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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/06/2019 TO 18/06/2019

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
2019/06/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	2025	01/08/2019			Bond Future	135.4749	135.4749	135.4267	135.4267	(0.036)	0.0000	0.0000	1,622
2019/06/18	2025	07/11/2019			Bond Future	138.2027	138.2027	138.1436	138.1436	(0.043)	0.0000	0.0000	0
2019/06/18	2025	06/02/2020			Bond Future	139.3991	139.3991	139.3086	139.3086	(0.065)	0.0000	0.0000	0
2019/06/18	2029	01/08/2019			Bond Future	102.5762	102.5762	102.4146	102.4146	(0.157)	0.0000	0.0000	4,132
2019/06/18	2029	07/11/2019			Bond Future	103.5471	103.5471	103.3748	103.3748	(0.166)	0.0000	0.0000	0
2019/06/18	2029	06/02/2020			Bond Future	105.5481	105.5481	105.3498	105.3498	(0.188)	0.0000	0.0000	0
2019/06/18	2030	01/08/2019	9.91	Put	Bond Future	138.3300	0.1383	83.8900	0.0839	(39.355)	0	0	0
2019/06/18	2030	01/08/2019	9.15	Put	Bond Future	1,203.9000	1.2039	930.6100	0.9306	(22.700)	0	0	0
2019/06/18	2030	01/08/2019	9.68	Call	Bond Future	3,638.4100	3.6384	4,031.9800	4.0320	10.817	0	0	0
2019/06/18	2030	01/08/2019	8.67	Put	Bond Future	3,252.3100	3.2523	2,816.6200	2.8166	(13.396)	0	0	0
2019/06/18	2030	01/08/2019			Bond Future	9.1352	92.5720	9.0579	93.0624	(0.847)	0.0000	0.0000	58,119
2019/06/18	2030	01/08/2019	8.35	Put	Bond Future	5,186.2000	5.1862	4,706.0800	4.7061	(9.258)	0	0	0
2019/06/18	2030	01/08/2019	8.35	Call	Bond Future	43.9500	0.0439	54.2400	0.0542	23.413	0	0	2,025
2019/06/18	2030	01/08/2019	9.22	Put	Bond Future	1,008.6400	1.0086	763.5900	0.7636	(24.295)	0	0	0
2019/06/18	2030	01/08/2019	9.22	Call	Bond Future	1,541.9600	1.5420	1,787.3200	1.7873	15.912	0	0	5,400
2019/06/18	2030	01/08/2019	9.69	Call	Bond Future	3,690.3100	3.6903	4,086.1300	4.0861	10.726	0	0	0
2019/06/18	2030	01/08/2019	9.69	Put	Bond Future	272.5500	0.2725	177.9600	0.1780	(34.706)	0	0	5,400
2019/06/18	2030	01/08/2019	9.91	Call	Bond Future	4,864.7400	4.8647	5,300.7100	5.3007	8.962	0	0	0
2019/06/18	2030	01/08/2019	9.92	Call	Bond Future	4,919.2700	4.9193	5,356.6700	5.3567	8.892	0	0	0
2019/06/18	2030	01/08/2019	9.90	Put	Bond Future	142.7500	0.1428	86.8700	0.0869	(39.145)	0	0	0
2019/06/18	2030	01/08/2019	9.15	Call	Bond Future	1,297.0200	1.2970	1,514.1400	1.5141	16.740	0	0	2,025
2019/06/18	2030	01/08/2019	9.68	Put	Bond Future	280.7500	0.2807	183.9100	0.1839	(34.493)	0	0	4,800
2019/06/18	2030	01/08/2019	8.67	Call	Bond Future	250.1800	0.2502	304.9000	0.3049	21.872	0	0	5,400
2019/06/18	2030	01/08/2019	9.92	Put	Bond Future	133.9900	0.1340	80.9800	0.0810	(39.563)	0	0	0
2019/06/18	2030	01/08/2019	9.90	Call	Bond Future	4,810.2300	4.8102	5,244.7600	5.2448	9.033	0	0	0
2019/06/18	2030	01/08/2019	8.77	Put	Bond Future	2,728.8400	2.7288	2,318.5100	2.3185	(15.037)	0	0	0
2019/06/18	2030	01/08/2019	8.77	Call	Bond Future	382.7600	0.3828	462.8400	0.4628	20.922	0	0	0
