	06/02/2020	10.78	Put	Bond Future	1,625.7700	1.6258	1,901.1600	1.9012	16.939	0	0	328
2019/06/21	2044	06/02/2020	9.77	Put	Bond Future	4,560.2300	4.5602	5,160.6200	5.1606	13.166	0	0	0
2019/06/21	2044	06/02/2020			Bond Future	9.9237	89.5914	10.0578	88.4927	1.351	0.0000	0.0000	0
2019/06/21	2044	06/02/2020	9.09	Put	Bond Future	8,497.5100	8.4975	9,360.0400	9.3600	10.150	0	0	0
2019/06/21	2044	06/02/2020	9.09	Call	Bond Future	1,126.1700	1.1262	890.0000	0.8900	(20.971)	0	0	328
2019/06/21	2044	06/02/2020	9.74	Put	Bond Future	4,697.3700	4.6974	5,309.4000	5.3094	13.029	0	0	0
2019/06/21	2044	06/02/2020	9.77	Call	Bond Future	3,272.1800	3.2722	2,773.8700	2.7739	(15.229)	0	0	0
2019/06/21	2044	06/02/2020	10.78	Call	Bond Future	8,270.2100	8.2702	7,446.9000	7.4469	(9.955)	0	0	0
2019/06/21	2044	06/02/2020	9.78	Call	Bond Future	3,311.8300	3.3118	2,809.6600	2.8097	(15.163)	0	0	0
2019/06/21	2044	06/02/2020	9.76	Put	Bond Future	4,605.9500	4.6060	5,210.2100	5.2102	13.119	0	0	0
2019/06/21	2044	06/02/2020	9.78	Put	Bond Future	4,515.1600	4.5152	5,111.6900	5.1117	13.212	0	0	0
2019/06/21	2044	06/02/2020	9.76	Call	Bond Future	3,233.0500	3.2331	2,738.6100	2.7386	(15.293)	0	0	0
2019/06/21	2046	01/08/2019			Bond Future	112.6088	112.6088	113.7726	113.7726	1.034	0.0000	0.0000	12,658
2019/06/21	2046	07/11/2019			Bond Future	113.1480	113.1480	114.3352	114.3352	1.049	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
2019/06/21	2046	06/02/2020			Bond Future	115.3096	115.3096	116.5193	116.5193	1.049	0.0000	0.0000	0
2019/06/21	2050	01/08/2019			Bond Future	116.2128	116.2128	117.1864	117.1864	0.838	0.0000	0.0000	11,030
2019/06/21	2050	07/11/2019			Bond Future	118.5440	118.5440	119.5368	119.5368	0.837	0.0000	0.0000	0
2019/06/21	2050	06/02/2020			Bond Future	118.9722	118.9722	119.9838	119.9838	0.850	0.0000	0.0000	0
2019/06/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	AL37	01/08/2019			Index Future	657.1000	657.1000	654.8950	654.8950	(0.336)	0.0000	0.0000	0
2019/06/21	AL37	07/11/2019			Index Future	670.1070	670.1070	667.8580	667.8580	(0.336)	0.0000	0.0000	0
2019/06/21	AL37	06/02/2020			Index Future	682.7500	682.7500	680.4580	680.4580	(0.336)	0.0000	0.0000	0
2019/06/21	AL7T	01/08/2019			Index Future	766.7380	766.7380	763.2090	763.2090	(0.460)	0.0000	0.0000	0
2019/06/21	AL7T	07/11/2019			Index Future	781.9160	781.9160	778.3170	778.3170	(0.460)	0.0000	0.0000	0
2019/06/21	AL7T	06/02/2020			Index Future	796.6680	796.6680	793.0000	793.0000	(0.460)	0.0000	0.0000	0
2019/06/21	ALBI	01/08/2019			Index Future	685.0930	685.0930	680.0160	680.0160	(0.741)	0.0000	0.0000	973
2019/06/21	ALBI	07/11/2019			Index Future	698.6540	698.6540	693.4760	693.4760	(0.741)	0.0000	0.0000	0
2019/06/21	ALBI	06/02/2020			Index Future	711.8360	711.8360	706.5590	706.5590	(0.741)	0.0000	0.0000	0
2019/06/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/06/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/21	ES33	01/08/2019			Bond Future	10.7235	79.7433	10.8341	79.0891	1.031	0.0000	0.0000	350
2019/06/21	ES33	07/11/2019			Bond Future	10.8369	77.5279	10.9518	76.8607	1.060	0.0000	0.0000	0
2019/06/21	ES33	06/02/2020			Bond Future	10.9424	78.9908	11.0615	78.3110	1.088	0.0000	0.0000	0
2019/06/21	ES42	01/08/2019			Bond Future	11.1144	80.8563	11.2402	80.0177	1.132	0.0000	0.0000	4,919

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2019/06/21	ES42	07/11/2019			Bond Future	11.2297	78.1914	11.3604	77.3361	1.164	0.0000	0.0000	0
2019/06/21	ES42	06/02/2020			Bond Future	11.3332	79.6669	11.4685	78.7955	1.194	0.0000	0.0000	0
2019/06/21	GOVI	01/08/2019	638.68	Call	GOVI	396,390.0000	39.6390	343,990.0000	34.3990	(13.219)	0	0	0
2019/06/21	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	GOVI	01/08/2019			GOVI	678.3190	678.3190	673.0790	673.0790	(0.772)	0.0000	0.0000	437
