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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/06/2019 TO 26/06/2019

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
2019/06/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	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
2019/06/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	2025	01/08/2019			Bond Future	136.1432	136.1432	136.3501	136.3501	0.152	0.0000	0.0000	1,622
2019/06/26	2025	07/11/2019			Bond Future	138.8703	138.8703	139.0810	139.0810	0.152	0.0000	0.0000	0
2019/06/26	2025	06/02/2020			Bond Future	140.0725	140.0725	140.2866	140.2866	0.153	0.0000	0.0000	0
2019/06/26	2029	01/08/2019			Bond Future	102.7951	102.7951	103.1135	103.1135	0.310	0.0000	0.0000	4,132
2019/06/26	2029	07/11/2019			Bond Future	103.7599	103.7599	104.0844	104.0844	0.313	0.0000	0.0000	0
2019/06/26	2029	06/02/2020			Bond Future	105.7597	105.7597	106.0899	106.0899	0.312	0.0000	0.0000	0
2019/06/26	2030	01/08/2019	9.91	Put	Bond Future	19.6900	0.0197	17.7200	0.0177	(10.005)	0	0	0
2019/06/26	2030	01/08/2019	8.67	Put	Bond Future	2,083.8700	2.0839	2,063.2300	2.0632	(0.990)	0	0	0
2019/06/26	2030	01/08/2019	9.15	Put	Bond Future	494.5800	0.4946	478.3800	0.4784	(3.276)	0	0	0
2019/06/26	2030	01/08/2019	9.68	Call	Bond Future	4,683.8200	4.6838	4,692.8700	4.6929	0.193	0	0	0
2019/06/26	2030	01/08/2019			Bond Future	8.9363	93.8401	8.9342	93.8536	(0.023)	0.0000	0.0000	74,441
2019/06/26	2030	01/08/2019	8.35	Put	Bond Future	3,927.1200	3.9271	3,910.8800	3.9109	(0.414)	0	0	0
2019/06/26	2030	01/08/2019	8.35	Call	Bond Future	52.9600	0.0530	50.2300	0.0502	(5.155)	0	0	2,025
2019/06/26	2030	01/08/2019	9.22	Put	Bond Future	381.2000	0.3812	366.8200	0.3668	(3.772)	0	0	0
2019/06/26	2030	01/08/2019	9.22	Call	Bond Future	2,182.6100	2.1826	2,181.7400	2.1817	(0.040)	0	0	5,400
2019/06/26	2030	01/08/2019	9.69	Call	Bond Future	4,741.4000	4.7414	4,750.6000	4.7506	0.194	0	0	0
2019/06/26	2030	01/08/2019	9.69	Put	Bond Future	55.5500	0.0555	51.2400	0.0512	(7.759)	0	0	5,400
2019/06/26	2030	01/08/2019	9.91	Call	Bond Future	6,014.1900	6.0142	6,025.7300	6.0257	0.192	0	0	0
2019/06/26	2030	01/08/2019	9.92	Call	Bond Future	6,072.1100	6.0721	6,083.7200	6.0837	0.191	0	0	0
2019/06/26	2030	01/08/2019	9.90	Put	Bond Future	20.6800	0.0207	18.6300	0.0186	(9.913)	0	0	0
2019/06/26	2030	01/08/2019	8.67	Call	Bond Future	349.8300	0.3498	342.7000	0.3427	(2.038)	0	0	5,400
2019/06/26	2030	01/08/2019	9.15	Call	Bond Future	1,855.7900	1.8558	1,853.1000	1.8531	(0.145)	0	0	2,025
2019/06/26	2030	01/08/2019	9.68	Put	Bond Future	58.0700	0.0581	53.6100	0.0536	(7.680)	0	0	4,800
2019/06/26	2030	01/08/2019	9.92	Put	Bond Future	18.7400	0.0187	16.8400	0.0168	(10.139)	0	0	0
2019/06/26	2030	01/08/2019	9.90	Call	Bond Future	5,956.2500	5.9563	5,967.7100	5.9677	0.192	0	0	0
2019/06/26	2030	01/08/2019	8.77	Put	Bond Future	1,626.8900	1.6269	1,605.5900	1.6056	(1.309)	0	0	0
2019/06/26	2030	01/08/2019	8.77	Call	Bond Future	548.9000	0.5489	541.1100	0.5411	(1.419)	0	0	0
2019/06/26	2030	01/08/2019	9.24	Call	Bond Future	2,279.6600	2.2797	2,279.3300	2.2793	(0.014)	0	0	0
2019/06/26	2030	01/08/2019	9.24	Put	Bond Future	352.9900	0.3530	339.1500	0.3391	(3.921)	0	0	0
2019/06/26	2030	01/08/2019	9.27	Put	Bond Future	314.9700	0.3150	301.9200	0.3019	(4.143)	0	0	0
2019/06/26	2030	01/08/2019	9.27	Call	Bond Future	2,429.1100	2.4291	2,429.5700	2.4296	0.019	0	0	0
2019/06/26	2030	01/08/2019	9.08	Call	Bond Future	1,551.8600	1.5519	1,547.4800	1.5475	(0.282)	0	0	0
2019/06/26	2030	01/08/2019	9.08	Put	Bond Future	633.6700	0.6337	615.7800	0.6158	(2.823)	0	0	6,570
2019/06/26	2030	07/11/2019	9.76	Put	Bond Future	646.5000	0.6465	637.9600	0.6380	(1.321)	0	0	5,500
2019/06/26	2030	07/11/2019	9.49	Put	Bond Future	972.7100	0.9727	962.1400	0.9621	(1.087)	0	0	0
2019/06/26	2030	07/11/2019			Bond Future	8.9925	95.6951	8.9904	95.7086	(0.024)	0.0000	0.0000	200
2019/06/26	2030	07/11/2019	9.48	Call	Bond Future	3,997.0600	3.9971	3,999.8500	3.9999	0.070	0	0	0
2019/06/26	2030	07/11/2019	9.48	Put	Bond Future	987.9800	0.9880	977.3300	0.9773	(1.078)	0	0	0
2019/06/26	2030	07/11/2019	8.60	Put	Bond Future	3,501.5000	3.5015	3,485.7900	3.4858	(0.449)	0	0	0
2019/06/26	2030	07/11/2019	8.60	Call	Bond Future	981.9000	0.9819	979.6300	0.9796	(0.231)	0	0	5,500
2019/06/26	2030	07/11/2019	9.10	Put	Bond Future	1,761.5000	1.7615	1,747.9700	1.7480	(0.768)	0	0	0
2019/06/26	2030	07/11/2019	9.10	Call	Bond Future	2,436.2500	2.4363	2,436.1600	2.4362	(0.004)	0	0	5,500

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2019/06/26	2030	07/11/2019	9.76	Call	Bond Future	5,325.9800	5.3260	5,330.8800	5.3309	0.092	0	0	0
2019/06/26	2030	07/11/2019	9.49	Call	Bond Future	4,042.1700	4.0422	4,045.0400	4.0450	0.071	0	0	0
2019/06/26	2030	07/11/2019	8.57	Put	Bond Future	3,633.6400	3.6336	3,617.9000	3.6179	(0.433)	0	0	0
2019/06/26	2030	07/11/2019	9.47	Call	Bond Future	3,951.9200	3.9519	3,954.6300	3.9546	0.069	0	0	0
2019/06/26	2030	07/11/2019	9.47	Put	Bond Future	1,003.2600	1.0033	992.5300	0.9925	(1.070)	0	0	0
2019/06/26	2030	07/11/2019	9.70	Call	Bond Future	5,032.9800	5.0330	5,037.4500	5.0375	0.089	0	0	0
2019/06/26	2030	07/11/2019	9.70	Put	Bond Future	707.9700	0.7080	699.0000	0.6990	(1.267)	0	0	0
2019/06/26	2030	07/11/2019	8.57	Call	Bond Future	917.8100	0.9178	915.5100	0.9155	(0.251)	0	0	0
2019/06/26	2030	07/11/2019	9.12	Put	Bond Future	1,709.5500	1.7096	1,696.1500	1.6962	(0.784)	0	0	0
2019/06/26	2030	07/11/2019	9.12	Call	Bond Future	2,509.1300	2.5091	2,509.1700	2.5092	0.002	0	0	0
2019/06/26	2030	06/02/2020	9.14	Call	Bond Future	2,991.3500	2.9913	2,992.7500	2.9927	0.047	0	0	0
2019/06/26	2030	06/02/2020	9.15	Put	Bond Future	2,338.2800	2.3383	2,326.5400	2.3265	(0.502)	0	0	0
2019/06/26	2030	06/02/2020			Bond Future	9.0383	93.5079	9.0361	93.5211	(0.024)	0.0000	0.0000	0
2019/06/26	2030	06/02/2020	9.14	Put	Bond Future	2,364.2200	2.3642	2,352.4300	2.3524	(0.499)	0	0	0
