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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/06/2019 TO 14/06/2019

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
2019/06/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	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
2019/06/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	2025	01/08/2019			Bond Future	135.6316	135.6316	135.4749	135.4749	(0.116)	0.0000	0.0000	1,622
2019/06/14	2025	07/11/2019			Bond Future	138.3628	138.3628	138.2027	138.2027	(0.116)	0.0000	0.0000	0
2019/06/14	2025	06/02/2020			Bond Future	139.5624	139.5624	139.3991	139.3991	(0.117)	0.0000	0.0000	0
2019/06/14	2029	01/08/2019			Bond Future	102.5597	102.5597	102.5762	102.5762	0.016	0.0000	0.0000	4,132
2019/06/14	2029	07/11/2019			Bond Future	103.5305	103.5305	103.5471	103.5471	0.016	0.0000	0.0000	0
2019/06/14	2029	06/02/2020			Bond Future	105.5312	105.5312	105.5481	105.5481	0.016	0.0000	0.0000	0
2019/06/14	2030	01/08/2019	9.91	Put	Bond Future	155.9200	0.1559	138.3300	0.1383	(11.281)	0	0	0
2019/06/14	2030	01/08/2019	9.15	Put	Bond Future	1,282.3300	1.2823	1,203.9000	1.2039	(6.116)	0	0	0
2019/06/14	2030	01/08/2019	9.68	Call	Bond Future	3,534.8300	3.5348	3,638.4100	3.6384	2.930	0	0	0
2019/06/14	2030	01/08/2019	8.67	Put	Bond Future	3,372.2100	3.3722	3,252.3100	3.2523	(3.556)	0	0	0
2019/06/14	2030	01/08/2019			Bond Future	9.1564	92.4383	9.1352	92.5720	(0.231)	0.0000	0.0000	58,119
2019/06/14	2030	01/08/2019	8.35	Put	Bond Future	5,317.2000	5.3172	5,186.2000	5.1862	(2.464)	0	0	0
2019/06/14	2030	01/08/2019	8.35	Call	Bond Future	41.2800	0.0413	43.9500	0.0439	6.468	0	0	2,025
2019/06/14	2030	01/08/2019	9.22	Put	Bond Future	1,079.6300	1.0796	1,008.6400	1.0086	(6.575)	0	0	0
2019/06/14	2030	01/08/2019	9.22	Call	Bond Future	1,479.2800	1.4793	1,541.9600	1.5420	4.237	0	0	5,400
2019/06/14	2030	01/08/2019	9.69	Call	Bond Future	3,586.0800	3.5861	3,690.3100	3.6903	2.907	0	0	0
2019/06/14	2030	01/08/2019	9.69	Put	Bond Future	301.9900	0.3020	272.5500	0.2725	(9.749)	0	0	5,400
2019/06/14	2030	01/08/2019	9.91	Call	Bond Future	4,748.6600	4.7487	4,864.7400	4.8647	2.444	0	0	0
2019/06/14	2030	01/08/2019	9.92	Call	Bond Future	4,802.7500	4.8027	4,919.2700	4.9193	2.426	0	0	0
2019/06/14	2030	01/08/2019	9.90	Put	Bond Future	160.7700	0.1608	142.7500	0.1428	(11.209)	0	0	0
2019/06/14	2030	01/08/2019	9.15	Call	Bond Future	1,241.7800	1.2418	1,297.0200	1.2970	4.448	0	0	2,025
2019/06/14	2030	01/08/2019	9.68	Put	Bond Future	310.8400	0.3108	280.7500	0.2807	(9.680)	0	0	4,800
2019/06/14	2030	01/08/2019	8.67	Call	Bond Future	236.4100	0.2364	250.1800	0.2502	5.825	0	0	5,400
2019/06/14	2030	01/08/2019	9.92	Put	Bond Future	151.1400	0.1511	133.9900	0.1340	(11.347)	0	0	0
2019/06/14	2030	01/08/2019	9.90	Call	Bond Future	4,694.5800	4.6946	4,810.2300	4.8102	2.463	0	0	0
2019/06/14	2030	01/08/2019	8.77	Put	Bond Future	2,842.3700	2.8424	2,728.8400	2.7288	(3.994)	0	0	0
2019/06/14	2030	01/08/2019	8.77	Call	Bond Future	362.6200	0.3626	382.7600	0.3828	5.554	0	0	0
2019/06/14	2030	01/08/2019	9.27	Put	Bond Future	951.6400	0.9516	885.9100	0.8859	(6.907)	0	0	0
2019/06/14	2030	01/08/2019	9.27	Call	Bond Future	1,664.0200	1.6640	1,731.9600	1.7320	4.083	0	0	0
2019/06/14	2030	01/08/2019	9.24	Call	Bond Future	1,551.3500	1.5513	1,616.1500	1.6162	4.177	0	0	0
2019/06/14	2030	01/08/2019	9.24	Put	Bond Future	1,026.4400	1.0264	957.5700	0.9576	(6.710)	0	0	3,100
2019/06/14	2030	07/11/2019	9.49	Put	Bond Future	1,479.3300	1.4793	1,422.2200	1.4222	(3.861)	0	0	0
2019/06/14	2030	07/11/2019	9.76	Put	Bond Future	1,011.8300	1.0118	968.5400	0.9685	(4.278)	0	0	5,500
2019/06/14	2030	07/11/2019			Bond Future	9.2199	94.2755	9.1979	94.4117	(0.239)	0.0000	0.0000	200
2019/06/14	2030	07/11/2019	9.48	Call	Bond Future	3,090.4200	3.0904	3,168.9300	3.1689	2.540	0	0	0
2019/06/14	2030	07/11/2019	9.48	Put	Bond Future	1,500.9800	1.5010	1,443.3100	1.4433	(3.842)	0	0	0
2019/06/14	2030	07/11/2019	8.60	Put	Bond Future	4,579.0700	4.5791	4,469.1800	4.4692	(2.400)	0	0	0
2019/06/14	2030	07/11/2019	8.60	Call	Bond Future	639.8300	0.6398	666.1200	0.6661	4.109	0	0	5,500
2019/06/14	2030	07/11/2019	9.10	Put	Bond Future	2,531.6600	2.5317	2,451.0200	2.4510	(3.185)	0	0	0
2019/06/14	2030	07/11/2019	9.10	Call	Bond Future	1,786.7700	1.7868	1,842.3100	1.8423	3.108	0	0	5,500
2019/06/14	2030	07/11/2019	9.49	Call	Bond Future	3,129.1500	3.1292	3,208.2200	3.2082	2.527	0	0	0
2019/06/14	2030	07/11/2019	9.76	Call	Bond Future	4,271.6700	4.2717	4,364.5600	4.3646	2.175	0	0	0

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2019/06/14	2030	07/11/2019	8.57	Put	Bond Future	4,728.0000	4.7280	4,616.5900	4.6166	(2.356)	0	0	0
2019/06/14	2030	07/11/2019	9.47	Call	Bond Future	3,051.6900	3.0517	3,129.6200	3.1296	2.554	0	0	0
2019/06/14	2030	07/11/2019	9.47	Put	Bond Future	1,522.6700	1.5227	1,464.4200	1.4644	(3.826)	0	0	0
2019/06/14	2030	07/11/2019	8.57	Call	Bond Future	592.5300	0.5925	617.3000	0.6173	4.180	0	0	0
2019/06/14	2030	07/11/2019	9.12	Put	Bond Future	2,466.0400	2.4660	2,386.6400	2.3866	(3.220)	0	0	0
2019/06/14	2030	07/11/2019	9.12	Call	Bond Future	1,845.9800	1.8460	1,902.7600	1.9028	3.076	0	0	0
2019/06/14	2030	07/11/2019	9.70	Call	Bond Future	4,007.0500	4.0070	4,097.0900	4.0971	2.247	0	0	0
2019/06/14	2030	07/11/2019	9.70	Put	Bond Future	1,101.6800	1.1017	1,055.5400	1.0555	(4.188)	0	0	0
2019/06/14	2030	06/02/2020	9.15	Put	Bond Future	3,162.3300	3.1623	3,083.8200	3.0838	(2.483)	0	0	0
2019/06/14	2030	06/02/2020	9.14	Call	Bond Future	2,378.9200	2.3789	2,438.6000	2.4386	2.509	0	0	0
2019/06/14	2030	06/02/2020			Bond Future	9.2735	92.0663	9.2507	92.2050	(0.246)	0.0000	0.0000	0
2019/06/14	2030	06/02/2020	9.15	Call	Bond Future	2,409.1800	2.4092	2,469.3400	2.4693	2.497	0	0	0
2019/06/14	2030	06/02/2020	9.14	Put	Bond Future	3,193.4100	3.1934	3,114.4200	3.1144	(2.474)	0	0	0
2019/06/14	2030	06/02/2020	9.16	Call	Bond Future	2,439.6200	2.4396	2,500.2800	2.5003	2.486	0	0	0