2019/06/21	GOVI	01/08/2019	638.69	Call	GOVI	396,290.0000	39.6290	343,890.0000	34.3890	(13.223)	0	0	0
2019/06/21	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	GOVI	01/08/2019	638.67	Call	GOVI	396,490.0000	39.6490	344,090.0000	34.4090	(13.216)	0	0	0
2019/06/21	GOVI	07/11/2019	672.90	Call	GOVI	188,470.0000	18.8470	135,020.0000	13.5020	(28.360)	0	0	0
2019/06/21	GOVI	07/11/2019			GOVI	691.7470	691.7470	686.4020	686.4020	(0.773)	0.0000	0.0000	0
2019/06/21	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	GOVI	07/11/2019	672.91	Call	GOVI	188,370.0000	18.8370	134,920.0000	13.4920	(28.375)	0	0	0
2019/06/21	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	GOVI	07/11/2019	672.92	Call	GOVI	188,270.0000	18.8270	134,820.0000	13.4820	(28.390)	0	0	0
2019/06/21	GOVI	06/02/2020	703.14	Call	GOVI	16,580.0000	1.6580	0.0000	0.0000	(100.000)	0	0	0
2019/06/21	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	37,990.0000	3.7990	100.000	0	0	0
2019/06/21	GOVI	06/02/2020			GOVI	704.7980	704.7980	699.3510	699.3510	(0.773)	0.0000	0.0000	0
2019/06/21	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	37,890.0000	3.7890	100.000	0	0	0
2019/06/21	GOVI	06/02/2020	703.15	Call	GOVI	16,480.0000	1.6480	0.0000	0.0000	(100.000)	0	0	0
2019/06/21	GOVI	06/02/2020	703.13	Call	GOVI	16,680.0000	1.6680	0.0000	0.0000	(100.000)	0	0	0
2019/06/21	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	37,790.0000	3.7790	100.000	0	0	0
2019/06/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/21	IGOV	01/08/2019			Index Future	259.5570	259.5570	260.0850	260.0850	0.203	0.0000	0.0000	815
2019/06/21	IGOV	07/11/2019			Index Future	264.7630	264.7630	265.3020	265.3020	0.204	0.0000	0.0000	218
2019/06/21	IGOV	06/02/2020			Index Future	269.8210	269.8210	270.3690	270.3690	0.203	0.0000	0.0000	0
2019/06/21	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/21	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/21	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/06/21	IS02	20/12/2019			Interest Rate Swap	102.6800	102.6800	102.6900	102.6900	0.010	0.0000	0.0000	0
2019/06/21	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5600	98.5600	0.020	0.0000	0.0000	0
2019/06/21	IS02	22/06/2020			Interest Rate Swap	101.9500	101.9500	101.9800	101.9800	0.029	0.0000	0.0000	0
2019/06/21	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.8000	98.8000	0.051	0.0000	0.0000	0
2019/06/21	IS05	17/12/2020			Interest Rate Swap	95.3700	95.3700	95.4300	95.4300	0.063	0.0000	0.0000	0
2019/06/21	IS05	16/03/2021			Interest Rate Swap	94.3600	94.3600	94.4300	94.4300	0.074	0.0000	0.0000	0
2019/06/21	IS05	15/06/2021			Interest Rate Swap	93.3100	93.3100	93.4100	93.4100	0.107	0.0000	0.0000	0
2019/06/21	IS05	21/09/2021			Interest Rate Swap	93.2300	93.2300	93.3500	93.3500	0.129	0.0000	0.0000	0
2019/06/21	IS05	21/12/2021			Interest Rate Swap	95.2000	95.2000	95.3400	95.3400	0.147	0.0000	0.0000	51
2019/06/21	IS05	15/03/2022			Interest Rate Swap	95.1300	95.1300	95.2700	95.2700	0.147	0.0000	0.0000	0
2019/06/21	IS05	21/06/2022			Interest Rate Swap	96.1000	96.1000	96.2600	96.2600	0.166	0.0000	0.0000	0
2019/06/21	IS05	20/09/2022			Interest Rate Swap	99.8500	99.8500	100.0100	100.0100	0.160	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
2019/06/21	IS05	20/12/2022			Interest Rate Swap	100.9300	100.9300	101.0900	101.0900	0.159	0.0000	0.0000	0
2019/06/21	IS05	22/03/2023			Interest Rate Swap	94.0500	94.0500	94.2300	94.2300	0.191	0.0000	0.0000	0
2019/06/21	IS05	20/06/2023			Interest Rate Swap	99.9800	99.9800	100.1700	100.1700	0.190	0.0000	0.0000	0
2019/06/21	IS05	19/09/2023			Interest Rate Swap	95.2600	95.2600	95.4800	95.4800	0.231	0.0000	0.0000	0
2019/06/21	IS10	17/12/2025			Interest Rate Swap	90.8400	90.8400	91.2100	91.2100	0.407	0.0000	0.0000	0
