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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/07/2019 TO 02/07/2019

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
2019/07/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	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
2019/07/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	2025	01/08/2019			Bond Future	136.6005	136.6005	136.5426	136.5426	(0.042)	0.0000	0.0000	1,622
2019/07/02	2025	07/11/2019			Bond Future	139.3360	139.3360	139.2630	139.2630	(0.052)	0.0000	0.0000	0
2019/07/02	2025	06/02/2020			Bond Future	140.5459	140.5459	140.4598	140.4598	(0.061)	0.0000	0.0000	0
2019/07/02	2029	01/08/2019			Bond Future	103.3217	103.3217	103.3322	103.3322	0.010	0.0000	0.0000	4,132
2019/07/02	2029	07/11/2019			Bond Future	104.2964	104.2964	104.2966	104.2966	0.000	0.0000	0.0000	0
2019/07/02	2029	06/02/2020			Bond Future	106.3056	106.3056	106.2969	106.2969	(0.008)	0.0000	0.0000	0
2019/07/02	2030	01/08/2019	9.91	Put	Bond Future	6.6100	0.0066	7.9300	0.0079	19.970	0	0	0
2019/07/02	2030	01/08/2019	8.67	Put	Bond Future	1,665.5900	1.6656	1,863.9400	1.8639	11.909	0	0	0
2019/07/02	2030	01/08/2019	9.15	Put	Bond Future	303.5300	0.3035	358.9700	0.3590	18.265	0	0	0
2019/07/02	2030	01/08/2019	9.68	Call	Bond Future	5,134.3600	5.1344	4,849.9100	4.8499	(5.540)	0	0	0
2019/07/02	2030	01/08/2019			Bond Future	8.8612	94.3251	8.9059	94.0358	0.505	0.0000	0.0000	74,441
2019/07/02	2030	01/08/2019	8.35	Put	Bond Future	3,448.0900	3.4481	3,717.9000	3.7179	7.825	0	0	0
2019/07/02	2030	01/08/2019	8.35	Call	Bond Future	58.9200	0.0589	39.4300	0.0394	(33.079)	0	0	2,025
2019/07/02	2030	01/08/2019	9.22	Put	Bond Future	222.4000	0.2224	264.6100	0.2646	18.979	0	0	0
2019/07/02	2030	01/08/2019	9.22	Call	Bond Future	2,508.8000	2.5088	2,261.7100	2.2617	(9.849)	0	0	5,400
2019/07/02	2030	01/08/2019	9.69	Call	Bond Future	5,193.2500	5.1933	4,908.5600	4.9086	(5.482)	0	0	0
2019/07/02	2030	01/08/2019	9.69	Put	Bond Future	22.4100	0.0224	27.0200	0.0270	20.571	0	0	5,400
2019/07/02	2030	01/08/2019	9.91	Call	Bond Future	6,486.1000	6.4861	6,198.1200	6.1981	(4.440)	0	0	0
2019/07/02	2030	01/08/2019	9.92	Call	Bond Future	6,544.6000	6.5446	6,256.5400	6.2565	(4.401)	0	0	0
2019/07/02	2030	01/08/2019	9.90	Put	Bond Future	7.0000	0.0070	8.4000	0.0084	20.000	0	0	0
2019/07/02	2030	01/08/2019	8.67	Call	Bond Future	416.5400	0.4165	325.5900	0.3256	(21.835)	0	0	5,400
2019/07/02	2030	01/08/2019	9.15	Call	Bond Future	2,149.7300	2.1497	1,915.8700	1.9159	(10.879)	0	0	2,025
2019/07/02	2030	01/08/2019	9.68	Put	Bond Future	23.6200	0.0236	28.4700	0.0285	20.533	0	0	4,800
2019/07/02	2030	01/08/2019	9.92	Put	Bond Future	6.2400	0.0062	7.4800	0.0075	19.872	0	0	0
2019/07/02	2030	01/08/2019	9.90	Call	Bond Future	6,427.5600	6.4276	6,139.6600	6.1397	(4.479)	0	0	0
2019/07/02	2030	01/08/2019	8.77	Put	Bond Future	1,246.7400	1.2467	1,412.5000	1.4125	13.295	0	0	0
2019/07/02	2030	01/08/2019	8.77	Call	Bond Future	653.7400	0.6537	530.2000	0.5302	(18.897)	0	0	0
2019/07/02	2030	01/08/2019	9.24	Call	Bond Future	2,614.5300	2.6145	2,364.1300	2.3641	(9.577)	0	0	0
2019/07/02	2030	01/08/2019	9.24	Put	Bond Future	202.8700	0.2029	241.7700	0.2418	19.175	0	0	0
2019/07/02	2030	01/08/2019	9.27	Put	Bond Future	177.0600	0.1771	211.4300	0.2114	19.411	0	0	0
2019/07/02	2030	01/08/2019	9.27	Call	Bond Future	2,776.1900	2.7762	2,521.2600	2.5213	(9.183)	0	0	0
2019/07/02	2030	01/08/2019	9.08	Call	Bond Future	1,811.0800	1.8111	1,593.0500	1.5931	(12.039)	0	0	0
2019/07/02	2030	01/08/2019	9.08	Put	Bond Future	407.9000	0.4079	479.1700	0.4792	17.472	0	0	6,570
2019/07/02	2030	07/11/2019	9.76	Put	Bond Future	480.0200	0.4800	525.6000	0.5256	9.495	0	0	5,500
2019/07/02	2030	07/11/2019	9.49	Put	Bond Future	750.4900	0.7505	818.8300	0.8188	9.106	0	0	0
2019/07/02	2030	07/11/2019			Bond Future	8.9145	96.1891	8.9626	95.8843	0.539	0.0000	0.0000	200
2019/07/02	2030	07/11/2019	9.48	Call	Bond Future	4,266.2900	4.2663	4,030.8600	4.0309	(5.518)	0	0	0
2019/07/02	2030	07/11/2019	9.48	Put	Bond Future	763.2600	0.7633	832.6200	0.8326	9.087	0	0	0
2019/07/02	2030	07/11/2019	8.60	Put	Bond Future	3,062.1800	3.0622	3,259.8200	3.2598	6.454	0	0	0
2019/07/02	2030	07/11/2019	8.60	Call	Bond Future	1,036.5300	1.0365	929.3800	0.9294	(10.337)	0	0	5,500
2019/07/02	2030	07/11/2019	9.10	Put	Bond Future	1,439.4100	1.4394	1,556.3500	1.5563	8.124	0	0	0
2019/07/02	2030	07/11/2019	9.10	Call	Bond Future	2,608.1100	2.6081	2,420.2600	2.4203	(7.203)	0	0	5,500

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2019/07/02	2030	07/11/2019	9.76	Call	Bond Future	5,653.4500	5.6535	5,394.2400	5.3942	(4.585)	0	0	0
2019/07/02	2030	07/11/2019	9.49	Call	Bond Future	4,313.9000	4.3139	4,077.4500	4.0775	(5.481)	0	0	0
2019/07/02	2030	07/11/2019	8.57	Put	Bond Future	3,188.2900	3.1883	3,390.8700	3.3909	6.354	0	0	0
2019/07/02	2030	07/11/2019	9.47	Call	Bond Future	4,218.8500	4.2188	3,984.4400	3.9844	(5.556)	0	0	0
2019/07/02	2030	07/11/2019	9.47	Put	Bond Future	776.2400	0.7762	846.6200	0.8466	9.067	0	0	0
2019/07/02	2030	07/11/2019	9.70	Call	Bond Future	5,349.0900	5.3491	5,094.2600	5.0943	(4.764)	0	0	0
2019/07/02	2030	07/11/2019	9.70	Put	Bond Future	530.1300	0.5301	580.0900	0.5801	9.424	0	0	0
2019/07/02	2030	07/11/2019	8.57	Call	Bond Future	966.4100	0.9664	864.2000	0.8642	(10.576)	0	0	0
2019/07/02	2030	07/11/2019	9.12	Put	Bond Future	1,392.6400	1.3926	1,506.6500	1.5066	8.187	0	0	0
2019/07/02	2030	07/11/2019	9.12	Call	Bond Future	2,686.1700	2.6862	2,495.3900	2.4954	(7.102)	0	0	0
2019/07/02	2030	06/02/2020	9.14	Call	Bond Future	3,250.6700	3.2507	3,062.3700	3.0624	(5.793)	0	0	0
2019/07/02	2030	06/02/2020	9.15	Put	Bond Future	2,096.6800	2.0967	2,225.9300	2.2259	6.165	0	0	0
2019/07/02	2030	06/02/2020			Bond Future	8.9574	94.0103	9.0086	93.6916	0.572	0.0000	0.0000	0
2019/07/02	2030	06/02/2020	9.14	Put	Bond Future	2,121.1100	2.1211	2,251.5000	2.2515	6.147	0	0	0
