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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/06/2019 TO 13/06/2019

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
2019/06/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	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
2019/06/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	2025	01/08/2019			Bond Future	135.7886	135.7886	135.6316	135.6316	(0.116)	0.0000	0.0000	1,622
2019/06/13	2025	07/11/2019			Bond Future	138.5231	138.5231	138.3628	138.3628	(0.116)	0.0000	0.0000	0
2019/06/13	2025	06/02/2020			Bond Future	139.7260	139.7260	139.5624	139.5624	(0.117)	0.0000	0.0000	0
2019/06/13	2029	01/08/2019			Bond Future	102.9924	102.9924	102.5597	102.5597	(0.420)	0.0000	0.0000	4,132
2019/06/13	2029	07/11/2019			Bond Future	103.9720	103.9720	103.5305	103.5305	(0.425)	0.0000	0.0000	0
2019/06/13	2029	06/02/2020			Bond Future	105.9815	105.9815	105.5312	105.5312	(0.425)	0.0000	0.0000	0
2019/06/13	2030	01/08/2019	9.91	Put	Bond Future	147.8700	0.1479	155.9200	0.1559	5.444	0	0	0
2019/06/13	2030	01/08/2019	9.15	Put	Bond Future	1,218.9000	1.2189	1,282.3300	1.2823	5.204	0	0	0
2019/06/13	2030	01/08/2019	9.68	Call	Bond Future	3,674.2500	3.6743	3,534.8300	3.5348	(3.795)	0	0	0
2019/06/13	2030	01/08/2019	8.67	Put	Bond Future	3,248.8000	3.2488	3,372.2100	3.3722	3.799	0	0	0
2019/06/13	2030	01/08/2019			Bond Future	9.1317	92.5944	9.1564	92.4383	0.271	0.0000	0.0000	53,419
2019/06/13	2030	01/08/2019	8.35	Put	Bond Future	5,169.8100	5.1698	5,317.2000	5.3172	2.851	0	0	0
2019/06/13	2030	01/08/2019	8.35	Call	Bond Future	49.9900	0.0500	41.2800	0.0413	(17.423)	0	0	2,025
2019/06/13	2030	01/08/2019	9.22	Put	Bond Future	1,024.6500	1.0247	1,079.6300	1.0796	5.366	0	0	0
2019/06/13	2030	01/08/2019	9.22	Call	Bond Future	1,580.4000	1.5804	1,479.2800	1.4793	(6.398)	0	0	5,400
2019/06/13	2030	01/08/2019	9.69	Call	Bond Future	3,725.9900	3.7260	3,586.0800	3.5861	(3.755)	0	0	0
2019/06/13	2030	01/08/2019	9.69	Put	Bond Future	285.8000	0.2858	301.9900	0.3020	5.665	0	0	5,400
2019/06/13	2030	01/08/2019	9.91	Call	Bond Future	4,896.7100	4.8967	4,748.6600	4.7487	(3.023)	0	0	0
2019/06/13	2030	01/08/2019	9.92	Call	Bond Future	4,951.0800	4.9511	4,802.7500	4.8027	(2.996)	0	0	0
2019/06/13	2030	01/08/2019	9.90	Put	Bond Future	152.4600	0.1525	160.7700	0.1608	5.451	0	0	0
2019/06/13	2030	01/08/2019	9.15	Call	Bond Future	1,334.4500	1.3344	1,241.7800	1.2418	(6.944)	0	0	2,025
2019/06/13	2030	01/08/2019	9.68	Put	Bond Future	294.1600	0.2942	310.8400	0.3108	5.670	0	0	4,800
2019/06/13	2030	01/08/2019	8.67	Call	Bond Future	269.1000	0.2691	236.4100	0.2364	(12.148)	0	0	5,400
2019/06/13	2030	01/08/2019	9.92	Put	Bond Future	143.3700	0.1434	151.1400	0.1511	5.420	0	0	0
2019/06/13	2030	01/08/2019	9.90	Call	Bond Future	4,842.3700	4.8424	4,694.5800	4.6946	(3.052)	0	0	0
2019/06/13	2030	01/08/2019	8.77	Put	Bond Future	2,730.2200	2.7302	2,842.3700	2.8424	4.108	0	0	0
2019/06/13	2030	01/08/2019	8.77	Call	Bond Future	406.5700	0.4066	362.6200	0.3626	(10.810)	0	0	0
2019/06/13	2030	01/08/2019	9.27	Put	Bond Future	902.3600	0.9024	951.6400	0.9516	5.461	0	0	0
2019/06/13	2030	01/08/2019	9.27	Call	Bond Future	1,770.8400	1.7708	1,664.0200	1.6640	(6.032)	0	0	0
2019/06/13	2030	01/08/2019	9.24	Call	Bond Future	1,654.7900	1.6548	1,551.3500	1.5513	(6.251)	0	0	0
2019/06/13	2030	01/08/2019	9.24	Put	Bond Future	973.7800	0.9738	1,026.4400	1.0264	5.408	0	0	3,100
2019/06/13	2030	07/11/2019	9.49	Put	Bond Future	1,428.1100	1.4281	1,479.3300	1.4793	3.587	0	0	0
2019/06/13	2030	07/11/2019	9.76	Put	Bond Future	975.4000	0.9754	1,011.8300	1.0118	3.735	0	0	5,500
2019/06/13	2030	07/11/2019			Bond Future	9.1941	94.4348	9.2199	94.2755	0.280	0.0000	0.0000	200
2019/06/13	2030	07/11/2019	9.48	Call	Bond Future	3,197.8700	3.1979	3,090.4200	3.0904	(3.360)	0	0	0
2019/06/13	2030	07/11/2019	9.48	Put	Bond Future	1,449.1400	1.4491	1,500.9800	1.5010	3.577	0	0	0
2019/06/13	2030	07/11/2019	8.60	Put	Bond Future	4,462.0000	4.4620	4,579.0700	4.5791	2.624	0	0	0
2019/06/13	2030	07/11/2019	8.60	Call	Bond Future	682.0500	0.6820	639.8300	0.6398	(6.190)	0	0	5,500
2019/06/13	2030	07/11/2019	9.10	Put	Bond Future	2,453.1600	2.4532	2,531.6600	2.5317	3.200	0	0	0
2019/06/13	2030	07/11/2019	9.10	Call	Bond Future	1,867.5600	1.8676	1,786.7700	1.7868	(4.326)	0	0	5,500
2019/06/13	2030	07/11/2019	9.49	Call	Bond Future	3,237.2200	3.2372	3,129.1500	3.1292	(3.338)	0	0	0
2019/06/13	2030	07/11/2019	9.76	Call	Bond Future	4,394.5300	4.3945	4,271.6700	4.2717	(2.796)	0	0	0

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2019/06/13	2030	07/11/2019	8.57	Put	Bond Future	4,608.7600	4.6088	4,728.0000	4.7280	2.587	0	0	0
2019/06/13	2030	07/11/2019	9.47	Call	Bond Future	3,158.5100	3.1585	3,051.6900	3.0517	(3.382)	0	0	0
2019/06/13	2030	07/11/2019	9.47	Put	Bond Future	1,470.2000	1.4702	1,522.6700	1.5227	3.569	0	0	0
2019/06/13	2030	07/11/2019	8.57	Call	Bond Future	632.5800	0.6326	592.5300	0.5925	(6.331)	0	0	0
2019/06/13	2030	07/11/2019	9.12	Put	Bond Future	2,389.0600	2.3891	2,466.0400	2.4660	3.222	0	0	0
2019/06/13	2030	07/11/2019	9.12	Call	Bond Future	1,928.2900	1.9283	1,845.9800	1.8460	(4.269)	0	0	0
2019/06/13	2030	07/11/2019	9.70	Call	Bond Future	4,126.9500	4.1269	4,007.0500	4.0070	(2.905)	0	0	0
2019/06/13	2030	07/11/2019	9.70	Put	Bond Future	1,062.2900	1.0623	1,101.6800	1.1017	3.708	0	0	0
2019/06/13	2030	06/02/2020	9.15	Put	Bond Future	3,083.0500	3.0831	3,162.3300	3.1623	2.571	0	0	0
2019/06/13	2030	06/02/2020	9.14	Call	Bond Future	2,461.5400	2.4615	2,378.9200	2.3789	(3.356)	0	0	0
2019/06/13	2030	06/02/2020			Bond Future	9.2467	92.2288	9.2735	92.0663	0.289	0.0000	0.0000	0
2019/06/13	2030	06/02/2020	9.15	Call	Bond Future	2,492.3900	2.4924	2,409.1800	2.4092	(3.339)	0	0	0
2019/06/13	2030	06/02/2020	9.14	Put	Bond Future	3,113.5400	3.1135	3,193.4100	3.1934	2.565	0	0	0
2019/06/13	2030	06/02/2020	9.16	Call	Bond Future	2,523.4200	2.5234	2,439.6200	2.4396	(3.321)	0	0	0