2019/06/21	IS10	16/03/2026			Interest Rate Swap	87.7000	87.7000	88.1100	88.1100	0.468	0.0000	0.0000	0
2019/06/21	IS10	15/06/2026			Interest Rate Swap	86.3400	86.3400	86.7700	86.7700	0.498	0.0000	0.0000	0
2019/06/21	IS10	21/09/2026			Interest Rate Swap	88.4600	88.4600	88.9100	88.9100	0.509	0.0000	0.0000	0
2019/06/21	IS10	21/12/2026			Interest Rate Swap	92.2600	92.2600	92.7200	92.7200	0.499	0.0000	0.0000	0
2019/06/21	IS10	15/03/2027			Interest Rate Swap	90.7200	90.7200	91.2000	91.2000	0.529	0.0000	0.0000	0
2019/06/21	IS10	21/06/2027			Interest Rate Swap	92.7800	92.7800	93.2800	93.2800	0.539	0.0000	0.0000	0
2019/06/21	IS10	20/09/2027			Interest Rate Swap	98.2900	98.2900	98.7900	98.7900	0.509	0.0000	0.0000	0
2019/06/21	IS10	20/12/2027			Interest Rate Swap	98.6100	98.6100	99.1200	99.1200	0.517	0.0000	0.0000	0
2019/06/21	IS10	22/03/2028			Interest Rate Swap	91.9300	91.9300	92.4700	92.4700	0.587	0.0000	0.0000	0
2019/06/21	IS10	20/06/2028			Interest Rate Swap	99.2500	99.2500	99.7900	99.7900	0.544	0.0000	0.0000	0
2019/06/21	IS10	19/09/2028			Interest Rate Swap	92.6300	92.6300	93.2000	93.2000	0.615	0.0000	0.0000	0
2019/06/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/21	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/21	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/21	R023	01/08/2019	8.95	Call	Bond Future	5,451.2000	5.4512	5,094.0300	5.0940	(6.552)	0	0	0
2019/06/21	R023	01/08/2019			Bond Future	7.1528	105.1923	7.2669	104.8351	1.595	0.0000	0.0000	55,549
2019/06/21	R023	01/08/2019	8.93	Call	Bond Future	5,392.5400	5.3925	5,035.3700	5.0354	(6.623)	0	0	0
2019/06/21	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R023	01/08/2019	8.94	Call	Bond Future	5,421.8700	5.4219	5,064.7000	5.0647	(6.588)	0	0	0
2019/06/21	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R023	07/11/2019	7.98	Call	Bond Future	2,609.6000	2.6096	2,299.0200	2.2990	(11.901)	0	0	0
2019/06/21	R023	07/11/2019			Bond Future	7.1294	103.3425	7.2541	102.9782	1.749	0.0000	0.0000	0
2019/06/21	R023	07/11/2019	7.99	Call	Bond Future	2,635.5900	2.6356	2,324.1900	2.3242	(11.815)	0	0	0
2019/06/21	R023	07/11/2019	7.98	Put	Bond Future	156.0800	0.1561	209.8300	0.2098	34.437	0	0	0
2019/06/21	R023	07/11/2019	7.99	Put	Bond Future	153.6700	0.1537	206.6000	0.2066	34.444	0	0	0
2019/06/21	R023	07/11/2019	8.00	Call	Bond Future	2,661.4800	2.6615	2,349.2600	2.3493	(11.731)	0	0	0
2019/06/21	R023	07/11/2019	8.00	Put	Bond Future	151.1600	0.1512	203.2700	0.2033	34.473	0	0	0
2019/06/21	R023	06/02/2020	7.54	Call	Bond Future	1,704.7200	1.7047	1,454.2000	1.4542	(14.696)	0	0	0
2019/06/21	R023	06/02/2020			Bond Future	7.0876	105.2924	7.2240	104.9211	1.924	0.0000	0.0000	0
2019/06/21	R023	06/02/2020	7.52	Call	Bond Future	1,662.5900	1.6626	1,414.7300	1.4147	(14.908)	0	0	0
2019/06/21	R023	06/02/2020	7.52	Put	Bond Future	491.1800	0.4912	614.6000	0.6146	25.127	0	0	0
2019/06/21	R023	06/02/2020	7.54	Put	Bond Future	479.5300	0.4795	600.2900	0.6003	25.183	0	0	0
2019/06/21	R023	06/02/2020	7.53	Call	Bond Future	1,683.6200	1.6836	1,434.4200	1.4344	(14.801)	0	0	0
2019/06/21	R023	06/02/2020	7.53	Put	Bond Future	485.3200	0.4853	607.4000	0.6074	25.155	0	0	0
2019/06/21	R035	01/08/2019	10.23	Call	Bond Future	5,680.7400	5.6807	4,919.3000	4.9193	(13.404)	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
2019/06/21	R035	01/08/2019	10.22	Put	Bond Future	107.2600	0.1073	164.5900	0.1646	53.450	0	0	0
2019/06/21	R035	01/08/2019			Bond Future	9.4792	98.9558	9.5851	98.1390	1.117	0.0000	0.0000	65,199
2019/06/21	R035	01/08/2019	10.24	Call	Bond Future	5,747.9000	5.7479	4,984.6000	4.9846	(13.280)	0	0	0
2019/06/21	R035	01/08/2019	10.24	Put	Bond Future	99.5200	0.0995	153.1000	0.1531	53.838	0	0	0
2019/06/21	R035	01/08/2019	10.23	Put	Bond Future	103.3400	0.1033	158.7800	0.1588	53.648	0	0	0
2019/06/21	R035	01/08/2019	10.22	Call	Bond Future	5,613.5900	5.6136	4,854.0400	4.8540	(13.531)	0	0	0