2019/06/14	2030	06/02/2020	9.16	Put	Bond Future	3,131.4900	3.1315	3,053.4800	3.0535	(2.491)	0	0	0
2019/06/14	2032	01/08/2019	10.10	Call	Bond Future	4,560.3700	4.5604	4,618.7300	4.6187	1.280	0	0	0
2019/06/14	2032	01/08/2019	10.11	Put	Bond Future	227.1600	0.2272	210.8600	0.2109	(7.176)	0	0	0
2019/06/14	2032	01/08/2019			Bond Future	9.4464	94.1399	9.4355	94.2149	(0.116)	0.0000	0.0000	42,655
2019/06/14	2032	01/08/2019	10.10	Put	Bond Future	233.9600	0.2340	217.3000	0.2173	(7.121)	0	0	0
2019/06/14	2032	01/08/2019	10.11	Call	Bond Future	4,617.5200	4.6175	4,676.2400	4.6762	1.272	0	0	0
2019/06/14	2032	01/08/2019	10.09	Call	Bond Future	4,503.3400	4.5033	4,561.3400	4.5613	1.288	0	0	0
2019/06/14	2032	01/08/2019	10.09	Put	Bond Future	240.9500	0.2409	223.9300	0.2239	(7.064)	0	0	0
2019/06/14	2032	07/11/2019	9.71	Call	Bond Future	3,145.5400	3.1455	3,183.1200	3.1831	1.195	0	0	0
2019/06/14	2032	07/11/2019	9.70	Put	Bond Future	1,885.2300	1.8852	1,846.0800	1.8461	(2.077)	0	0	0
2019/06/14	2032	07/11/2019			Bond Future	9.5169	91.8498	9.5055	91.9262	(0.119)	0.0000	0.0000	0
2019/06/14	2032	07/11/2019	9.72	Call	Bond Future	3,185.7200	3.1857	3,223.6300	3.2236	1.190	0	0	0
2019/06/14	2032	07/11/2019	9.72	Put	Bond Future	1,833.4400	1.8334	1,794.9500	1.7950	(2.099)	0	0	0
2019/06/14	2032	07/11/2019	9.71	Put	Bond Future	1,859.1900	1.8592	1,820.3700	1.8204	(2.088)	0	0	0
2019/06/14	2032	07/11/2019	9.70	Call	Bond Future	3,105.5900	3.1056	3,142.8400	3.1428	1.199	0	0	0
2019/06/14	2032	06/02/2020	9.40	Put	Bond Future	3,790.9500	3.7910	3,742.3700	3.7424	(1.281)	0	0	0
2019/06/14	2032	06/02/2020			Bond Future	9.5762	93.6038	9.5645	93.6815	(0.122)	0.0000	0.0000	0
2019/06/14	2032	06/02/2020	9.39	Call	Bond Future	2,582.3600	2.5824	2,611.2400	2.6112	1.118	0	0	0
2019/06/14	2032	06/02/2020	9.39	Put	Bond Future	3,827.1800	3.8272	3,778.3400	3.7783	(1.276)	0	0	0
2019/06/14	2032	06/02/2020	9.40	Call	Bond Future	2,613.5700	2.6136	2,642.7100	2.6427	1.115	0	0	0
2019/06/14	2032	06/02/2020	9.38	Call	Bond Future	2,551.3500	2.5513	2,579.9700	2.5800	1.122	0	0	0
2019/06/14	2032	06/02/2020	9.38	Put	Bond Future	3,863.6800	3.8637	3,814.5800	3.8146	(1.271)	0	0	0
2019/06/14	2033	01/08/2019			Bond Future	103.9756	103.9756	103.7497	103.7497	(0.217)	0.0000	0.0000	6,090
2019/06/14	2033	07/11/2019			Bond Future	104.9000	104.9000	104.6693	104.6693	(0.220)	0.0000	0.0000	0
2019/06/14	2033	06/02/2020			Bond Future	106.9272	106.9272	106.6921	106.6921	(0.220)	0.0000	0.0000	0
2019/06/14	2037	01/08/2019	10.31	Call	Bond Future	3,953.8400	3.9538	4,070.6400	4.0706	2.954	0	0	0
2019/06/14	2037	01/08/2019			Bond Future	9.8399	89.0580	9.8187	89.2185	(0.215)	0.0000	0.0000	46,825
2019/06/14	2037	01/08/2019	10.29	Call	Bond Future	3,838.2400	3.8382	3,953.3300	3.9533	2.999	0	0	0
2019/06/14	2037	01/08/2019	10.29	Put	Bond Future	529.8200	0.5298	484.3800	0.4844	(8.576)	0	0	0
2019/06/14	2037	01/08/2019	10.31	Put	Bond Future	502.8200	0.5028	459.0900	0.4591	(8.697)	0	0	0
2019/06/14	2037	01/08/2019	10.30	Call	Bond Future	3,895.9200	3.8959	4,011.8700	4.0119	2.976	0	0	0

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2019/06/14	2037	01/08/2019	10.30	Put	Bond Future	516.1600		0.5162	471.5800	0.4716	(8.637)	0	0	0
2019/06/14	2037	07/11/2019	9.97	Call	Bond Future	3,025.7700		3.0258	3,105.3200	3.1053	2.629	0	0	0
2019/06/14	2037	07/11/2019			Bond Future	9.9116		90.8280	9.8897	90.9916	(0.221)	0.0000	0.0000	0
2019/06/14	2037	07/11/2019	9.95	Call	Bond Future	2,945.1600		2.9452	3,023.3400	3.0233	2.655	0	0	0
2019/06/14	2037	07/11/2019	9.95	Put	Bond Future	2,659.2300		2.6592	2,573.8700	2.5739	(3.210)	0	0	0
2019/06/14	2037	07/11/2019	9.97	Put	Bond Future	2,591.5500		2.5915	2,507.5600	2.5076	(3.241)	0	0	0
2019/06/14	2037	07/11/2019	9.96	Call	Bond Future	2,985.4500		2.9855	3,064.3100	3.0643	2.641	0	0	0
2019/06/14	2037	07/11/2019	9.96	Put	Bond Future	2,625.3300		2.6253	2,540.6500	2.5406	(3.225)	0	0	0
2019/06/14	2037	06/02/2020	9.67	Call	Bond Future	2,540.7300		2.5407	2,603.7800	2.6038	2.482	0	0	0
2019/06/14	2037	06/02/2020	9.66	Put	Bond Future	4,870.8400		4.8708	4,766.7500	4.7668	(2.137)	0	0	0
2019/06/14	2037	06/02/2020			Bond Future	9.9745		88.3024	9.9519	88.4690	(0.226)	0.0000	0.0000	0
2019/06/14	2037	06/02/2020	9.68	Call	Bond Future	2,573.2600		2.5733	2,636.8700	2.6369	2.472	0	0	0
2019/06/14	2037	06/02/2020	9.68	Put	Bond Future	4,782.8900		4.7829	4,679.9000	4.6799	(2.153)	0	0	0
2019/06/14	2037	06/02/2020	9.67	Put	Bond Future	4,826.8500		4.8269	4,723.3000	4.7233	(2.145)	0	0	0
2019/06/14	2037	06/02/2020	9.66	Call	Bond Future	2,508.1300		2.5081	2,570.6400	2.5706	2.492	0	0	0
2019/06/14	2038	01/08/2019			Bond Future	121.3609		121.3609	121.0237	121.0237	(0.278)	0.0000	0.0000	11,362
2019/06/14	2038	07/11/2019			Bond Future	123.8047		123.8047	123.4607	123.4607	(0.278)	0.0000	0.0000	0
2019/06/14	2038	06/02/2020			Bond Future	124.5388		124.5388	124.1880	124.1880	(0.282)	0.0000	0.0000	0
2019/06/14	2040	01/08/2019	10.37	Put	Bond Future	671.5400		0.6715	635.9500	0.6359	(5.300)	0	0	0
2019/06/14	2040	01/08/2019	10.36	Call	Bond Future	3,792.2500		3.7923	3,845.3400	3.8453	1.400	0	0	0
2019/06/14	2040	01/08/2019			Bond Future	9.9653		91.7777	9.9543	91.8670	(0.111)	0.0000	0.0000	37,356
2019/06/14	2040	01/08/2019	10.37	Call	Bond Future	3,851.7400		3.8517	3,905.4000	3.9054	1.393	0	0	0
2019/06/14	2040	01/08/2019	10.36	Put	Bond Future	688.5000		0.6885	652.3400	0.6523	(5.252)	0	0	0
2019/06/14	2040	01/08/2019	10.38	Call	Bond Future	3,911.3900		3.9114	3,965.6200	3.9656	1.386	0	0	0
2019/06/14	2040	01/08/2019	10.38	Put	Bond Future	654.8600		0.6549	619.8400	0.6198	(5.348)	0	0	0
2019/06/14	2040	07/11/2019	9.80	Put	Bond Future	3,978.3400		3.9783	3,915.3600	3.9154	(1.583)	0	0	0
2019/06/14	2040	07/11/2019	9.30	Put	Bond Future	6,912.0600		6.9121	6,832.7100	6.8327	(1.148)	0	0	0
2019/06/14	2040	07/11/2019	10.04	Put	Bond Future	2,945.2000		2.9452	2,891.4100	2.8914	(1.826)	0	0	0