2019/06/26	2030	06/02/2020	9.15	Call	Bond Future	3,026.7500	3.0268	3,028.2000	3.0282	0.048	0	0	0
2019/06/26	2030	06/02/2020	9.16	Call	Bond Future	3,062.0400	3.0620	3,063.5400	3.0635	0.049	0	0	0
2019/06/26	2030	06/02/2020	9.16	Put	Bond Future	2,312.2900	2.3123	2,300.6000	2.3006	(0.506)	0	0	0
2019/06/26	2032	01/08/2019	10.10	Call	Bond Future	5,120.3600	5.1204	5,296.0900	5.2961	3.432	0	0	0
2019/06/26	2032	01/08/2019	10.11	Put	Bond Future	81.2600	0.0813	66.4800	0.0665	(18.189)	0	0	0
2019/06/26	2032	01/08/2019			Bond Future	9.3434	94.8491	9.3159	95.0401	(0.295)	0.0000	0.0000	44,151
2019/06/26	2032	01/08/2019	10.10	Put	Bond Future	84.7000	0.0847	69.4100	0.0694	(18.052)	0	0	0
2019/06/26	2032	01/08/2019	10.11	Call	Bond Future	5,180.8700	5.1809	5,357.1100	5.3571	3.402	0	0	0
2019/06/26	2032	01/08/2019	10.09	Call	Bond Future	5,059.9300	5.0599	5,235.1100	5.2351	3.462	0	0	0
2019/06/26	2032	01/08/2019	10.09	Put	Bond Future	88.2900	0.0883	72.4500	0.0725	(17.941)	0	0	0
2019/06/26	2032	07/11/2019	9.71	Call	Bond Future	3,451.9000	3.4519	3,570.8600	3.5709	3.446	0	0	0
2019/06/26	2032	07/11/2019	9.70	Put	Bond Future	1,474.8000	1.4748	1,398.4200	1.3984	(5.179)	0	0	0
2019/06/26	2032	07/11/2019			Bond Future	9.4114	92.5633	9.3829	92.7578	(0.303)	0.0000	0.0000	0
2019/06/26	2032	07/11/2019	9.72	Call	Bond Future	3,495.4000	3.4954	3,615.1800	3.6152	3.427	0	0	0
2019/06/26	2032	07/11/2019	9.72	Put	Bond Future	1,429.6400	1.4296	1,354.9100	1.3549	(5.227)	0	0	0
2019/06/26	2032	07/11/2019	9.71	Put	Bond Future	1,452.0700	1.4521	1,376.5200	1.3765	(5.203)	0	0	0
2019/06/26	2032	07/11/2019	9.70	Call	Bond Future	3,408.6400	3.4086	3,526.7700	3.5268	3.466	0	0	0
2019/06/26	2032	06/02/2020	9.40	Put	Bond Future	3,281.1300	3.2811	3,175.0700	3.1751	(3.232)	0	0	0
2019/06/26	2032	06/02/2020			Bond Future	9.4678	94.3260	9.4383	94.5236	(0.311)	0.0000	0.0000	0
2019/06/26	2032	06/02/2020	9.39	Call	Bond Future	2,792.3400	2.7923	2,883.2400	2.8832	3.255	0	0	0
2019/06/26	2032	06/02/2020	9.39	Put	Bond Future	3,314.9900	3.3150	3,208.2300	3.2082	(3.221)	0	0	0
2019/06/26	2032	06/02/2020	9.40	Call	Bond Future	2,825.9200	2.8259	2,917.5200	2.9175	3.241	0	0	0
2019/06/26	2032	06/02/2020	9.38	Call	Bond Future	2,758.9600	2.7590	2,849.1700	2.8492	3.270	0	0	0
2019/06/26	2032	06/02/2020	9.38	Put	Bond Future	3,349.1200	3.3491	3,241.6700	3.2417	(3.208)	0	0	0
2019/06/26	2033	01/08/2019			Bond Future	103.3992	103.3992	104.0546	104.0546	0.634	0.0000	0.0000	6,090
2019/06/26	2033	07/11/2019			Bond Future	104.3011	104.3011	104.9694	104.9694	0.641	0.0000	0.0000	0
2019/06/26	2033	06/02/2020			Bond Future	106.3113	106.3113	106.9920	106.9920	0.640	0.0000	0.0000	0
2019/06/26	2037	01/08/2019	10.31	Call	Bond Future	4,030.9600	4.0310	4,445.8300	4.4458	10.292	0	0	0
2019/06/26	2037	01/08/2019			Bond Future	9.7970	89.3832	9.7337	89.8668	(0.646)	0.0000	0.0000	50,297
2019/06/26	2037	01/08/2019	10.29	Call	Bond Future	3,906.9000	3.9069	4,317.6100	4.3176	10.512	0	0	0
2019/06/26	2037	01/08/2019	10.29	Put	Bond Future	273.2500	0.2732	200.3700	0.2004	(26.672)	0	0	0

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2019/06/26	2037	01/08/2019	10.31	Put	Bond Future	254.7100	0.2547	185.9900	0.1860	(26.980)	0	0	0
2019/06/26	2037	01/08/2019	10.30	Call	Bond Future	3,968.8200	3.9688	4,381.6400	4.3816	10.402	0	0	0
2019/06/26	2037	01/08/2019	10.30	Put	Bond Future	263.8300	0.2638	193.0600	0.1931	(26.824)	0	0	0
2019/06/26	2037	07/11/2019	9.97	Call	Bond Future	3,040.6900	3.0407	3,314.0800	3.3141	8.991	0	0	0
2019/06/26	2037	07/11/2019			Bond Future	9.8685	91.1502	9.8031	91.6431	(0.663)	0.0000	0.0000	0
2019/06/26	2037	07/11/2019	9.95	Call	Bond Future	2,957.3600	2.9574	3,226.4100	3.2264	9.098	0	0	0
2019/06/26	2037	07/11/2019	9.95	Put	Bond Future	2,349.2100	2.3492	2,125.4400	2.1254	(9.525)	0	0	0
2019/06/26	2037	07/11/2019	9.97	Put	Bond Future	2,284.2500	2.2843	2,064.8200	2.0648	(9.606)	0	0	0
2019/06/26	2037	07/11/2019	9.96	Call	Bond Future	2,998.8800	2.9989	3,270.1100	3.2701	9.044	0	0	0
2019/06/26	2037	07/11/2019	9.96	Put	Bond Future	2,316.5400	2.3165	2,094.9500	2.0950	(9.566)	0	0	0
2019/06/26	2037	06/02/2020	9.67	Call	Bond Future	2,607.2900	2.6073	2,821.4200	2.8214	8.213	0	0	0
2019/06/26	2037	06/02/2020	9.66	Put	Bond Future	4,613.8000	4.6138	4,324.5000	4.3245	(6.270)	0	0	0
2019/06/26	2037	06/02/2020			Bond Future	9.9307	88.6259	9.8632	89.1276	(0.679)	0.0000	0.0000	0
2019/06/26	2037	06/02/2020	9.68	Call	Bond Future	2,640.4700	2.6405	2,856.3300	2.8563	8.175	0	0	0
2019/06/26	2037	06/02/2020	9.68	Put	Bond Future	4,526.5800	4.5266	4,240.7400	4.2407	(6.315)	0	0	0
2019/06/26	2037	06/02/2020	9.67	Put	Bond Future	4,569.8900	4.5699	4,282.3200	4.2823	(6.293)	0	0	0
2019/06/26	2037	06/02/2020	9.66	Call	Bond Future	2,574.6100	2.5746	2,787.0100	2.7870	8.250	0	0	0
2019/06/26	2038	01/08/2019			Bond Future	121.3623	121.3623	121.4233	121.4233	0.050	0.0000	0.0000	11,362
2019/06/26	2038	07/11/2019			Bond Future	123.7934	123.7934	123.8553	123.8553	0.050	0.0000	0.0000	0
2019/06/26	2038	06/02/2020			Bond Future	124.5207	124.5207	124.5832	124.5832	0.050	0.0000	0.0000	0
2019/06/26	2040	01/08/2019	10.37	Put	Bond Future	373.9200	0.3739	254.6300	0.2546	(31.903)	0	0	0
2019/06/26	2040	01/08/2019	10.36	Call	Bond Future	3,551.1700	3.5512	4,109.1700	4.1092	15.713	0	0	0
2019/06/26	2040	01/08/2019			Bond Future	9.9579	91.8382	9.8742	92.5190	(0.840)	0.0000	0.0000	35,352
2019/06/26	2040	01/08/2019	10.37	Call	Bond Future	3,614.6300	3.6146	4,176.0900	4.1761	15.533	0	0	0
2019/06/26	2040	01/08/2019	10.36	Put	Bond Future	386.9100	0.3869	264.1600	0.2642	(31.726)	0	0	0
2019/06/26	2040	01/08/2019	10.38	Call	Bond Future	3,678.3000	3.6783	4,243.1500	4.2431	15.356	0	0	0
2019/06/26	2040	01/08/2019	10.38	Put	Bond Future	361.2600	0.3613	245.3600	0.2454	(32.082)	0	0	0
2019/06/26	2040	07/11/2019	9.80	Put	Bond Future	3,795.2100	3.7952	3,387.1900	3.3872	(10.751)	0	0	0
2019/06/26	2040	07/11/2019	9.30	Put	Bond Future	6,769.1500	6.7691	6,205.9400	6.2059	(8.320)	0	0	0