2019/06/21	R035	07/11/2019	10.21	Put	Bond Future	954.5600	0.9546	1,150.7300	1.1507	20.551	0	0	3,500
2019/06/21	R035	07/11/2019	9.88	Call	Bond Future	4,080.7700	4.0808	3,541.7300	3.5417	(13.209)	0	0	0
2019/06/21	R035	07/11/2019	9.89	Call	Bond Future	4,130.0800	4.1301	3,587.6600	3.5877	(13.133)	0	0	0
2019/06/21	R035	07/11/2019	9.87	Put	Bond Future	1,611.7900	1.6118	1,909.2200	1.9092	18.453	0	0	0
2019/06/21	R035	07/11/2019			Bond Future	9.5475	96.4118	9.6572	95.5788	1.148	0.0000	0.0000	0
2019/06/21	R035	07/11/2019	8.92	Put	Bond Future	5,688.2600	5.6883	6,353.2400	6.3532	11.690	0	0	0
2019/06/21	R035	07/11/2019	8.92	Call	Bond Future	705.3600	0.7054	537.2800	0.5373	(23.829)	0	0	3,500
2019/06/21	R035	07/11/2019	9.52	Put	Bond Future	2,696.6300	2.6966	3,125.0400	3.1250	15.887	0	0	0
2019/06/21	R035	07/11/2019	9.52	Call	Bond Future	2,485.6500	2.4856	2,081.0000	2.0810	(16.279)	0	0	3,500
2019/06/21	R035	07/11/2019	9.89	Put	Bond Future	1,563.1000	1.5631	1,853.7400	1.8537	18.594	0	0	0
2019/06/21	R035	07/11/2019	9.87	Call	Bond Future	4,031.6900	4.0317	3,496.0600	3.4961	(13.285)	0	0	0
2019/06/21	R035	07/11/2019	10.21	Call	Bond Future	5,828.5700	5.8286	5,191.6800	5.1917	(10.927)	0	0	0
2019/06/21	R035	07/11/2019	9.88	Put	Bond Future	1,587.2900	1.5873	1,881.3100	1.8813	18.523	0	0	0
2019/06/21	R035	06/02/2020	9.60	Call	Bond Future	3,449.0300	3.4490	3,021.2900	3.0213	(12.402)	0	0	0
2019/06/21	R035	06/02/2020	9.61	Put	Bond Future	3,483.5100	3.4835	3,901.7000	3.9017	12.005	0	0	0
2019/06/21	R035	06/02/2020			Bond Future	9.6094	98.2310	9.7227	97.3821	1.180	0.0000	0.0000	0
2019/06/21	R035	06/02/2020	9.60	Put	Bond Future	3,519.8600	3.5199	3,941.0100	3.9410	11.965	0	0	0
2019/06/21	R035	06/02/2020	9.61	Call	Bond Future	3,488.1000	3.4881	3,057.4000	3.0574	(12.348)	0	0	0
2019/06/21	R035	06/02/2020	9.59	Call	Bond Future	3,409.8700	3.4099	2,985.1000	2.9851	(12.457)	0	0	0
2019/06/21	R035	06/02/2020	9.59	Put	Bond Future	3,556.2100	3.5562	3,980.3300	3.9803	11.926	0	0	0
2019/06/21	R186	01/08/2019	9.54	Call	Bond Future	8,398.2200	8.3982	7,976.9000	7.9769	(5.017)	0	0	0
2019/06/21	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/06/21	R186	01/08/2019	8.55	Put	Bond Future	123.3300	0.1233	169.5200	0.1695	37.452	0	0	0
2019/06/21	R186	01/08/2019	8.38	Call	Bond Future	2,169.0700	2.1691	1,834.3300	1.8343	(15.432)	0	0	0
2019/06/21	R186	01/08/2019			Bond Future	8.0554	114.6962	8.1265	114.2747	0.883	8.1297	8.1297	127,938
2019/06/21	R186	01/08/2019	9.52	Call	Bond Future	8,290.6100	8.2906	7,869.3300	7.8693	(5.081)	0	0	0
2019/06/21	R186	01/08/2019	9.52	Put	Bond Future	0.4700	0.0005	0.7200	0.0007	53.191	0	0	0
2019/06/21	R186	01/08/2019	8.30	Put	Bond Future	362.8400	0.3628	475.6500	0.4756	31.091	0	0	0
2019/06/21	R186	01/08/2019	8.30	Call	Bond Future	1,804.4500	1.8044	1,495.7300	1.4957	(17.109)	0	0	6,000
2019/06/21	R186	01/08/2019	9.05	Put	Bond Future	10.6600	0.0107	15.4900	0.0155	45.310	0	0	0
2019/06/21	R186	01/08/2019	9.05	Call	Bond Future	5,728.4800	5.7285	5,311.7800	5.3118	(7.274)	0	0	6,000
2019/06/21	R186	01/08/2019	9.54	Put	Bond Future	0.4000	0.0004	0.6100	0.0006	52.500	0	0	0
2019/06/21	R186	01/08/2019	10.08	Call	Bond Future	11,251.6900	11.2517	10,830.1600	10.8302	(3.746)	0	0	0
2019/06/21	R186	01/08/2019	8.55	Call	Bond Future	3,014.3400	3.0143	2,639.0000	2.6390	(12.452)	0	0	0
2019/06/21	R186	01/08/2019	8.38	Put	Bond Future	260.9900	0.2610	347.7800	0.3478	33.254	0	0	0
2019/06/21	R186	01/08/2019	8.70	Put	Bond Future	61.7900	0.0618	86.7000	0.0867	40.314	0	0	3,100
2019/06/21	R186	01/08/2019	9.53	Call	Bond Future	8,344.4300	8.3444	7,923.1300	7.9231	(5.049)	0	0	0
2019/06/21	R186	01/08/2019	9.53	Put	Bond Future	0.4300	0.0004	0.6600	0.0007	53.488	0	0	0
2019/06/21	R186	01/08/2019	9.22	Call	Bond Future	6,661.7900	6.6618	6,242.2500	6.2423	(6.298)	0	0	0