2019/06/14	2040	07/11/2019	10.03	Call	Bond Future	2,918.1100		2.9181	2,954.8600	2.9549	1.259	0	0	0
2019/06/14	2040	07/11/2019			Bond Future	10.0382		93.6018	10.0268	93.6927	(0.113)	0.0000	0.0000	0
2019/06/14	2040	07/11/2019	9.80	Call	Bond Future	2,046.5700		2.0466	2,074.5100	2.0745	1.365	0	0	1,260
2019/06/14	2040	07/11/2019	9.30	Call	Bond Future	707.8800		0.7079	719.4500	0.7194	1.634	0	0	1,260
2019/06/14	2040	07/11/2019	10.04	Call	Bond Future	2,959.7200		2.9597	2,996.8500	2.9969	1.255	0	0	0
2019/06/14	2040	07/11/2019	10.03	Put	Bond Future	2,983.3900		2.9834	2,929.2200	2.9292	(1.816)	0	0	0
2019/06/14	2040	07/11/2019	10.05	Call	Bond Future	3,001.6200		3.0016	3,039.1300	3.0391	1.250	0	0	0
2019/06/14	2040	07/11/2019	10.05	Put	Bond Future	2,907.4200		2.9074	2,854.0100	2.8540	(1.837)	0	0	0
2019/06/14	2040	06/02/2020	9.76	Call	Bond Future	2,640.3500		2.6404	2,670.4400	2.6704	1.140	0	0	0
2019/06/14	2040	06/02/2020			Bond Future	10.1023		90.8786	10.0906	90.9710	(0.116)	0.0000	0.0000	0
2019/06/14	2040	06/02/2020	9.74	Call	Bond Future	2,572.9200		2.5729	2,602.4300	2.6024	1.147	0	0	0
2019/06/14	2040	06/02/2020	9.74	Put	Bond Future	5,500.0300		5.5000	5,437.0700	5.4371	(1.145)	0	0	0
2019/06/14	2040	06/02/2020	9.76	Put	Bond Future	5,402.0200		5.4020	5,339.6400	5.3396	(1.155)	0	0	0
2019/06/14	2040	06/02/2020	9.75	Call	Bond Future	2,606.6600		2.6067	2,636.4600	2.6365	1.143	0	0	0
2019/06/14	2040	06/02/2020	9.75	Put	Bond Future	5,450.9900		5.4510	5,388.3200	5.3883	(1.150)	0	0	0
2019/06/14	2044	01/08/2019	10.40	Put	Bond Future	626.2100		0.6262	601.0300	0.6010	(4.021)	0	0	0
2019/06/14	2044	01/08/2019	9.86	Put	Bond Future	2,323.3600		2.3234	2,277.6200	2.2776	(1.969)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/14	2044	01/08/2019	10.53	Call	Bond Future	4,673.8200		4.6738	4,702.0600	4.7021	0.604	0	0	0
2019/06/14	2044	01/08/2019	9.39	Call	Bond Future	185.5100		0.1855	183.3300	0.1833	(1.175)	0	0	228
2019/06/14	2044	01/08/2019			Bond Future	9.9938		88.8364	9.9879	88.8850	(0.059)	0.0000	0.0000	43,862
2019/06/14	2044	01/08/2019	10.39	Call	Bond Future	3,802.6900		3.8027	3,825.7500	3.8257	0.606	0	0	0
2019/06/14	2044	01/08/2019	10.39	Put	Bond Future	642.9300		0.6429	617.3700	0.6174	(3.976)	0	0	0
2019/06/14	2044	01/08/2019	10.40	Call	Bond Future	3,863.2500		3.8632	3,886.6900	3.8867	0.607	0	0	0
2019/06/14	2044	01/08/2019	9.86	Call	Bond Future	1,211.3000		1.2113	1,214.1800	1.2142	0.238	0	0	100
2019/06/14	2044	01/08/2019	10.53	Put	Bond Future	442.7400		0.4427	422.3600	0.4224	(4.603)	0	0	100
2019/06/14	2044	01/08/2019	9.39	Put	Bond Future	5,393.6300		5.3936	5,342.8300	5.3428	(0.942)	0	0	0
2019/06/14	2044	01/08/2019	9.74	Put	Bond Future	2,965.1400		2.9651	2,916.6300	2.9166	(1.636)	0	0	0
2019/06/14	2044	01/08/2019	10.38	Call	Bond Future	3,742.3200		3.7423	3,764.9800	3.7650	0.606	0	0	0
2019/06/14	2044	01/08/2019	10.38	Put	Bond Future	659.9700		0.6600	634.0100	0.6340	(3.934)	0	0	0
2019/06/14	2044	01/08/2019	9.36	Put	Bond Future	5,637.6400		5.6376	5,586.9300	5.5869	(0.899)	0	0	0
2019/06/14	2044	01/08/2019	9.36	Call	Bond Future	157.5800		0.1576	155.4900	0.1555	(1.326)	0	0	100
2019/06/14	2044	01/08/2019	9.74	Call	Bond Future	835.9500		0.8359	836.0600	0.8361	0.013	0	0	228
2019/06/14	2044	01/08/2019	10.27	Call	Bond Future	3,099.5100		3.0995	3,117.7600	3.1178	0.589	0	0	0
2019/06/14	2044	01/08/2019	10.27	Put	Bond Future	876.5200		0.8765	846.1500	0.8461	(3.465)	0	0	228
2019/06/14	2044	07/11/2019	10.07	Put	Bond Future	2,990.9800		2.9910	2,956.9900	2.9570	(1.136)	0	0	0
2019/06/14	2044	07/11/2019	10.52	Call	Bond Future	5,235.5600		5.2356	5,260.2600	5.2603	0.472	0	0	0
2019/06/14	2044	07/11/2019	9.74	Put	Bond Future	4,500.6400		4.5006	4,460.2400	4.4602	(0.898)	0	0	0
2019/06/14	2044	07/11/2019			Bond Future	10.0639		90.6020	10.0578	90.6515	(0.061)	0.0000	0.0000	0
2019/06/14	2044	07/11/2019	10.06	Call	Bond Future	2,998.5500		2.9986	3,013.8300	3.0138	0.510	0	0	0
2019/06/14	2044	07/11/2019	10.06	Put	Bond Future	3,029.9000		3.0299	2,995.7100	2.9957	(1.128)	0	0	0
2019/06/14	2044	07/11/2019	10.52	Put	Bond Future	1,658.5400		1.6585	1,633.7700	1.6338	(1.493)	0	0	328
2019/06/14	2044	07/11/2019	10.07	Call	Bond Future	3,040.8200		3.0408	3,056.3000	3.0563	0.509	0	0	0
2019/06/14	2044	07/11/2019	9.19	Call	Bond Future	494.6500		0.4947	496.6600	0.4967	0.406	0	0	328
2019/06/14	2044	07/11/2019	9.74	Call	Bond Future	1,803.8400		1.8038	1,812.9100	1.8129	0.503	0	0	328
2019/06/14	2044	07/11/2019	10.05	Call	Bond Future	2,956.3500		2.9563	2,971.4200	2.9714	0.510	0	0	0
2019/06/14	2044	07/11/2019	10.05	Put	Bond Future	3,069.0100		3.0690	3,034.6100	3.0346	(1.121)	0	0	0
2019/06/14	2044	07/11/2019	9.19	Put	Bond Future	8,096.8700		8.0969	8,049.4100	8.0494	(0.586)	0	0	0
2019/06/14	2044	06/02/2020	9.74	Call	Bond Future	2,552.0200		2.5520	2,564.0300	2.5640	0.471	0	0	328
2019/06/14	2044	06/02/2020	10.78	Put	Bond Future	2,157.3400		2.1573	2,134.6800	2.1347	(1.050)	0	0	328
2019/06/14	2044	06/02/2020	9.77	Put	Bond Future	5,586.1600		5.5862	5,548.3500	5.5484	(0.677)	0	0	0
2019/06/14	2044	06/02/2020			Bond Future	10.1255		87.9469	10.1192	87.9972	(0.062)	0.0000	0.0000	0
2019/06/14	2044	06/02/2020	9.09	Put	Bond Future	9,872.8900		9.8729	9,826.8300	9.8268	(0.467)	0	0	0
2019/06/14	2044	06/02/2020	9.09	Call	Bond Future	857.0800		0.8571	861.2800	0.8613	0.490	0	0	328
2019/06/14	2044	06/02/2020	9.74	Put	Bond Future	5,739.4800		5.7395	5,701.2300	5.7012	(0.666)	0	0	0
2019/06/14	2044	06/02/2020	9.77	Call	Bond Future	2,653.6400		2.6536	2,666.0900	2.6661	0.469	0	0	0
2019/06/14	2044	06/02/2020	10.78	Call	Bond Future	7,157.3100		7.1573	7,184.9100	7.1849	0.386	0	0	0
2019/06/14	2044	06/02/2020	9.78	Call	Bond Future	2,687.8000		2.6878	2,700.4000	2.7004	0.469	0	0	0
2019/06/14	2044	06/02/2020	9.76	Put	Bond Future	5,637.0900		5.6371	5,599.1300	5.5991	(0.673)	0	0	0
2019/06/14	2044	06/02/2020	9.78	Put	Bond Future	5,535.6000		5.5356	5,497.9400	5.4979	(0.680)	0	0	0