2019/06/18	2030	01/08/2019	9.27	Put	Bond Future	885.9100	0.8859	660.5900	0.6606	(25.434)	0	0	0
2019/06/18	2030	01/08/2019	9.27	Call	Bond Future	1,731.9600	1.7320	1,997.0500	1.9971	15.306	0	0	0
2019/06/18	2030	01/08/2019	9.24	Call	Bond Future	1,616.1500	1.6162	1,869.4900	1.8695	15.676	0	0	0
2019/06/18	2030	01/08/2019	9.24	Put	Bond Future	957.5700	0.9576	720.5000	0.7205	(24.757)	0	0	3,100
2019/06/18	2030	07/11/2019	9.49	Put	Bond Future	1,422.2200	1.4222	1,223.8500	1.2239	(13.948)	0	0	0
2019/06/18	2030	07/11/2019	9.76	Put	Bond Future	968.5400	0.9685	819.4200	0.8194	(15.396)	0	0	5,500
2019/06/18	2030	07/11/2019			Bond Future	9.1979	94.4117	9.1185	94.9049	(0.863)	0.0000	0.0000	200
2019/06/18	2030	07/11/2019	9.48	Call	Bond Future	3,168.9300	3.1689	3,461.7400	3.4617	9.240	0	0	0
2019/06/18	2030	07/11/2019	9.48	Put	Bond Future	1,443.3100	1.4433	1,242.8900	1.2429	(13.886)	0	0	0
2019/06/18	2030	07/11/2019	8.60	Put	Bond Future	4,469.1800	4.4692	4,076.8600	4.0769	(8.778)	0	0	0
2019/06/18	2030	07/11/2019	8.60	Call	Bond Future	666.1200	0.6661	767.0300	0.7670	15.149	0	0	5,500
2019/06/18	2030	07/11/2019	9.10	Put	Bond Future	2,451.0200	2.4510	2,167.1800	2.1672	(11.580)	0	0	0
2019/06/18	2030	07/11/2019	9.10	Call	Bond Future	1,842.3100	1.8423	2,051.7000	2.0517	11.366	0	0	5,500
2019/06/18	2030	07/11/2019	9.49	Call	Bond Future	3,208.2200	3.2082	3,503.0800	3.5031	9.191	0	0	0
2019/06/18	2030	07/11/2019	9.76	Call	Bond Future	4,364.5600	4.3646	4,708.6700	4.7087	7.884	0	0	0

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2019/06/18	2030	07/11/2019	8.57	Put	Bond Future	4,616.5900		4.6166	4,218.5600	4.2186	(8.622)	0	0	0
2019/06/18	2030	07/11/2019	9.47	Call	Bond Future	3,129.6200		3.1296	3,420.3800	3.4204	9.291	0	0	0
2019/06/18	2030	07/11/2019	9.47	Put	Bond Future	1,464.4200		1.4644	1,261.9500	1.2619	(13.826)	0	0	0
2019/06/18	2030	07/11/2019	8.57	Call	Bond Future	617.3000		0.6173	712.5000	0.7125	15.422	0	0	0
2019/06/18	2030	07/11/2019	9.12	Put	Bond Future	2,386.6400		2.3866	2,107.3600	2.1074	(11.702)	0	0	0
2019/06/18	2030	07/11/2019	9.12	Call	Bond Future	1,902.7600		1.9028	2,116.7100	2.1167	11.244	0	0	0
2019/06/18	2030	07/11/2019	9.70	Call	Bond Future	4,097.0900		4.0971	4,431.1100	4.4311	8.153	0	0	0
2019/06/18	2030	07/11/2019	9.70	Put	Bond Future	1,055.5400		1.0555	896.3300	0.8963	(15.083)	0	0	0
2019/06/18	2030	06/02/2020	9.15	Put	Bond Future	3,083.8200		3.0838	2,816.3100	2.8163	(8.675)	0	0	0
2019/06/18	2030	06/02/2020	9.14	Call	Bond Future	2,438.6000		2.4386	2,651.2000	2.6512	8.718	0	0	0
2019/06/18	2030	06/02/2020			Bond Future	9.2507		92.2050	9.1717	92.6868	(0.854)	0.0000	0.0000	0
2019/06/18	2030	06/02/2020	9.15	Call	Bond Future	2,469.3400		2.4693	2,683.6400	2.6836	8.678	0	0	0
2019/06/18	2030	06/02/2020	9.14	Put	Bond Future	3,114.4200		3.1144	2,845.2100	2.8452	(8.644)	0	0	0
2019/06/18	2030	06/02/2020	9.16	Call	Bond Future	2,500.2800		2.5003	2,716.2600	2.7163	8.638	0	0	0