2019/07/02	2030	06/02/2020	9.15	Call	Bond Future	3,287.5800	3.2876	3,098.1400	3.0981	(5.762)	0	0	0
2019/07/02	2030	06/02/2020	9.16	Call	Bond Future	3,324.6700	3.3247	3,134.1000	3.1341	(5.732)	0	0	0
2019/07/02	2030	06/02/2020	9.16	Put	Bond Future	2,072.4900	2.0725	2,200.6100	2.2006	6.182	0	0	0
2019/07/02	2032	01/08/2019	10.10	Call	Bond Future	6,011.4800	6.0115	5,737.6600	5.7377	(4.555)	0	0	0
2019/07/02	2032	01/08/2019	10.11	Put	Bond Future	26.1500	0.0262	29.9000	0.0299	14.340	0	0	0
2019/07/02	2032	01/08/2019			Bond Future	9.2074	95.7974	9.2470	95.5197	0.431	0.0000	0.0000	44,151
2019/07/02	2032	01/08/2019	10.10	Put	Bond Future	27.4900	0.0275	31.4400	0.0314	14.369	0	0	0
2019/07/02	2032	01/08/2019	10.11	Call	Bond Future	6,074.0900	6.0741	5,800.0700	5.8001	(4.511)	0	0	0
2019/07/02	2032	01/08/2019	10.09	Call	Bond Future	5,948.8500	5.9488	5,675.2400	5.6752	(4.599)	0	0	0
2019/07/02	2032	01/08/2019	10.09	Put	Bond Future	28.8800	0.0289	33.0400	0.0330	14.404	0	0	0
2019/07/02	2032	07/11/2019	9.71	Call	Bond Future	4,115.6800	4.1157	3,903.6100	3.9036	(5.153)	0	0	0
2019/07/02	2032	07/11/2019	9.70	Put	Bond Future	1,166.9800	1.1670	1,248.9400	1.2489	7.023	0	0	0
2019/07/02	2032	07/11/2019			Bond Future	9.2703	93.5298	9.3129	93.2368	0.459	0.0000	0.0000	0
2019/07/02	2032	07/11/2019	9.72	Call	Bond Future	4,164.2300	4.1642	3,951.1000	3.9511	(5.118)	0	0	0
2019/07/02	2032	07/11/2019	9.72	Put	Bond Future	1,131.9700	1.1320	1,211.8000	1.2118	7.052	0	0	0
2019/07/02	2032	07/11/2019	9.71	Put	Bond Future	1,149.3500	1.1494	1,230.2400	1.2302	7.038	0	0	0
2019/07/02	2032	07/11/2019	9.70	Call	Bond Future	4,067.3200	4.0673	3,856.3200	3.8563	(5.188)	0	0	0
2019/07/02	2032	06/02/2020	9.40	Put	Bond Future	2,662.7800	2.6628	2,798.4000	2.7984	5.093	0	0	0
2019/07/02	2032	06/02/2020			Bond Future	9.3219	95.3099	9.3671	95.0035	0.485	0.0000	0.0000	0
2019/07/02	2032	06/02/2020	9.39	Call	Bond Future	3,154.0300	3.1540	2,984.3700	2.9844	(5.379)	0	0	0
2019/07/02	2032	06/02/2020	9.39	Put	Bond Future	2,692.7800	2.6928	2,829.5300	2.8295	5.078	0	0	0
2019/07/02	2032	06/02/2020	9.40	Call	Bond Future	3,191.4700	3.1915	3,020.6800	3.0207	(5.351)	0	0	0
2019/07/02	2032	06/02/2020	9.38	Call	Bond Future	3,116.8000	3.1168	2,948.2700	2.9483	(5.407)	0	0	0
2019/07/02	2032	06/02/2020	9.38	Put	Bond Future	2,723.0600	2.7231	2,860.9400	2.8609	5.063	0	0	0
2019/07/02	2033	01/08/2019			Bond Future	104.2058	104.2058	104.2168	104.2168	0.011	0.0000	0.0000	6,090
2019/07/02	2033	07/11/2019			Bond Future	105.1224	105.1224	105.1230	105.1230	0.001	0.0000	0.0000	0
2019/07/02	2033	06/02/2020			Bond Future	107.1474	107.1474	107.1392	107.1392	(0.008)	0.0000	0.0000	0
2019/07/02	2037	01/08/2019	10.31	Call	Bond Future	5,333.8300	5.3338	5,074.2500	5.0743	(4.867)	0	0	0
2019/07/02	2037	01/08/2019			Bond Future	9.6048	90.8640	9.6393	90.5956	0.359	0.0000	0.0000	50,342
2019/07/02	2037	01/08/2019	10.29	Call	Bond Future	5,198.3400	5.1983	4,939.6300	4.9396	(4.977)	0	0	0
2019/07/02	2037	01/08/2019	10.29	Put	Bond Future	83.9700	0.0840	93.6600	0.0937	11.540	0	0	0

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2019/07/02	2037	01/08/2019	10.31	Put	Bond Future	76.8600	0.0769	85.6800	0.0857	11.475	0	0	0
2019/07/02	2037	01/08/2019	10.30	Call	Bond Future	5,266.0500	5.2661	5,006.9000	5.0069	(4.921)	0	0	0
2019/07/02	2037	01/08/2019	10.30	Put	Bond Future	80.3400	0.0803	89.5900	0.0896	11.514	0	0	0
2019/07/02	2037	07/11/2019	9.97	Call	Bond Future	3,865.2600	3.8653	3,673.9500	3.6739	(4.949)	0	0	0
2019/07/02	2037	07/11/2019			Bond Future	9.6699	92.6596	9.7067	92.3765	0.381	0.0000	0.0000	0
2019/07/02	2037	07/11/2019	9.95	Call	Bond Future	3,767.4400	3.7674	3,578.4700	3.5785	(5.016)	0	0	0
2019/07/02	2037	07/11/2019	9.95	Put	Bond Future	1,649.9400	1.6499	1,744.0200	1.7440	5.702	0	0	0
2019/07/02	2037	07/11/2019	9.97	Put	Bond Future	1,599.4700	1.5995	1,691.2100	1.6912	5.736	0	0	0
2019/07/02	2037	07/11/2019	9.96	Call	Bond Future	3,816.3300	3.8163	3,626.1900	3.6262	(4.982)	0	0	0
2019/07/02	2037	07/11/2019	9.96	Put	Bond Future	1,624.6400	1.6246	1,717.5500	1.7175	5.719	0	0	0
2019/07/02	2037	06/02/2020	9.67	Call	Bond Future	3,157.9900	3.1580	3,004.7500	3.0048	(4.852)	0	0	0
2019/07/02	2037	06/02/2020	9.66	Put	Bond Future	3,621.2100	3.6212	3,765.3400	3.7653	3.980	0	0	0
2019/07/02	2037	06/02/2020			Bond Future	9.7258	90.1631	9.7649	89.8668	0.402	0.0000	0.0000	0
2019/07/02	2037	06/02/2020	9.68	Call	Bond Future	3,196.7700	3.1968	3,042.4400	3.0424	(4.828)	0	0	0
2019/07/02	2037	06/02/2020	9.68	Put	Bond Future	3,545.7300	3.5457	3,687.6800	3.6877	4.003	0	0	0
2019/07/02	2037	06/02/2020	9.67	Put	Bond Future	3,583.4400	3.5834	3,726.4800	3.7265	3.992	0	0	0
2019/07/02	2037	06/02/2020	9.66	Call	Bond Future	3,119.1700	3.1192	2,967.0200	2.9670	(4.878)	0	0	0
2019/07/02	2038	01/08/2019			Bond Future	121.4595	121.4595	121.4730	121.4730	0.011	0.0000	0.0000	11,392
2019/07/02	2038	07/11/2019			Bond Future	123.8919	123.8919	123.8932	123.8932	0.001	0.0000	0.0000	0
2019/07/02	2038	06/02/2020			Bond Future	124.6200	124.6200	124.6108	124.6108	(0.007)	0.0000	0.0000	0
2019/07/02	2040	01/08/2019	10.37	Put	Bond Future	113.5500	0.1136	113.8500	0.1138	0.264	0	0	0
2019/07/02	2040	01/08/2019	10.36	Call	Bond Future	5,282.7900	5.2828	5,163.8600	5.1639	(2.251)	0	0	0
2019/07/02	2040	01/08/2019			Bond Future	9.7150	93.8383	9.7292	93.7190	0.147	0.0000	0.0000	34,994
2019/07/02	2040	01/08/2019	10.37	Call	Bond Future	5,354.3800	5.3544	5,235.3500	5.2353	(2.223)	0	0	0
2019/07/02	2040	01/08/2019	10.36	Put	Bond Future	118.4100	0.1184	118.8100	0.1188	0.338	0	0	0
2019/07/02	2040	01/08/2019	10.38	Call	Bond Future	5,426.0000	5.4260	5,306.8800	5.3069	(2.195)	0	0	0
2019/07/02	2040	01/08/2019	10.38	Put	Bond Future	108.8400	0.1088	109.0500	0.1090	0.193	0	0	0
2019/07/02	2040	07/11/2019	9.80	Put	Bond Future	2,577.3600	2.5774	2,630.2500	2.6302	2.052	0	0	0
2019/07/02	2040	07/11/2019	9.30	Put	Bond Future	5,039.4900	5.0395	5,129.5000	5.1295	1.786	0	0	0