2019/06/26	2040	07/11/2019	10.04	Put	Bond Future	2,760.3500	2.7604	2,429.6300	2.4296	(11.981)	0	0	0
2019/06/26	2040	07/11/2019	10.03	Call	Bond Future	2,785.0400	2.7850	3,145.1300	3.1451	12.929	0	0	0
2019/06/26	2040	07/11/2019			Bond Future	10.0317	93.6537	9.9453	94.3477	(0.861)	0.0000	0.0000	0
2019/06/26	2040	07/11/2019	9.80	Call	Bond Future	1,915.3900	1.9154	2,201.3200	2.2013	14.928	0	0	1,260
2019/06/26	2040	07/11/2019	9.30	Call	Bond Future	616.9200	0.6169	747.6600	0.7477	21.192	0	0	1,260
2019/06/26	2040	07/11/2019	10.04	Call	Bond Future	2,826.8200	2.8268	3,190.0500	3.1900	12.849	0	0	0
2019/06/26	2040	07/11/2019	10.03	Put	Bond Future	2,798.3700	2.7984	2,464.5100	2.4645	(11.931)	0	0	0
2019/06/26	2040	07/11/2019	10.05	Call	Bond Future	2,868.9000	2.8689	3,235.2600	3.2353	12.770	0	0	0
2019/06/26	2040	07/11/2019	10.05	Put	Bond Future	2,722.7500	2.7227	2,395.1600	2.3952	(12.032)	0	0	0
2019/06/26	2040	06/02/2020	9.76	Call	Bond Future	2,518.0400	2.5180	2,806.7100	2.8067	11.464	0	0	0
2019/06/26	2040	06/02/2020			Bond Future	10.0963	90.9265	10.0072	91.6332	(0.882)	0.0000	0.0000	0
2019/06/26	2040	06/02/2020	9.74	Call	Bond Future	2,451.0700	2.4511	2,734.8000	2.7348	11.576	0	0	0
2019/06/26	2040	06/02/2020	9.74	Put	Bond Future	5,330.2700	5.3303	4,907.3100	4.9073	(7.935)	0	0	0
2019/06/26	2040	06/02/2020	9.76	Put	Bond Future	5,231.8000	5.2318	4,813.7800	4.8138	(7.990)	0	0	0
2019/06/26	2040	06/02/2020	9.75	Call	Bond Future	2,484.5700	2.4846	2,770.7800	2.7708	11.519	0	0	0
2019/06/26	2040	06/02/2020	9.75	Put	Bond Future	5,280.9900	5.2810	4,860.5100	4.8605	(7.962)	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
2019/06/26	2044	01/08/2019	10.40	Put	Bond Future	443.7200	0.4437	301.1900	0.3012	(32.122)	0	0	0
2019/06/26	2044	01/08/2019	9.86	Put	Bond Future	2,170.8100	2.1708	1,712.2200	1.7122	(21.125)	0	0	0
2019/06/26	2044	01/08/2019	10.53	Call	Bond Future	4,285.3200	4.2853	4,917.2900	4.9173	14.747	0	0	0
2019/06/26	2044	01/08/2019	9.39	Call	Bond Future	68.3100	0.0683	109.3800	0.1094	60.123	0	0	228
2019/06/26	2044	01/08/2019			Bond Future	10.0221	88.6044	9.9335	89.3349	(0.884)	0.0000	0.0000	40,690
2019/06/26	2044	01/08/2019	10.39	Call	Bond Future	3,386.3800	3.3864	3,970.3000	3.9703	17.243	0	0	0
2019/06/26	2044	01/08/2019	10.39	Put	Bond Future	458.5800	0.4586	312.1000	0.3121	(31.942)	0	0	0
2019/06/26	2044	01/08/2019	10.40	Call	Bond Future	3,448.8000	3.4488	4,036.6700	4.0367	17.046	0	0	0
2019/06/26	2044	01/08/2019	9.86	Call	Bond Future	826.7900	0.8268	1,098.6000	1.0986	32.875	0	0	100
2019/06/26	2044	01/08/2019	10.53	Put	Bond Future	286.2000	0.2862	187.7700	0.1878	(34.392)	0	0	100
2019/06/26	2044	01/08/2019	9.39	Put	Bond Future	5,508.3900	5.5084	4,819.0600	4.8191	(12.514)	0	0	0
2019/06/26	2044	01/08/2019	9.74	Put	Bond Future	2,869.4000	2.8694	2,333.3300	2.3333	(18.682)	0	0	0
2019/06/26	2044	01/08/2019	10.38	Call	Bond Future	3,324.2600	3.3243	3,904.1600	3.9042	17.444	0	0	0
2019/06/26	2044	01/08/2019	10.38	Put	Bond Future	473.8700	0.4739	323.3700	0.3234	(31.760)	0	0	0
2019/06/26	2044	01/08/2019	9.36	Put	Bond Future	5,767.4800	5.7675	5,071.5700	5.0716	(12.066)	0	0	0
2019/06/26	2044	01/08/2019	9.36	Call	Bond Future	55.4600	0.0555	89.9500	0.0899	62.189	0	0	100
2019/06/26	2044	01/08/2019	9.74	Call	Bond Future	508.2500	0.5083	702.5800	0.7026	38.235	0	0	228
2019/06/26	2044	01/08/2019	10.27	Call	Bond Future	2,665.4800	2.6655	3,195.4400	3.1954	19.882	0	0	0
2019/06/26	2044	01/08/2019	10.27	Put	Bond Future	674.4500	0.6744	474.0100	0.4740	(29.719)	0	0	228
2019/06/26	2044	07/11/2019	10.52	Call	Bond Future	4,919.0100	4.9190	5,434.6200	5.4346	10.482	0	0	0
2019/06/26	2044	07/11/2019	9.74	Put	Bond Future	4,514.2400	4.5142	4,036.5800	4.0366	(10.581)	0	0	0
2019/06/26	2044	07/11/2019	10.07	Put	Bond Future	2,952.5300	2.9525	2,588.6500	2.5887	(12.324)	0	0	0
2019/06/26	2044	07/11/2019			Bond Future	10.0942	90.3560	10.0027	91.1006	(0.906)	0.0000	0.0000	0
2019/06/26	2044	07/11/2019	10.52	Put	Bond Future	1,588.0100	1.5880	1,359.0500	1.3591	(14.418)	0	0	328
2019/06/26	2044	07/11/2019	10.06	Call	Bond Future	2,715.2500	2.7152	3,092.5800	3.0926	13.897	0	0	0
2019/06/26	2044	07/11/2019	10.06	Put	Bond Future	2,992.6200	2.9926	2,625.3800	2.6254	(12.272)	0	0	0
2019/06/26	2044	07/11/2019	9.19	Call	Bond Future	382.0200	0.3820	478.8700	0.4789	25.352	0	0	328
2019/06/26	2044	07/11/2019	9.74	Call	Bond Future	1,571.4200	1.5714	1,838.3300	1.8383	16.985	0	0	328
2019/06/26	2044	07/11/2019	10.07	Call	Bond Future	2,756.3500	2.7563	3,137.0400	3.1370	13.811	0	0	0
2019/06/26	2044	07/11/2019	9.19	Put	Bond Future	8,230.2600	8.2303	7,582.5400	7.5825	(7.870)	0	0	0
2019/06/26	2044	07/11/2019	10.05	Call	Bond Future	2,674.2400	2.6742	3,048.2000	3.0482	13.984	0	0	0
2019/06/26	2044	07/11/2019	10.05	Put	Bond Future	3,032.9200	3.0329	2,662.3100	2.6623	(12.220)	0	0	0
2019/06/26	2044	06/02/2020	9.74	Call	Bond Future	2,318.7100	2.3187	2,609.5800	2.6096	12.544	0	0	328
2019/06/26	2044	06/02/2020	10.78	Put	Bond Future	2,099.2200	2.0992	1,874.4200	1.8744	(10.709)	0	0	328
2019/06/26	2044	06/02/2020	9.77	Put	Bond Future	5,604.2400	5.6042	5,144.8300	5.1448	(8.198)	0	0	0
2019/06/26	2044	06/02/2020			Bond Future	10.1574	87.6913	10.0632	88.4495	(0.928)	0.0000	0.0000	0
2019/06/26	2044	06/02/2020	9.09	Put	Bond Future	9,998.2000	9.9982	9,368.9200	9.3689	(6.294)	0	0	0
2019/06/26	2044	06/02/2020	9.09	Call	Bond Future	726.8300	0.7268	855.7500	0.8558	17.737	0	0	328
2019/06/26	2044	06/02/2020	9.74	Put	Bond Future	5,761.7300	5.7617	5,294.4000	5.2944	(8.111)	0	0	0
2019/06/26	2044	06/02/2020	9.77	Call	Bond Future	2,416.1600	2.4162	2,714.9500	2.7150	12.366	0	0	0
2019/06/26	2044	06/02/2020	10.78	Call	Bond Future	6,843.6300	6.8436	7,377.0300	7.3770	7.794	0	0	0
2019/06/26	2044	06/02/2020	9.78	Call	Bond Future	2,449.0500	2.4491	2,750.4800	2.7505	12.308	0	0	0
2019/06/26	2044	06/02/2020	9.76	Put	Bond Future	5,656.7100	5.6567	5,194.6700	5.1947	(8.168)	0	0	0