2019/06/13	2030	06/02/2020	9.16	Put	Bond Future	3,052.8000	3.0528	3,131.4900	3.1315	2.578	0	0	0
2019/06/13	2032	01/08/2019	10.10	Call	Bond Future	4,748.4600	4.7485	4,560.3700	4.5604	(3.961)	0	0	0
2019/06/13	2032	01/08/2019	10.11	Put	Bond Future	211.4400	0.2114	227.1600	0.2272	7.435	0	0	0
2019/06/13	2032	01/08/2019			Bond Future	9.4167	94.3441	9.4464	94.1399	0.316	0.0000	0.0000	41,446
2019/06/13	2032	01/08/2019	10.10	Put	Bond Future	217.7600	0.2178	233.9600	0.2340	7.439	0	0	0
2019/06/13	2032	01/08/2019	10.11	Call	Bond Future	4,806.0900	4.8061	4,617.5200	4.6175	(3.924)	0	0	0
2019/06/13	2032	01/08/2019	10.09	Call	Bond Future	4,690.9400	4.6909	4,503.3400	4.5033	(3.999)	0	0	0
2019/06/13	2032	01/08/2019	10.09	Put	Bond Future	224.2600	0.2243	240.9500	0.2409	7.442	0	0	0
2019/06/13	2032	07/11/2019	9.71	Call	Bond Future	3,279.2500	3.2793	3,145.5400	3.1455	(4.077)	0	0	0
2019/06/13	2032	07/11/2019	9.70	Put	Bond Future	1,809.6100	1.8096	1,885.2300	1.8852	4.179	0	0	0
2019/06/13	2032	07/11/2019			Bond Future	9.4860	92.0583	9.5169	91.8498	0.326	0.0000	0.0000	0
2019/06/13	2032	07/11/2019	9.72	Call	Bond Future	3,320.2700	3.3203	3,185.7200	3.1857	(4.052)	0	0	0
2019/06/13	2032	07/11/2019	9.72	Put	Bond Future	1,759.5100	1.7595	1,833.4400	1.8334	4.202	0	0	0
2019/06/13	2032	07/11/2019	9.71	Put	Bond Future	1,784.4200	1.7844	1,859.1900	1.8592	4.190	0	0	0
2019/06/13	2032	07/11/2019	9.70	Call	Bond Future	3,238.4500	3.2385	3,105.5900	3.1056	(4.103)	0	0	0
2019/06/13	2032	06/02/2020	9.40	Put	Bond Future	3,683.4200	3.6834	3,790.9500	3.7910	2.919	0	0	0
2019/06/13	2032	06/02/2020			Bond Future	9.5442	93.8164	9.5762	93.6038	0.336	0.0000	0.0000	0
2019/06/13	2032	06/02/2020	9.39	Call	Bond Future	2,686.6700	2.6867	2,582.3600	2.5824	(3.883)	0	0	0
2019/06/13	2032	06/02/2020	9.39	Put	Bond Future	3,718.9100	3.7189	3,827.1800	3.8272	2.911	0	0	0
2019/06/13	2032	06/02/2020	9.40	Call	Bond Future	2,718.6200	2.7186	2,613.5700	2.6136	(3.864)	0	0	0
2019/06/13	2032	06/02/2020	9.38	Call	Bond Future	2,654.9200	2.6549	2,551.3500	2.5513	(3.901)	0	0	0
2019/06/13	2032	06/02/2020	9.38	Put	Bond Future	3,754.6700	3.7547	3,863.6800	3.8637	2.903	0	0	0
2019/06/13	2033	01/08/2019			Bond Future	104.1412	104.1412	103.9756	103.9756	(0.159)	0.0000	0.0000	6,090
2019/06/13	2033	07/11/2019			Bond Future	105.0691	105.0691	104.9000	104.9000	(0.161)	0.0000	0.0000	0
2019/06/13	2033	06/02/2020			Bond Future	107.0997	107.0997	106.9272	106.9272	(0.161)	0.0000	0.0000	0
2019/06/13	2037	01/08/2019	10.31	Call	Bond Future	4,146.8800	4.1469	3,953.8400	3.9538	(4.655)	0	0	0
2019/06/13	2037	01/08/2019			Bond Future	9.8102	89.2829	9.8399	89.0580	0.302	0.0000	0.0000	46,825
2019/06/13	2037	01/08/2019	10.29	Call	Bond Future	4,029.5900	4.0296	3,838.2400	3.8382	(4.749)	0	0	0
2019/06/13	2037	01/08/2019	10.29	Put	Bond Future	496.2800	0.4963	529.8200	0.5298	6.758	0	0	0
2019/06/13	2037	01/08/2019	10.31	Put	Bond Future	470.9700	0.4710	502.8200	0.5028	6.763	0	0	0
2019/06/13	2037	01/08/2019	10.30	Call	Bond Future	4,088.1200	4.0881	3,895.9200	3.8959	(4.701)	0	0	0

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2019/06/13	2037	01/08/2019	10.30	Put	Bond Future	483.4700	0.4835	516.1600	0.5162	6.762	0	0	0
2019/06/13	2037	07/11/2019	9.97	Call	Bond Future	3,160.6700	3.1607	3,025.7700	3.0258	(4.268)	0	0	0
2019/06/13	2037	07/11/2019			Bond Future	9.8809	91.0575	9.9116	90.8280	0.311	0.0000	0.0000	0
2019/06/13	2037	07/11/2019	9.95	Call	Bond Future	3,078.1400	3.0781	2,945.1600	2.9452	(4.320)	0	0	0
2019/06/13	2037	07/11/2019	9.95	Put	Bond Future	2,562.7200	2.5627	2,659.2300	2.6592	3.766	0	0	0
2019/06/13	2037	07/11/2019	9.97	Put	Bond Future	2,496.9600	2.4970	2,591.5500	2.5915	3.788	0	0	0
2019/06/13	2037	07/11/2019	9.96	Call	Bond Future	3,119.3900	3.1194	2,985.4500	2.9855	(4.294)	0	0	0
2019/06/13	2037	07/11/2019	9.96	Put	Bond Future	2,529.7800	2.5298	2,625.3300	2.6253	3.777	0	0	0
2019/06/13	2037	06/02/2020	9.67	Call	Bond Future	2,647.2100	2.6472	2,540.7300	2.5407	(4.022)	0	0	0
2019/06/13	2037	06/02/2020	9.66	Put	Bond Future	4,742.4500	4.7425	4,870.8400	4.8708	2.707	0	0	0
2019/06/13	2037	06/02/2020			Bond Future	9.9428	88.5365	9.9745	88.3024	0.319	0.0000	0.0000	0
2019/06/13	2037	06/02/2020	9.68	Call	Bond Future	2,680.5600	2.6806	2,573.2600	2.5733	(4.003)	0	0	0
2019/06/13	2037	06/02/2020	9.68	Put	Bond Future	4,656.1300	4.6561	4,782.8900	4.7829	2.722	0	0	0
2019/06/13	2037	06/02/2020	9.67	Put	Bond Future	4,699.2700	4.6993	4,826.8500	4.8269	2.715	0	0	0
2019/06/13	2037	06/02/2020	9.66	Call	Bond Future	2,613.8000	2.6138	2,508.1300	2.5081	(4.043)	0	0	0
2019/06/13	2038	01/08/2019			Bond Future	121.3405	121.3405	121.3609	121.3609	0.017	0.0000	0.0000	11,677
2019/06/13	2038	07/11/2019			Bond Future	123.7841	123.7841	123.8047	123.8047	0.017	0.0000	0.0000	0
2019/06/13	2038	06/02/2020			Bond Future	124.5178	124.5178	124.5388	124.5388	0.017	0.0000	0.0000	0
2019/06/13	2040	01/08/2019	10.37	Put	Bond Future	612.3300	0.6123	671.5400	0.6715	9.670	0	0	0
2019/06/13	2040	01/08/2019	10.36	Call	Bond Future	4,054.5800	4.0546	3,792.2500	3.7923	(6.470)	0	0	0
2019/06/13	2040	01/08/2019			Bond Future	9.9255	92.1006	9.9653	91.7777	0.401	0.0000	0.0000	36,811
2019/06/13	2040	01/08/2019	10.37	Call	Bond Future	4,115.4500	4.1155	3,851.7400	3.8517	(6.408)	0	0	0
2019/06/13	2040	01/08/2019	10.36	Put	Bond Future	627.9100	0.6279	688.5000	0.6885	9.649	0	0	0
2019/06/13	2040	01/08/2019	10.38	Call	Bond Future	4,176.4700	4.1765	3,911.3900	3.9114	(6.347)	0	0	0
2019/06/13	2040	01/08/2019	10.38	Put	Bond Future	597.0200	0.5970	654.8600	0.6549	9.688	0	0	0
2019/06/13	2040	07/11/2019	9.80	Put	Bond Future	3,796.7200	3.7967	3,978.3400	3.9783	4.784	0	0	0
2019/06/13	2040	07/11/2019	9.30	Put	Bond Future	6,656.0000	6.6560	6,912.0600	6.9121	3.847	0	0	0
2019/06/13	2040	07/11/2019	10.04	Put	Bond Future	2,798.8600	2.7989	2,945.2000	2.9452	5.229	0	0	0