2019/07/02	2040	07/11/2019	10.04	Put	Bond Future	1,787.2900	1.7873	1,825.6500	1.8256	2.146	0	0	0
2019/07/02	2040	07/11/2019	10.03	Call	Bond Future	3,841.3300	3.8413	3,748.7400	3.7487	(2.410)	0	0	0
2019/07/02	2040	07/11/2019			Bond Future	9.7807	95.6928	9.7966	95.5613	0.163	0.0000	0.0000	0
2019/07/02	2040	07/11/2019	9.80	Call	Bond Future	2,736.6600	2.7367	2,658.0500	2.6581	(2.872)	0	0	1,260
2019/07/02	2040	07/11/2019	9.30	Call	Bond Future	926.3800	0.9264	884.8900	0.8849	(4.479)	0	0	1,260
2019/07/02	2040	07/11/2019	10.04	Call	Bond Future	3,892.8800	3.8929	3,799.7400	3.7997	(2.393)	0	0	0
2019/07/02	2040	07/11/2019	10.03	Put	Bond Future	1,815.5400	1.8155	1,854.4500	1.8544	2.143	0	0	0
2019/07/02	2040	07/11/2019	10.05	Call	Bond Future	3,944.6900	3.9447	3,851.0100	3.8510	(2.375)	0	0	0
2019/07/02	2040	07/11/2019	10.05	Put	Bond Future	1,759.4200	1.7594	1,797.2400	1.7972	2.150	0	0	0
2019/07/02	2040	06/02/2020	9.76	Call	Bond Future	3,259.7500	3.2598	3,182.4600	3.1825	(2.371)	0	0	0
2019/07/02	2040	06/02/2020			Bond Future	9.8375	93.0034	9.8549	92.8615	0.177	0.0000	0.0000	0
2019/07/02	2040	06/02/2020	9.74	Call	Bond Future	3,177.1200	3.1771	3,100.9200	3.1009	(2.398)	0	0	0
2019/07/02	2040	06/02/2020	9.74	Put	Bond Future	3,979.4100	3.9794	4,045.1500	4.0451	1.652	0	0	0
2019/07/02	2040	06/02/2020	9.76	Put	Bond Future	3,896.6000	3.8966	3,961.2500	3.9613	1.659	0	0	0
2019/07/02	2040	06/02/2020	9.75	Call	Bond Future	3,218.7400	3.2187	3,142.0000	3.1420	(2.384)	0	0	0
2019/07/02	2040	06/02/2020	9.75	Put	Bond Future	3,938.2500	3.9382	4,003.4500	4.0035	1.656	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
2019/07/02	2044	01/08/2019	10.40	Put	Bond Future	131.8300	0.1318	135.7400	0.1357	2.966	0	0	0
2019/07/02	2044	01/08/2019	9.86	Put	Bond Future	993.4700	0.9935	1,038.9700	1.0390	4.580	0	0	0
2019/07/02	2044	01/08/2019	10.53	Call	Bond Future	6,230.0800	6.2301	6,067.0400	6.0670	(2.617)	0	0	0
2019/07/02	2044	01/08/2019	9.39	Call	Bond Future	260.2500	0.2602	223.4300	0.2234	(14.148)	0	0	228
2019/07/02	2044	01/08/2019			Bond Future	9.7642	90.7590	9.7835	90.5943	0.198	0.0000	0.0000	40,532
2019/07/02	2044	01/08/2019	10.39	Call	Bond Future	5,219.7000	5.2197	5,059.1700	5.0592	(3.075)	0	0	0
2019/07/02	2044	01/08/2019	10.39	Put	Bond Future	137.3300	0.1373	141.4800	0.1415	3.022	0	0	0
2019/07/02	2044	01/08/2019	10.40	Call	Bond Future	5,291.4800	5.2915	5,130.7100	5.1307	(3.038)	0	0	0
2019/07/02	2044	01/08/2019	9.86	Call	Bond Future	1,804.0200	1.8040	1,684.8400	1.6848	(6.606)	0	0	100
2019/07/02	2044	01/08/2019	10.53	Put	Bond Future	76.3900	0.0764	78.0300	0.0780	2.147	0	0	100
2019/07/02	2044	01/08/2019	9.39	Put	Bond Future	3,545.7600	3.5458	3,673.6200	3.6736	3.606	0	0	0
2019/07/02	2044	01/08/2019	9.74	Put	Bond Future	1,449.6900	1.4497	1,514.7500	1.5147	4.488	0	0	0
2019/07/02	2044	01/08/2019	10.38	Call	Bond Future	5,148.0000	5.1480	4,987.7300	4.9877	(3.113)	0	0	0
2019/07/02	2044	01/08/2019	10.38	Put	Bond Future	143.0400	0.1430	147.4500	0.1474	3.083	0	0	0
2019/07/02	2044	01/08/2019	9.36	Put	Bond Future	3,774.8000	3.7748	3,907.1800	3.9072	3.507	0	0	0
2019/07/02	2044	01/08/2019	9.36	Call	Bond Future	217.3500	0.2173	185.0500	0.1850	(14.861)	0	0	100
2019/07/02	2044	01/08/2019	9.74	Call	Bond Future	1,243.1100	1.2431	1,143.4900	1.1435	(8.014)	0	0	228
2019/07/02	2044	01/08/2019	10.27	Call	Bond Future	4,367.9300	4.3679	4,211.3400	4.2113	(3.585)	0	0	0
2019/07/02	2044	01/08/2019	10.27	Put	Bond Future	222.3300	0.2223	230.4200	0.2304	3.639	0	0	228
2019/07/02	2044	07/11/2019	10.52	Call	Bond Future	6,474.1900	6.4742	6,326.6200	6.3266	(2.279)	0	0	0
2019/07/02	2044	07/11/2019	9.74	Put	Bond Future	3,088.0600	3.0881	3,172.4600	3.1725	2.733	0	0	0
2019/07/02	2044	07/11/2019	10.07	Put	Bond Future	1,888.4200	1.8884	1,944.8800	1.9449	2.990	0	0	0
2019/07/02	2044	07/11/2019			Bond Future	9.8280	92.5526	9.8491	92.3753	0.214	0.0000	0.0000	0
2019/07/02	2044	07/11/2019	10.52	Put	Bond Future	946.6400	0.9466	976.3200	0.9763	3.135	0	0	328
2019/07/02	2044	07/11/2019	10.06	Call	Bond Future	3,837.0400	3.8370	3,717.0000	3.7170	(3.128)	0	0	0
2019/07/02	2044	07/11/2019	10.06	Put	Bond Future	1,917.8600	1.9179	1,975.0700	1.9751	2.983	0	0	0
2019/07/02	2044	07/11/2019	9.19	Call	Bond Future	610.1100	0.6101	571.0100	0.5710	(6.409)	0	0	328
2019/07/02	2044	07/11/2019	9.74	Call	Bond Future	2,341.7900	2.3418	2,248.9400	2.2489	(3.965)	0	0	328
2019/07/02	2044	07/11/2019	10.07	Call	Bond Future	3,888.7900	3.8888	3,768.0000	3.7680	(3.106)	0	0	0
2019/07/02	2044	07/11/2019	9.19	Put	Bond Future	6,261.8000	6.2618	6,399.9500	6.4000	2.206	0	0	0
2019/07/02	2044	07/11/2019	10.05	Call	Bond Future	3,785.5600	3.7856	3,666.2900	3.6663	(3.151)	0	0	0
2019/07/02	2044	07/11/2019	10.05	Put	Bond Future	1,947.6900	1.9477	2,005.6700	2.0057	2.977	0	0	0
2019/07/02	2044	06/02/2020	9.74	Call	Bond Future	3,073.2800	3.0733	2,977.8100	2.9778	(3.106)	0	0	328
2019/07/02	2044	06/02/2020	10.78	Put	Bond Future	1,408.5500	1.4085	1,444.0500	1.4441	2.520	0	0	328
2019/07/02	2044	06/02/2020	9.77	Put	Bond Future	4,146.6300	4.1466	4,237.3600	4.2374	2.188	0	0	0
2019/07/02	2044	06/02/2020			Bond Future	9.8831	89.9287	9.9058	89.7403	0.229	0.0000	0.0000	0
2019/07/02	2044	06/02/2020	9.09	Put	Bond Future	8,013.4700	8.0135	8,156.0500	8.1561	1.779	0	0	0
2019/07/02	2044	06/02/2020	9.09	Call	Bond Future	979.4800	0.9795	933.6900	0.9337	(4.675)	0	0	328
2019/07/02	2044	06/02/2020	9.74	Put	Bond Future	4,278.9200	4.2789	4,371.8200	4.3718	2.171	0	0	0
2019/07/02	2044	06/02/2020	9.77	Call	Bond Future	3,195.9300	3.1959	3,098.2900	3.0983	(3.055)	0	0	0
2019/07/02	2044	06/02/2020	10.78	Call	Bond Future	8,390.3400	8.3903	8,237.4700	8.2375	(1.822)	0	0	0
2019/07/02	2044	06/02/2020	9.78	Call	Bond Future	3,237.1400	3.2371	3,138.7800	3.1388	(3.038)	0	0	0
2019/07/02	2044	06/02/2020	9.76	Put	Bond Future	4,190.8000	4.1908	4,282.2500	4.2823	2.182	0	0	0