2019/06/26	2044	06/02/2020	9.78	Put	Bond Future	5,552.4100	5.5524	5,095.6400	5.0956	(8.227)	0	0	0
2019/06/26	2044	06/02/2020	9.76	Call	Bond Future	2,383.7800	2.3838	2,679.9400	2.6799	12.424	0	0	0
2019/06/26	2046	01/08/2019			Bond Future	113.7023	113.7023	114.3894	114.3894	0.604	0.0000	0.0000	12,638
2019/06/26	2046	07/11/2019			Bond Future	114.2604	114.2604	114.9608	114.9608	0.613	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
2019/06/26	2046	06/02/2020			Bond Future	116.4625	116.4625	117.1760	117.1760	0.613	0.0000	0.0000	0
2019/06/26	2050	01/08/2019			Bond Future	117.7028	117.7028	118.1240	118.1240	0.358	0.0000	0.0000	11,104
2019/06/26	2050	07/11/2019			Bond Future	120.0605	120.0605	120.4898	120.4898	0.358	0.0000	0.0000	0
2019/06/26	2050	06/02/2020			Bond Future	120.5378	120.5378	120.9749	120.9749	0.363	0.0000	0.0000	0
2019/06/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	AL37	01/08/2019			Index Future	654.4640	654.4640	654.5070	654.5070	0.007	0.0000	0.0000	0
2019/06/26	AL37	07/11/2019			Index Future	667.3990	667.3990	667.4430	667.4430	0.007	0.0000	0.0000	0
2019/06/26	AL37	06/02/2020			Index Future	680.1010	680.1010	680.1450	680.1450	0.006	0.0000	0.0000	0
2019/06/26	AL7T	01/08/2019			Index Future	760.5980	760.5980	760.9490	760.9490	0.046	0.0000	0.0000	0
2019/06/26	AL7T	07/11/2019			Index Future	775.6310	775.6310	775.9880	775.9880	0.046	0.0000	0.0000	0
2019/06/26	AL7T	06/02/2020			Index Future	790.3930	790.3930	790.7560	790.7560	0.046	0.0000	0.0000	0
2019/06/26	ALBI	01/08/2019			Index Future	676.3260	676.3260	678.7090	678.7090	0.352	0.0000	0.0000	973
2019/06/26	ALBI	07/11/2019			Index Future	689.6940	689.6940	692.1230	692.1230	0.352	0.0000	0.0000	0
2019/06/26	ALBI	06/02/2020			Index Future	702.8200	702.8200	705.2950	705.2950	0.352	0.0000	0.0000	0
2019/06/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	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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2019/06/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/26	ES33	01/08/2019			Bond Future	10.9337	78.5072	10.8690	78.8843	(0.591)	0.0000	0.0000	350
2019/06/26	ES33	07/11/2019			Bond Future	11.0555	76.2653	10.9884	76.6496	(0.607)	0.0000	0.0000	0
2019/06/26	ES33	06/02/2020			Bond Future	11.1667	77.7176	11.0972	78.1088	(0.622)	0.0000	0.0000	0
2019/06/26	ES42	01/08/2019			Bond Future	11.3244	79.4647	11.2394	80.0226	(0.750)	0.0000	0.0000	4,919

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2019/06/26	ES42	07/11/2019			Bond Future	11.4483		76.7701	11.3600	77.3387	(0.771)	0.0000	0.0000	0
2019/06/26	ES42	06/02/2020			Bond Future	11.5573		78.2323	11.4660	78.8114	(0.790)	0.0000	0.0000	0
2019/06/26	GOVI	01/08/2019	638.68	Call	GOVI	305,490.0000		30.5490	330,880.0000	33.0880	8.311	0	0	0
2019/06/26	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	GOVI	01/08/2019			GOVI	669.2290		669.2290	671.7680	671.7680	0.379	0.0000	0.0000	437
2019/06/26	GOVI	01/08/2019	638.69	Call	GOVI	305,390.0000		30.5390	330,780.0000	33.0780	8.314	0	0	0
2019/06/26	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	GOVI	01/08/2019	638.67	Call	GOVI	305,590.0000		30.5590	330,980.0000	33.0980	8.309	0	0	0
2019/06/26	GOVI	07/11/2019	672.90	Call	GOVI	95,560.0000		9.5560	121,450.0000	12.1450	27.093	0	0	0
2019/06/26	GOVI	07/11/2019			GOVI	682.4560		682.4560	685.0450	685.0450	0.379	0.0000	0.0000	0
2019/06/26	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	GOVI	07/11/2019	672.91	Call	GOVI	95,460.0000		9.5460	121,350.0000	12.1350	27.121	0	0	0
2019/06/26	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	GOVI	07/11/2019	672.92	Call	GOVI	95,360.0000		9.5360	121,250.0000	12.1250	27.150	0	0	0
2019/06/26	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	GOVI	06/02/2020	703.15	Put	GOVI	77,050.0000		7.7050	50,680.0000	5.0680	(34.225)	0	0	0
2019/06/26	GOVI	06/02/2020			GOVI	695.4450		695.4450	698.0820	698.0820	0.379	0.0000	0.0000	0
2019/06/26	GOVI	06/02/2020	703.14	Put	GOVI	76,950.0000		7.6950	50,580.0000	5.0580	(34.269)	0	0	0
2019/06/26	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	GOVI	06/02/2020	703.13	Put	GOVI	76,850.0000		7.6850	50,480.0000	5.0480	(34.314)	0	0	0
2019/06/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/26	IGOV	01/08/2019			Index Future	260.6080		260.6080	261.0760	261.0760	0.180	0.0000	0.0000	815
2019/06/26	IGOV	07/11/2019			Index Future	265.8280		265.8280	266.3050	266.3050	0.179	0.0000	0.0000	218
2019/06/26	IGOV	06/02/2020			Index Future	270.9500		270.9500	271.4360	271.4360	0.179	0.0000	0.0000	0
2019/06/26	IS01	19/09/2019			Interest Rate Swap	99.8500		99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/26	IS02	20/09/2019			Interest Rate Swap	101.8400		101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/06/26	IS02	20/12/2019			Interest Rate Swap	102.6900		102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/06/26	IS02	23/03/2020			Interest Rate Swap	98.5600		98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/06/26	IS02	22/06/2020			Interest Rate Swap	101.9900		101.9900	101.9900	101.9900	0.000	0.0000	0.0000	0
2019/06/26	IS02	21/09/2020			Interest Rate Swap	98.8100		98.8100	98.8200	98.8200	0.010	0.0000	0.0000	0
2019/06/26	IS05	17/12/2020			Interest Rate Swap	95.4400		95.4400	95.4500	95.4500	0.010	0.0000	0.0000	0
2019/06/26	IS05	16/03/2021			Interest Rate Swap	94.4500		94.4500	94.4600	94.4600	0.011	0.0000	0.0000	0
2019/06/26	IS05	15/06/2021			Interest Rate Swap	93.4200		93.4200	93.4200	93.4200	0.000	0.0000	0.0000	0
2019/06/26	IS05	21/09/2021			Interest Rate Swap	93.3600		93.3600	93.3600	93.3600	0.000	0.0000	0.0000	0
2019/06/26	IS05	21/12/2021			Interest Rate Swap	95.3600		95.3600	95.3600	95.3600	0.000	0.0000	0.0000	51
2019/06/26	IS05	15/03/2022			Interest Rate Swap	95.3100		95.3100	95.3200	95.3200	0.010	0.0000	0.0000	0
2019/06/26	IS05	21/06/2022			Interest Rate Swap	96.3000		96.3000	96.3100	96.3100	0.010	0.0000	0.0000	0