2019/06/13	2040	07/11/2019	10.03	Call	Bond Future	3,099.8300	3.0998	2,918.1100	2.9181	(5.862)	0	0	0
2019/06/13	2040	07/11/2019			Bond Future	9.9970	93.9313	10.0382	93.6018	0.412	0.0000	0.0000	0
2019/06/13	2040	07/11/2019	9.80	Call	Bond Future	2,194.4300	2.1944	2,046.5700	2.0466	(6.738)	0	0	1,260
2019/06/13	2040	07/11/2019	9.30	Call	Bond Future	781.3000	0.7813	707.8800	0.7079	(9.397)	0	0	1,260
2019/06/13	2040	07/11/2019	10.04	Call	Bond Future	3,142.8600	3.1429	2,959.7200	2.9597	(5.827)	0	0	0
2019/06/13	2040	07/11/2019	10.03	Put	Bond Future	2,835.6300	2.8356	2,983.3900	2.9834	5.211	0	0	0
2019/06/13	2040	07/11/2019	10.05	Call	Bond Future	3,186.1600	3.1862	3,001.6200	3.0016	(5.792)	0	0	0
2019/06/13	2040	07/11/2019	10.05	Put	Bond Future	2,762.4800	2.7625	2,907.4200	2.9074	5.247	0	0	0
2019/06/13	2040	06/02/2020	9.76	Call	Bond Future	2,787.6100	2.7876	2,640.3500	2.6404	(5.283)	0	0	0
2019/06/13	2040	06/02/2020			Bond Future	10.0598	91.2145	10.1023	90.8786	0.423	0.0000	0.0000	0
2019/06/13	2040	06/02/2020	9.74	Call	Bond Future	2,717.8500	2.7179	2,572.9200	2.5729	(5.333)	0	0	0
2019/06/13	2040	06/02/2020	9.74	Put	Bond Future	5,309.0500	5.3090	5,500.0300	5.5000	3.597	0	0	0
2019/06/13	2040	06/02/2020	9.76	Put	Bond Future	5,213.3700	5.2134	5,402.0200	5.4020	3.619	0	0	0
2019/06/13	2040	06/02/2020	9.75	Call	Bond Future	2,752.7600	2.7528	2,606.6600	2.6067	(5.307)	0	0	0
2019/06/13	2040	06/02/2020	9.75	Put	Bond Future	5,261.1800	5.2612	5,450.9900	5.4510	3.608	0	0	0
2019/06/13	2044	01/08/2019	10.40	Put	Bond Future	567.9700	0.5680	626.2100	0.6262	10.254	0	0	0
2019/06/13	2044	01/08/2019	9.86	Put	Bond Future	2,150.4600	2.1505	2,323.3600	2.3234	8.040	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
2019/06/13	2044	01/08/2019	10.53	Call	Bond Future	4,960.4600	4.9605	4,673.8200	4.6738	(5.778)	0	0	0
2019/06/13	2044	01/08/2019	9.39	Call	Bond Future	229.3800	0.2294	185.5100	0.1855	(19.125)	0	0	228
2019/06/13	2044	01/08/2019			Bond Future	9.9540	89.1651	9.9938	88.8364	0.400	0.0000	0.0000	43,862
2019/06/13	2044	01/08/2019	10.39	Call	Bond Future	4,071.7400	4.0717	3,802.6900	3.8027	(6.608)	0	0	0
2019/06/13	2044	01/08/2019	10.39	Put	Bond Future	583.2700	0.5833	642.9300	0.6429	10.229	0	0	0
2019/06/13	2044	01/08/2019	10.40	Call	Bond Future	4,133.7200	4.1337	3,863.2500	3.8632	(6.543)	0	0	0
2019/06/13	2044	01/08/2019	9.86	Call	Bond Future	1,367.1100	1.3671	1,211.3000	1.2113	(11.397)	0	0	100
2019/06/13	2044	01/08/2019	10.53	Put	Bond Future	400.6700	0.4007	442.7400	0.4427	10.500	0	0	100
2019/06/13	2044	01/08/2019	9.39	Put	Bond Future	5,108.7900	5.1088	5,393.6300	5.3936	5.575	0	0	0
2019/06/13	2044	01/08/2019	9.74	Put	Bond Future	2,760.7300	2.7607	2,965.1400	2.9651	7.404	0	0	0
2019/06/13	2044	01/08/2019	10.38	Call	Bond Future	4,009.9000	4.0099	3,742.3200	3.7423	(6.673)	0	0	0
2019/06/13	2044	01/08/2019	10.38	Put	Bond Future	598.8400	0.5988	659.9700	0.6600	10.208	0	0	0
2019/06/13	2044	01/08/2019	9.36	Put	Bond Future	5,347.7600	5.3478	5,637.6400	5.6376	5.421	0	0	0
2019/06/13	2044	01/08/2019	9.36	Call	Bond Future	196.4100	0.1964	157.5800	0.1576	(19.770)	0	0	100
2019/06/13	2044	01/08/2019	9.74	Call	Bond Future	960.2500	0.9603	835.9500	0.8359	(12.945)	0	0	228
2019/06/13	2044	01/08/2019	10.27	Call	Bond Future	3,349.2200	3.3492	3,099.5100	3.0995	(7.456)	0	0	0
2019/06/13	2044	01/08/2019	10.27	Put	Bond Future	797.5200	0.7975	876.5200	0.8765	9.906	0	0	228
2019/06/13	2044	07/11/2019	10.07	Put	Bond Future	2,842.9200	2.8429	2,990.9800	2.9910	5.208	0	0	0
2019/06/13	2044	07/11/2019	10.52	Call	Bond Future	5,479.3900	5.4794	5,235.5600	5.2356	(4.450)	0	0	0
2019/06/13	2044	07/11/2019	9.74	Put	Bond Future	4,302.9000	4.3029	4,500.6400	4.5006	4.596	0	0	0
2019/06/13	2044	07/11/2019			Bond Future	10.0227	90.9375	10.0639	90.6020	0.411	0.0000	0.0000	0
2019/06/13	2044	07/11/2019	10.06	Call	Bond Future	3,184.4900	3.1845	2,998.5500	2.9986	(5.839)	0	0	0
2019/06/13	2044	07/11/2019	10.06	Put	Bond Future	2,880.4100	2.8804	3,029.9000	3.0299	5.190	0	0	0
2019/06/13	2044	07/11/2019	10.52	Put	Bond Future	1,566.9400	1.5669	1,658.5400	1.6585	5.846	0	0	328
2019/06/13	2044	07/11/2019	10.07	Call	Bond Future	3,228.1900	3.2282	3,040.8200	3.0408	(5.804)	0	0	0
2019/06/13	2044	07/11/2019	9.19	Call	Bond Future	551.5900	0.5516	494.6500	0.4947	(10.323)	0	0	328
2019/06/13	2044	07/11/2019	9.74	Call	Bond Future	1,941.5300	1.9415	1,803.8400	1.8038	(7.092)	0	0	328
2019/06/13	2044	07/11/2019	10.05	Call	Bond Future	3,140.8400	3.1408	2,956.3500	2.9563	(5.874)	0	0	0
2019/06/13	2044	07/11/2019	10.05	Put	Bond Future	2,918.0700	2.9181	3,069.0100	3.0690	5.173	0	0	0
2019/06/13	2044	07/11/2019	9.19	Put	Bond Future	7,818.3800	7.8184	8,096.8700	8.0969	3.562	0	0	0
2019/06/13	2044	06/02/2020	9.74	Call	Bond Future	2,697.2200	2.6972	2,552.0200	2.5520	(5.383)	0	0	328
2019/06/13	2044	06/02/2020	10.78	Put	Bond Future	2,065.8800	2.0659	2,157.3400	2.1573	4.427	0	0	328
2019/06/13	2044	06/02/2020	9.77	Put	Bond Future	5,393.0300	5.3930	5,586.1600	5.5862	3.581	0	0	0
2019/06/13	2044	06/02/2020			Bond Future	10.0830	88.2888	10.1255	87.9469	0.421	0.0000	0.0000	0
2019/06/13	2044	06/02/2020	9.09	Put	Bond Future	9,600.5900	9.6006	9,872.8900	9.8729	2.836	0	0	0
2019/06/13	2044	06/02/2020	9.09	Call	Bond Future	926.6600	0.9267	857.0800	0.8571	(7.509)	0	0	328
2019/06/13	2044	06/02/2020	9.74	Put	Bond Future	5,542.8000	5.5428	5,739.4800	5.7395	3.548	0	0	0
2019/06/13	2044	06/02/2020	9.77	Call	Bond Future	2,802.3900	2.8024	2,653.6400	2.6536	(5.308)	0	0	0
2019/06/13	2044	06/02/2020	10.78	Call	Bond Future	7,407.7300	7.4077	7,157.3100	7.1573	(3.381)	0	0	0
2019/06/13	2044	06/02/2020	9.78	Call	Bond Future	2,837.7400	2.8377	2,687.8000	2.6878	(5.284)	0	0	0
2019/06/13	2044	06/02/2020	9.76	Put	Bond Future	5,442.7800	5.4428	5,637.0900	5.6371	3.570	0	0	0
2019/06/13	2044	06/02/2020	9.78	Put	Bond Future	5,343.6600	5.3437	5,535.6000	5.5356	3.592	0	0	0