2019/06/21	R186	01/08/2019	9.22	Put	Bond Future	4.2200	0.0042	6.2100	0.0062	47.156	0	0	0
2019/06/21	R186	01/08/2019	8.70	Call	Bond Future	3,810.8200	3.8108	3,414.2000	3.4142	(10.408)	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
2019/06/21	R186	07/11/2019	8.94	Call	Bond Future	5,191.5600	5.1916	4,829.0700	4.8291	(6.982)	0	0	0
2019/06/21	R186	07/11/2019	8.23	Call	Bond Future	2,196.0600	2.1961	1,948.1100	1.9481	(11.291)	0	0	5,000
2019/06/21	R186	07/11/2019			Bond Future	8.0868	116.9666	8.1617	116.5367	0.926	0.0000	0.0000	2,660
2019/06/21	R186	07/11/2019	8.94	Put	Bond Future	413.9000	0.4139	481.3500	0.4813	16.296	0	0	0
2019/06/21	R186	07/11/2019	8.73	Call	Bond Future	4,215.1800	4.2152	3,877.5200	3.8775	(8.011)	0	0	0
2019/06/21	R186	07/11/2019	8.73	Put	Bond Future	588.9600	0.5890	681.2400	0.6812	15.668	0	0	5,000
2019/06/21	R186	07/11/2019	8.95	Call	Bond Future	5,239.0300	5.2390	4,875.5200	4.8755	(6.938)	0	0	0
2019/06/21	R186	07/11/2019	8.96	Put	Bond Future	400.1000	0.4001	465.5200	0.4655	16.351	0	0	0
2019/06/21	R186	07/11/2019	8.23	Put	Bond Future	1,375.6300	1.3756	1,557.6200	1.5576	13.230	0	0	0
2019/06/21	R186	07/11/2019	8.95	Put	Bond Future	406.9400	0.4069	473.3700	0.4734	16.324	0	0	0
2019/06/21	R186	07/11/2019	8.96	Call	Bond Future	5,286.6000	5.2866	4,922.0800	4.9221	(6.895)	0	0	0
2019/06/21	R186	06/02/2020	8.57	Call	Bond Future	3,809.0600	3.8091	3,513.0500	3.5131	(7.771)	0	0	0
2019/06/21	R186	06/02/2020			Bond Future	8.1080	113.8670	8.1866	113.4289	0.970	0.0000	0.0000	0
2019/06/21	R186	06/02/2020	8.55	Call	Bond Future	3,729.3000	3.7293	3,436.0700	3.4361	(7.863)	0	0	0
2019/06/21	R186	06/02/2020	8.55	Put	Bond Future	1,294.4600	1.2945	1,439.3500	1.4394	11.193	0	0	0
2019/06/21	R186	06/02/2020	8.57	Put	Bond Future	1,265.6500	1.2656	1,407.7600	1.4078	11.228	0	0	0
2019/06/21	R186	06/02/2020	8.56	Call	Bond Future	3,769.1100	3.7691	3,474.4900	3.4745	(7.817)	0	0	0
2019/06/21	R186	06/02/2020	8.56	Put	Bond Future	1,279.9700	1.2800	1,423.4700	1.4235	11.211	0	0	0
2019/06/21	R197	01/08/2019			Bond Future	302.0159	302.0159	302.1810	302.1810	0.055	0.0000	0.0000	2,507
2019/06/21	R197	07/11/2019			Bond Future	308.0740	308.0740	308.2422	308.2422	0.055	0.0000	0.0000	0
2019/06/21	R197	06/02/2020			Bond Future	306.2965	306.2965	306.4676	306.4676	0.056	0.0000	0.0000	0
2019/06/21	R202	01/08/2019			Bond Future	231.5181	231.5181	231.5562	231.5562	0.016	0.0000	0.0000	9,579
2019/06/21	R202	07/11/2019			Bond Future	236.1621	236.1621	236.2010	236.2010	0.016	0.0000	0.0000	0
2019/06/21	R202	06/02/2020			Bond Future	236.6035	236.6035	236.6428	236.6428	0.017	0.0000	0.0000	0
2019/06/21	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R207	01/08/2019	7.33	Call	Bond Future	601.0900	0.6011	584.9200	0.5849	(2.690)	0	0	0
2019/06/21	R207	01/08/2019			Bond Future	5.9449	100.9611	5.9820	100.9449	0.623	0.0000	0.0000	4,891
2019/06/21	R207	01/08/2019	7.34	Call	Bond Future	605.4100	0.6054	589.2400	0.5892	(2.671)	0	0	0
2019/06/21	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R207	01/08/2019	7.35	Call	Bond Future	609.7200	0.6097	593.5500	0.5935	(2.652)	0	0	0
2019/06/21	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R207	07/11/2019	2.08	Put	Bond Future	288.8200	0.2888	305.3900	0.3054	5.737	0	0	0
2019/06/21	R207	07/11/2019			Bond Future	3.6856	102.9596	3.7780	102.9431	2.507	0.0000	0.0000	0
2019/06/21	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R207	07/11/2019	2.07	Put	Bond Future	290.6200	0.2906	307.1900	0.3072	5.702	0	0	0
2019/06/21	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R207	07/11/2019	2.06	Put	Bond Future	292.4300	0.2924	309.0000	0.3090	5.666	0	0	0
2019/06/21	R208	01/08/2019	8.16	Call	Bond Future	2,825.7800	2.8258	2,781.7000	2.7817	(1.560)	0	0	0