2019/06/14	2044	06/02/2020	9.76	Call	Bond Future	2,619.7200		2.6197	2,632.0200	2.6320	0.470	0	0	0
2019/06/14	2046	01/08/2019			Bond Future	114.3751		114.3751	114.1832	114.1832	(0.168)	0.0000	0.0000	12,658
2019/06/14	2046	07/11/2019			Bond Future	114.9586		114.9586	114.7627	114.7627	(0.170)	0.0000	0.0000	0
2019/06/14	2046	06/02/2020			Bond Future	117.1802		117.1802	116.9803	116.9803	(0.171)	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
2019/06/14	2050	01/08/2019			Bond Future	117.2843	117.2843	117.0674	117.0674	(0.185)	0.0000	0.0000	10,989
2019/06/14	2050	07/11/2019			Bond Future	119.6459	119.6459	119.4242	119.4242	(0.185)	0.0000	0.0000	0
2019/06/14	2050	06/02/2020			Bond Future	120.1215	120.1215	119.8955	119.8955	(0.188)	0.0000	0.0000	0
2019/06/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	AL37	01/08/2019			Index Future	650.5290	650.5290	651.3410	651.3410	0.125	0.0000	0.0000	0
2019/06/14	AL37	07/11/2019			Index Future	663.4570	663.4570	664.2850	664.2850	0.125	0.0000	0.0000	0
2019/06/14	AL37	06/02/2020			Index Future	676.1230	676.1230	676.9660	676.9660	0.125	0.0000	0.0000	0
2019/06/14	AL7T	01/08/2019			Index Future	751.2040	751.2040	752.1750	752.1750	0.129	0.0000	0.0000	0
2019/06/14	AL7T	07/11/2019			Index Future	766.1330	766.1330	767.1220	767.1220	0.129	0.0000	0.0000	0
2019/06/14	AL7T	06/02/2020			Index Future	780.7590	780.7590	781.7660	781.7660	0.129	0.0000	0.0000	0
2019/06/14	ALBI	01/08/2019			Index Future	672.7560	672.7560	673.5540	673.5540	0.119	0.0000	0.0000	973
2019/06/14	ALBI	07/11/2019			Index Future	686.1260	686.1260	686.9400	686.9400	0.119	0.0000	0.0000	0
2019/06/14	ALBI	06/02/2020			Index Future	699.2250	699.2250	700.0530	700.0530	0.118	0.0000	0.0000	0
2019/06/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	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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2019/06/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/14	ES33	01/08/2019			Bond Future	10.9854	78.2073	10.9586	78.3621	(0.243)	0.0000	0.0000	350
2019/06/14	ES33	07/11/2019			Bond Future	11.1079	75.9676	11.0801	76.1253	(0.250)	0.0000	0.0000	0
2019/06/14	ES33	06/02/2020			Bond Future	11.2203	77.4182	11.1915	77.5789	(0.256)	0.0000	0.0000	0
2019/06/14	ES42	01/08/2019			Bond Future	11.3203	79.4916	11.3139	79.5331	(0.056)	0.0000	0.0000	4,919
2019/06/14	ES42	07/11/2019			Bond Future	11.4427	76.8058	11.4361	76.8481	(0.058)	0.0000	0.0000	0
2019/06/14	ES42	06/02/2020			Bond Future	11.5509	78.2727	11.5441	78.3157	(0.059)	0.0000	0.0000	0

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2019/06/14	GOVI	01/08/2019	638.68	Call	GOVI	270,360.0000	27.0360	278,770.0000	27.8770	3.111	0	0	0
2019/06/14	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	GOVI	01/08/2019			GOVI	665.7160	665.7160	666.5570	666.5570	0.126	0.0000	0.0000	439
2019/06/14	GOVI	01/08/2019	638.69	Call	GOVI	270,260.0000	27.0260	278,670.0000	27.8670	3.112	0	0	0
2019/06/14	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	GOVI	01/08/2019	638.67	Call	GOVI	270,460.0000	27.0460	278,870.0000	27.8870	3.110	0	0	0
2019/06/14	GOVI	07/11/2019	672.90	Call	GOVI	60,460.0000	6.0460	69,030.0000	6.9030	14.175	0	0	0
2019/06/14	GOVI	07/11/2019			GOVI	678.9460	678.9460	679.8030	679.8030	0.126	0.0000	0.0000	0
2019/06/14	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	GOVI	07/11/2019	672.91	Call	GOVI	60,360.0000	6.0360	68,930.0000	6.8930	14.198	0	0	0
2019/06/14	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	GOVI	07/11/2019	672.92	Call	GOVI	60,260.0000	6.0260	68,830.0000	6.8830	14.222	0	0	0
2019/06/14	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	GOVI	06/02/2020	703.15	Put	GOVI	112,430.0000	11.2430	103,700.0000	10.3700	(7.765)	0	0	0
2019/06/14	GOVI	06/02/2020			GOVI	691.9070	691.9070	692.7800	692.7800	0.126	0.0000	0.0000	0
2019/06/14	GOVI	06/02/2020	703.14	Put	GOVI	112,330.0000	11.2330	103,600.0000	10.3600	(7.772)	0	0	0
2019/06/14	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	GOVI	06/02/2020	703.13	Put	GOVI	112,230.0000	11.2230	103,500.0000	10.3500	(7.779)	0	0	0
2019/06/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/14	IGOV	01/08/2019			Index Future	260.8740	260.8740	260.3020	260.3020	(0.219)	0.0000	0.0000	815
2019/06/14	IGOV	07/11/2019			Index Future	266.1280	266.1280	265.5440	265.5440	(0.219)	0.0000	0.0000	218
2019/06/14	IGOV	06/02/2020			Index Future	271.2710	271.2710	270.6750	270.6750	(0.220)	0.0000	0.0000	0
2019/06/14	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/14	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/14	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/14	IS02	20/09/2019			Interest Rate Swap	101.8500	101.8500	101.8500	101.8500	0.000	0.0000	0.0000	0
2019/06/14	IS02	20/12/2019			Interest Rate Swap	102.7200	102.7200	102.7200	102.7200	0.000	0.0000	0.0000	0
2019/06/14	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.6000	98.6000	0.010	0.0000	0.0000	0
2019/06/14	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0300	102.0300	0.010	0.0000	0.0000	0
2019/06/14	IS02	21/09/2020			Interest Rate Swap	98.8600	98.8600	98.8600	98.8600	0.000	0.0000	0.0000	0
2019/06/14	IS05	17/12/2020			Interest Rate Swap	95.5000	95.5000	95.5000	95.5000	0.000	0.0000	0.0000	0
2019/06/14	IS05	16/03/2021			Interest Rate Swap	94.5400	94.5400	94.5300	94.5300	(0.011)	0.0000	0.0000	0
2019/06/14	IS05	15/06/2021			Interest Rate Swap	93.5400	93.5400	93.5200	93.5200	(0.021)	0.0000	0.0000	0
2019/06/14	IS05	21/09/2021			Interest Rate Swap	93.5000	93.5000	93.4900	93.4900	(0.011)	0.0000	0.0000	0
2019/06/14	IS05	21/12/2021			Interest Rate Swap	95.5200	95.5200	95.5000	95.5000	(0.021)	0.0000	0.0000	51
2019/06/14	IS05	15/03/2022			Interest Rate Swap	95.4900	95.4900	95.4700	95.4700	(0.021)	0.0000	0.0000	0
2019/06/14	IS05	21/06/2022			Interest Rate Swap	96.5100	96.5100	96.4900	96.4900	(0.021)	0.0000	0.0000	0
2019/06/14	IS05	20/09/2022			Interest Rate Swap	100.3100	100.3100	100.2800	100.2800	(0.030)	0.0000	0.0000	0