2019/07/02	2044	06/02/2020	9.78	Put	Bond Future	4,103.1200	4.1031	4,193.1300	4.1931	2.194	0	0	0
2019/07/02	2044	06/02/2020	9.76	Call	Bond Future	3,155.2500	3.1552	3,058.3300	3.0583	(3.072)	0	0	0
2019/07/02	2046	01/08/2019			Bond Future	114.8458	114.8458	114.8582	114.8582	0.011	0.0000	0.0000	12,638
2019/07/02	2046	07/11/2019			Bond Future	115.4259	115.4259	115.4272	115.4272	0.001	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
2019/07/02	2046	06/02/2020			Bond Future	117.6497	117.6497	117.6409	117.6409	(0.007)	0.0000	0.0000	0
2019/07/02	2050	01/08/2019			Bond Future	118.2798	118.2798	118.0508	118.0508	(0.194)	0.0000	0.0000	11,104
2019/07/02	2050	07/11/2019			Bond Future	120.6486	120.6486	120.4027	120.4027	(0.204)	0.0000	0.0000	0
2019/07/02	2050	06/02/2020			Bond Future	121.1361	121.1361	120.8754	120.8754	(0.215)	0.0000	0.0000	0
2019/07/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	AL37	01/08/2019			Index Future	655.4110	655.4110	654.0440	654.0440	(0.209)	0.0000	0.0000	0
2019/07/02	AL37	07/11/2019			Index Future	668.3600	668.3600	666.9010	666.9010	(0.218)	0.0000	0.0000	0
2019/07/02	AL37	06/02/2020			Index Future	681.0750	681.0750	679.5310	679.5310	(0.227)	0.0000	0.0000	0
2019/07/02	AL7T	01/08/2019			Index Future	763.9980	763.9980	761.7400	761.7400	(0.296)	0.0000	0.0000	0
2019/07/02	AL7T	07/11/2019			Index Future	779.0940	779.0940	776.7140	776.7140	(0.305)	0.0000	0.0000	0
2019/07/02	AL7T	06/02/2020			Index Future	793.9150	793.9150	791.4240	791.4240	(0.314)	0.0000	0.0000	0
2019/07/02	ALBI	01/08/2019			Index Future	684.4950	684.4950	682.9370	682.9370	(0.228)	0.0000	0.0000	990
2019/07/02	ALBI	07/11/2019			Index Future	698.0200	698.0200	696.3630	696.3630	(0.237)	0.0000	0.0000	0
2019/07/02	ALBI	06/02/2020			Index Future	711.2980	711.2980	709.5510	709.5510	(0.246)	0.0000	0.0000	0
2019/07/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	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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2019/07/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/02	ES33	01/08/2019			Bond Future	10.7488	79.5928	10.7830	79.3907	0.317	0.0000	0.0000	350
2019/07/02	ES33	07/11/2019			Bond Future	10.8636	77.3718	10.9004	77.1578	0.339	0.0000	0.0000	0
2019/07/02	ES33	06/02/2020			Bond Future	10.9679	78.8443	11.0072	78.6198	0.358	0.0000	0.0000	0
2019/07/02	ES42	01/08/2019			Bond Future	11.0787	81.0968	11.0926	81.0031	0.125	0.0000	0.0000	4,919

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2019/07/02	ES42	07/11/2019			Bond Future	11.1931	78.4340	11.2087	78.3302	0.140	0.0000	0.0000	0
2019/07/02	ES42	06/02/2020			Bond Future	11.2933	79.9271	11.3105	79.8146	0.152	0.0000	0.0000	0
2019/07/02	GOVI	01/08/2019	638.68	Call	GOVI	390,430.0000	39.0430	374,580.0000	37.4580	(4.060)	0	0	0
2019/07/02	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	GOVI	01/08/2019			GOVI	677.7230	677.7230	676.1380	676.1380	(0.234)	0.0000	0.0000	437
2019/07/02	GOVI	01/08/2019	638.69	Call	GOVI	390,330.0000	39.0330	374,480.0000	37.4480	(4.061)	0	0	0
2019/07/02	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	GOVI	01/08/2019	638.67	Call	GOVI	390,530.0000	39.0530	374,680.0000	37.4680	(4.059)	0	0	0
2019/07/02	GOVI	07/11/2019	672.90	Call	GOVI	182,130.0000	18.2130	165,290.0000	16.5290	(9.246)	0	0	0
2019/07/02	GOVI	07/11/2019			GOVI	691.1130	691.1130	689.4290	689.4290	(0.244)	0.0000	0.0000	0
2019/07/02	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	GOVI	07/11/2019	672.91	Call	GOVI	182,030.0000	18.2030	165,190.0000	16.5190	(9.251)	0	0	0
2019/07/02	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	GOVI	07/11/2019	672.92	Call	GOVI	181,930.0000	18.1930	165,090.0000	16.5090	(9.256)	0	0	0
2019/07/02	GOVI	06/02/2020	703.14	Call	GOVI	11,200.0000	1.1200	0.0000	0.0000	(100.000)	0	0	0
2019/07/02	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	6,640.0000	0.6640	100.000	0	0	0
2019/07/02	GOVI	06/02/2020			GOVI	704.2600	704.2600	702.4860	702.4860	(0.252)	0.0000	0.0000	0
2019/07/02	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	6,540.0000	0.6540	100.000	0	0	0
2019/07/02	GOVI	06/02/2020	703.15	Call	GOVI	11,100.0000	1.1100	0.0000	0.0000	(100.000)	0	0	0
2019/07/02	GOVI	06/02/2020	703.13	Call	GOVI	11,300.0000	1.1300	0.0000	0.0000	(100.000)	0	0	0
2019/07/02	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	6,440.0000	0.6440	100.000	0	0	0
2019/07/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/02	IGOV	01/08/2019			Index Future	261.7850	261.7850	261.7360	261.7360	(0.019)	0.0000	0.0000	815
2019/07/02	IGOV	07/11/2019			Index Future	267.0270	267.0270	266.9510	266.9510	(0.028)	0.0000	0.0000	218
2019/07/02	IGOV	06/02/2020			Index Future	272.1700	272.1700	272.0700	272.0700	(0.037)	0.0000	0.0000	0
2019/07/02	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/02	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/02	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/07/02	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5800	98.5800	0.010	0.0000	0.0000	0
2019/07/02	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	102.0000	102.0000	0.010	0.0000	0.0000	0
2019/07/02	IS02	21/09/2020			Interest Rate Swap	98.8200	98.8200	98.8300	98.8300	0.010	0.0000	0.0000	0
2019/07/02	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.4600	95.4600	0.010	0.0000	0.0000	0
2019/07/02	IS05	16/03/2021			Interest Rate Swap	94.4500	94.4500	94.4700	94.4700	0.021	0.0000	0.0000	0
2019/07/02	IS05	15/06/2021			Interest Rate Swap	93.4200	93.4200	93.4400	93.4400	0.021	0.0000	0.0000	0
2019/07/02	IS05	21/09/2021			Interest Rate Swap	93.3600	93.3600	93.3800	93.3800	0.021	0.0000	0.0000	0
2019/07/02	IS05	21/12/2021			Interest Rate Swap	95.3500	95.3500	95.3800	95.3800	0.031	0.0000	0.0000	51
2019/07/02	IS05	15/03/2022			Interest Rate Swap	95.3000	95.3000	95.3300	95.3300	0.031	0.0000	0.0000	0
2019/07/02	IS05	21/06/2022			Interest Rate Swap	96.2900	96.2900	96.3200	96.3200	0.031	0.0000	0.0000	0