2019/06/21	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R208	01/08/2019			Bond Future	6.3058	103.0356	6.3342	102.9916	0.450	0.0000	0.0000	10,796
2019/06/21	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R208	01/08/2019	8.17	Call	Bond Future	2,840.7300	2.8407	2,796.6500	2.7967	(1.552)	0	0	0
2019/06/21	R208	01/08/2019	8.15	Call	Bond Future	2,810.8300	2.8108	2,766.7500	2.7668	(1.568)	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
2019/06/21	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/21	R208	07/11/2019	6.83	Call	Bond Future	1,022.9300	1.0229	981.7000	0.9817	(4.031)	0	0	0
2019/06/21	R208	07/11/2019	6.82	Put	Bond Future	31.5700	0.0316	35.4500	0.0354	12.290	0	0	0
2019/06/21	R208	07/11/2019			Bond Future	6.0715	101.6709	6.1057	101.6259	0.563	0.0000	0.0000	0
2019/06/21	R208	07/11/2019	6.84	Call	Bond Future	1,035.2500	1.0353	993.9300	0.9939	(3.991)	0	0	0
2019/06/21	R208	07/11/2019	6.84	Put	Bond Future	30.3400	0.0303	34.0500	0.0340	12.228	0	0	0
2019/06/21	R208	07/11/2019	6.83	Put	Bond Future	31.0000	0.0310	34.8000	0.0348	12.258	0	0	0
2019/06/21	R208	07/11/2019	6.82	Call	Bond Future	1,010.5100	1.0105	969.3600	0.9694	(4.072)	0	0	0
2019/06/21	R208	06/02/2020	6.13	Put	Bond Future	90.8100	0.0908	101.8000	0.1018	12.102	0	0	0
2019/06/21	R208	06/02/2020	6.12	Call	Bond Future	540.8500	0.5409	506.1100	0.5061	(6.423)	0	0	0
2019/06/21	R208	06/02/2020			Bond Future	5.7091	103.5894	5.7511	103.5434	0.736	0.0000	0.0000	0
2019/06/21	R208	06/02/2020	6.13	Call	Bond Future	549.6000	0.5496	514.6400	0.5146	(6.361)	0	0	0
2019/06/21	R208	06/02/2020	6.12	Put	Bond Future	92.9300	0.0929	104.1400	0.1041	12.063	0	0	0
2019/06/21	R208	06/02/2020	6.14	Call	Bond Future	558.3900	0.5584	523.2100	0.5232	(6.300)	0	0	0
2019/06/21	R208	06/02/2020	6.14	Put	Bond Future	88.7400	0.0887	99.5100	0.0995	12.137	0	0	0
2019/06/21	R209	01/08/2019	10.17	Call	Bond Future	4,743.2100	4.7432	4,069.7600	4.0698	(14.198)	0	0	0
2019/06/21	R209	01/08/2019	10.15	Put	Bond Future	121.6100	0.1216	184.9100	0.1849	52.052	0	0	0
2019/06/21	R209	01/08/2019	9.30	Call	Bond Future	754.1500	0.7542	497.9800	0.4980	(33.968)	0	0	7,560
2019/06/21	R209	01/08/2019			Bond Future	9.4413	75.6447	9.5521	74.9118	1.174	0.0000	0.0000	89,261
2019/06/21	R209	01/08/2019	10.17	Put	Bond Future	113.2600	0.1133	172.6900	0.1727	52.472	0	0	0
2019/06/21	R209	01/08/2019	10.15	Call	Bond Future	4,630.2700	4.6303	3,960.6900	3.9607	(14.461)	0	0	0
2019/06/21	R209	01/08/2019	10.16	Put	Bond Future	117.3800	0.1174	178.7300	0.1787	52.266	0	0	0
2019/06/21	R209	01/08/2019	9.30	Put	Bond Future	1,703.7800	1.7038	2,180.4900	2.1805	27.980	0	0	0
2019/06/21	R209	01/08/2019	9.80	Put	Bond Future	399.6500	0.3997	573.7900	0.5738	43.573	0	0	0
2019/06/21	R209	01/08/2019	10.16	Call	Bond Future	4,686.7200	4.6867	4,015.1900	4.0152	(14.328)	0	0	0
2019/06/21	R209	01/08/2019	9.80	Call	Bond Future	2,733.9100	2.7339	2,175.1700	2.1752	(20.437)	0	0	7,560
2019/06/21	R209	01/08/2019	10.46	Call	Bond Future	6,391.5300	6.3915	5,680.6800	5.6807	(11.122)	0	0	0
2019/06/21	R209	01/08/2019	10.46	Put	Bond Future	37.6500	0.0377	59.6800	0.0597	58.513	0	0	7,560
2019/06/21	R209	07/11/2019	9.82	Call	Bond Future	3,472.3500	3.4724	2,992.9600	2.9930	(13.806)	0	0	0
2019/06/21	R209	07/11/2019			Bond Future	9.4999	73.9900	9.6143	73.2425	1.204	0.0000	0.0000	0
2019/06/21	R209	07/11/2019	9.80	Call	Bond Future	3,388.8800	3.3889	2,915.6100	2.9156	(13.965)	0	0	0
2019/06/21	R209	07/11/2019	9.80	Put	Bond Future	1,451.3400	1.4513	1,725.5400	1.7255	18.893	0	0	0
2019/06/21	R209	07/11/2019	9.82	Put	Bond Future	1,408.3500	1.4084	1,676.4300	1.6764	19.035	0	0	0
2019/06/21	R209	07/11/2019	9.81	Call	Bond Future	3,430.6000	3.4306	2,954.2600	2.9543	(13.885)	0	0	0
2019/06/21	R209	07/11/2019	9.81	Put	Bond Future	1,429.7900	1.4298	1,700.9200	1.7009	18.963	0	0	0