2019/06/14	IS05	20/12/2022			Interest Rate Swap	101.4300	101.4300	101.4100	101.4100	(0.020)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/14	IS05	22/03/2023			Interest Rate Swap	94.6200	94.6200	94.6000	94.6000	(0.021)	0.0000	0.0000	0
2019/06/14	IS05	20/06/2023			Interest Rate Swap	100.6000	100.6000	100.5800	100.5800	(0.020)	0.0000	0.0000	0
2019/06/14	IS05	19/09/2023			Interest Rate Swap	95.9500	95.9500	95.9300	95.9300	(0.021)	0.0000	0.0000	0
2019/06/14	IS10	17/12/2025			Interest Rate Swap	92.0700	92.0700	92.0600	92.0600	(0.011)	0.0000	0.0000	0
2019/06/14	IS10	16/03/2026			Interest Rate Swap	89.0000	89.0000	88.9900	88.9900	(0.011)	0.0000	0.0000	0
2019/06/14	IS10	15/06/2026			Interest Rate Swap	87.6900	87.6900	87.6800	87.6800	(0.011)	0.0000	0.0000	0
2019/06/14	IS10	21/09/2026			Interest Rate Swap	89.8600	89.8600	89.8500	89.8500	(0.011)	0.0000	0.0000	0
2019/06/14	IS10	21/12/2026			Interest Rate Swap	93.7000	93.7000	93.6900	93.6900	(0.011)	0.0000	0.0000	0
2019/06/14	IS10	15/03/2027			Interest Rate Swap	92.2300	92.2300	92.2000	92.2000	(0.033)	0.0000	0.0000	0
2019/06/14	IS10	21/06/2027			Interest Rate Swap	94.3300	94.3300	94.2900	94.2900	(0.042)	0.0000	0.0000	0
2019/06/14	IS10	20/09/2027			Interest Rate Swap	99.8500	99.8500	99.8100	99.8100	(0.040)	0.0000	0.0000	0
2019/06/14	IS10	20/12/2027			Interest Rate Swap	100.2000	100.2000	100.1600	100.1600	(0.040)	0.0000	0.0000	0
2019/06/14	IS10	22/03/2028			Interest Rate Swap	93.5800	93.5800	93.5600	93.5600	(0.021)	0.0000	0.0000	0
2019/06/14	IS10	20/06/2028			Interest Rate Swap	100.8800	100.8800	100.8600	100.8600	(0.020)	0.0000	0.0000	0
2019/06/14	IS10	19/09/2028			Interest Rate Swap	94.3200	94.3200	94.3100	94.3100	(0.011)	0.0000	0.0000	0
2019/06/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/14	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/14	R023	01/08/2019	8.95	Call	Bond Future	4,607.4800	4.6075	4,737.1100	4.7371	2.813	0	0	0
2019/06/14	R023	01/08/2019			Bond Future	7.4232	104.3482	7.3815	104.4780	(0.563)	0.0000	0.0000	55,899
2019/06/14	R023	01/08/2019	8.93	Call	Bond Future	4,548.8800	4.5489	4,678.4900	4.6785	2.849	0	0	0
2019/06/14	R023	01/08/2019	8.93	Put	Bond Future	0.4400	0.0004	0.2800	0.0003	(36.364)	0	0	0
2019/06/14	R023	01/08/2019	8.95	Put	Bond Future	0.3800	0.0004	0.2400	0.0002	(36.842)	0	0	0
2019/06/14	R023	01/08/2019	8.94	Call	Bond Future	4,578.1800	4.5782	4,707.8000	4.7078	2.831	0	0	0
2019/06/14	R023	01/08/2019	8.94	Put	Bond Future	0.4100	0.0004	0.2600	0.0003	(36.585)	0	0	0
2019/06/14	R023	07/11/2019	7.98	Call	Bond Future	1,949.0100	1.9490	2,047.5500	2.0475	5.056	0	0	0
2019/06/14	R023	07/11/2019			Bond Future	7.4222	102.4897	7.3766	102.6219	(0.614)	0.0000	0.0000	0
2019/06/14	R023	07/11/2019	7.99	Call	Bond Future	1,972.3400	1.9723	2,071.3000	2.0713	5.017	0	0	0
2019/06/14	R023	07/11/2019	7.98	Put	Bond Future	348.3200	0.3483	314.6700	0.3147	(9.661)	0	0	0
2019/06/14	R023	07/11/2019	7.99	Put	Bond Future	343.2500	0.3433	310.0200	0.3100	(9.681)	0	0	0
2019/06/14	R023	07/11/2019	8.00	Call	Bond Future	1,995.7400	1.9957	2,095.1200	2.0951	4.980	0	0	0
2019/06/14	R023	07/11/2019	8.00	Put	Bond Future	338.2500	0.3383	305.4400	0.3054	(9.700)	0	0	0
2019/06/14	R023	06/02/2020	7.54	Call	Bond Future	1,193.6200	1.1936	1,269.0600	1.2691	6.320	0	0	0
2019/06/14	R023	06/02/2020			Bond Future	7.3992	104.4466	7.3494	104.5811	(0.673)	0.0000	0.0000	0
2019/06/14	R023	06/02/2020	7.52	Call	Bond Future	1,157.9600	1.1580	1,232.3100	1.2323	6.421	0	0	0
2019/06/14	R023	06/02/2020	7.52	Put	Bond Future	832.4100	0.8324	772.2000	0.7722	(7.233)	0	0	0
2019/06/14	R023	06/02/2020	7.54	Put	Bond Future	814.2900	0.8143	755.1700	0.7552	(7.260)	0	0	0
2019/06/14	R023	06/02/2020	7.53	Call	Bond Future	1,175.7300	1.1757	1,250.6400	1.2506	6.371	0	0	0
2019/06/14	R023	06/02/2020	7.53	Put	Bond Future	823.2900	0.8233	763.6400	0.7636	(7.245)	0	0	0
2019/06/14	R035	01/08/2019	10.23	Call	Bond Future	4,038.9800	4.0390	4,190.0800	4.1901	3.741	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
2019/06/14	R035	01/08/2019	10.22	Put	Bond Future	452.5400	0.4525	404.7500	0.4048	(10.560)	0	0	0
2019/06/14	R035	01/08/2019			Bond Future	9.7379	96.9772	9.7117	97.1751	(0.269)	0.0000	0.0000	66,485
2019/06/14	R035	01/08/2019	10.24	Call	Bond Future	4,097.9300	4.0979	4,250.0000	4.2500	3.711	0	0	0
2019/06/14	R035	01/08/2019	10.24	Put	Bond Future	428.1600	0.4282	382.3300	0.3823	(10.704)	0	0	0
2019/06/14	R035	01/08/2019	10.23	Put	Bond Future	440.1900	0.4402	393.3900	0.3934	(10.632)	0	0	0
2019/06/14	R035	01/08/2019	10.22	Call	Bond Future	3,980.2600	3.9803	4,130.3700	4.1304	3.771	0	0	0
2019/06/14	R035	07/11/2019	9.88	Call	Bond Future	2,982.3100	2.9823	3,083.6300	3.0836	3.397	0	0	0
2019/06/14	R035	07/11/2019	9.89	Call	Bond Future	3,023.0600	3.0231	3,125.2400	3.1252	3.380	0	0	0
2019/06/14	R035	07/11/2019	9.87	Put	Bond Future	2,532.2900	2.5323	2,431.0600	2.4311	(3.998)	0	0	0
2019/06/14	R035	07/11/2019	10.21	Put	Bond Future	1,609.8400	1.6098	1,535.8800	1.5359	(4.594)	0	0	3,500
2019/06/14	R035	07/11/2019			Bond Future	9.8146	94.4014	9.7874	94.6031	(0.277)	0.0000	0.0000	0
2019/06/14	R035	07/11/2019	9.89	Put	Bond Future	2,466.4500	2.4665	2,366.9400	2.3669	(4.035)	0	0	0
2019/06/14	R035	07/11/2019	9.87	Call	Bond Future	2,941.8200	2.9418	3,042.2800	3.0423	3.415	0	0	0
2019/06/14	R035	07/11/2019	8.92	Put	Bond Future	7,412.4600	7.4125	7,234.9500	7.2350	(2.395)	0	0	0
2019/06/14	R035	07/11/2019	8.92	Call	Bond Future	419.1900	0.4192	443.3700	0.4434	5.768	0	0	3,500
2019/06/14	R035	07/11/2019	9.52	Put	Bond Future	3,930.4500	3.9305	3,798.5800	3.7986	(3.355)	0	0	0
2019/06/14	R035	07/11/2019	9.52	Call	Bond Future	1,709.1000	1.7091	1,778.9200	1.7789	4.085	0	0	3,500
2019/06/14	R035	07/11/2019	9.88	Put	Bond Future	2,499.2000	2.4992	2,398.8300	2.3988	(4.016)	0	0	0
2019/06/14	R035	07/11/2019	10.21	Call	Bond Future	4,473.4800	4.4735	4,601.2100	4.6012	2.855	0	0	0