2019/06/26	IS05	20/09/2022			Interest Rate Swap	100.0700		100.0700	100.0800	100.0800	0.010	0.0000	0.0000	0
2019/06/26	IS05	20/12/2022			Interest Rate Swap	101.1700		101.1700	101.1900	101.1900	0.020	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
2019/06/26	IS05	22/03/2023			Interest Rate Swap	94.3300	94.3300	94.3400	94.3400	0.011	0.0000	0.0000	0
2019/06/26	IS05	20/06/2023			Interest Rate Swap	100.2900	100.2900	100.3000	100.3000	0.010	0.0000	0.0000	0
2019/06/26	IS05	19/09/2023			Interest Rate Swap	95.6100	95.6100	95.6300	95.6300	0.021	0.0000	0.0000	0
2019/06/26	IS10	17/12/2025			Interest Rate Swap	91.4700	91.4700	91.5000	91.5000	0.033	0.0000	0.0000	0
2019/06/26	IS10	16/03/2026			Interest Rate Swap	88.3500	88.3500	88.3800	88.3800	0.034	0.0000	0.0000	0
2019/06/26	IS10	15/06/2026			Interest Rate Swap	87.0100	87.0100	87.0400	87.0400	0.034	0.0000	0.0000	0
2019/06/26	IS10	21/09/2026			Interest Rate Swap	89.1900	89.1900	89.2100	89.2100	0.022	0.0000	0.0000	0
2019/06/26	IS10	21/12/2026			Interest Rate Swap	93.0500	93.0500	93.0700	93.0700	0.021	0.0000	0.0000	0
2019/06/26	IS10	15/03/2027			Interest Rate Swap	91.5800	91.5800	91.6000	91.6000	0.022	0.0000	0.0000	0
2019/06/26	IS10	21/06/2027			Interest Rate Swap	93.6900	93.6900	93.7100	93.7100	0.021	0.0000	0.0000	0
2019/06/26	IS10	20/09/2027			Interest Rate Swap	99.2200	99.2200	99.2400	99.2400	0.020	0.0000	0.0000	0
2019/06/26	IS10	20/12/2027			Interest Rate Swap	99.5600	99.5600	99.5800	99.5800	0.020	0.0000	0.0000	0
2019/06/26	IS10	22/03/2028			Interest Rate Swap	92.9200	92.9200	92.9500	92.9500	0.032	0.0000	0.0000	0
2019/06/26	IS10	20/06/2028			Interest Rate Swap	100.2400	100.2400	100.2700	100.2700	0.030	0.0000	0.0000	0
2019/06/26	IS10	19/09/2028			Interest Rate Swap	93.6600	93.6600	93.7000	93.7000	0.043	0.0000	0.0000	0
2019/06/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/26	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/26	R023	01/08/2019	8.95	Call	Bond Future	5,058.1800	5.0582	5,057.9900	5.0580	(0.004)	0	0	0
2019/06/26	R023	01/08/2019			Bond Future	7.2784	104.7993	7.2784	104.7991	0.001	0.0000	0.0000	56,435
2019/06/26	R023	01/08/2019	8.93	Call	Bond Future	4,999.5200	4.9995	4,999.3300	4.9993	(0.004)	0	0	0
2019/06/26	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R023	01/08/2019	8.94	Call	Bond Future	5,028.8500	5.0288	5,028.6600	5.0287	(0.004)	0	0	0
2019/06/26	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R023	07/11/2019	7.98	Call	Bond Future	2,258.1600	2.2582	2,255.6300	2.2556	(0.112)	0	0	0
2019/06/26	R023	07/11/2019			Bond Future	7.2675	102.9389	7.2677	102.9384	0.002	0.0000	0.0000	0
2019/06/26	R023	07/11/2019	7.99	Call	Bond Future	2,283.2800	2.2833	2,280.7600	2.2808	(0.110)	0	0	0
2019/06/26	R023	07/11/2019	7.98	Put	Bond Future	208.2600	0.2083	206.2500	0.2063	(0.965)	0	0	0
2019/06/26	R023	07/11/2019	7.99	Put	Bond Future	204.9800	0.2050	202.9800	0.2030	(0.976)	0	0	0
2019/06/26	R023	07/11/2019	8.00	Call	Bond Future	2,308.3100	2.3083	2,305.8000	2.3058	(0.109)	0	0	0
2019/06/26	R023	07/11/2019	8.00	Put	Bond Future	201.6100	0.2016	199.6200	0.1996	(0.987)	0	0	0
2019/06/26	R023	06/02/2020	7.54	Call	Bond Future	1,431.9600	1.4320	1,429.2800	1.4293	(0.187)	0	0	0
2019/06/26	R023	06/02/2020			Bond Future	7.2322	104.8988	7.2326	104.8978	0.005	0.0000	0.0000	0
2019/06/26	R023	06/02/2020	7.52	Call	Bond Future	1,392.6500	1.3926	1,389.9800	1.3900	(0.192)	0	0	0
2019/06/26	R023	06/02/2020	7.52	Put	Bond Future	614.8200	0.6148	613.2100	0.6132	(0.262)	0	0	0
2019/06/26	R023	06/02/2020	7.54	Put	Bond Future	600.3500	0.6003	598.7300	0.5987	(0.270)	0	0	0
2019/06/26	R023	06/02/2020	7.53	Call	Bond Future	1,412.2600	1.4123	1,409.5800	1.4096	(0.190)	0	0	0
2019/06/26	R023	06/02/2020	7.53	Put	Bond Future	607.5400	0.6075	605.9200	0.6059	(0.267)	0	0	0
2019/06/26	R035	01/08/2019	10.23	Call	Bond Future	4,268.5900	4.2686	4,693.2000	4.6932	9.947	0	0	0
2019/06/26	R035	01/08/2019	10.22	Put	Bond Future	203.2900	0.2033	145.2800	0.1453	(28.536)	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
2019/06/26	R035	01/08/2019			Bond Future	9.6752	97.4511	9.6121	97.9319	(0.653)	0.0000	0.0000	66,587
2019/06/26	R035	01/08/2019	10.24	Call	Bond Future	4,332.3800	4.3324	4,758.7600	4.7588	9.842	0	0	0
2019/06/26	R035	01/08/2019	10.24	Put	Bond Future	188.7200	0.1887	134.2800	0.1343	(28.847)	0	0	0
2019/06/26	R035	01/08/2019	10.23	Put	Bond Future	195.9100	0.1959	139.7000	0.1397	(28.692)	0	0	0
2019/06/26	R035	01/08/2019	10.22	Call	Bond Future	4,204.9000	4.2049	4,627.7100	4.6277	10.055	0	0	0
2019/06/26	R035	07/11/2019	10.21	Put	Bond Future	1,313.8100	1.3138	1,166.5800	1.1666	(11.206)	0	0	3,500
2019/06/26	R035	07/11/2019	9.88	Call	Bond Future	3,087.1700	3.0872	3,365.4400	3.3654	9.014	0	0	0
2019/06/26	R035	07/11/2019	9.89	Call	Bond Future	3,130.1200	3.1301	3,410.5500	3.4106	8.959	0	0	0
2019/06/26	R035	07/11/2019	9.87	Put	Bond Future	2,161.7000	2.1617	1,947.7400	1.9477	(9.898)	0	0	0
2019/06/26	R035	07/11/2019			Bond Future	9.7509	94.8747	9.6856	95.3648	(0.670)	0.0000	0.0000	0
2019/06/26	R035	07/11/2019	8.92	Put	Bond Future	6,925.3500	6.9253	6,504.5500	6.5046	(6.076)	0	0	0
2019/06/26	R035	07/11/2019	8.92	Call	Bond Future	405.3500	0.4053	474.6100	0.4746	17.086	0	0	3,500
2019/06/26	R035	07/11/2019	9.52	Put	Bond Future	3,492.6200	3.4926	3,198.7200	3.1987	(8.415)	0	0	0
2019/06/26	R035	07/11/2019	9.52	Call	Bond Future	1,744.5400	1.7445	1,940.7000	1.9407	11.244	0	0	3,500
2019/06/26	R035	07/11/2019	9.89	Put	Bond Future	2,100.2400	2.1002	1,890.6100	1.8906	(9.981)	0	0	0
2019/06/26	R035	07/11/2019	9.87	Call	Bond Future	3,044.5000	3.0445	3,320.6000	3.3206	9.069	0	0	0
2019/06/26	R035	07/11/2019	10.21	Call	Bond Future	4,650.7200	4.6507	4,993.5500	4.9936	7.372	0	0	0
2019/06/26	R035	07/11/2019	9.88	Put	Bond Future	2,130.7900	2.1308	1,919.0000	1.9190	(9.940)	0	0	0
2019/06/26	R035	06/02/2020	9.60	Call	Bond Future	2,669.8000	2.6698	2,888.7300	2.8887	8.200	0	0	0