2019/06/21	R209	06/02/2020	9.52	Put	Bond Future	3,088.2200	3.0882	3,471.1300	3.4711	12.399	0	0	0
2019/06/21	R209	06/02/2020			Bond Future	9.5506	75.3861	9.6684	74.6245	1.233	0.0000	0.0000	0
2019/06/21	R209	06/02/2020	9.51	Call	Bond Future	2,855.0400	2.8550	2,479.0900	2.4791	(13.168)	0	0	0
2019/06/21	R209	06/02/2020	9.51	Put	Bond Future	3,119.9300	3.1199	3,505.5400	3.5055	12.360	0	0	0
2019/06/21	R209	06/02/2020	9.52	Call	Bond Future	2,888.7600	2.8888	2,510.1100	2.5101	(13.108)	0	0	0
2019/06/21	R209	06/02/2020	9.50	Call	Bond Future	2,821.5000	2.8215	2,448.2600	2.4483	(13.228)	0	0	0
2019/06/21	R209	06/02/2020	9.50	Put	Bond Future	3,151.9100	3.1519	3,540.2300	3.5402	12.320	0	0	0
2019/06/21	R210	01/08/2019			Bond Future	189.6742	189.6742	189.9967	189.9967	0.170	0.0000	0.0000	2,142
2019/06/21	R210	07/11/2019			Bond Future	190.8723	190.8723	191.2009	191.2009	0.172	0.0000	0.0000	0
2019/06/21	R210	06/02/2020			Bond Future	194.5184	194.5184	194.8534	194.8534	0.172	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
2019/06/21	R212	01/08/2019			Bond Future	159.8805	159.8805	159.7039	159.7039	(0.110)	0.0000	0.0000	6,690
2019/06/21	R212	07/11/2019			Bond Future	163.0875	163.0875	162.9073	162.9073	(0.110)	0.0000	0.0000	0
2019/06/21	R212	06/02/2020			Bond Future	163.9567	163.9567	163.7730	163.7730	(0.112)	0.0000	0.0000	0
2019/06/21	R213	01/08/2019	9.99	Put	Bond Future	23.9500	0.0240	36.3000	0.0363	51.566	0	0	0
2019/06/21	R213	01/08/2019	9.98	Call	Bond Future	6,079.0100	6.0790	5,511.8400	5.5118	(9.330)	0	0	0
2019/06/21	R213	01/08/2019			Bond Future	8.9894	88.8872	9.0802	88.3072	1.010	0.0000	0.0000	17,378
2019/06/21	R213	01/08/2019	9.99	Call	Bond Future	6,136.1200	6.1361	5,568.4400	5.5684	(9.251)	0	0	0
2019/06/21	R213	01/08/2019	9.98	Put	Bond Future	24.9900	0.0250	37.8500	0.0379	51.461	0	0	0
2019/06/21	R213	01/08/2019	10.00	Call	Bond Future	6,193.2200	6.1932	5,625.0500	5.6250	(9.174)	0	0	0
2019/06/21	R213	01/08/2019	10.00	Put	Bond Future	22.9600	0.0230	34.8200	0.0348	51.655	0	0	0
2019/06/21	R213	07/11/2019	9.59	Put	Bond Future	912.3900	0.9124	1,070.2700	1.0703	17.304	0	0	0
2019/06/21	R213	07/11/2019	9.58	Call	Bond Future	4,204.7200	4.2047	3,773.0600	3.7731	(10.266)	0	0	0
2019/06/21	R213	07/11/2019			Bond Future	9.0466	87.0952	9.1408	86.5036	1.041	0.0000	0.0000	3,080
2019/06/21	R213	07/11/2019	9.59	Call	Bond Future	4,250.5700	4.2506	3,816.8900	3.8169	(10.203)	0	0	0
2019/06/21	R213	07/11/2019	9.58	Put	Bond Future	926.4000	0.9264	1,086.3000	1.0863	17.260	0	0	0
2019/06/21	R213	07/11/2019	9.60	Call	Bond Future	4,296.5600	4.2966	3,860.8800	3.8609	(10.140)	0	0	0
2019/06/21	R213	07/11/2019	9.60	Put	Bond Future	898.5900	0.8986	1,054.4700	1.0545	17.347	0	0	0
2019/06/21	R213	06/02/2020	9.27	Call	Bond Future	3,338.1700	3.3382	2,995.1300	2.9951	(10.276)	0	0	0
2019/06/21	R213	06/02/2020	9.26	Put	Bond Future	2,300.2600	2.3003	2,562.0800	2.5621	11.382	0	0	0
2019/06/21	R213	06/02/2020			Bond Future	9.0974	88.7386	9.1950	88.1358	1.073	0.0000	0.0000	0
2019/06/21	R213	06/02/2020	9.28	Call	Bond Future	3,374.8400	3.3748	3,029.7200	3.0297	(10.226)	0	0	0
2019/06/21	R213	06/02/2020	9.28	Put	Bond Future	2,251.3700	2.2514	2,509.0300	2.5090	11.445	0	0	0
2019/06/21	R213	06/02/2020	9.27	Put	Bond Future	2,275.7000	2.2757	2,535.4400	2.5354	11.414	0	0	0
2019/06/21	R213	06/02/2020	9.26	Call	Bond Future	3,301.6700	3.3017	2,960.7100	2.9607	(10.327)	0	0	0
2019/06/21	R214	01/08/2019	10.34	Put	Bond Future	191.7700	0.1918	303.2800	0.3033	58.148	0	0	0
2019/06/21	R214	01/08/2019			Bond Future	9.7529	73.7232	9.8789	72.8701	1.292	0.0000	0.0000	10,625
2019/06/21	R214	01/08/2019	10.33	Call	Bond Future	3,975.8500	3.9758	3,237.5100	3.2375	(18.571)	0	0	0
2019/06/21	R214	01/08/2019	10.33	Put	Bond Future	198.3400	0.1983	313.1100	0.3131	57.865	0	0	0
2019/06/21	R214	01/08/2019	10.34	Call	Bond Future	4,031.8800	4.0319	3,290.2800	3.2903	(18.393)	0	0	0