2019/06/18	2030	06/02/2020	9.16	Put	Bond Future	3,053.4800		3.0535	2,787.6500	2.7876	(8.706)	0	0	0
2019/06/18	2032	01/08/2019	10.10	Call	Bond Future	4,618.7300		4.6187	5,070.3900	5.0704	9.779	0	0	0
2019/06/18	2032	01/08/2019	10.11	Put	Bond Future	210.8600		0.2109	132.9800	0.1330	(36.934)	0	0	0
2019/06/18	2032	01/08/2019			Bond Future	9.4355		94.2149	9.3583	94.7463	(0.818)	0.0000	0.0000	42,655
2019/06/18	2032	01/08/2019	10.10	Put	Bond Future	217.3000		0.2173	137.4900	0.1375	(36.728)	0	0	0
2019/06/18	2032	01/08/2019	10.11	Call	Bond Future	4,676.2400		4.6762	5,129.8300	5.1298	9.700	0	0	0
2019/06/18	2032	01/08/2019	10.09	Call	Bond Future	4,561.3400		4.5613	5,011.0300	5.0110	9.859	0	0	0
2019/06/18	2032	01/08/2019	10.09	Put	Bond Future	223.9300		0.2239	142.1500	0.1421	(36.520)	0	0	0
2019/06/18	2032	07/11/2019	9.71	Call	Bond Future	3,183.1200		3.1831	3,481.4700	3.4815	9.373	0	0	0
2019/06/18	2032	07/11/2019	9.70	Put	Bond Future	1,846.0800		1.8461	1,607.0900	1.6071	(12.946)	0	0	0
2019/06/18	2032	07/11/2019			Bond Future	9.5055		91.9262	9.4264	92.4613	(0.832)	0.0000	0.0000	0
2019/06/18	2032	07/11/2019	9.72	Call	Bond Future	3,223.6300		3.2236	3,524.2300	3.5242	9.325	0	0	0
2019/06/18	2032	07/11/2019	9.72	Put	Bond Future	1,794.9500		1.7950	1,560.4700	1.5605	(13.063)	0	0	0
2019/06/18	2032	07/11/2019	9.71	Put	Bond Future	1,820.3700		1.8204	1,583.6400	1.5836	(13.004)	0	0	0
2019/06/18	2032	07/11/2019	9.70	Call	Bond Future	3,142.8400		3.1428	3,438.9300	3.4389	9.421	0	0	0
2019/06/18	2032	06/02/2020	9.40	Put	Bond Future	3,742.3700		3.7424	3,439.9700	3.4400	(8.080)	0	0	0
2019/06/18	2032	06/02/2020			Bond Future	9.5645		93.6815	9.4857	94.2062	(0.824)	0.0000	0.0000	0
2019/06/18	2032	06/02/2020	9.39	Call	Bond Future	2,611.2400		2.6112	2,831.8000	2.8318	8.447	0	0	0
2019/06/18	2032	06/02/2020	9.39	Put	Bond Future	3,778.3400		3.7783	3,474.1800	3.4742	(8.050)	0	0	0
2019/06/18	2032	06/02/2020	9.40	Call	Bond Future	2,642.7100		2.6427	2,865.0300	2.8650	8.413	0	0	0
2019/06/18	2032	06/02/2020	9.38	Call	Bond Future	2,579.9700		2.5800	2,798.7600	2.7988	8.480	0	0	0
2019/06/18	2032	06/02/2020	9.38	Put	Bond Future	3,814.5800		3.8146	3,508.6500	3.5087	(8.020)	0	0	0
2019/06/18	2033	01/08/2019			Bond Future	103.7497		103.7497	103.5255	103.5255	(0.216)	0.0000	0.0000	6,090
2019/06/18	2033	07/11/2019			Bond Future	104.6693		104.6693	104.4331	104.4331	(0.226)	0.0000	0.0000	0
2019/06/18	2033	06/02/2020			Bond Future	106.6921		106.6921	106.4283	106.4283	(0.247)	0.0000	0.0000	0
2019/06/18	2037	01/08/2019	10.31	Call	Bond Future	4,070.6400		4.0706	4,582.0100	4.5820	12.562	0	0	0
2019/06/18	2037	01/08/2019			Bond Future	9.8187		89.2185	9.7313	89.8851	(0.890)	0.0000	0.0000	46,825
2019/06/18	2037	01/08/2019	10.29	Call	Bond Future	3,953.3300		3.9533	4,458.0900	4.4581	12.768	0	0	0
2019/06/18	2037	01/08/2019	10.29	Put	Bond Future	484.3800		0.4844	322.5900	0.3226	(33.401)	0	0	0