2019/06/13	2044	06/02/2020	9.76	Call	Bond Future	2,767.2900	2.7673	2,619.7200	2.6197	(5.333)	0	0	0
2019/06/13	2046	01/08/2019			Bond Future	114.3560	114.3560	114.3751	114.3751	0.017	0.0000	0.0000	12,658
2019/06/13	2046	07/11/2019			Bond Future	114.9393	114.9393	114.9586	114.9586	0.017	0.0000	0.0000	0
2019/06/13	2046	06/02/2020			Bond Future	117.1607	117.1607	117.1802	117.1802	0.017	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
2019/06/13	2050	01/08/2019			Bond Future	117.5049	117.5049	117.2843	117.2843	(0.188)	0.0000	0.0000	10,989
2019/06/13	2050	07/11/2019			Bond Future	119.8710	119.8710	119.6459	119.6459	(0.188)	0.0000	0.0000	0
2019/06/13	2050	06/02/2020			Bond Future	120.3512	120.3512	120.1215	120.1215	(0.191)	0.0000	0.0000	0
2019/06/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	AL37	01/08/2019			Index Future	651.4270	651.4270	650.5290	650.5290	(0.138)	0.0000	0.0000	0
2019/06/13	AL37	07/11/2019			Index Future	664.3740	664.3740	663.4570	663.4570	(0.138)	0.0000	0.0000	0
2019/06/13	AL37	06/02/2020			Index Future	677.0580	677.0580	676.1230	676.1230	(0.138)	0.0000	0.0000	0
2019/06/13	AL7T	01/08/2019			Index Future	752.4450	752.4450	751.2040	751.2040	(0.165)	0.0000	0.0000	0
2019/06/13	AL7T	07/11/2019			Index Future	767.4000	767.4000	766.1330	766.1330	(0.165)	0.0000	0.0000	0
2019/06/13	AL7T	06/02/2020			Index Future	782.0510	782.0510	780.7590	780.7590	(0.165)	0.0000	0.0000	0
2019/06/13	ALBI	01/08/2019			Index Future	674.4650	674.4650	672.7560	672.7560	(0.253)	0.0000	0.0000	973
2019/06/13	ALBI	07/11/2019			Index Future	687.8690	687.8690	686.1260	686.1260	(0.253)	0.0000	0.0000	0
2019/06/13	ALBI	06/02/2020			Index Future	701.0020	701.0020	699.2250	699.2250	(0.253)	0.0000	0.0000	0
2019/06/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/06/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/13	ES33	01/08/2019			Bond Future	10.9510	78.4066	10.9854	78.2073	0.314	0.0000	0.0000	350
2019/06/13	ES33	07/11/2019			Bond Future	11.0721	76.1709	11.1079	75.9676	0.323	0.0000	0.0000	0
2019/06/13	ES33	06/02/2020			Bond Future	11.1832	77.6255	11.2203	77.4182	0.332	0.0000	0.0000	0
2019/06/13	ES42	01/08/2019			Bond Future	11.2757	79.7837	11.3203	79.4916	0.395	0.0000	0.0000	4,919
2019/06/13	ES42	07/11/2019			Bond Future	11.3963	77.1039	11.4427	76.8058	0.407	0.0000	0.0000	0
2019/06/13	ES42	06/02/2020			Bond Future	11.5029	78.5766	11.5509	78.2727	0.418	0.0000	0.0000	0

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2019/06/13	GOVI	01/08/2019	638.68	Call	GOVI	287,960.0000	28.7960	270,360.0000	27.0360	(6.112)	0	0	0
2019/06/13	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	GOVI	01/08/2019			GOVI	667.4760	667.4760	665.7160	665.7160	(0.264)	0.0000	0.0000	439
2019/06/13	GOVI	01/08/2019	638.69	Call	GOVI	287,860.0000	28.7860	270,260.0000	27.0260	(6.114)	0	0	0
2019/06/13	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	GOVI	01/08/2019	638.67	Call	GOVI	288,060.0000	28.8060	270,460.0000	27.0460	(6.110)	0	0	0
2019/06/13	GOVI	07/11/2019	672.90	Call	GOVI	78,420.0000	7.8420	60,460.0000	6.0460	(22.902)	0	0	0
2019/06/13	GOVI	07/11/2019			GOVI	680.7420	680.7420	678.9460	678.9460	(0.264)	0.0000	0.0000	0
2019/06/13	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	GOVI	07/11/2019	672.91	Call	GOVI	78,320.0000	7.8320	60,360.0000	6.0360	(22.932)	0	0	0
2019/06/13	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	GOVI	07/11/2019	672.92	Call	GOVI	78,220.0000	7.8220	60,260.0000	6.0260	(22.961)	0	0	0
2019/06/13	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	GOVI	06/02/2020	703.15	Put	GOVI	94,110.0000	9.4110	112,430.0000	11.2430	19.467	0	0	0
2019/06/13	GOVI	06/02/2020			GOVI	693.7390	693.7390	691.9070	691.9070	(0.264)	0.0000	0.0000	0
2019/06/13	GOVI	06/02/2020	703.14	Put	GOVI	94,010.0000	9.4010	112,330.0000	11.2330	19.487	0	0	0
2019/06/13	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	GOVI	06/02/2020	703.13	Put	GOVI	93,910.0000	9.3910	112,230.0000	11.2230	19.508	0	0	0
2019/06/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/13	IGOV	01/08/2019			Index Future	261.3930	261.3930	260.8740	260.8740	(0.199)	0.0000	0.0000	815
2019/06/13	IGOV	07/11/2019			Index Future	266.6570	266.6570	266.1280	266.1280	(0.198)	0.0000	0.0000	218
2019/06/13	IGOV	06/02/2020			Index Future	271.8100	271.8100	271.2710	271.2710	(0.198)	0.0000	0.0000	0
2019/06/13	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/13	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8500	99.8500	(0.010)	0.0000	0.0000	0
2019/06/13	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/13	IS02	20/09/2019			Interest Rate Swap	101.8500	101.8500	101.8500	101.8500	0.000	0.0000	0.0000	0
2019/06/13	IS02	20/12/2019			Interest Rate Swap	102.7200	102.7200	102.7200	102.7200	0.000	0.0000	0.0000	0
2019/06/13	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/06/13	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0200	102.0200	0.010	0.0000	0.0000	0
2019/06/13	IS02	21/09/2020			Interest Rate Swap	98.8400	98.8400	98.8600	98.8600	0.020	0.0000	0.0000	0
2019/06/13	IS05	17/12/2020			Interest Rate Swap	95.4800	95.4800	95.5000	95.5000	0.021	0.0000	0.0000	0
2019/06/13	IS05	16/03/2021			Interest Rate Swap	94.5000	94.5000	94.5400	94.5400	0.042	0.0000	0.0000	0
2019/06/13	IS05	15/06/2021			Interest Rate Swap	93.4900	93.4900	93.5400	93.5400	0.053	0.0000	0.0000	0
2019/06/13	IS05	21/09/2021			Interest Rate Swap	93.4500	93.4500	93.5000	93.5000	0.054	0.0000	0.0000	0
2019/06/13	IS05	21/12/2021			Interest Rate Swap	95.4700	95.4700	95.5200	95.5200	0.052	0.0000	0.0000	51
2019/06/13	IS05	15/03/2022			Interest Rate Swap	95.4300	95.4300	95.4900	95.4900	0.063	0.0000	0.0000	0
2019/06/13	IS05	21/06/2022			Interest Rate Swap	96.4500	96.4500	96.5100	96.5100	0.062	0.0000	0.0000	0
2019/06/13	IS05	20/09/2022			Interest Rate Swap	100.2400	100.2400	100.3100	100.3100	0.070	0.0000	0.0000	0