2019/06/14	R035	06/02/2020	9.60	Call	Bond Future	2,609.7500	2.6098	2,690.6500	2.6906	3.100	0	0	0
2019/06/14	R035	06/02/2020	9.61	Put	Bond Future	4,664.7400	4.6647	4,540.9400	4.5409	(2.654)	0	0	0
2019/06/14	R035	06/02/2020			Bond Future	9.8826	96.2040	9.8545	96.4093	(0.284)	0.0000	0.0000	0
2019/06/14	R035	06/02/2020	9.60	Put	Bond Future	4,707.6200	4.7076	4,583.1400	4.5831	(2.644)	0	0	0
2019/06/14	R035	06/02/2020	9.61	Call	Bond Future	2,642.2900	2.6423	2,723.8700	2.7239	3.087	0	0	0
2019/06/14	R035	06/02/2020	9.59	Call	Bond Future	2,577.4300	2.5774	2,657.6600	2.6577	3.113	0	0	0
2019/06/14	R035	06/02/2020	9.59	Put	Bond Future	4,750.8100	4.7508	4,625.6600	4.6257	(2.634)	0	0	0
2019/06/14	R186	01/08/2019	9.54	Call	Bond Future	6,353.5300	6.3535	6,502.3700	6.5024	2.343	0	0	0
2019/06/14	R186	01/08/2019	10.08	Put	Bond Future	0.6700	0.0007	0.4900	0.0005	(26.866)	0	0	6,000
2019/06/14	R186	01/08/2019	8.55	Put	Bond Future	708.0200	0.7080	642.4000	0.6424	(9.268)	0	0	3,100
2019/06/14	R186	01/08/2019	8.38	Call	Bond Future	977.6300	0.9776	1,041.8500	1.0419	6.569	0	0	0
2019/06/14	R186	01/08/2019			Bond Future	8.4064	112.6347	8.3802	112.7869	(0.312)	0.0000	0.0000	121,436
2019/06/14	R186	01/08/2019	9.52	Call	Bond Future	6,247.7400	6.2477	6,396.2700	6.3963	2.377	0	0	0
2019/06/14	R186	01/08/2019	9.52	Put	Bond Future	19.1200	0.0191	15.4800	0.0155	(19.038)	0	0	0
2019/06/14	R186	01/08/2019	8.30	Put	Bond Future	1,383.7700	1.3838	1,285.3100	1.2853	(7.115)	0	0	0
2019/06/14	R186	01/08/2019	8.30	Call	Bond Future	763.8600	0.7639	817.5700	0.8176	7.031	0	0	6,000
2019/06/14	R186	01/08/2019	9.05	Put	Bond Future	142.7100	0.1427	123.0500	0.1230	(13.776)	0	0	0
2019/06/14	R186	01/08/2019	9.05	Call	Bond Future	3,799.0100	3.7990	3,931.5200	3.9315	3.488	0	0	6,000
2019/06/14	R186	01/08/2019	9.54	Put	Bond Future	17.2300	0.0172	13.9000	0.0139	(19.327)	0	0	0
2019/06/14	R186	01/08/2019	10.08	Call	Bond Future	9,190.8400	9.1908	9,342.8300	9.3428	1.654	0	0	0
2019/06/14	R186	01/08/2019	8.55	Call	Bond Future	1,537.5100	1.5375	1,624.0600	1.6241	5.629	0	0	0
2019/06/14	R186	01/08/2019	8.38	Put	Bond Future	1,131.0700	1.1311	1,043.1200	1.0431	(7.776)	0	0	0
2019/06/14	R186	01/08/2019	8.70	Put	Bond Future	452.2700	0.4523	404.2800	0.4043	(10.611)	0	0	3,100
2019/06/14	R186	01/08/2019	9.53	Call	Bond Future	6,300.6300	6.3006	6,449.3200	6.4493	2.360	0	0	0
2019/06/14	R186	01/08/2019	9.53	Put	Bond Future	18.1500	0.0182	14.6700	0.0147	(19.174)	0	0	0
2019/06/14	R186	01/08/2019	9.22	Call	Bond Future	4,674.2900	4.6743	4,814.5100	4.8145	3.000	0	0	0
2019/06/14	R186	01/08/2019	9.22	Put	Bond Future	78.2400	0.0782	66.2900	0.0663	(15.274)	0	0	0
2019/06/14	R186	01/08/2019	8.70	Call	Bond Future	2,139.7800	2.1398	2,243.9600	2.2440	4.869	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
2019/06/14	R186	07/11/2019	8.94	Call	Bond Future	3,548.3000	3.5483	3,655.2000	3.6552	3.013	0	0	0
2019/06/14	R186	07/11/2019	8.23	Call	Bond Future	1,200.2200	1.2002	1,256.5700	1.2566	4.695	0	0	5,000
2019/06/14	R186	07/11/2019			Bond Future	8.4549	114.8730	8.4273	115.0281	(0.326)	0.0000	0.0000	2,660
2019/06/14	R186	07/11/2019	8.94	Put	Bond Future	864.2200	0.8642	816.0200	0.8160	(5.577)	0	0	0
2019/06/14	R186	07/11/2019	8.73	Call	Bond Future	2,721.5500	2.7215	2,815.3600	2.8154	3.447	0	0	0
2019/06/14	R186	07/11/2019	8.73	Put	Bond Future	1,188.9100	1.1889	1,127.6200	1.1276	(5.155)	0	0	5,000
2019/06/14	R186	07/11/2019	8.95	Call	Bond Future	3,589.4600	3.5895	3,696.9300	3.6969	2.994	0	0	0
2019/06/14	R186	07/11/2019	8.96	Put	Bond Future	838.1000	0.8381	791.0300	0.7910	(5.616)	0	0	0
2019/06/14	R186	07/11/2019	8.23	Put	Bond Future	2,473.3700	2.4734	2,374.6200	2.3746	(3.993)	0	0	0
2019/06/14	R186	07/11/2019	8.95	Put	Bond Future	850.9500	0.8509	803.3200	0.8033	(5.597)	0	0	0
2019/06/14	R186	07/11/2019	8.96	Call	Bond Future	3,631.0200	3.6310	3,739.0500	3.7390	2.975	0	0	0
2019/06/14	R186	06/02/2020	8.57	Call	Bond Future	2,509.4700	2.5095	2,590.8800	2.5909	3.244	0	0	0
2019/06/14	R186	06/02/2020			Bond Future	8.4899	111.7592	8.4610	111.9171	(0.341)	0.0000	0.0000	0
2019/06/14	R186	06/02/2020	8.55	Call	Bond Future	2,446.2400	2.4462	2,526.4800	2.5265	3.280	0	0	0
2019/06/14	R186	06/02/2020	8.55	Put	Bond Future	2,119.2000	2.1192	2,041.5500	2.0416	(3.664)	0	0	0
2019/06/14	R186	06/02/2020	8.57	Put	Bond Future	2,073.8600	2.0739	1,997.3800	1.9974	(3.688)	0	0	0
2019/06/14	R186	06/02/2020	8.56	Call	Bond Future	2,477.7600	2.4778	2,558.5900	2.5586	3.262	0	0	0
2019/06/14	R186	06/02/2020	8.56	Put	Bond Future	2,096.4200	2.0964	2,019.3600	2.0194	(3.676)	0	0	0
2019/06/14	R197	01/08/2019			Bond Future	302.8255	302.8255	302.5086	302.5086	(0.105)	0.0000	0.0000	2,507
2019/06/14	R197	07/11/2019			Bond Future	308.9231	308.9231	308.5994	308.5994	(0.105)	0.0000	0.0000	0
2019/06/14	R197	06/02/2020			Bond Future	307.2299	307.2299	306.8994	306.8994	(0.108)	0.0000	0.0000	0
2019/06/14	R202	01/08/2019			Bond Future	233.6565	233.6565	232.3748	232.3748	(0.549)	0.0000	0.0000	9,479
2019/06/14	R202	07/11/2019			Bond Future	238.3615	238.3615	237.0534	237.0534	(0.549)	0.0000	0.0000	0
2019/06/14	R202	06/02/2020			Bond Future	238.8973	238.8973	237.5636	237.5636	(0.558)	0.0000	0.0000	0
2019/06/14	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	R207	01/08/2019	7.33	Call	Bond Future	567.8100	0.5678	565.4900	0.5655	(0.409)	0	0	0
2019/06/14	R207	01/08/2019			Bond Future	6.0212	100.9278	6.0265	100.9255	0.088	0.0000	0.0000	4,891
2019/06/14	R207	01/08/2019	7.34	Call	Bond Future	572.1300	0.5721	569.8100	0.5698	(0.406)	0	0	0
2019/06/14	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	R207	01/08/2019	7.35	Call	Bond Future	576.4400	0.5764	574.1200	0.5741	(0.402)	0	0	0
2019/06/14	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	R207	07/11/2019	2.08	Put	Bond Future	314.8600	0.3149	317.3700	0.3174	0.797	0	0	0
2019/06/14	R207	07/11/2019			Bond Future	3.8309	102.9336	3.8448	102.9311	0.364	0.0000	0.0000	0