2019/06/18	2037	01/08/2019	10.31	Put	Bond Future	459.0900		0.4591	303.9100	0.3039	(33.802)	0	0	0
2019/06/18	2037	01/08/2019	10.30	Call	Bond Future	4,011.8700		4.0119	4,519.9600	4.5200	12.665	0	0	0

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2019/06/18	2037	01/08/2019	10.30	Put	Bond Future	471.5800	0.4716	313.1200	0.3131	(33.602)	0	0	0
2019/06/18	2037	07/11/2019	9.97	Call	Bond Future	3,105.3200	3.1053	3,449.6800	3.4497	11.089	0	0	0
2019/06/18	2037	07/11/2019			Bond Future	9.8897	90.9916	9.8002	91.6647	(0.905)	0.0000	0.0000	0
2019/06/18	2037	07/11/2019	9.95	Call	Bond Future	3,023.3400	3.0233	3,362.0200	3.3620	11.202	0	0	0
2019/06/18	2037	07/11/2019	9.95	Put	Bond Future	2,573.8700	2.5739	2,239.4100	2.2394	(12.994)	0	0	0
2019/06/18	2037	07/11/2019	9.97	Put	Bond Future	2,507.5600	2.5076	2,178.7800	2.1788	(13.112)	0	0	0
2019/06/18	2037	07/11/2019	9.96	Call	Bond Future	3,064.3100	3.0643	3,405.8300	3.4058	11.145	0	0	0
2019/06/18	2037	07/11/2019	9.96	Put	Bond Future	2,540.6500	2.5406	2,209.0300	2.2090	(13.053)	0	0	0
2019/06/18	2037	06/02/2020	9.67	Call	Bond Future	2,603.7800	2.6038	2,867.1900	2.8672	10.116	0	0	0
2019/06/18	2037	06/02/2020	9.66	Put	Bond Future	4,766.7500	4.7668	4,362.1300	4.3621	(8.488)	0	0	0
2019/06/18	2037	06/02/2020			Bond Future	9.9519	88.4690	9.8623	89.1348	(0.901)	0.0000	0.0000	0
2019/06/18	2037	06/02/2020	9.68	Call	Bond Future	2,636.8700	2.6369	2,902.5000	2.9025	10.074	0	0	0
2019/06/18	2037	06/02/2020	9.68	Put	Bond Future	4,679.9000	4.6799	4,279.7400	4.2797	(8.551)	0	0	0
2019/06/18	2037	06/02/2020	9.67	Put	Bond Future	4,723.3000	4.7233	4,320.9200	4.3209	(8.519)	0	0	0
2019/06/18	2037	06/02/2020	9.66	Call	Bond Future	2,570.6400	2.5706	2,831.8100	2.8318	10.160	0	0	0
2019/06/18	2038	01/08/2019			Bond Future	121.0237	121.0237	121.0453	121.0453	0.018	0.0000	0.0000	11,362
2019/06/18	2038	07/11/2019			Bond Future	123.4607	123.4607	123.4736	123.4736	0.010	0.0000	0.0000	0
2019/06/18	2038	06/02/2020			Bond Future	124.1880	124.1880	124.1741	124.1741	(0.011)	0.0000	0.0000	0
2019/06/18	2040	01/08/2019	10.37	Put	Bond Future	635.9500	0.6359	458.3400	0.4583	(27.928)	0	0	0
2019/06/18	2040	01/08/2019	10.36	Call	Bond Future	3,845.3400	3.8453	4,251.3400	4.2513	10.558	0	0	0
2019/06/18	2040	01/08/2019			Bond Future	9.9543	91.8670	9.8822	92.4539	(0.725)	0.0000	0.0000	37,356
2019/06/18	2040	01/08/2019	10.37	Call	Bond Future	3,905.4000	3.9054	4,314.7400	4.3147	10.481	0	0	0
2019/06/18	2040	01/08/2019	10.36	Put	Bond Future	652.3400	0.6523	471.3900	0.4714	(27.739)	0	0	0
2019/06/18	2040	01/08/2019	10.38	Call	Bond Future	3,965.6200	3.9656	4,378.2700	4.3783	10.406	0	0	0
2019/06/18	2040	01/08/2019	10.38	Put	Bond Future	619.8400	0.6198	445.5400	0.4455	(28.120)	0	0	0
2019/06/18	2040	07/11/2019	9.80	Put	Bond Future	3,915.3600	3.9154	3,539.2300	3.5392	(9.607)	0	0	0
2019/06/18	2040	07/11/2019	9.30	Put	Bond Future	6,832.7100	6.8327	6,338.3200	6.3383	(7.236)	0	0	0