2019/06/13	IS05	20/12/2022			Interest Rate Swap	101.3500	101.3500	101.4300	101.4300	0.079	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
2019/06/13	IS05	22/03/2023			Interest Rate Swap	94.5300	94.5300	94.6200	94.6200	0.095	0.0000	0.0000	0
2019/06/13	IS05	20/06/2023			Interest Rate Swap	100.5100	100.5100	100.6000	100.6000	0.090	0.0000	0.0000	0
2019/06/13	IS05	19/09/2023			Interest Rate Swap	95.8500	95.8500	95.9500	95.9500	0.104	0.0000	0.0000	0
2019/06/13	IS10	17/12/2025			Interest Rate Swap	91.7900	91.7900	92.0700	92.0700	0.305	0.0000	0.0000	0
2019/06/13	IS10	16/03/2026			Interest Rate Swap	88.7000	88.7000	89.0000	89.0000	0.338	0.0000	0.0000	0
2019/06/13	IS10	15/06/2026			Interest Rate Swap	87.3700	87.3700	87.6900	87.6900	0.366	0.0000	0.0000	0
2019/06/13	IS10	21/09/2026			Interest Rate Swap	89.5200	89.5200	89.8600	89.8600	0.380	0.0000	0.0000	0
2019/06/13	IS10	21/12/2026			Interest Rate Swap	93.3500	93.3500	93.7000	93.7000	0.375	0.0000	0.0000	0
2019/06/13	IS10	15/03/2027			Interest Rate Swap	91.8600	91.8600	92.2300	92.2300	0.403	0.0000	0.0000	0
2019/06/13	IS10	21/06/2027			Interest Rate Swap	93.9400	93.9400	94.3300	94.3300	0.415	0.0000	0.0000	0
2019/06/13	IS10	20/09/2027			Interest Rate Swap	99.4600	99.4600	99.8500	99.8500	0.392	0.0000	0.0000	0
2019/06/13	IS10	20/12/2027			Interest Rate Swap	99.8100	99.8100	100.2000	100.2000	0.391	0.0000	0.0000	0
2019/06/13	IS10	22/03/2028			Interest Rate Swap	93.1900	93.1900	93.5800	93.5800	0.418	0.0000	0.0000	0
2019/06/13	IS10	20/06/2028			Interest Rate Swap	100.5000	100.5000	100.8800	100.8800	0.378	0.0000	0.0000	0
2019/06/13	IS10	19/09/2028			Interest Rate Swap	93.9200	93.9200	94.3200	94.3200	0.426	0.0000	0.0000	0
2019/06/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/13	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/13	R023	01/08/2019	8.95	Call	Bond Future	4,753.0000	4.7530	4,607.4800	4.6075	(3.062)	0	0	0
2019/06/13	R023	01/08/2019			Bond Future	7.3764	104.4938	7.4232	104.3482	0.635	0.0000	0.0000	55,899
2019/06/13	R023	01/08/2019	8.93	Call	Bond Future	4,694.3900	4.6944	4,548.8800	4.5489	(3.100)	0	0	0
2019/06/13	R023	01/08/2019	8.93	Put	Bond Future	0.3500	0.0004	0.4400	0.0004	25.714	0	0	0
2019/06/13	R023	01/08/2019	8.95	Put	Bond Future	0.3000	0.0003	0.3800	0.0004	26.667	0	0	0
2019/06/13	R023	01/08/2019	8.94	Call	Bond Future	4,723.7000	4.7237	4,578.1800	4.5782	(3.081)	0	0	0
2019/06/13	R023	01/08/2019	8.94	Put	Bond Future	0.3300	0.0003	0.4100	0.0004	24.242	0	0	0
2019/06/13	R023	07/11/2019	7.98	Call	Bond Future	2,065.1200	2.0651	1,949.0100	1.9490	(5.622)	0	0	0
2019/06/13	R023	07/11/2019			Bond Future	7.3709	102.6383	7.4222	102.4897	0.695	0.0000	0.0000	0
2019/06/13	R023	07/11/2019	7.99	Call	Bond Future	2,088.9000	2.0889	1,972.3400	1.9723	(5.580)	0	0	0
2019/06/13	R023	07/11/2019	7.98	Put	Bond Future	315.8200	0.3158	348.3200	0.3483	10.291	0	0	0
2019/06/13	R023	07/11/2019	7.99	Put	Bond Future	311.2000	0.3112	343.2500	0.3433	10.299	0	0	0
2019/06/13	R023	07/11/2019	8.00	Call	Bond Future	2,112.7400	2.1127	1,995.7400	1.9957	(5.538)	0	0	0
2019/06/13	R023	07/11/2019	8.00	Put	Bond Future	306.6400	0.3066	338.2500	0.3383	10.309	0	0	0
2019/06/13	R023	06/02/2020	7.54	Call	Bond Future	1,283.1600	1.2832	1,193.6200	1.1936	(6.978)	0	0	0
2019/06/13	R023	06/02/2020			Bond Future	7.3431	104.5982	7.3992	104.4466	0.764	0.0000	0.0000	0
2019/06/13	R023	06/02/2020	7.52	Call	Bond Future	1,246.2600	1.2463	1,157.9600	1.1580	(7.085)	0	0	0
2019/06/13	R023	06/02/2020	7.52	Put	Bond Future	769.1100	0.7691	832.4100	0.8324	8.230	0	0	0
2019/06/13	R023	06/02/2020	7.54	Put	Bond Future	752.2300	0.7522	814.2900	0.8143	8.250	0	0	0
2019/06/13	R023	06/02/2020	7.53	Call	Bond Future	1,264.6600	1.2647	1,175.7300	1.1757	(7.032)	0	0	0
2019/06/13	R023	06/02/2020	7.53	Put	Bond Future	760.6200	0.7606	823.2900	0.8233	8.239	0	0	0
2019/06/13	R035	01/08/2019	10.23	Call	Bond Future	4,202.3900	4.2024	4,038.9800	4.0390	(3.889)	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
2019/06/13	R035	01/08/2019	10.22	Put	Bond Future	429.4100	0.4294	452.5400	0.4525	5.386	0	0	0
2019/06/13	R035	01/08/2019			Bond Future	9.7133	97.1631	9.7379	96.9772	0.254	0.0000	0.0000	65,619
2019/06/13	R035	01/08/2019	10.24	Call	Bond Future	4,261.9600	4.2620	4,097.9300	4.0979	(3.849)	0	0	0
2019/06/13	R035	01/08/2019	10.24	Put	Bond Future	406.3000	0.4063	428.1600	0.4282	5.380	0	0	0
2019/06/13	R035	01/08/2019	10.23	Put	Bond Future	417.7100	0.4177	440.1900	0.4402	5.382	0	0	0
2019/06/13	R035	01/08/2019	10.22	Call	Bond Future	4,143.0200	4.1430	3,980.2600	3.9803	(3.929)	0	0	0
2019/06/13	R035	07/11/2019	9.88	Call	Bond Future	3,095.5200	3.0955	2,982.3100	2.9823	(3.657)	0	0	0
2019/06/13	R035	07/11/2019	9.89	Call	Bond Future	3,137.0700	3.1371	3,023.0600	3.0231	(3.634)	0	0	0
2019/06/13	R035	07/11/2019	9.87	Put	Bond Future	2,454.9800	2.4550	2,532.2900	2.5323	3.149	0	0	0
2019/06/13	R035	07/11/2019	10.21	Put	Bond Future	1,557.1200	1.5571	1,609.8400	1.6098	3.386	0	0	3,500
2019/06/13	R035	07/11/2019			Bond Future	9.7890	94.5912	9.8146	94.4014	0.261	0.0000	0.0000	0
2019/06/13	R035	07/11/2019	9.89	Put	Bond Future	2,390.7400	2.3907	2,466.4500	2.4665	3.167	0	0	0
2019/06/13	R035	07/11/2019	9.87	Call	Bond Future	3,054.2300	3.0542	2,941.8200	2.9418	(3.680)	0	0	0
2019/06/13	R035	07/11/2019	8.92	Put	Bond Future	7,254.6600	7.2547	7,412.4600	7.4125	2.175	0	0	0
2019/06/13	R035	07/11/2019	8.92	Call	Bond Future	451.1100	0.4511	419.1900	0.4192	(7.076)	0	0	3,500
2019/06/13	R035	07/11/2019	9.52	Put	Bond Future	3,823.2100	3.8232	3,930.4500	3.9305	2.805	0	0	0
2019/06/13	R035	07/11/2019	9.52	Call	Bond Future	1,791.5800	1.7916	1,709.1000	1.7091	(4.604)	0	0	3,500
2019/06/13	R035	07/11/2019	9.88	Put	Bond Future	2,422.6900	2.4227	2,499.2000	2.4992	3.158	0	0	0
2019/06/13	R035	07/11/2019	10.21	Call	Bond Future	4,610.4800	4.6105	4,473.4800	4.4735	(2.971)	0	0	0
2019/06/13	R035	06/02/2020	9.60	Call	Bond Future	2,700.1100	2.7001	2,609.7500	2.6098	(3.347)	0	0	0