2019/07/02	IS05	20/09/2022			Interest Rate Swap	100.0400	100.0400	100.0800	100.0800	0.040	0.0000	0.0000	0
2019/07/02	IS05	20/12/2022			Interest Rate Swap	101.1200	101.1200	101.1700	101.1700	0.049	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
2019/07/02	IS05	22/03/2023			Interest Rate Swap	94.2500	94.2500	94.3100	94.3100	0.064	0.0000	0.0000	0
2019/07/02	IS05	20/06/2023			Interest Rate Swap	100.1800	100.1800	100.2600	100.2600	0.080	0.0000	0.0000	0
2019/07/02	IS05	19/09/2023			Interest Rate Swap	95.4900	95.4900	95.5900	95.5900	0.105	0.0000	0.0000	0
2019/07/02	IS10	17/12/2025			Interest Rate Swap	91.2500	91.2500	91.4000	91.4000	0.164	0.0000	0.0000	0
2019/07/02	IS10	16/03/2026			Interest Rate Swap	88.1200	88.1200	88.2800	88.2800	0.182	0.0000	0.0000	0
2019/07/02	IS10	15/06/2026			Interest Rate Swap	86.7700	86.7700	86.9300	86.9300	0.184	0.0000	0.0000	0
2019/07/02	IS10	21/09/2026			Interest Rate Swap	88.9100	88.9100	89.0600	89.0600	0.169	0.0000	0.0000	0
2019/07/02	IS10	21/12/2026			Interest Rate Swap	92.7300	92.7300	92.8800	92.8800	0.162	0.0000	0.0000	0
2019/07/02	IS10	15/03/2027			Interest Rate Swap	91.2100	91.2100	91.3800	91.3800	0.186	0.0000	0.0000	0
2019/07/02	IS10	21/06/2027			Interest Rate Swap	93.2900	93.2900	93.4500	93.4500	0.172	0.0000	0.0000	0
2019/07/02	IS10	20/09/2027			Interest Rate Swap	98.8000	98.8000	98.9700	98.9700	0.172	0.0000	0.0000	0
2019/07/02	IS10	20/12/2027			Interest Rate Swap	99.1300	99.1300	99.3100	99.3100	0.182	0.0000	0.0000	0
2019/07/02	IS10	22/03/2028			Interest Rate Swap	92.4800	92.4800	92.6600	92.6600	0.195	0.0000	0.0000	0
2019/07/02	IS10	20/06/2028			Interest Rate Swap	99.8000	99.8000	99.9800	99.9800	0.180	0.0000	0.0000	0
2019/07/02	IS10	19/09/2028			Interest Rate Swap	93.2100	93.2100	93.4000	93.4000	0.204	0.0000	0.0000	0
2019/07/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/02	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/02	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/02	R023	01/08/2019	8.95	Call	Bond Future	5,170.3000	5.1703	4,962.5800	4.9626	(4.018)	0	0	0
2019/07/02	R023	01/08/2019			Bond Future	7.2425	104.9114	7.3090	104.7037	0.919	0.0000	0.0000	57,435
2019/07/02	R023	01/08/2019	8.93	Call	Bond Future	5,111.6400	5.1116	4,903.9200	4.9039	(4.064)	0	0	0
2019/07/02	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R023	01/08/2019	8.94	Call	Bond Future	5,140.9700	5.1410	4,933.2500	4.9332	(4.040)	0	0	0
2019/07/02	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R023	07/11/2019	7.98	Call	Bond Future	2,314.7500	2.3147	2,124.8700	2.1249	(8.203)	0	0	0
2019/07/02	R023	07/11/2019			Bond Future	7.2286	103.0525	7.3049	102.8303	1.055	0.0000	0.0000	0
2019/07/02	R023	07/11/2019	7.99	Call	Bond Future	2,340.8000	2.3408	2,150.3900	2.1504	(8.134)	0	0	0
2019/07/02	R023	07/11/2019	7.98	Put	Bond Future	151.2000	0.1512	183.6000	0.1836	21.429	0	0	0
2019/07/02	R023	07/11/2019	7.99	Put	Bond Future	148.8500	0.1488	180.7200	0.1807	21.411	0	0	0
2019/07/02	R023	07/11/2019	8.00	Call	Bond Future	2,366.7500	2.3668	2,175.8200	2.1758	(8.067)	0	0	0
2019/07/02	R023	07/11/2019	8.00	Put	Bond Future	146.4000	0.1464	177.7500	0.1777	21.414	0	0	0
2019/07/02	R023	06/02/2020	7.54	Call	Bond Future	1,468.2900	1.4683	1,314.6200	1.3146	(10.466)	0	0	0
2019/07/02	R023	06/02/2020			Bond Future	7.1899	105.0136	7.2766	104.7784	1.205	0.0000	0.0000	0
2019/07/02	R023	06/02/2020	7.52	Call	Bond Future	1,427.5700	1.4276	1,275.7700	1.2758	(10.633)	0	0	0
2019/07/02	R023	06/02/2020	7.52	Put	Bond Future	534.9400	0.5349	618.4100	0.6184	15.604	0	0	0
2019/07/02	R023	06/02/2020	7.54	Put	Bond Future	521.8800	0.5219	603.4800	0.6035	15.636	0	0	0
2019/07/02	R023	06/02/2020	7.53	Call	Bond Future	1,447.7300	1.4477	1,294.9900	1.2950	(10.550)	0	0	0
2019/07/02	R023	06/02/2020	7.53	Put	Bond Future	528.2100	0.5282	610.7400	0.6107	15.624	0	0	0
2019/07/02	R035	01/08/2019	10.23	Call	Bond Future	5,575.4500	5.5754	5,315.6900	5.3157	(4.659)	0	0	0
2019/07/02	R035	01/08/2019	10.22	Put	Bond Future	72.3200	0.0723	80.4000	0.0804	11.173	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
2019/07/02	R035	01/08/2019			Bond Future	9.4884	98.8847	9.5229	98.6172	0.364	0.0000	0.0000	66,587
2019/07/02	R035	01/08/2019	10.24	Call	Bond Future	5,643.4400	5.6434	5,383.3200	5.3833	(4.609)	0	0	0
2019/07/02	R035	01/08/2019	10.24	Put	Bond Future	66.2400	0.0662	73.6000	0.0736	11.111	0	0	0
2019/07/02	R035	01/08/2019	10.23	Put	Bond Future	69.2300	0.0692	76.9500	0.0770	11.151	0	0	0
2019/07/02	R035	01/08/2019	10.22	Call	Bond Future	5,507.4700	5.5075	5,248.0700	5.2481	(4.710)	0	0	0
2019/07/02	R035	07/11/2019	10.21	Put	Bond Future	964.6500	0.9647	1,022.8000	1.0228	6.028	0	0	3,500
2019/07/02	R035	07/11/2019	9.88	Call	Bond Future	3,982.1200	3.9821	3,788.9800	3.7890	(4.850)	0	0	0
2019/07/02	R035	07/11/2019	9.89	Call	Bond Future	4,032.7100	4.0327	3,838.4600	3.8385	(4.817)	0	0	0
2019/07/02	R035	07/11/2019	9.87	Put	Bond Future	1,587.6700	1.5877	1,678.3100	1.6783	5.709	0	0	0
2019/07/02	R035	07/11/2019			Bond Future	9.5575	96.3360	9.5945	96.0533	0.388	0.0000	0.0000	0
2019/07/02	R035	07/11/2019	8.92	Put	Bond Future	5,673.9600	5.6740	5,896.1300	5.8961	3.916	0	0	0
2019/07/02	R035	07/11/2019	8.92	Call	Bond Future	615.2400	0.6152	554.7600	0.5548	(9.830)	0	0	3,500
2019/07/02	R035	07/11/2019	9.52	Put	Bond Future	2,648.4000	2.6484	2,784.1000	2.7841	5.124	0	0	0
2019/07/02	R035	07/11/2019	9.52	Call	Bond Future	2,361.6000	2.3616	2,214.6500	2.2147	(6.222)	0	0	3,500
2019/07/02	R035	07/11/2019	9.89	Put	Bond Future	1,541.5500	1.5416	1,629.9500	1.6300	5.734	0	0	0
2019/07/02	R035	07/11/2019	9.87	Call	Bond Future	3,931.7500	3.9318	3,739.7400	3.7397	(4.884)	0	0	0
2019/07/02	R035	07/11/2019	10.21	Call	Bond Future	5,762.8400	5.7628	5,538.3400	5.5383	(3.896)	0	0	0
2019/07/02	R035	07/11/2019	9.88	Put	Bond Future	1,564.4600	1.5645	1,653.9700	1.6540	5.721	0	0	0
2019/07/02	R035	06/02/2020	9.60	Call	Bond Future	3,207.6600	3.2077	3,051.2400	3.0512	(4.876)	0	0	0