2019/06/26	R035	06/02/2020	9.61	Put	Bond Future	4,248.6000	4.2486	3,970.4000	3.9704	(6.548)	0	0	0
2019/06/26	R035	06/02/2020			Bond Future	9.8175	96.6812	9.7500	97.1801	(0.688)	0.0000	0.0000	0
2019/06/26	R035	06/02/2020	9.60	Put	Bond Future	4,290.4300	4.2904	4,010.4800	4.0105	(6.525)	0	0	0
2019/06/26	R035	06/02/2020	9.61	Call	Bond Future	2,703.3900	2.7034	2,924.0700	2.9241	8.163	0	0	0
2019/06/26	R035	06/02/2020	9.59	Call	Bond Future	2,636.1300	2.6361	2,853.3100	2.8533	8.239	0	0	0
2019/06/26	R035	06/02/2020	9.59	Put	Bond Future	4,332.2700	4.3323	4,050.5700	4.0506	(6.502)	0	0	0
2019/06/26	R186	01/08/2019	9.54	Call	Bond Future	7,707.0900	7.7071	7,745.0300	7.7450	0.492	0	0	0
2019/06/26	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/06/26	R186	01/08/2019	8.55	Put	Bond Future	182.4300	0.1824	169.5300	0.1695	(7.071)	0	0	0
2019/06/26	R186	01/08/2019	8.38	Call	Bond Future	1,599.2400	1.5992	1,616.8500	1.6169	1.101	0	0	0
2019/06/26	R186	01/08/2019			Bond Future	8.1722	114.0050	8.1658	114.0431	(0.079)	0.0000	0.0000	129,155
2019/06/26	R186	01/08/2019	9.52	Call	Bond Future	7,599.5000	7.5995	7,637.4200	7.6374	0.499	0	0	0
2019/06/26	R186	01/08/2019	9.52	Put	Bond Future	0.5600	0.0006	0.4400	0.0004	(21.429)	0	0	0
2019/06/26	R186	01/08/2019	8.30	Put	Bond Future	525.9700	0.5260	501.6800	0.5017	(4.618)	0	0	0
2019/06/26	R186	01/08/2019	8.30	Call	Bond Future	1,276.3800	1.2764	1,290.1300	1.2901	1.077	0	0	6,000
2019/06/26	R186	01/08/2019	9.05	Put	Bond Future	14.6800	0.0147	12.7700	0.0128	(13.011)	0	0	0
2019/06/26	R186	01/08/2019	9.05	Call	Bond Future	5,041.3000	5.0413	5,077.4300	5.0774	0.717	0	0	6,000
2019/06/26	R186	01/08/2019	9.54	Put	Bond Future	0.4700	0.0005	0.3700	0.0004	(21.277)	0	0	0
2019/06/26	R186	01/08/2019	10.08	Call	Bond Future	10,560.4900	10.5605	10,598.5300	10.5985	0.360	0	0	0
2019/06/26	R186	01/08/2019	8.55	Call	Bond Future	2,382.2400	2.3822	2,407.3800	2.4074	1.055	0	0	0
2019/06/26	R186	01/08/2019	8.38	Put	Bond Future	382.3600	0.3824	361.9300	0.3619	(5.343)	0	0	0
2019/06/26	R186	01/08/2019	8.70	Put	Bond Future	90.6000	0.0906	82.7000	0.0827	(8.720)	0	0	3,100
2019/06/26	R186	01/08/2019	9.53	Call	Bond Future	7,653.3100	7.6533	7,691.2500	7.6913	0.496	0	0	0
2019/06/26	R186	01/08/2019	9.53	Put	Bond Future	0.5100	0.0005	0.4100	0.0004	(19.608)	0	0	0
2019/06/26	R186	01/08/2019	9.22	Call	Bond Future	5,971.9100	5.9719	6,009.1000	6.0091	0.623	0	0	0
2019/06/26	R186	01/08/2019	9.22	Put	Bond Future	5.5400	0.0055	4.6900	0.0047	(15.343)	0	0	0
2019/06/26	R186	01/08/2019	8.70	Call	Bond Future	3,148.4300	3.1484	3,178.5700	3.1786	0.957	0	0	0
2019/06/26	R186	07/11/2019	8.94	Call	Bond Future	4,583.1600	4.5832	4,609.5300	4.6095	0.575	0	0	0

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2019/06/26	R186	07/11/2019	8.20	Call	Bond Future	0.0000	0.0000	1,697.3500	1.6974	100.000	0	0	0
2019/06/26	R186	07/11/2019	8.23	Call	Bond Future	1,775.3400	1.7753	1,788.9400	1.7889	0.766	0	0	5,000
2019/06/26	R186	07/11/2019			Bond Future	8.2103	116.2585	8.2036	116.2970	(0.082)	0.0000	0.0000	5,960
2019/06/26	R186	07/11/2019	8.94	Put	Bond Future	513.5500	0.5135	501.4800	0.5015	(2.350)	0	0	0
2019/06/26	R186	07/11/2019	8.73	Call	Bond Future	3,646.7000	3.6467	3,669.8500	3.6699	0.635	0	0	0
2019/06/26	R186	07/11/2019	8.73	Put	Bond Future	728.5300	0.7285	713.2400	0.7132	(2.099)	0	0	5,000
2019/06/26	R186	07/11/2019	8.20	Put	Bond Future	0.0000	0.0000	1,717.8100	1.7178	100.000	0	0	7,500
2019/06/26	R186	07/11/2019	8.95	Call	Bond Future	4,629.0100	4.6290	4,655.5200	4.6555	0.573	0	0	0
2019/06/26	R186	07/11/2019	8.96	Put	Bond Future	496.5200	0.4965	484.7400	0.4847	(2.373)	0	0	0
2019/06/26	R186	07/11/2019	8.23	Put	Bond Future	1,662.9600	1.6630	1,638.1200	1.6381	(1.494)	0	0	0
2019/06/26	R186	07/11/2019	8.95	Put	Bond Future	504.9700	0.5050	493.0400	0.4930	(2.363)	0	0	0
2019/06/26	R186	07/11/2019	8.96	Call	Bond Future	4,674.9700	4.6750	4,701.6300	4.7016	0.570	0	0	0
2019/06/26	R186	06/02/2020	8.57	Call	Bond Future	3,324.2800	3.3243	3,344.0900	3.3441	0.596	0	0	0
2019/06/26	R186	06/02/2020			Bond Future	8.2342	113.1652	8.2272	113.2038	(0.085)	0.0000	0.0000	0
2019/06/26	R186	06/02/2020	8.55	Call	Bond Future	3,249.0200	3.2490	3,268.5500	3.2686	0.601	0	0	0
2019/06/26	R186	06/02/2020	8.55	Put	Bond Future	1,516.0600	1.5161	1,496.9500	1.4969	(1.261)	0	0	0
2019/06/26	R186	06/02/2020	8.57	Put	Bond Future	1,482.7500	1.4828	1,463.9200	1.4639	(1.270)	0	0	0
2019/06/26	R186	06/02/2020	8.56	Call	Bond Future	3,286.5700	3.2866	3,306.2500	3.3063	0.599	0	0	0
2019/06/26	R186	06/02/2020	8.56	Put	Bond Future	1,499.3100	1.4993	1,480.3500	1.4803	(1.265)	0	0	0
2019/06/26	R197	01/08/2019			Bond Future	302.2619	302.2619	302.3979	302.3979	0.045	0.0000	0.0000	2,507
2019/06/26	R197	07/11/2019			Bond Future	308.3167	308.3167	308.4544	308.4544	0.045	0.0000	0.0000	0
2019/06/26	R197	06/02/2020			Bond Future	306.5958	306.5958	306.7347	306.7347	0.045	0.0000	0.0000	0
2019/06/26	R202	01/08/2019			Bond Future	232.1490	232.1490	232.7885	232.7885	0.275	0.0000	0.0000	9,515
2019/06/26	R202	07/11/2019			Bond Future	236.7994	236.7994	237.4510	237.4510	0.275	0.0000	0.0000	0
2019/06/26	R202	06/02/2020			Bond Future	237.2926	237.2926	237.9560	237.9560	0.280	0.0000	0.0000	0
2019/06/26	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R207	01/08/2019	7.33	Call	Bond Future	576.6900	0.5767	569.3000	0.5693	(1.281)	0	0	0
2019/06/26	R207	01/08/2019			Bond Future	6.0008	100.9367	6.0178	100.9293	0.282	0.0000	0.0000	4,891
2019/06/26	R207	01/08/2019	7.34	Call	Bond Future	581.0100	0.5810	573.6200	0.5736	(1.272)	0	0	0
2019/06/26	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R207	01/08/2019	7.35	Call	Bond Future	585.3200	0.5853	577.9300	0.5779	(1.263)	0	0	0
2019/06/26	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R207	07/11/2019	2.08	Put	Bond Future	316.4900	0.3165	324.3600	0.3244	2.487	0	0	0
2019/06/26	R207	07/11/2019			Bond Future	3.8400	102.9319	3.8838	102.9241	1.142	0.0000	0.0000	0