2019/06/21	R214	01/08/2019	10.32	Call	Bond Future	3,919.9800	3.9200	3,185.0100	3.1850	(18.749)	0	0	0
2019/06/21	R214	01/08/2019	10.32	Put	Bond Future	205.1600	0.2052	323.3000	0.3233	57.584	0	0	0
2019/06/21	R214	07/11/2019	10.02	Put	Bond Future	1,805.5400	1.8055	2,165.5400	2.1655	19.939	0	0	0
2019/06/21	R214	07/11/2019			Bond Future	9.8181	71.8847	9.9481	71.0146	1.324	0.0000	0.0000	0
2019/06/21	R214	07/11/2019	10.01	Call	Bond Future	3,109.9500	3.1100	2,603.5200	2.6035	(16.284)	0	0	0
2019/06/21	R214	07/11/2019	10.01	Put	Bond Future	1,831.2500	1.8313	2,194.9300	2.1949	19.860	0	0	0
2019/06/21	R214	07/11/2019	10.02	Call	Bond Future	3,149.8600	3.1499	2,639.7500	2.6398	(16.195)	0	0	0
2019/06/21	R214	07/11/2019	10.00	Call	Bond Future	3,070.2500	3.0702	2,567.5200	2.5675	(16.374)	0	0	0
2019/06/21	R214	07/11/2019	10.00	Put	Bond Future	1,857.2600	1.8573	2,224.6400	2.2246	19.781	0	0	0
2019/06/21	R214	06/02/2020	9.73	Call	Bond Future	2,708.5600	2.7086	2,303.3400	2.3033	(14.961)	0	0	0
2019/06/21	R214	06/02/2020			Bond Future	9.8771	73.2411	10.0110	72.3546	1.355	0.0000	0.0000	0
2019/06/21	R214	06/02/2020	9.71	Call	Bond Future	2,643.5300	2.6435	2,244.5100	2.2445	(15.094)	0	0	0
2019/06/21	R214	06/02/2020	9.71	Put	Bond Future	3,775.6500	3.7756	4,263.1400	4.2631	12.911	0	0	0
2019/06/21	R214	06/02/2020	9.73	Put	Bond Future	3,703.7000	3.7037	4,184.9900	4.1850	12.995	0	0	0
2019/06/21	R214	06/02/2020	9.72	Call	Bond Future	2,676.0600	2.6761	2,273.9400	2.2739	(15.027)	0	0	0
2019/06/21	R214	06/02/2020	9.72	Put	Bond Future	3,739.6400	3.7396	4,224.0300	4.2240	12.953	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
2019/06/21	R248	01/08/2019	10.35	Call	Bond Future	5,165.7400	5.1657	4,170.8900	4.1709	(19.259)	0	0	0
2019/06/21	R248	01/08/2019	10.34	Put	Bond Future	228.6500	0.2286	375.4600	0.3755	64.207	0	0	0
2019/06/21	R248	01/08/2019			Bond Future	9.7578	94.1189	9.8889	92.9815	1.344	0.0000	0.0000	102,804
2019/06/21	R248	01/08/2019	10.36	Call	Bond Future	5,237.5700	5.2376	4,238.5200	4.2385	(19.075)	0	0	0
2019/06/21	R248	01/08/2019	10.36	Put	Bond Future	213.2400	0.2132	351.5300	0.3515	64.852	0	0	0
2019/06/21	R248	01/08/2019	10.35	Put	Bond Future	220.8200	0.2208	363.3100	0.3633	64.528	0	0	0
2019/06/21	R248	01/08/2019	10.34	Call	Bond Future	5,094.0400	5.0940	4,103.5100	4.1035	(19.445)	0	0	0
2019/06/21	R248	07/11/2019	10.02	Call	Bond Future	3,908.2200	3.9082	3,231.0500	3.2311	(17.327)	0	0	0
2019/06/21	R248	07/11/2019	10.01	Put	Bond Future	2,259.7100	2.2597	2,747.4600	2.7475	21.585	0	0	0
2019/06/21	R248	07/11/2019			Bond Future	9.8227	91.5425	9.9581	90.3826	1.378	0.0000	0.0000	2,048
2019/06/21	R248	07/11/2019	10.03	Call	Bond Future	3,959.4100	3.9594	3,277.1900	3.2772	(17.230)	0	0	0
2019/06/21	R248	07/11/2019	10.03	Put	Bond Future	2,194.1400	2.1941	2,671.7400	2.6717	21.767	0	0	0
2019/06/21	R248	07/11/2019	10.02	Put	Bond Future	2,226.7200	2.2267	2,709.3700	2.7094	21.675	0	0	0
2019/06/21	R248	07/11/2019	10.01	Call	Bond Future	3,857.2900	3.8573	3,185.2200	3.1852	(17.423)	0	0	0
2019/06/21	R248	06/02/2020	9.71	Put	Bond Future	4,751.6600	4.7517	5,408.2300	5.4082	13.818	0	0	0
2019/06/21	R248	06/02/2020			Bond Future	9.8815	93.2698	10.0211	92.0880	1.412	0.0000	0.0000	0
2019/06/21	R248	06/02/2020	9.71	Call	Bond Future	3,260.9000	3.2609	2,735.6500	2.7356	(16.108)	0	0	0
2019/06/21	R248	06/02/2020	9.70	Put	Bond Future	4,798.9100	4.7989	5,459.7300	5.4597	13.770	0	0	0
2019/06/21	R248	06/02/2020	9.72	Call	Bond Future	3,302.1500	3.3021	2,772.6500	2.7726	(16.035)	0	0	0
2019/06/21	R248	06/02/2020	9.72	Put	Bond Future	4,704.8100	4.7048	5,357.1300	5.3571	13.865	0	0	0
2019/06/21	R248	06/02/2020	9.70	Call	Bond Future	3,219.9100	3.2199	2,698.9100	2.6989	(16.181)	0	0	0

Total

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