2019/07/02	R035	06/02/2020	9.61	Put	Bond Future	3,304.2200	3.3042	3,442.8900	3.4429	4.197	0	0	0
2019/07/02	R035	06/02/2020			Bond Future	9.6176	98.1693	9.6570	97.8731	0.410	0.0000	0.0000	0
2019/07/02	R035	06/02/2020	9.60	Put	Bond Future	3,340.1900	3.3402	3,479.9600	3.4800	4.184	0	0	0
2019/07/02	R035	06/02/2020	9.61	Call	Bond Future	3,247.1100	3.2471	3,089.5900	3.0896	(4.851)	0	0	0
2019/07/02	R035	06/02/2020	9.59	Call	Bond Future	3,168.4400	3.1684	3,013.1300	3.0131	(4.902)	0	0	0
2019/07/02	R035	06/02/2020	9.59	Put	Bond Future	3,376.4800	3.3765	3,517.3600	3.5174	4.172	0	0	0
2019/07/02	R186	01/08/2019	9.54	Call	Bond Future	8,023.1200	8.0231	7,696.6500	7.6966	(4.069)	0	0	0
2019/07/02	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/02	R186	01/08/2019	8.55	Put	Bond Future	120.7200	0.1207	155.5000	0.1555	28.810	0	0	0
2019/07/02	R186	01/08/2019	8.38	Call	Bond Future	1,804.7600	1.8048	1,548.6200	1.5486	(14.192)	0	0	0
2019/07/02	R186	01/08/2019			Bond Future	8.1186	114.3215	8.1739	113.9950	0.681	0.0000	0.0000	129,393
2019/07/02	R186	01/08/2019	9.52	Call	Bond Future	7,915.4600	7.9155	7,588.9900	7.5890	(4.124)	0	0	0
2019/07/02	R186	01/08/2019	9.52	Put	Bond Future	0.1000	0.0001	0.1400	0.0001	40.000	0	0	0
2019/07/02	R186	01/08/2019	8.30	Put	Bond Future	385.3400	0.3853	479.1300	0.4791	24.340	0	0	0
2019/07/02	R186	01/08/2019	8.30	Call	Bond Future	1,452.1700	1.4522	1,219.4500	1.2194	(16.026)	0	0	6,000
2019/07/02	R186	01/08/2019	9.05	Put	Bond Future	6.6300	0.0066	8.8800	0.0089	33.937	0	0	0
2019/07/02	R186	01/08/2019	9.05	Call	Bond Future	5,349.6700	5.3497	5,025.4100	5.0254	(6.061)	0	0	6,000
2019/07/02	R186	01/08/2019	9.54	Put	Bond Future	0.0800	0.0001	0.1200	0.0001	50.000	0	0	0
2019/07/02	R186	01/08/2019	10.08	Call	Bond Future	10,876.9100	10.8769	10,550.4000	10.5504	(3.002)	0	0	0
2019/07/02	R186	01/08/2019	8.55	Call	Bond Future	2,636.9500	2.6369	2,345.2200	2.3452	(11.063)	0	0	0
2019/07/02	R186	01/08/2019	8.38	Put	Bond Future	271.4600	0.2715	341.8300	0.3418	25.923	0	0	0
2019/07/02	R186	01/08/2019	8.70	Put	Bond Future	55.5200	0.0555	72.5600	0.0726	30.692	0	0	3,100
2019/07/02	R186	01/08/2019	9.53	Call	Bond Future	7,969.3100	7.9693	7,642.8400	7.6428	(4.097)	0	0	0
2019/07/02	R186	01/08/2019	9.53	Put	Bond Future	0.0900	0.0001	0.1300	0.0001	44.444	0	0	0
2019/07/02	R186	01/08/2019	9.22	Call	Bond Future	6,284.4800	6.2845	5,958.5800	5.9586	(5.186)	0	0	0
2019/07/02	R186	01/08/2019	9.22	Put	Bond Future	1.6900	0.0017	2.3000	0.0023	36.095	0	0	0
2019/07/02	R186	01/08/2019	8.70	Call	Bond Future	3,429.7700	3.4298	3,120.3000	3.1203	(9.023)	0	0	0
2019/07/02	R186	07/11/2019	8.94	Call	Bond Future	4,751.5000	4.7515	4,458.3700	4.4584	(6.169)	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
2019/07/02	R186	07/11/2019	8.20	Call	Bond Future	1,726.8100	1.7268	1,542.8600	1.5429	(10.653)	0	0	0
2019/07/02	R186	07/11/2019	8.23	Call	Bond Future	1,821.6400	1.8216	1,631.7900	1.6318	(10.422)	0	0	5,000
2019/07/02	R186	07/11/2019			Bond Future	8.1540	116.5805	8.2143	116.2359	0.739	0.0000	0.0000	5,960
2019/07/02	R186	07/11/2019	8.94	Put	Bond Future	359.9400	0.3599	411.4300	0.4114	14.305	0	0	0
2019/07/02	R186	07/11/2019	8.73	Call	Bond Future	3,779.7800	3.7798	3,508.7200	3.5087	(7.171)	0	0	0
2019/07/02	R186	07/11/2019	8.73	Put	Bond Future	539.6600	0.5397	613.2200	0.6132	13.631	0	0	5,000
2019/07/02	R186	07/11/2019	8.20	Put	Bond Future	1,463.7600	1.4638	1,624.4300	1.6244	10.977	0	0	7,500
2019/07/02	R186	07/11/2019	8.95	Call	Bond Future	4,798.9700	4.7990	4,504.9600	4.5050	(6.127)	0	0	0
2019/07/02	R186	07/11/2019	8.96	Put	Bond Future	346.1600	0.3462	395.8800	0.3959	14.363	0	0	0
2019/07/02	R186	07/11/2019	8.23	Put	Bond Future	1,387.3100	1.3873	1,542.0800	1.5421	11.156	0	0	0
2019/07/02	R186	07/11/2019	8.95	Put	Bond Future	352.9800	0.3530	403.5900	0.4036	14.338	0	0	0
2019/07/02	R186	07/11/2019	8.96	Call	Bond Future	4,846.5600	4.8466	4,551.6600	4.5517	(6.085)	0	0	0
2019/07/02	R186	06/02/2020	8.57	Call	Bond Future	3,470.9300	3.4709	3,232.0600	3.2321	(6.882)	0	0	0
2019/07/02	R186	06/02/2020			Bond Future	8.1753	113.4921	8.2403	113.1314	0.795	0.0000	0.0000	0
2019/07/02	R186	06/02/2020	8.55	Call	Bond Future	3,394.4400	3.3944	3,158.0500	3.1581	(6.964)	0	0	0
2019/07/02	R186	06/02/2020	8.55	Put	Bond Future	1,334.5000	1.3345	1,458.8900	1.4589	9.321	0	0	0
2019/07/02	R186	06/02/2020	8.57	Put	Bond Future	1,302.4200	1.3024	1,424.3300	1.4243	9.360	0	0	0
2019/07/02	R186	06/02/2020	8.56	Call	Bond Future	3,432.6100	3.4326	3,194.9800	3.1950	(6.923)	0	0	0
2019/07/02	R186	06/02/2020	8.56	Put	Bond Future	1,318.3700	1.3184	1,441.5200	1.4415	9.341	0	0	0
2019/07/02	R197	01/08/2019			Bond Future	302.8312	302.8312	302.8592	302.8592	0.009	0.0000	0.0000	2,507
2019/07/02	R197	07/11/2019			Bond Future	308.8955	308.8955	308.8932	308.8932	(0.001)	0.0000	0.0000	0
2019/07/02	R197	06/02/2020			Bond Future	307.1830	307.1830	307.1549	307.1549	(0.009)	0.0000	0.0000	0
2019/07/02	R202	01/08/2019			Bond Future	233.3824	233.3824	233.4072	233.4072	0.011	0.0000	0.0000	9,515
2019/07/02	R202	07/11/2019			Bond Future	238.0559	238.0559	238.0574	238.0574	0.001	0.0000	0.0000	0
2019/07/02	R202	06/02/2020			Bond Future	238.5715	238.5715	238.5531	238.5531	(0.008)	0.0000	0.0000	0
2019/07/02	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R207	01/08/2019	7.33	Call	Bond Future	561.8900	0.5619	559.6300	0.5596	(0.402)	0	0	0
2019/07/02	R207	01/08/2019			Bond Future	6.0348	100.9219	6.0400	100.9196	0.086	0.0000	0.0000	4,891
2019/07/02	R207	01/08/2019	7.34	Call	Bond Future	566.2100	0.5662	563.9500	0.5640	(0.399)	0	0	0
2019/07/02	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R207	01/08/2019	7.35	Call	Bond Future	570.5200	0.5705	568.2600	0.5683	(0.396)	0	0	0
2019/07/02	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R207	07/11/2019	2.08	Put	Bond Future	332.2600	0.3323	344.9400	0.3449	3.816	0	0	0