2019/06/26	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R207	07/11/2019	2.07	Put	Bond Future	318.2900	0.3183	326.1600	0.3262	2.473	0	0	0
2019/06/26	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R207	07/11/2019	2.06	Put	Bond Future	320.1000	0.3201	327.9700	0.3280	2.459	0	0	0
2019/06/26	R208	01/08/2019	8.16	Call	Bond Future	2,773.6900	2.7737	2,766.6800	2.7667	(0.253)	0	0	0
2019/06/26	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R208	01/08/2019			Bond Future	6.3393	102.9835	6.3438	102.9765	0.071	0.0000	0.0000	10,796
2019/06/26	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R208	01/08/2019	8.17	Call	Bond Future	2,788.6400	2.7886	2,781.6300	2.7816	(0.251)	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
2019/06/26	R208	01/08/2019	8.15	Call	Bond Future	2,758.7400	2.7587	2,751.7300	2.7517	(0.254)	0	0	0
2019/06/26	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/26	R208	07/11/2019	6.83	Call	Bond Future	970.0200	0.9700	962.7700	0.9628	(0.747)	0	0	0
2019/06/26	R208	07/11/2019	6.82	Put	Bond Future	34.6600	0.0347	34.9400	0.0349	0.808	0	0	0
2019/06/26	R208	07/11/2019			Bond Future	6.1139	101.6150	6.1197	101.6075	0.093	0.0000	0.0000	0
2019/06/26	R208	07/11/2019	6.84	Call	Bond Future	982.2600	0.9823	975.0000	0.9750	(0.739)	0	0	0
2019/06/26	R208	07/11/2019	6.84	Put	Bond Future	33.2600	0.0333	33.5200	0.0335	0.782	0	0	0
2019/06/26	R208	07/11/2019	6.83	Put	Bond Future	34.0000	0.0340	34.2700	0.0343	0.794	0	0	0
2019/06/26	R208	07/11/2019	6.82	Call	Bond Future	957.6900	0.9577	950.4500	0.9505	(0.756)	0	0	0
2019/06/26	R208	06/02/2020	6.13	Put	Bond Future	98.3200	0.0983	99.9500	0.0999	1.658	0	0	0
2019/06/26	R208	06/02/2020	6.12	Call	Bond Future	509.0200	0.5090	502.5500	0.5026	(1.271)	0	0	0
2019/06/26	R208	06/02/2020			Bond Future	5.7452	103.5499	5.7527	103.5417	0.130	0.0000	0.0000	0
2019/06/26	R208	06/02/2020	6.13	Call	Bond Future	517.6000	0.5176	511.0900	0.5111	(1.258)	0	0	0
2019/06/26	R208	06/02/2020	6.12	Put	Bond Future	100.6100	0.1006	102.2800	0.1023	1.660	0	0	0
2019/06/26	R208	06/02/2020	6.14	Call	Bond Future	526.2200	0.5262	519.6700	0.5197	(1.245)	0	0	0
2019/06/26	R208	06/02/2020	6.14	Put	Bond Future	96.0800	0.0961	97.6700	0.0977	1.655	0	0	0
2019/06/26	R209	01/08/2019	10.17	Call	Bond Future	3,462.1800	3.4622	3,812.6400	3.8126	10.123	0	0	0
2019/06/26	R209	01/08/2019	10.15	Put	Bond Future	235.0400	0.2350	173.2000	0.1732	(26.310)	0	0	0
2019/06/26	R209	01/08/2019	9.30	Call	Bond Future	295.0800	0.2951	374.6000	0.3746	26.949	0	0	7,560
2019/06/26	R209	01/08/2019			Bond Future	9.6524	74.2577	9.5895	74.6665	(0.651)	0.0000	0.0000	89,261
2019/06/26	R209	01/08/2019	10.17	Put	Bond Future	219.2300	0.2192	160.8800	0.1609	(26.616)	0	0	0
2019/06/26	R209	01/08/2019	10.15	Call	Bond Future	3,356.7000	3.3567	3,703.6700	3.7037	10.337	0	0	0
2019/06/26	R209	01/08/2019	10.16	Put	Bond Future	227.0400	0.2270	166.9600	0.1670	(26.462)	0	0	0
2019/06/26	R209	01/08/2019	9.30	Put	Bond Future	2,631.7100	2.6317	2,302.4200	2.3024	(12.512)	0	0	0
2019/06/26	R209	01/08/2019	9.80	Put	Bond Future	732.2600	0.7323	580.4600	0.5805	(20.730)	0	0	0
2019/06/26	R209	01/08/2019	10.16	Call	Bond Future	3,409.3800	3.4094	3,758.1100	3.7581	10.229	0	0	0
2019/06/26	R209	01/08/2019	9.80	Call	Bond Future	1,679.5200	1.6795	1,936.5300	1.9365	15.303	0	0	7,560
2019/06/26	R209	01/08/2019	10.46	Call	Bond Future	5,040.6900	5.0407	5,426.5400	5.4265	7.655	0	0	0
2019/06/26	R209	01/08/2019	10.46	Put	Bond Future	73.8100	0.0738	50.8500	0.0508	(31.107)	0	0	7,560
2019/06/26	R209	07/11/2019	9.82	Call	Bond Future	2,569.8300	2.5698	2,801.6300	2.8016	9.020	0	0	0
2019/06/26	R209	07/11/2019			Bond Future	9.7181	72.5736	9.6533	72.9902	(0.667)	0.0000	0.0000	0
2019/06/26	R209	07/11/2019	9.80	Call	Bond Future	2,498.2200	2.4982	2,726.3300	2.7263	9.131	0	0	0
2019/06/26	R209	07/11/2019	9.80	Put	Bond Future	1,977.0900	1.9771	1,788.5500	1.7885	(9.536)	0	0	0
2019/06/26	R209	07/11/2019	9.82	Put	Bond Future	1,922.2400	1.9222	1,737.3900	1.7374	(9.616)	0	0	0
2019/06/26	R209	07/11/2019	9.81	Call	Bond Future	2,534.0000	2.5340	2,763.9500	2.7639	9.075	0	0	0
2019/06/26	R209	07/11/2019	9.81	Put	Bond Future	1,949.6000	1.9496	1,762.9000	1.7629	(9.576)	0	0	0
2019/06/26	R209	06/02/2020	9.52	Put	Bond Future	3,813.7800	3.8138	3,571.0200	3.5710	(6.365)	0	0	0
2019/06/26	R209	06/02/2020			Bond Future	9.7733	73.9555	9.7066	74.3797	(0.683)	0.0000	0.0000	0
2019/06/26	R209	06/02/2020	9.51	Call	Bond Future	2,155.1800	2.1552	2,335.1000	2.3351	8.348	0	0	0
2019/06/26	R209	06/02/2020	9.51	Put	Bond Future	3,850.6400	3.8506	3,606.3700	3.6064	(6.344)	0	0	0
2019/06/26	R209	06/02/2020	9.52	Call	Bond Future	2,183.7500	2.1838	2,365.1800	2.3652	8.308	0	0	0
2019/06/26	R209	06/02/2020	9.50	Call	Bond Future	2,126.7900	2.1268	2,305.2100	2.3052	8.389	0	0	0
2019/06/26	R209	06/02/2020	9.50	Put	Bond Future	3,887.7700	3.8878	3,642.0000	3.6420	(6.322)	0	0	0
2019/06/26	R210	01/08/2019			Bond Future	190.0513	190.0513	190.1422	190.1422	0.048	0.0000	0.0000	2,142
2019/06/26	R210	07/11/2019			Bond Future	191.2517	191.2517	191.3439	191.3439	0.048	0.0000	0.0000	0
2019/06/26	R210	06/02/2020			Bond Future	194.9377	194.9377	195.0308	195.0308	0.048	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
2019/06/26	R212	01/08/2019			Bond Future	159.8649	159.8649	159.9744	159.9744	0.068	0.0000	0.0000	6,690
2019/06/26	R212	07/11/2019			Bond Future	163.0673	163.0673	163.1785	163.1785	0.068	0.0000	0.0000	0
2019/06/26	R212	06/02/2020			Bond Future	163.9638	163.9638	164.0764	164.0764	0.069	0.0000	0.0000	0
2019/06/26	R213	01/08/2019	9.99	Put	Bond Future	40.6700	0.0407	33.2700	0.0333	(18.195)	0	0	0
2019/06/26	R213	01/08/2019	9.98	Call	Bond Future	5,039.4900	5.0395	5,172.5300	5.1725	2.640	0	0	0
2019/06/26	R213	01/08/2019			Bond Future	9.1555	87.8302	9.1333	87.9709	(0.243)	0.0000	0.0000	17,398
2019/06/26	R213	01/08/2019	9.99	Call	Bond Future	5,095.8200	5.0958	5,229.1400	5.2291	2.616	0	0	0