2019/06/13	R035	06/02/2020	9.61	Put	Bond Future	4,562.3200	4.5623	4,664.7400	4.6647	2.245	0	0	0
2019/06/13	R035	06/02/2020			Bond Future	9.8562	96.3974	9.8826	96.2040	0.268	0.0000	0.0000	0
2019/06/13	R035	06/02/2020	9.60	Put	Bond Future	4,604.5400	4.6045	4,707.6200	4.7076	2.239	0	0	0
2019/06/13	R035	06/02/2020	9.61	Call	Bond Future	2,733.3100	2.7333	2,642.2900	2.6423	(3.330)	0	0	0
2019/06/13	R035	06/02/2020	9.59	Call	Bond Future	2,667.1100	2.6671	2,577.4300	2.5774	(3.362)	0	0	0
2019/06/13	R035	06/02/2020	9.59	Put	Bond Future	4,647.0500	4.6470	4,750.8100	4.7508	2.233	0	0	0
2019/06/13	R186	01/08/2019	9.54	Call	Bond Future	6,527.3800	6.5274	6,353.5300	6.3535	(2.663)	0	0	0
2019/06/13	R186	01/08/2019	10.08	Put	Bond Future	0.6100	0.0006	0.6700	0.0007	9.836	0	0	6,000
2019/06/13	R186	01/08/2019	8.55	Put	Bond Future	654.7200	0.6547	708.0200	0.7080	8.141	0	0	3,100
2019/06/13	R186	01/08/2019	8.38	Call	Bond Future	1,075.0600	1.0751	977.6300	0.9776	(9.063)	0	0	0
2019/06/13	R186	01/08/2019			Bond Future	8.3762	112.8100	8.4064	112.6347	0.360	0.0000	0.0000	122,882
2019/06/13	R186	01/08/2019	9.52	Call	Bond Future	6,421.4300	6.4214	6,247.7400	6.2477	(2.705)	0	0	0
2019/06/13	R186	01/08/2019	9.52	Put	Bond Future	17.5000	0.0175	19.1200	0.0191	9.257	0	0	0
2019/06/13	R186	01/08/2019	8.30	Put	Bond Future	1,293.2600	1.2933	1,383.7700	1.3838	6.999	0	0	0
2019/06/13	R186	01/08/2019	8.30	Call	Bond Future	848.6600	0.8487	763.8600	0.7639	(9.992)	0	0	6,000
2019/06/13	R186	01/08/2019	9.05	Put	Bond Future	130.8300	0.1308	142.7100	0.1427	9.080	0	0	0
2019/06/13	R186	01/08/2019	9.05	Call	Bond Future	3,962.4400	3.9624	3,799.0100	3.7990	(4.124)	0	0	6,000
2019/06/13	R186	01/08/2019	9.54	Put	Bond Future	15.7700	0.0158	17.2300	0.0172	9.258	0	0	0
2019/06/13	R186	01/08/2019	10.08	Call	Bond Future	9,366.0900	9.3661	9,190.8400	9.1908	(1.871)	0	0	0
2019/06/13	R186	01/08/2019	8.55	Call	Bond Future	1,659.5200	1.6595	1,537.5100	1.5375	(7.352)	0	0	0
2019/06/13	R186	01/08/2019	8.38	Put	Bond Future	1,053.1900	1.0532	1,131.0700	1.1311	7.395	0	0	0
2019/06/13	R186	01/08/2019	8.70	Put	Bond Future	416.4100	0.4164	452.2700	0.4523	8.612	0	0	3,100
2019/06/13	R186	01/08/2019	9.53	Call	Bond Future	6,474.4100	6.4744	6,300.6300	6.3006	(2.684)	0	0	0
2019/06/13	R186	01/08/2019	9.53	Put	Bond Future	16.6200	0.0166	18.1500	0.0182	9.206	0	0	0
2019/06/13	R186	01/08/2019	9.22	Call	Bond Future	4,843.1400	4.8431	4,674.2900	4.6743	(3.486)	0	0	0
2019/06/13	R186	01/08/2019	9.22	Put	Bond Future	71.7800	0.0718	78.2400	0.0782	9.000	0	0	0
2019/06/13	R186	01/08/2019	8.70	Call	Bond Future	2,279.2300	2.2792	2,139.7800	2.1398	(6.118)	0	0	0

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2019/06/13	R186	07/11/2019	8.94	Call	Bond Future	3,683.5300	3.6835	3,548.3000	3.5483	(3.671)	0	0	0
2019/06/13	R186	07/11/2019	8.23	Call	Bond Future	1,277.9400	1.2779	1,200.2200	1.2002	(6.082)	0	0	5,000
2019/06/13	R186	07/11/2019			Bond Future	8.4231	115.0519	8.4549	114.8730	0.378	0.0000	0.0000	2,660
2019/06/13	R186	07/11/2019	8.94	Put	Bond Future	820.5300	0.8205	864.2200	0.8642	5.325	0	0	0
2019/06/13	R186	07/11/2019	8.73	Call	Bond Future	2,842.6600	2.8427	2,721.5500	2.7215	(4.260)	0	0	0
2019/06/13	R186	07/11/2019	8.73	Put	Bond Future	1,131.1000	1.1311	1,188.9100	1.1889	5.111	0	0	5,000
2019/06/13	R186	07/11/2019	8.95	Call	Bond Future	3,725.2900	3.7253	3,589.4600	3.5895	(3.646)	0	0	0
2019/06/13	R186	07/11/2019	8.96	Put	Bond Future	795.6000	0.7956	838.1000	0.8381	5.342	0	0	0
2019/06/13	R186	07/11/2019	8.23	Put	Bond Future	2,372.1700	2.3722	2,473.3700	2.4734	4.266	0	0	0
2019/06/13	R186	07/11/2019	8.95	Put	Bond Future	807.8600	0.8079	850.9500	0.8509	5.334	0	0	0
2019/06/13	R186	07/11/2019	8.96	Call	Bond Future	3,767.4400	3.7674	3,631.0200	3.6310	(3.621)	0	0	0
2019/06/13	R186	06/02/2020	8.57	Call	Bond Future	2,614.0200	2.6140	2,509.4700	2.5095	(4.000)	0	0	0
2019/06/13	R186	06/02/2020			Bond Future	8.4565	111.9417	8.4899	111.7592	0.395	0.0000	0.0000	0
2019/06/13	R186	06/02/2020	8.55	Call	Bond Future	2,549.4200	2.5494	2,446.2400	2.4462	(4.047)	0	0	0
2019/06/13	R186	06/02/2020	8.55	Put	Bond Future	2,039.9000	2.0399	2,119.2000	2.1192	3.887	0	0	0
2019/06/13	R186	06/02/2020	8.57	Put	Bond Future	1,995.9300	1.9959	2,073.8600	2.0739	3.904	0	0	0
2019/06/13	R186	06/02/2020	8.56	Call	Bond Future	2,581.6300	2.5816	2,477.7600	2.4778	(4.023)	0	0	0
2019/06/13	R186	06/02/2020	8.56	Put	Bond Future	2,017.8100	2.0178	2,096.4200	2.0964	3.896	0	0	0
2019/06/13	R197	01/08/2019			Bond Future	302.7807	302.7807	302.8255	302.8255	0.015	0.0000	0.0000	2,507
2019/06/13	R197	07/11/2019			Bond Future	308.8776	308.8776	308.9231	308.9231	0.015	0.0000	0.0000	0
2019/06/13	R197	06/02/2020			Bond Future	307.1839	307.1839	307.2299	307.2299	0.015	0.0000	0.0000	0
2019/06/13	R202	01/08/2019			Bond Future	235.8833	235.8833	233.6565	233.6565	(0.944)	0.0000	0.0000	9,479
2019/06/13	R202	07/11/2019			Bond Future	240.6332	240.6332	238.3615	238.3615	(0.944)	0.0000	0.0000	0
2019/06/13	R202	06/02/2020			Bond Future	241.2134	241.2134	238.8973	238.8973	(0.960)	0.0000	0.0000	0
2019/06/13	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	R207	01/08/2019	7.33	Call	Bond Future	570.0900	0.5701	567.8100	0.5678	(0.400)	0	0	0
2019/06/13	R207	01/08/2019			Bond Future	6.0160	100.9301	6.0212	100.9278	0.087	0.0000	0.0000	4,891
2019/06/13	R207	01/08/2019	7.34	Call	Bond Future	574.4100	0.5744	572.1300	0.5721	(0.397)	0	0	0
2019/06/13	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	R207	01/08/2019	7.35	Call	Bond Future	578.7200	0.5787	576.4400	0.5764	(0.394)	0	0	0
2019/06/13	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	R207	07/11/2019	2.08	Put	Bond Future	312.3900	0.3124	314.8600	0.3149	0.791	0	0	0
2019/06/13	R207	07/11/2019			Bond Future	3.8171	102.9360	3.8309	102.9336	0.362	0.0000	0.0000	0