2019/07/02	R207	07/11/2019			Bond Future	3.9279	102.9162	3.9987	102.9035	1.801	0.0000	0.0000	0
2019/07/02	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R207	07/11/2019	2.07	Put	Bond Future	334.0600	0.3341	346.7400	0.3467	3.796	0	0	0
2019/07/02	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R207	07/11/2019	2.06	Put	Bond Future	335.8700	0.3359	348.5500	0.3485	3.775	0	0	0
2019/07/02	R208	01/08/2019	8.16	Call	Bond Future	2,882.8000	2.8828	2,897.7500	2.8977	0.519	0	0	0
2019/07/02	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R208	01/08/2019			Bond Future	6.2691	103.0927	6.2595	103.1076	(0.153)	0.0000	0.0000	10,796
2019/07/02	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R208	01/08/2019	8.17	Call	Bond Future	2,897.7500	2.8977	2,912.7000	2.9127	0.516	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
2019/07/02	R208	01/08/2019	8.15	Call	Bond Future	2,867.8500	2.8679	2,882.8000	2.8828	0.521	0	0	0
2019/07/02	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/02	R208	07/11/2019	6.83	Call	Bond Future	1,077.2900	1.0773	1,081.2200	1.0812	0.365	0	0	0
2019/07/02	R208	07/11/2019	6.82	Put	Bond Future	31.2600	0.0313	30.3700	0.0304	(2.847)	0	0	0
2019/07/02	R208	07/11/2019			Bond Future	6.0300	101.7256	6.0263	101.7304	(0.060)	0.0000	0.0000	0
2019/07/02	R208	07/11/2019	6.84	Call	Bond Future	1,089.7200	1.0897	1,093.6500	1.0936	0.361	0	0	0
2019/07/02	R208	07/11/2019	6.84	Put	Bond Future	30.1400	0.0301	29.2700	0.0293	(2.887)	0	0	0
2019/07/02	R208	07/11/2019	6.83	Put	Bond Future	30.6900	0.0307	29.8200	0.0298	(2.835)	0	0	0
2019/07/02	R208	07/11/2019	6.82	Call	Bond Future	1,064.8700	1.0649	1,068.7800	1.0688	0.367	0	0	0
2019/07/02	R208	06/02/2020	6.13	Put	Bond Future	65.1100	0.0651	65.4500	0.0654	0.522	0	0	0
2019/07/02	R208	06/02/2020	6.12	Call	Bond Future	586.4700	0.5865	583.0700	0.5831	(0.580)	0	0	0
2019/07/02	R208	06/02/2020			Bond Future	5.6431	103.6616	5.6465	103.6578	0.061	0.0000	0.0000	0
2019/07/02	R208	06/02/2020	6.13	Call	Bond Future	596.1000	0.5961	592.6900	0.5927	(0.572)	0	0	0
2019/07/02	R208	06/02/2020	6.12	Put	Bond Future	66.3500	0.0663	66.7000	0.0667	0.528	0	0	0
2019/07/02	R208	06/02/2020	6.14	Call	Bond Future	605.7500	0.6058	602.3300	0.6023	(0.565)	0	0	0
2019/07/02	R208	06/02/2020	6.14	Put	Bond Future	63.9000	0.0639	64.2300	0.0642	0.516	0	0	0
2019/07/02	R209	01/08/2019	10.17	Call	Bond Future	4,502.7900	4.5028	4,281.9100	4.2819	(4.905)	0	0	0
2019/07/02	R209	01/08/2019	10.15	Put	Bond Future	78.6500	0.0787	87.5200	0.0875	11.278	0	0	0
2019/07/02	R209	01/08/2019	9.30	Call	Bond Future	546.5500	0.5466	459.8200	0.4598	(15.869)	0	0	7,560
2019/07/02	R209	01/08/2019			Bond Future	9.4712	75.4454	9.5058	75.2164	0.365	0.0000	0.0000	89,403
2019/07/02	R209	01/08/2019	10.17	Put	Bond Future	72.1400	0.0721	80.2400	0.0802	11.228	0	0	0
2019/07/02	R209	01/08/2019	10.15	Call	Bond Future	4,388.0100	4.3880	4,167.9000	4.1679	(5.016)	0	0	0
2019/07/02	R209	01/08/2019	10.16	Put	Bond Future	75.3300	0.0753	83.8100	0.0838	11.257	0	0	0
2019/07/02	R209	01/08/2019	9.30	Put	Bond Future	1,695.4800	1.6955	1,837.7300	1.8377	8.390	0	0	0
2019/07/02	R209	01/08/2019	9.80	Put	Bond Future	326.3800	0.3264	363.4300	0.3634	11.352	0	0	0
2019/07/02	R209	01/08/2019	10.16	Call	Bond Future	4,445.3700	4.4454	4,224.8700	4.2249	(4.960)	0	0	0
2019/07/02	R209	01/08/2019	9.80	Call	Bond Future	2,461.3400	2.4613	2,269.4100	2.2694	(7.798)	0	0	7,560
2019/07/02	R209	01/08/2019	10.46	Call	Bond Future	6,173.5800	6.1736	5,946.5100	5.9465	(3.678)	0	0	0
2019/07/02	R209	01/08/2019	10.46	Put	Bond Future	19.0000	0.0190	20.9100	0.0209	10.053	0	0	7,560
2019/07/02	R209	07/11/2019	9.82	Call	Bond Future	3,281.8900	3.2819	3,120.1500	3.1201	(4.928)	0	0	0
2019/07/02	R209	07/11/2019			Bond Future	9.5312	73.7842	9.5681	73.5431	0.387	0.0000	0.0000	0
2019/07/02	R209	07/11/2019	9.80	Call	Bond Future	3,197.3500	3.1974	3,037.5800	3.0376	(4.997)	0	0	0
2019/07/02	R209	07/11/2019	9.80	Put	Bond Future	1,465.6200	1.4656	1,546.9100	1.5469	5.546	0	0	0
2019/07/02	R209	07/11/2019	9.82	Put	Bond Future	1,423.7000	1.4237	1,503.0200	1.5030	5.571	0	0	0
2019/07/02	R209	07/11/2019	9.81	Call	Bond Future	3,239.5200	3.2395	3,078.7600	3.0788	(4.962)	0	0	0
2019/07/02	R209	07/11/2019	9.81	Put	Bond Future	1,444.5200	1.4445	1,524.8200	1.5248	5.559	0	0	0
2019/07/02	R209	06/02/2020	9.52	Put	Bond Future	3,053.9700	3.0540	3,176.0700	3.1761	3.998	0	0	0
2019/07/02	R209	06/02/2020			Bond Future	9.5810	75.1885	9.6199	74.9366	0.406	0.0000	0.0000	0
2019/07/02	R209	06/02/2020	9.51	Call	Bond Future	2,623.9400	2.6239	2,495.0800	2.4951	(4.911)	0	0	0
2019/07/02	R209	06/02/2020	9.51	Put	Bond Future	3,086.4600	3.0865	3,209.5000	3.2095	3.986	0	0	0
2019/07/02	R209	06/02/2020	9.52	Call	Bond Future	2,656.8800	2.6569	2,527.0800	2.5271	(4.885)	0	0	0
2019/07/02	R209	06/02/2020	9.50	Call	Bond Future	2,591.2000	2.5912	2,463.2700	2.4633	(4.937)	0	0	0
2019/07/02	R209	06/02/2020	9.50	Put	Bond Future	3,119.2400	3.1192	3,243.2100	3.2432	3.974	0	0	0
2019/07/02	R210	01/08/2019			Bond Future	191.2196	191.2196	191.2389	191.2389	0.010	0.0000	0.0000	2,142
2019/07/02	R210	07/11/2019			Bond Future	192.4422	192.4422	192.4424	192.4424	0.000	0.0000	0.0000	0
2019/07/02	R210	06/02/2020			Bond Future	196.1494	196.1494	196.1334	196.1334	(0.008)	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
2019/07/02	R212	01/08/2019			Bond Future	160.2097	160.2097	160.2235	160.2235	0.009	0.0000	0.0000	6,690
2019/07/02	R212	07/11/2019			Bond Future	163.4180	163.4180	163.4157	163.4157	(0.001)	0.0000	0.0000	0
2019/07/02	R212	06/02/2020			Bond Future	164.3198	164.3198	164.3037	164.3037	(0.010)	0.0000	0.0000	0
2019/07/02	R213	01/08/2019	9.99	Put	Bond Future	16.0300	0.0160	19.0100	0.0190	18.590	0	0	0
2019/07/02	R213	01/08/2019	9.98	Call	Bond Future	5,746.1900	5.7462	5,464.0700	5.4641	(4.910)	0	0	0
2019/07/02	R213	01/08/2019			Bond Future	9.0402	88.5625	9.0849	88.2773	0.495	0.0000	0.0000	17,384