2019/06/26	R213	01/08/2019	9.98	Put	Bond Future	42.4900	0.0425	34.8100	0.0348	(18.075)	0	0	0
2019/06/26	R213	01/08/2019	10.00	Call	Bond Future	5,152.1700	5.1522	5,285.7600	5.2858	2.593	0	0	0
2019/06/26	R213	01/08/2019	10.00	Put	Bond Future	38.9300	0.0389	31.8000	0.0318	(18.315)	0	0	0
2019/06/26	R213	07/11/2019	9.59	Put	Bond Future	1,193.7200	1.1937	1,140.6500	1.1406	(4.446)	0	0	0
2019/06/26	R213	07/11/2019	9.58	Call	Bond Future	3,409.4900	3.4095	3,499.1000	3.4991	2.628	0	0	0
2019/06/26	R213	07/11/2019			Bond Future	9.2193	86.0149	9.1963	86.1582	(0.250)	0.0000	0.0000	3,080
2019/06/26	R213	07/11/2019	9.59	Call	Bond Future	3,451.6000	3.4516	3,541.7800	3.5418	2.613	0	0	0
2019/06/26	R213	07/11/2019	9.58	Put	Bond Future	1,211.4700	1.2115	1,157.8300	1.1578	(4.428)	0	0	0
2019/06/26	R213	07/11/2019	9.60	Call	Bond Future	3,493.8800	3.4939	3,584.6300	3.5846	2.597	0	0	0
2019/06/26	R213	07/11/2019	9.60	Put	Bond Future	1,176.2100	1.1762	1,123.7100	1.1237	(4.463)	0	0	0
2019/06/26	R213	06/02/2020	9.27	Call	Bond Future	2,715.9100	2.7159	2,785.2900	2.7853	2.555	0	0	0
2019/06/26	R213	06/02/2020	9.26	Put	Bond Future	2,767.7100	2.7677	2,691.0900	2.6911	(2.768)	0	0	0
2019/06/26	R213	06/02/2020			Bond Future	9.2738	87.6527	9.2500	87.7982	(0.257)	0.0000	0.0000	0
2019/06/26	R213	06/02/2020	9.28	Call	Bond Future	2,748.7800	2.7488	2,818.6800	2.8187	2.543	0	0	0
2019/06/26	R213	06/02/2020	9.28	Put	Bond Future	2,711.2100	2.7112	2,635.6200	2.6356	(2.788)	0	0	0
2019/06/26	R213	06/02/2020	9.27	Put	Bond Future	2,739.3400	2.7393	2,663.2300	2.6632	(2.778)	0	0	0
2019/06/26	R213	06/02/2020	9.26	Call	Bond Future	2,683.2200	2.6832	2,752.0900	2.7521	2.567	0	0	0
2019/06/26	R214	01/08/2019	10.34	Put	Bond Future	365.5700	0.3656	254.5300	0.2545	(30.374)	0	0	0
2019/06/26	R214	01/08/2019			Bond Future	9.9639	72.3037	9.8807	72.8580	(0.835)	0.0000	0.0000	10,625
2019/06/26	R214	01/08/2019	10.33	Call	Bond Future	2,735.6500	2.7356	3,175.9200	3.1759	16.094	0	0	0
2019/06/26	R214	01/08/2019	10.33	Put	Bond Future	377.6400	0.3776	263.5900	0.2636	(30.201)	0	0	0
2019/06/26	R214	01/08/2019	10.34	Call	Bond Future	2,786.1800	2.7862	3,229.4600	3.2295	15.910	0	0	0
2019/06/26	R214	01/08/2019	10.32	Call	Bond Future	2,685.4700	2.6855	3,122.6400	3.1226	16.279	0	0	0
2019/06/26	R214	01/08/2019	10.32	Put	Bond Future	390.1500	0.3902	273.0000	0.2730	(30.027)	0	0	0
2019/06/26	R214	07/11/2019	10.02	Put	Bond Future	2,403.8000	2.4038	2,128.7200	2.1287	(11.444)	0	0	0
2019/06/26	R214	07/11/2019			Bond Future	10.0361	70.4352	9.9502	71.0002	(0.855)	0.0000	0.0000	0
2019/06/26	R214	07/11/2019	10.01	Call	Bond Future	2,264.9500	2.2650	2,552.3800	2.5524	12.690	0	0	0
2019/06/26	R214	07/11/2019	10.01	Put	Bond Future	2,435.7500	2.4357	2,158.1700	2.1582	(11.396)	0	0	0
2019/06/26	R214	07/11/2019	10.02	Call	Bond Future	2,298.6200	2.2986	2,588.5500	2.5886	12.613	0	0	0
2019/06/26	R214	07/11/2019	10.00	Call	Bond Future	2,231.5300	2.2315	2,516.4500	2.5165	12.768	0	0	0
2019/06/26	R214	07/11/2019	10.00	Put	Bond Future	2,468.0400	2.4680	2,187.9500	2.1879	(11.349)	0	0	0
2019/06/26	R214	06/02/2020	9.73	Call	Bond Future	2,038.6500	2.0387	2,268.6600	2.2687	11.282	0	0	0
2019/06/26	R214	06/02/2020			Bond Future	10.0998	71.7763	10.0114	72.3517	(0.875)	0.0000	0.0000	0
2019/06/26	R214	06/02/2020	9.71	Call	Bond Future	1,984.0000	1.9840	2,210.0400	2.2100	11.393	0	0	0
2019/06/26	R214	06/02/2020	9.71	Put	Bond Future	4,580.8900	4.5809	4,231.4900	4.2315	(7.627)	0	0	0
2019/06/26	R214	06/02/2020	9.73	Put	Bond Future	4,498.5600	4.4986	4,153.1300	4.1531	(7.679)	0	0	0
2019/06/26	R214	06/02/2020	9.72	Call	Bond Future	2,011.3400	2.0113	2,239.3600	2.2394	11.337	0	0	0
2019/06/26	R214	06/02/2020	9.72	Put	Bond Future	4,539.6900	4.5397	4,192.2700	4.1923	(7.653)	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
2019/06/26	R248	01/08/2019	10.35	Call	Bond Future	3,490.8400	3.4908	4,096.0800	4.0961	17.338	0	0	0
2019/06/26	R248	01/08/2019	10.34	Put	Bond Future	465.6100	0.4656	315.0100	0.3150	(32.345)	0	0	0
2019/06/26	R248	01/08/2019			Bond Future	9.9790	92.2144	9.8907	92.9662	(0.885)	0.0000	0.0000	102,804
2019/06/26	R248	01/08/2019	10.36	Call	Bond Future	3,555.4300	3.5554	4,164.7000	4.1647	17.136	0	0	0
2019/06/26	R248	01/08/2019	10.36	Put	Bond Future	435.5200	0.4355	293.0700	0.2931	(32.708)	0	0	0
2019/06/26	R248	01/08/2019	10.35	Put	Bond Future	450.3400	0.4503	303.8600	0.3039	(32.527)	0	0	0
2019/06/26	R248	01/08/2019	10.34	Call	Bond Future	3,426.5800	3.4266	4,027.7000	4.0277	17.543	0	0	0
2019/06/26	R248	07/11/2019	10.02	Call	Bond Future	2,777.6800	2.7777	3,167.4000	3.1674	14.030	0	0	0
2019/06/26	R248	07/11/2019	10.01	Put	Bond Future	3,082.3500	3.0824	2,702.3300	2.7023	(12.329)	0	0	0
2019/06/26	R248	07/11/2019			Bond Future	10.0514	89.5980	9.9603	90.3642	(0.907)	0.0000	0.0000	2,048
2019/06/26	R248	07/11/2019	10.03	Call	Bond Future	2,820.2400	2.8202	3,213.4600	3.2135	13.943	0	0	0
2019/06/26	R248	07/11/2019	10.03	Put	Bond Future	2,999.4700	2.9995	2,626.4700	2.6265	(12.436)	0	0	0
2019/06/26	R248	07/11/2019	10.02	Put	Bond Future	3,040.6800	3.0407	2,664.1800	2.6642	(12.382)	0	0	0
2019/06/26	R248	07/11/2019	10.01	Call	Bond Future	2,735.4300	2.7354	3,121.6300	3.1216	14.118	0	0	0
2019/06/26	R248	06/02/2020	9.71	Put	Bond Future	5,848.2900	5.8483	5,369.0200	5.3690	(8.195)	0	0	0
2019/06/26	R248	06/02/2020			Bond Future	10.1155	91.3039	10.0215	92.0843	(0.929)	0.0000	0.0000	0
2019/06/26	R248	06/02/2020	9.71	Call	Bond Future	2,391.7000	2.3917	2,692.8400	2.6928	12.591	0	0	0
2019/06/26	R248	06/02/2020	9.70	Put	Bond Future	5,902.7000	5.9027	5,420.6600	5.4207	(8.166)	0	0	0
2019/06/26	R248	06/02/2020	9.72	Call	Bond Future	2,425.7900	2.4258	2,729.7000	2.7297	12.528	0	0	0
2019/06/26	R248	06/02/2020	9.72	Put	Bond Future	5,794.2800	5.7943	5,317.7800	5.3178	(8.224)	0	0	0
2019/06/26	R248	06/02/2020	9.70	Call	Bond Future	2,357.8700	2.3579	2,656.2400	2.6562	12.654	0	0	0

**Total**

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