2019/06/13	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	R207	07/11/2019	2.07	Put	Bond Future	314.1900	0.3142	316.6600	0.3167	0.786	0	0	0
2019/06/13	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	R207	07/11/2019	2.06	Put	Bond Future	316.0000	0.3160	318.4700	0.3185	0.782	0	0	0
2019/06/13	R208	01/08/2019	8.16	Call	Bond Future	2,631.4700	2.6315	2,629.3800	2.6294	(0.079)	0	0	0
2019/06/13	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	R208	01/08/2019			Bond Future	6.4311	102.8413	6.4324	102.8392	0.021	0.0000	0.0000	10,856
2019/06/13	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	R208	01/08/2019	8.17	Call	Bond Future	2,646.4200	2.6464	2,644.3300	2.6443	(0.079)	0	0	0
2019/06/13	R208	01/08/2019	8.15	Call	Bond Future	2,616.5200	2.6165	2,614.4300	2.6144	(0.080)	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
2019/06/13	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/13	R208	07/11/2019	6.83	Call	Bond Future	858.9400	0.8589	856.4200	0.8564	(0.293)	0	0	0
2019/06/13	R208	07/11/2019	6.82	Put	Bond Future	58.1800	0.0582	57.9200	0.0579	(0.447)	0	0	0
2019/06/13	R208	07/11/2019			Bond Future	6.2161	101.4808	6.2178	101.4786	0.028	0.0000	0.0000	0
2019/06/13	R208	07/11/2019	6.84	Call	Bond Future	870.7700	0.8708	868.2400	0.8682	(0.291)	0	0	0
2019/06/13	R208	07/11/2019	6.84	Put	Bond Future	55.9900	0.0560	55.7200	0.0557	(0.482)	0	0	0
2019/06/13	R208	07/11/2019	6.83	Put	Bond Future	57.1400	0.0571	56.8800	0.0569	(0.455)	0	0	0
2019/06/13	R208	07/11/2019	6.82	Call	Bond Future	846.9900	0.8470	844.4700	0.8445	(0.298)	0	0	0
2019/06/13	R208	06/02/2020	6.13	Put	Bond Future	162.9300	0.1629	163.2300	0.1632	0.184	0	0	0
2019/06/13	R208	06/02/2020	6.12	Call	Bond Future	442.7200	0.4427	440.5600	0.4406	(0.488)	0	0	0
2019/06/13	R208	06/02/2020			Bond Future	5.8653	103.4187	5.8676	103.4162	0.039	0.0000	0.0000	0
2019/06/13	R208	06/02/2020	6.13	Call	Bond Future	451.0500	0.4510	448.8800	0.4489	(0.481)	0	0	0
2019/06/13	R208	06/02/2020	6.12	Put	Bond Future	165.4700	0.1655	165.7800	0.1658	0.187	0	0	0
2019/06/13	R208	06/02/2020	6.14	Call	Bond Future	459.1200	0.4591	456.9400	0.4569	(0.475)	0	0	0
2019/06/13	R208	06/02/2020	6.14	Put	Bond Future	160.1400	0.1601	160.4300	0.1604	0.181	0	0	0
2019/06/13	R209	01/08/2019	10.17	Call	Bond Future	3,526.6800	3.5267	3,334.0200	3.3340	(5.463)	0	0	0
2019/06/13	R209	01/08/2019	10.15	Put	Bond Future	381.1800	0.3812	415.1200	0.4151	8.904	0	0	0
2019/06/13	R209	01/08/2019	9.30	Call	Bond Future	432.6200	0.4326	372.6800	0.3727	(13.855)	0	0	7,560
2019/06/13	R209	01/08/2019			Bond Future	9.6643	74.1808	9.6991	73.9559	0.361	0.0000	0.0000	88,975
2019/06/13	R209	01/08/2019	10.17	Put	Bond Future	360.6400	0.3606	392.8500	0.3928	8.931	0	0	0
2019/06/13	R209	01/08/2019	10.15	Call	Bond Future	3,425.9300	3.4259	3,235.0000	3.2350	(5.573)	0	0	0
2019/06/13	R209	01/08/2019	10.16	Put	Bond Future	370.7800	0.3708	403.8500	0.4038	8.919	0	0	0
2019/06/13	R209	01/08/2019	9.30	Put	Bond Future	2,846.1600	2.8462	3,011.0900	3.0111	5.795	0	0	0
2019/06/13	R209	01/08/2019	9.80	Put	Bond Future	969.6400	0.9696	1,046.8700	1.0469	7.965	0	0	0
2019/06/13	R209	01/08/2019	10.16	Call	Bond Future	3,476.2100	3.4762	3,284.4100	3.2844	(5.518)	0	0	0
2019/06/13	R209	01/08/2019	9.80	Call	Bond Future	1,839.9900	1.8400	1,692.3500	1.6924	(8.024)	0	0	7,560
2019/06/13	R209	01/08/2019	10.46	Call	Bond Future	5,048.6400	5.0486	4,838.1400	4.8381	(4.169)	0	0	0
2019/06/13	R209	01/08/2019	10.46	Put	Bond Future	158.6700	0.1587	173.0400	0.1730	9.057	0	0	7,560
2019/06/13	R209	07/11/2019	9.82	Call	Bond Future	2,674.7500	2.6748	2,541.1700	2.5412	(4.994)	0	0	0
2019/06/13	R209	07/11/2019			Bond Future	9.7292	72.5028	9.7652	72.2734	0.370	0.0000	0.0000	0
2019/06/13	R209	07/11/2019	9.80	Call	Bond Future	2,603.9400	2.6039	2,472.3100	2.4723	(5.055)	0	0	0
2019/06/13	R209	07/11/2019	9.80	Put	Bond Future	2,153.5400	2.1535	2,251.3400	2.2513	4.541	0	0	0
2019/06/13	R209	07/11/2019	9.82	Put	Bond Future	2,097.8900	2.0979	2,193.7400	2.1937	4.569	0	0	0
2019/06/13	R209	07/11/2019	9.81	Call	Bond Future	2,639.3300	2.6393	2,506.7200	2.5067	(5.024)	0	0	0
2019/06/13	R209	07/11/2019	9.81	Put	Bond Future	2,125.6600	2.1257	2,222.4800	2.2225	4.555	0	0	0
2019/06/13	R209	06/02/2020	9.52	Put	Bond Future	3,980.3500	3.9804	4,108.3900	4.1084	3.217	0	0	0
2019/06/13	R209	06/02/2020			Bond Future	9.7841	73.8875	9.8212	73.6535	0.379	0.0000	0.0000	0
2019/06/13	R209	06/02/2020	9.51	Call	Bond Future	2,253.6800	2.2537	2,148.5600	2.1486	(4.664)	0	0	0
2019/06/13	R209	06/02/2020	9.51	Put	Bond Future	4,017.1500	4.0171	4,146.0200	4.1460	3.208	0	0	0
2019/06/13	R209	06/02/2020	9.52	Call	Bond Future	2,282.3100	2.2823	2,176.3600	2.1764	(4.642)	0	0	0
2019/06/13	R209	06/02/2020	9.50	Call	Bond Future	2,225.2400	2.2252	2,120.9400	2.1209	(4.687)	0	0	0
2019/06/13	R209	06/02/2020	9.50	Put	Bond Future	4,054.2300	4.0542	4,183.9200	4.1839	3.199	0	0	0
2019/06/13	R210	01/08/2019			Bond Future	190.4859	190.4859	190.5162	190.5162	0.016	0.0000	0.0000	2,142
2019/06/13	R210	07/11/2019			Bond Future	191.7150	191.7150	191.7457	191.7457	0.016	0.0000	0.0000	0
2019/06/13	R210	06/02/2020			Bond Future	195.4203	195.4203	195.4513	195.4513	0.016	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
2019/06/13	R212	01/08/2019			Bond Future	159.8780	159.8780	159.9011	159.9011	0.014	0.0000	0.0000	6,690
2019/06/13	R212	07/11/2019			Bond Future	163.0975	163.0975	163.1209	163.1209	0.014	0.0000	0.0000	0
2019/06/13	R212	06/02/2020			Bond Future	164.0035	164.0035	164.0270	164.0270	0.014	0.0000	0.0000	0
2019/06/13	R213	01/08/2019	9.99	Put	Bond Future	173.4600	0.1735	186.5700	0.1866	7.558	0	0	0
2019/06/13	R213	01/08/2019	9.98	Call	Bond Future	4,433.2900	4.4333	4,260.9500	4.2610	(3.887)	0	0	0
2019/06/13	R213	01/08/2019			Bond Future	9.2738	87.0877	9.3037	86.9019	0.322	0.0000	0.0000	17,378
2019/06/13	R213	01/08/2019	9.99	Call	Bond Future	4,486.1200	4.4861	4,313.3700	4.3134	(3.851)	0	0	0