2019/07/02	R213	01/08/2019	9.99	Call	Bond Future	5,803.4900	5.8035	5,521.2100	5.5212	(4.864)	0	0	0
2019/07/02	R213	01/08/2019	9.98	Put	Bond Future	16.8800	0.0169	20.0200	0.0200	18.602	0	0	0
2019/07/02	R213	01/08/2019	10.00	Call	Bond Future	5,860.7700	5.8608	5,578.3300	5.5783	(4.819)	0	0	0
2019/07/02	R213	01/08/2019	10.00	Put	Bond Future	15.2200	0.0152	18.0400	0.0180	18.528	0	0	0
2019/07/02	R213	07/11/2019	9.59	Put	Bond Future	871.6700	0.8717	947.9500	0.9480	8.751	0	0	0
2019/07/02	R213	07/11/2019	9.58	Call	Bond Future	3,830.3700	3.8304	3,607.9800	3.6080	(5.806)	0	0	0
2019/07/02	R213	07/11/2019			Bond Future	9.0997	86.7611	9.1476	86.4614	0.526	0.0000	0.0000	3,080
2019/07/02	R213	07/11/2019	9.59	Call	Bond Future	3,875.7900	3.8758	3,652.3300	3.6523	(5.766)	0	0	0
2019/07/02	R213	07/11/2019	9.58	Put	Bond Future	886.1100	0.8861	963.4600	0.9635	8.729	0	0	0
2019/07/02	R213	07/11/2019	9.60	Call	Bond Future	3,921.3800	3.9214	3,696.8300	3.6968	(5.726)	0	0	0
2019/07/02	R213	07/11/2019	9.60	Put	Bond Future	857.4700	0.8575	932.6600	0.9327	8.769	0	0	0
2019/07/02	R213	06/02/2020	9.27	Call	Bond Future	3,035.0600	3.0351	2,857.1300	2.8571	(5.862)	0	0	0
2019/07/02	R213	06/02/2020	9.26	Put	Bond Future	2,324.8300	2.3248	2,460.7800	2.4608	5.848	0	0	0
2019/07/02	R213	06/02/2020			Bond Future	9.1501	88.4122	9.2009	88.0995	0.555	0.0000	0.0000	0
2019/07/02	R213	06/02/2020	9.28	Call	Bond Future	3,070.6900	3.0707	2,891.6300	2.8916	(5.831)	0	0	0
2019/07/02	R213	06/02/2020	9.28	Put	Bond Future	2,273.5800	2.2736	2,407.2600	2.4073	5.880	0	0	0
2019/07/02	R213	06/02/2020	9.27	Put	Bond Future	2,298.9500	2.2990	2,433.7600	2.4338	5.864	0	0	0
2019/07/02	R213	06/02/2020	9.26	Call	Bond Future	2,999.8800	2.9999	2,823.0900	2.8231	(5.893)	0	0	0
2019/07/02	R214	01/08/2019	10.34	Put	Bond Future	121.7000	0.1217	125.3300	0.1253	2.983	0	0	0
2019/07/02	R214	01/08/2019			Bond Future	9.7219	73.9360	9.7413	73.8027	0.200	0.0000	0.0000	10,625
2019/07/02	R214	01/08/2019	10.33	Call	Bond Future	4,116.8500	4.1169	3,987.4800	3.9875	(3.142)	0	0	0
2019/07/02	R214	01/08/2019	10.33	Put	Bond Future	126.6000	0.1266	130.4500	0.1304	3.041	0	0	0
2019/07/02	R214	01/08/2019	10.34	Call	Bond Future	4,174.5500	4.1745	4,044.9600	4.0450	(3.104)	0	0	0
2019/07/02	R214	01/08/2019	10.32	Call	Bond Future	4,059.2900	4.0593	3,930.1400	3.9301	(3.182)	0	0	0
2019/07/02	R214	01/08/2019	10.32	Put	Bond Future	131.7300	0.1317	135.8000	0.1358	3.090	0	0	0
2019/07/02	R214	07/11/2019	10.02	Put	Bond Future	1,594.7500	1.5947	1,640.9000	1.6409	2.894	0	0	0
2019/07/02	R214	07/11/2019			Bond Future	9.7864	72.0992	9.8076	71.9560	0.216	0.0000	0.0000	0
2019/07/02	R214	07/11/2019	10.01	Call	Bond Future	3,112.1100	3.1121	3,015.6300	3.0156	(3.100)	0	0	0
2019/07/02	R214	07/11/2019	10.01	Put	Bond Future	1,618.9300	1.6189	1,665.6800	1.6657	2.888	0	0	0
2019/07/02	R214	07/11/2019	10.02	Call	Bond Future	3,153.5500	3.1536	3,056.4700	3.0565	(3.078)	0	0	0
2019/07/02	R214	07/11/2019	10.00	Call	Bond Future	3,070.8900	3.0709	2,975.0200	2.9750	(3.122)	0	0	0
2019/07/02	R214	07/11/2019	10.00	Put	Bond Future	1,643.4200	1.6434	1,690.7800	1.6908	2.882	0	0	0
2019/07/02	R214	06/02/2020	9.73	Call	Bond Future	2,656.9200	2.6569	2,577.6700	2.5777	(2.983)	0	0	0
2019/07/02	R214	06/02/2020			Bond Future	9.8428	73.4713	9.8655	73.3192	0.230	0.0000	0.0000	0
2019/07/02	R214	06/02/2020	9.71	Call	Bond Future	2,589.2600	2.5893	2,511.1500	2.5112	(3.017)	0	0	0
2019/07/02	R214	06/02/2020	9.71	Put	Bond Future	3,491.1500	3.4912	3,565.1400	3.5651	2.119	0	0	0
2019/07/02	R214	06/02/2020	9.73	Put	Bond Future	3,421.8300	3.4218	3,494.6800	3.4947	2.129	0	0	0
2019/07/02	R214	06/02/2020	9.72	Call	Bond Future	2,622.8700	2.6229	2,544.1900	2.5442	(3.000)	0	0	0
2019/07/02	R214	06/02/2020	9.72	Put	Bond Future	3,456.2200	3.4562	3,529.6400	3.5296	2.124	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
2019/07/02	R248	01/08/2019	10.35	Call	Bond Future	5,352.9500	5.3529	5,227.2000	5.2272	(2.349)	0	0	0
2019/07/02	R248	01/08/2019	10.34	Put	Bond Future	140.9500	0.1410	141.8900	0.1419	0.667	0	0	0
2019/07/02	R248	01/08/2019			Bond Future	9.7268	94.3917	9.7412	94.2651	0.148	0.0000	0.0000	102,489
2019/07/02	R248	01/08/2019	10.36	Call	Bond Future	5,426.8400	5.4268	5,300.9700	5.3010	(2.319)	0	0	0
2019/07/02	R248	01/08/2019	10.36	Put	Bond Future	129.7000	0.1297	130.3900	0.1304	0.532	0	0	0
2019/07/02	R248	01/08/2019	10.35	Put	Bond Future	135.2200	0.1352	136.0300	0.1360	0.599	0	0	0
2019/07/02	R248	01/08/2019	10.34	Call	Bond Future	5,279.1500	5.2791	5,153.5300	5.1535	(2.380)	0	0	0
2019/07/02	R248	07/11/2019	10.02	Call	Bond Future	3,913.9400	3.9139	3,817.4700	3.8175	(2.465)	0	0	0
2019/07/02	R248	07/11/2019	10.01	Put	Bond Future	1,988.0400	1.9880	2,030.6700	2.0307	2.144	0	0	0
2019/07/02	R248	07/11/2019			Bond Future	9.7911	91.8176	9.8070	91.6791	0.163	0.0000	0.0000	2,048
2019/07/02	R248	07/11/2019	10.03	Call	Bond Future	3,967.1700	3.9672	3,870.1000	3.8701	(2.447)	0	0	0
2019/07/02	R248	07/11/2019	10.03	Put	Bond Future	1,926.7400	1.9267	1,968.1700	1.9682	2.150	0	0	0
2019/07/02	R248	07/11/2019	10.02	Put	Bond Future	1,957.2800	1.9573	1,999.3100	1.9993	2.147	0	0	0
2019/07/02	R248	07/11/2019	10.01	Call	Bond Future	3,860.7800	3.8608	3,764.9100	3.7649	(2.483)	0	0	0
2019/07/02	R248	06/02/2020	9.71	Put	Bond Future	4,354.7500	4.3548	4,425.9700	4.4260	1.635	0	0	0
2019/07/02	R248	06/02/2020			Bond Future	9.8472	93.5650	9.8645	93.4161	0.176	0.0000	0.0000	0
2019/07/02	R248	06/02/2020	9.71	Call	Bond Future	3,159.2200	3.1592	3,081.5000	3.0815	(2.460)	0	0	0
2019/07/02	R248	06/02/2020	9.70	Put	Bond Future	4,400.3500	4.4004	4,472.1500	4.4721	1.632	0	0	0
2019/07/02	R248	06/02/2020	9.72	Call	Bond Future	3,202.1400	3.2021	3,123.8300	3.1238	(2.446)	0	0	0
2019/07/02	R248	06/02/2020	9.72	Put	Bond Future	4,309.5700	4.3096	4,380.2000	4.3802	1.639	0	0	0
2019/07/02	R248	06/02/2020	9.70	Call	Bond Future	3,116.5800	3.1166	3,039.4400	3.0394	(2.475)	0	0	0

Total

945735