2019/06/14	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	R207	07/11/2019	2.07	Put	Bond Future	316.6600	0.3167	319.1700	0.3192	0.793	0	0	0
2019/06/14	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	R207	07/11/2019	2.06	Put	Bond Future	318.4700	0.3185	320.9800	0.3210	0.788	0	0	0
2019/06/14	R208	01/08/2019	8.16	Call	Bond Future	2,629.3800	2.6294	2,627.2900	2.6273	(0.079)	0	0	0
2019/06/14	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	R208	01/08/2019			Bond Future	6.4324	102.8392	6.4338	102.8372	0.021	0.0000	0.0000	10,856
2019/06/14	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	R208	01/08/2019	8.17	Call	Bond Future	2,644.3300	2.6443	2,642.2400	2.6422	(0.079)	0	0	0
2019/06/14	R208	01/08/2019	8.15	Call	Bond Future	2,614.4300	2.6144	2,612.3400	2.6123	(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
2019/06/14	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/14	R208	07/11/2019	6.83	Call	Bond Future	856.4200	0.8564	853.9000	0.8539	(0.294)	0	0	0
2019/06/14	R208	07/11/2019	6.82	Put	Bond Future	57.9200	0.0579	57.6500	0.0576	(0.466)	0	0	0
2019/06/14	R208	07/11/2019			Bond Future	6.2178	101.4786	6.2195	101.4763	0.028	0.0000	0.0000	0
2019/06/14	R208	07/11/2019	6.84	Call	Bond Future	868.2400	0.8682	865.7200	0.8657	(0.290)	0	0	0
2019/06/14	R208	07/11/2019	6.84	Put	Bond Future	55.7200	0.0557	55.4600	0.0555	(0.467)	0	0	0
2019/06/14	R208	07/11/2019	6.83	Put	Bond Future	56.8800	0.0569	56.6200	0.0566	(0.457)	0	0	0
2019/06/14	R208	07/11/2019	6.82	Call	Bond Future	844.4700	0.8445	841.9400	0.8419	(0.300)	0	0	0
2019/06/14	R208	06/02/2020	6.13	Put	Bond Future	163.2300	0.1632	163.5200	0.1635	0.178	0	0	0
2019/06/14	R208	06/02/2020	6.12	Call	Bond Future	440.5600	0.4406	438.4100	0.4384	(0.488)	0	0	0
2019/06/14	R208	06/02/2020			Bond Future	5.8676	103.4162	5.8699	103.4138	0.038	0.0000	0.0000	0
2019/06/14	R208	06/02/2020	6.13	Call	Bond Future	448.8800	0.4489	446.7200	0.4467	(0.481)	0	0	0
2019/06/14	R208	06/02/2020	6.12	Put	Bond Future	165.7800	0.1658	166.0800	0.1661	0.181	0	0	0
2019/06/14	R208	06/02/2020	6.14	Call	Bond Future	456.9400	0.4569	454.7700	0.4548	(0.475)	0	0	0
2019/06/14	R208	06/02/2020	6.14	Put	Bond Future	160.4300	0.1604	160.7100	0.1607	0.175	0	0	0
2019/06/14	R209	01/08/2019	10.17	Call	Bond Future	3,334.0200	3.3340	3,461.2100	3.4612	3.815	0	0	0
2019/06/14	R209	01/08/2019	10.15	Put	Bond Future	415.1200	0.4151	372.1300	0.3721	(10.356)	0	0	0
2019/06/14	R209	01/08/2019	9.30	Call	Bond Future	372.6800	0.3727	399.9500	0.3999	7.317	0	0	7,560
2019/06/14	R209	01/08/2019			Bond Future	9.6991	73.9559	9.6730	74.1244	(0.269)	0.0000	0.0000	88,975
2019/06/14	R209	01/08/2019	10.17	Put	Bond Future	392.8500	0.3928	351.6100	0.3516	(10.498)	0	0	0
2019/06/14	R209	01/08/2019	10.15	Call	Bond Future	3,235.0000	3.2350	3,360.4400	3.3604	3.878	0	0	0
2019/06/14	R209	01/08/2019	10.16	Put	Bond Future	403.8500	0.4038	361.7400	0.3617	(10.427)	0	0	0
2019/06/14	R209	01/08/2019	9.30	Put	Bond Future	3,011.0900	3.0111	2,869.9300	2.8699	(4.688)	0	0	0
2019/06/14	R209	01/08/2019	9.80	Put	Bond Future	1,046.8700	1.0469	965.1700	0.9652	(7.804)	0	0	0
2019/06/14	R209	01/08/2019	10.16	Call	Bond Future	3,284.4100	3.2844	3,410.7300	3.4107	3.846	0	0	0
2019/06/14	R209	01/08/2019	9.80	Call	Bond Future	1,692.3500	1.6924	1,779.0800	1.7791	5.125	0	0	7,560
2019/06/14	R209	01/08/2019	10.46	Call	Bond Future	4,838.1400	4.8381	4,984.9000	4.9849	3.033	0	0	0
2019/06/14	R209	01/08/2019	10.46	Put	Bond Future	173.0400	0.1730	151.3700	0.1514	(12.523)	0	0	7,560
2019/06/14	R209	07/11/2019	9.82	Call	Bond Future	2,541.1700	2.5412	2,626.8000	2.6268	3.370	0	0	0
2019/06/14	R209	07/11/2019			Bond Future	9.7652	72.2734	9.7382	72.4451	(0.276)	0.0000	0.0000	0
2019/06/14	R209	07/11/2019	9.80	Call	Bond Future	2,472.3100	2.4723	2,556.4800	2.5565	3.405	0	0	0
2019/06/14	R209	07/11/2019	9.80	Put	Bond Future	2,251.3400	2.2513	2,163.8100	2.1638	(3.888)	0	0	0
2019/06/14	R209	07/11/2019	9.82	Put	Bond Future	2,193.7400	2.1937	2,107.6700	2.1077	(3.923)	0	0	0
2019/06/14	R209	07/11/2019	9.81	Call	Bond Future	2,506.7200	2.5067	2,591.6100	2.5916	3.386	0	0	0
2019/06/14	R209	07/11/2019	9.81	Put	Bond Future	2,222.4800	2.2225	2,135.6700	2.1357	(3.906)	0	0	0
2019/06/14	R209	06/02/2020	9.52	Put	Bond Future	4,108.3900	4.1084	4,001.5400	4.0015	(2.601)	0	0	0
2019/06/14	R209	06/02/2020			Bond Future	9.8212	73.6535	9.7934	73.8284	(0.282)	0.0000	0.0000	0
2019/06/14	R209	06/02/2020	9.51	Call	Bond Future	2,148.5600	2.1486	2,215.9700	2.2160	3.137	0	0	0
2019/06/14	R209	06/02/2020	9.51	Put	Bond Future	4,146.0200	4.1460	4,038.5800	4.0386	(2.591)	0	0	0
2019/06/14	R209	06/02/2020	9.52	Call	Bond Future	2,176.3600	2.1764	2,244.3600	2.2444	3.124	0	0	0
2019/06/14	R209	06/02/2020	9.50	Call	Bond Future	2,120.9400	2.1209	2,187.7700	2.1878	3.151	0	0	0
2019/06/14	R209	06/02/2020	9.50	Put	Bond Future	4,183.9200	4.1839	4,075.9000	4.0759	(2.582)	0	0	0
2019/06/14	R210	01/08/2019			Bond Future	190.5162	190.5162	189.9595	189.9595	(0.292)	0.0000	0.0000	2,142
2019/06/14	R210	07/11/2019			Bond Future	191.7457	191.7457	191.1775	191.1775	(0.296)	0.0000	0.0000	0
2019/06/14	R210	06/02/2020			Bond Future	195.4513	195.4513	194.8719	194.8719	(0.296)	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
2019/06/14	R212	01/08/2019			Bond Future	159.9011	159.9011	159.8436	159.8436	(0.036)	0.0000	0.0000	6,690
2019/06/14	R212	07/11/2019			Bond Future	163.1209	163.1209	163.0621	163.0621	(0.036)	0.0000	0.0000	0
2019/06/14	R212	06/02/2020			Bond Future	164.0270	164.0270	163.9669	163.9669	(0.037)	0.0000	0.0000	0
2019/06/14	R213	01/08/2019	9.99	Put	Bond Future	186.5700	0.1866	169.5700	0.1696	(9.112)	0	0	0
2019/06/14	R213	01/08/2019	9.98	Call	Bond Future	4,260.9500	4.2610	4,343.0200	4.3430	1.926	0	0	0
2019/06/14	R213	01/08/2019			Bond Future	9.3037	86.9019	9.2877	87.0013	(0.172)	0.0000	0.0000	17,378
2019/06/14	R213	01/08/2019	9.99	Call	Bond Future	4,313.3700	4.3134	4,395.8300	4.3958	1.912	0	0	0