2019/06/13	R213	01/08/2019	9.98	Put	Bond Future	178.7800	0.1788	192.3000	0.1923	7.562	0	0	0
2019/06/13	R213	01/08/2019	10.00	Call	Bond Future	4,539.0900	4.5391	4,365.9400	4.3659	(3.815)	0	0	0
2019/06/13	R213	01/08/2019	10.00	Put	Bond Future	168.3400	0.1683	181.0500	0.1811	7.550	0	0	0
2019/06/13	R213	07/11/2019	9.59	Put	Bond Future	1,589.4300	1.5894	1,655.7100	1.6557	4.170	0	0	0
2019/06/13	R213	07/11/2019	9.58	Call	Bond Future	3,060.4100	3.0604	2,937.7200	2.9377	(4.009)	0	0	0
2019/06/13	R213	07/11/2019			Bond Future	9.3407	85.2668	9.3717	85.0771	0.332	0.0000	0.0000	3,080
2019/06/13	R213	07/11/2019	9.59	Call	Bond Future	3,099.2500	3.0993	2,975.8100	2.9758	(3.983)	0	0	0
2019/06/13	R213	07/11/2019	9.58	Put	Bond Future	1,610.4500	1.6104	1,677.4800	1.6775	4.162	0	0	0
2019/06/13	R213	07/11/2019	9.60	Call	Bond Future	3,138.2700	3.1383	3,014.0900	3.0141	(3.957)	0	0	0
2019/06/13	R213	07/11/2019	9.60	Put	Bond Future	1,568.6600	1.5687	1,634.2000	1.6342	4.178	0	0	0
2019/06/13	R213	06/02/2020	9.27	Call	Bond Future	2,464.6400	2.4646	2,368.4100	2.3684	(3.904)	0	0	0
2019/06/13	R213	06/02/2020	9.26	Put	Bond Future	3,276.3600	3.2764	3,374.2700	3.3743	2.988	0	0	0
2019/06/13	R213	06/02/2020			Bond Future	9.3988	86.8950	9.4309	86.7016	0.342	0.0000	0.0000	0
2019/06/13	R213	06/02/2020	9.28	Call	Bond Future	2,494.9600	2.4950	2,398.0400	2.3980	(3.885)	0	0	0
2019/06/13	R213	06/02/2020	9.28	Put	Bond Future	3,215.0300	3.2150	3,311.5600	3.3116	3.002	0	0	0
2019/06/13	R213	06/02/2020	9.27	Put	Bond Future	3,245.7100	3.2457	3,342.9300	3.3429	2.995	0	0	0
2019/06/13	R213	06/02/2020	9.26	Call	Bond Future	2,434.2300	2.4342	2,338.6900	2.3387	(3.925)	0	0	0
2019/06/13	R214	01/08/2019	10.34	Put	Bond Future	543.2500	0.5433	602.6800	0.6027	10.940	0	0	0
2019/06/13	R214	01/08/2019			Bond Future	9.9101	72.6611	9.9551	72.3619	0.454	0.0000	0.0000	10,625
2019/06/13	R214	01/08/2019	10.33	Call	Bond Future	3,271.9600	3.2720	3,033.5300	3.0335	(7.287)	0	0	0
2019/06/13	R214	01/08/2019	10.33	Put	Bond Future	556.6000	0.5566	617.3500	0.6173	10.914	0	0	0
2019/06/13	R214	01/08/2019	10.34	Call	Bond Future	3,321.2100	3.3212	3,081.4600	3.0815	(7.219)	0	0	0
2019/06/13	R214	01/08/2019	10.32	Call	Bond Future	3,223.0100	3.2230	2,985.9200	2.9859	(7.356)	0	0	0
2019/06/13	R214	01/08/2019	10.32	Put	Bond Future	570.3400	0.5703	632.4300	0.6324	10.886	0	0	0
2019/06/13	R214	07/11/2019	10.02	Put	Bond Future	2,367.2100	2.3672	2,503.8000	2.5038	5.770	0	0	0
2019/06/13	R214	07/11/2019			Bond Future	9.9794	70.8072	10.0259	70.5019	0.465	0.0000	0.0000	0
2019/06/13	R214	07/11/2019	10.01	Call	Bond Future	2,598.6700	2.5987	2,431.2900	2.4313	(6.441)	0	0	0
2019/06/13	R214	07/11/2019	10.01	Put	Bond Future	2,397.5200	2.3975	2,535.3900	2.5354	5.751	0	0	0
2019/06/13	R214	07/11/2019	10.02	Call	Bond Future	2,633.9800	2.6340	2,465.3200	2.4653	(6.403)	0	0	0
2019/06/13	R214	07/11/2019	10.00	Call	Bond Future	2,563.5800	2.5636	2,397.4900	2.3975	(6.479)	0	0	0
2019/06/13	R214	07/11/2019	10.00	Put	Bond Future	2,428.1400	2.4281	2,567.3000	2.5673	5.731	0	0	0
2019/06/13	R214	06/02/2020	9.73	Call	Bond Future	2,323.2500	2.3232	2,187.9800	2.1880	(5.822)	0	0	0
2019/06/13	R214	06/02/2020			Bond Future	10.0409	72.1593	10.0887	71.8481	0.477	0.0000	0.0000	0
2019/06/13	R214	06/02/2020	9.71	Call	Bond Future	2,265.2700	2.2653	2,132.1200	2.1321	(5.878)	0	0	0
2019/06/13	R214	06/02/2020	9.71	Put	Bond Future	4,479.1600	4.4792	4,657.2000	4.6572	3.975	0	0	0
2019/06/13	R214	06/02/2020	9.73	Put	Bond Future	4,400.1600	4.4002	4,576.0800	4.5761	3.998	0	0	0
2019/06/13	R214	06/02/2020	9.72	Call	Bond Future	2,294.2800	2.2943	2,160.0600	2.1601	(5.850)	0	0	0
2019/06/13	R214	06/02/2020	9.72	Put	Bond Future	4,439.6300	4.4396	4,616.6000	4.6166	3.986	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
2019/06/13	R248	01/08/2019	10.35	Call	Bond Future	4,332.1000	4.3321	3,953.6600	3.9537	(8.736)	0	0	0
2019/06/13	R248	01/08/2019	10.34	Put	Bond Future	633.9700	0.6340	727.9200	0.7279	14.819	0	0	0
2019/06/13	R248	01/08/2019			Bond Future	9.8999	92.8879	9.9550	92.4176	0.557	0.0000	0.0000	102,651
2019/06/13	R248	01/08/2019	10.36	Call	Bond Future	4,396.0300	4.3960	4,015.5600	4.0156	(8.655)	0	0	0
2019/06/13	R248	01/08/2019	10.36	Put	Bond Future	602.6500	0.6027	692.4900	0.6925	14.907	0	0	0
2019/06/13	R248	01/08/2019	10.35	Put	Bond Future	618.1300	0.6181	710.0000	0.7100	14.863	0	0	0
2019/06/13	R248	01/08/2019	10.34	Call	Bond Future	4,268.4100	4.2684	3,892.0500	3.8920	(8.817)	0	0	0
2019/06/13	R248	07/11/2019	10.02	Call	Bond Future	3,313.8900	3.3139	3,050.5900	3.0506	(7.945)	0	0	0
2019/06/13	R248	07/11/2019	10.01	Put	Bond Future	2,919.0000	2.9190	3,137.5300	3.1375	7.486	0	0	0
2019/06/13	R248	07/11/2019			Bond Future	9.9685	90.2944	10.0255	89.8146	0.572	0.0000	0.0000	2,048
2019/06/13	R248	07/11/2019	10.03	Call	Bond Future	3,359.5700	3.3596	3,094.2000	3.0942	(7.899)	0	0	0
2019/06/13	R248	07/11/2019	10.03	Put	Bond Future	2,842.4000	2.8424	3,056.7700	3.0568	7.542	0	0	0
2019/06/13	R248	07/11/2019	10.02	Put	Bond Future	2,880.4900	2.8805	3,096.9300	3.0969	7.514	0	0	0
2019/06/13	R248	07/11/2019	10.01	Call	Bond Future	3,268.4800	3.2685	3,007.2700	3.0073	(7.992)	0	0	0
2019/06/13	R248	06/02/2020	9.71	Put	Bond Future	5,568.5900	5.5686	5,851.4200	5.8514	5.079	0	0	0
2019/06/13	R248	06/02/2020			Bond Future	10.0294	92.0186	10.0881	91.5296	0.586	0.0000	0.0000	0
2019/06/13	R248	06/02/2020	9.71	Call	Bond Future	2,826.6600	2.8267	2,620.5000	2.6205	(7.293)	0	0	0
2019/06/13	R248	06/02/2020	9.70	Put	Bond Future	5,620.0200	5.6200	5,904.5700	5.9046	5.063	0	0	0
2019/06/13	R248	06/02/2020	9.72	Call	Bond Future	2,863.7300	2.8637	2,655.8500	2.6558	(7.259)	0	0	0
2019/06/13	R248	06/02/2020	9.72	Put	Bond Future	5,517.5600	5.5176	5,798.6700	5.7987	5.095	0	0	0
2019/06/13	R248	06/02/2020	9.70	Call	Bond Future	2,789.8500	2.7899	2,585.4100	2.5854	(7.328)	0	0	0

Total

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