2019/06/14	R213	01/08/2019	9.98	Put	Bond Future	192.3000	0.1923	174.9100	0.1749	(9.043)	0	0	0
2019/06/14	R213	01/08/2019	10.00	Call	Bond Future	4,365.9400	4.3659	4,448.7900	4.4488	1.898	0	0	0
2019/06/14	R213	01/08/2019	10.00	Put	Bond Future	181.0500	0.1811	164.4400	0.1644	(9.174)	0	0	0
2019/06/14	R213	07/11/2019	9.59	Put	Bond Future	1,655.7100	1.6557	1,608.5900	1.6086	(2.846)	0	0	0
2019/06/14	R213	07/11/2019	9.58	Call	Bond Future	2,937.7200	2.9377	2,991.5800	2.9916	1.833	0	0	0
2019/06/14	R213	07/11/2019			Bond Future	9.3717	85.0771	9.3551	85.1785	(0.177)	0.0000	0.0000	3,080
2019/06/14	R213	07/11/2019	9.59	Call	Bond Future	2,975.8100	2.9758	3,030.0800	3.0301	1.824	0	0	0
2019/06/14	R213	07/11/2019	9.58	Put	Bond Future	1,677.4800	1.6775	1,629.9500	1.6300	(2.833)	0	0	0
2019/06/14	R213	07/11/2019	9.60	Call	Bond Future	3,014.0900	3.0141	3,068.7800	3.0688	1.814	0	0	0
2019/06/14	R213	07/11/2019	9.60	Put	Bond Future	1,634.2000	1.6342	1,587.5000	1.5875	(2.858)	0	0	0
2019/06/14	R213	06/02/2020	9.27	Call	Bond Future	2,368.4100	2.3684	2,410.4400	2.4104	1.775	0	0	0
2019/06/14	R213	06/02/2020	9.26	Put	Bond Future	3,374.2700	3.3743	3,312.7300	3.3127	(1.824)	0	0	0
2019/06/14	R213	06/02/2020			Bond Future	9.4309	86.7016	9.4138	86.8048	(0.182)	0.0000	0.0000	0
2019/06/14	R213	06/02/2020	9.28	Call	Bond Future	2,398.0400	2.3980	2,440.4200	2.4404	1.767	0	0	0
2019/06/14	R213	06/02/2020	9.28	Put	Bond Future	3,311.5600	3.3116	3,250.7300	3.2507	(1.837)	0	0	0
2019/06/14	R213	06/02/2020	9.27	Put	Bond Future	3,342.9300	3.3429	3,281.7500	3.2818	(1.830)	0	0	0
2019/06/14	R213	06/02/2020	9.26	Call	Bond Future	2,338.6900	2.3387	2,380.3600	2.3804	1.782	0	0	0
2019/06/14	R214	01/08/2019	10.34	Put	Bond Future	602.6800	0.6027	580.3800	0.5804	(3.700)	0	0	0
2019/06/14	R214	01/08/2019			Bond Future	9.9551	72.3619	9.9493	72.4005	(0.058)	0.0000	0.0000	10,625
2019/06/14	R214	01/08/2019	10.33	Call	Bond Future	3,033.5300	3.0335	3,049.5500	3.0495	0.528	0	0	0
2019/06/14	R214	01/08/2019	10.33	Put	Bond Future	617.3500	0.6173	594.7600	0.5948	(3.659)	0	0	0
2019/06/14	R214	01/08/2019	10.34	Call	Bond Future	3,081.4600	3.0815	3,097.7700	3.0978	0.529	0	0	0
2019/06/14	R214	01/08/2019	10.32	Call	Bond Future	2,985.9200	2.9859	3,001.6300	3.0016	0.526	0	0	0
2019/06/14	R214	01/08/2019	10.32	Put	Bond Future	632.4300	0.6324	609.5300	0.6095	(3.621)	0	0	0
2019/06/14	R214	07/11/2019	10.02	Put	Bond Future	2,503.8000	2.5038	2,476.3500	2.4763	(1.096)	0	0	0
2019/06/14	R214	07/11/2019			Bond Future	10.0259	70.5019	10.0199	70.5412	(0.060)	0.0000	0.0000	0
2019/06/14	R214	07/11/2019	10.01	Call	Bond Future	2,431.2900	2.4313	2,442.9400	2.4429	0.479	0	0	0
2019/06/14	R214	07/11/2019	10.01	Put	Bond Future	2,535.3900	2.5354	2,507.7800	2.5078	(1.089)	0	0	0
2019/06/14	R214	07/11/2019	10.02	Call	Bond Future	2,465.3200	2.4653	2,477.1300	2.4771	0.479	0	0	0
2019/06/14	R214	07/11/2019	10.00	Call	Bond Future	2,397.4900	2.3975	2,408.9800	2.4090	0.479	0	0	0
2019/06/14	R214	07/11/2019	10.00	Put	Bond Future	2,567.3000	2.5673	2,539.5300	2.5395	(1.082)	0	0	0
2019/06/14	R214	06/02/2020	9.73	Call	Bond Future	2,187.9800	2.1880	2,197.6900	2.1977	0.444	0	0	0
2019/06/14	R214	06/02/2020			Bond Future	10.0887	71.8481	10.0825	71.8880	(0.061)	0.0000	0.0000	0
2019/06/14	R214	06/02/2020	9.71	Call	Bond Future	2,132.1200	2.1321	2,141.6100	2.1416	0.445	0	0	0
2019/06/14	R214	06/02/2020	9.71	Put	Bond Future	4,657.2000	4.6572	4,626.7600	4.6268	(0.654)	0	0	0
2019/06/14	R214	06/02/2020	9.73	Put	Bond Future	4,576.0800	4.5761	4,545.8600	4.5459	(0.660)	0	0	0
2019/06/14	R214	06/02/2020	9.72	Call	Bond Future	2,160.0600	2.1601	2,169.6600	2.1697	0.444	0	0	0
2019/06/14	R214	06/02/2020	9.72	Put	Bond Future	4,616.6000	4.6166	4,586.2700	4.5863	(0.657)	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
2019/06/14	R248	01/08/2019	10.35	Call	Bond Future	3,953.6600	3.9537	4,008.8900	4.0089	1.397	0	0	0
2019/06/14	R248	01/08/2019	10.34	Put	Bond Future	727.9200	0.7279	689.9800	0.6900	(5.212)	0	0	0
2019/06/14	R248	01/08/2019			Bond Future	9.9550	92.4176	9.9441	92.5102	(0.109)	0.0000	0.0000	102,804
2019/06/14	R248	01/08/2019	10.36	Call	Bond Future	4,015.5600	4.0156	4,071.3800	4.0714	1.390	0	0	0
2019/06/14	R248	01/08/2019	10.36	Put	Bond Future	692.4900	0.6925	655.7400	0.6557	(5.307)	0	0	0
2019/06/14	R248	01/08/2019	10.35	Put	Bond Future	710.0000	0.7100	672.6600	0.6727	(5.259)	0	0	0
2019/06/14	R248	01/08/2019	10.34	Call	Bond Future	3,892.0500	3.8920	3,946.6800	3.9467	1.404	0	0	0
2019/06/14	R248	07/11/2019	10.02	Call	Bond Future	3,050.5900	3.0506	3,088.8600	3.0889	1.255	0	0	0
2019/06/14	R248	07/11/2019	10.01	Put	Bond Future	3,137.5300	3.1375	3,081.1500	3.0812	(1.797)	0	0	0
2019/06/14	R248	07/11/2019			Bond Future	10.0255	89.8146	10.0143	89.9089	(0.112)	0.0000	0.0000	2,048
2019/06/14	R248	07/11/2019	10.03	Call	Bond Future	3,094.2000	3.0942	3,132.8700	3.1329	1.250	0	0	0
2019/06/14	R248	07/11/2019	10.03	Put	Bond Future	3,056.7700	3.0568	3,001.2000	3.0012	(1.818)	0	0	0
2019/06/14	R248	07/11/2019	10.02	Put	Bond Future	3,096.9300	3.0969	3,040.9600	3.0410	(1.807)	0	0	0
2019/06/14	R248	07/11/2019	10.01	Call	Bond Future	3,007.2700	3.0073	3,045.1300	3.0451	1.259	0	0	0
2019/06/14	R248	06/02/2020	9.71	Put	Bond Future	5,851.4200	5.8514	5,785.5100	5.7855	(1.126)	0	0	0
2019/06/14	R248	06/02/2020			Bond Future	10.0881	91.5296	10.0766	91.6256	(0.115)	0.0000	0.0000	0
2019/06/14	R248	06/02/2020	9.71	Call	Bond Future	2,620.5000	2.6205	2,650.5500	2.6506	1.147	0	0	0
2019/06/14	R248	06/02/2020	9.70	Put	Bond Future	5,904.5700	5.9046	5,838.3500	5.8384	(1.122)	0	0	0
2019/06/14	R248	06/02/2020	9.72	Call	Bond Future	2,655.8500	2.6558	2,686.2000	2.6862	1.143	0	0	0
2019/06/14	R248	06/02/2020	9.72	Put	Bond Future	5,798.6700	5.7987	5,733.0600	5.7331	(1.131)	0	0	0
2019/06/14	R248	06/02/2020	9.70	Call	Bond Future	2,585.4100	2.5854	2,615.1500	2.6151	1.150	0	0	0

Total

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