2019/06/18	2040	07/11/2019	10.04	Put	Bond Future	2,891.4100	2.8914	2,577.1100	2.5771	(10.870)	0	0	0
2019/06/18	2040	07/11/2019	10.03	Call	Bond Future	2,954.8600	2.9549	3,229.6600	3.2297	9.300	0	0	0
2019/06/18	2040	07/11/2019			Bond Future	10.0268	93.6927	9.9531	94.2843	(0.735)	0.0000	0.0000	0
2019/06/18	2040	07/11/2019	9.80	Call	Bond Future	2,074.5100	2.0745	2,290.0400	2.2900	10.389	0	0	1,260
2019/06/18	2040	07/11/2019	9.30	Call	Bond Future	719.4500	0.7194	816.7200	0.8167	13.520	0	0	1,260
2019/06/18	2040	07/11/2019	10.04	Call	Bond Future	2,996.8500	2.9969	3,274.2100	3.2742	9.255	0	0	0
2019/06/18	2040	07/11/2019	10.03	Put	Bond Future	2,929.2200	2.9292	2,612.3600	2.6124	(10.817)	0	0	0
2019/06/18	2040	07/11/2019	10.05	Call	Bond Future	3,039.1300	3.0391	3,319.0400	3.3190	9.210	0	0	0
2019/06/18	2040	07/11/2019	10.05	Put	Bond Future	2,854.0100	2.8540	2,542.2600	2.5423	(10.923)	0	0	0
2019/06/18	2040	06/02/2020	9.76	Call	Bond Future	2,670.4400	2.6704	2,885.0300	2.8850	8.036	0	0	0
2019/06/18	2040	06/02/2020			Bond Future	10.0906	90.9710	10.0172	91.5533	(0.728)	0.0000	0.0000	0
2019/06/18	2040	06/02/2020	9.74	Call	Bond Future	2,602.4300	2.6024	2,813.2000	2.8132	8.099	0	0	0
2019/06/18	2040	06/02/2020	9.74	Put	Bond Future	5,437.0700	5.4371	5,065.5500	5.0656	(6.833)	0	0	0
2019/06/18	2040	06/02/2020	9.76	Put	Bond Future	5,339.6400	5.3396	4,971.9400	4.9719	(6.886)	0	0	0
2019/06/18	2040	06/02/2020	9.75	Call	Bond Future	2,636.4600	2.6365	2,849.1400	2.8491	8.067	0	0	0
2019/06/18	2040	06/02/2020	9.75	Put	Bond Future	5,388.3200	5.3883	5,018.7100	5.0187	(6.859)	0	0	0
2019/06/18	2044	01/08/2019	10.40	Put	Bond Future	601.0300	0.6010	458.2500	0.4583	(23.756)	0	0	0
2019/06/18	2044	01/08/2019	9.86	Put	Bond Future	2,277.6200	2.2776	1,962.5400	1.9625	(13.834)	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
2019/06/18	2044	01/08/2019	10.53	Call	Bond Future	4,702.0600	4.7021	5,018.9000	5.0189	6.738	0	0	0
2019/06/18	2044	01/08/2019	9.39	Call	Bond Future	183.3300	0.1833	198.5200	0.1985	8.286	0	0	228
2019/06/18	2044	01/08/2019			Bond Future	9.9879	88.8850	9.9362	89.3126	(0.518)	0.0000	0.0000	43,862
2019/06/18	2044	01/08/2019	10.39	Call	Bond Future	3,825.7500	3.8257	4,107.8400	4.1078	7.373	0	0	0
2019/06/18	2044	01/08/2019	10.39	Put	Bond Future	617.3700	0.6174	471.8800	0.4719	(23.566)	0	0	0
2019/06/18	2044	01/08/2019	10.40	Call	Bond Future	3,886.6900	3.8867	4,171.4900	4.1715	7.328	0	0	0
2019/06/18	2044	01/08/2019	9.86	Call	Bond Future	1,214.1800	1.2142	1,326.6800	1.3267	9.266	0	0	100
2019/06/18	2044	01/08/2019	10.53	Put	Bond Future	422.3600	0.4224	311.6200	0.3116	(26.219)	0	0	100
2019/06/18	2044	01/08/2019	9.39	Put	Bond Future	5,342.8300	5.3428	4,930.4400	4.9304	(7.719)	0	0	0
2019/06/18	2044	01/08/2019	9.74	Put	Bond Future	2,916.6300	2.9166	2,567.2300	2.5672	(11.980)	0	0	0
2019/06/18	2044	01/08/2019	10.38	Call	Bond Future	3,764.9800	3.7650	4,044.3500	4.0444	7.420	0	0	0
2019/06/18	2044	01/08/2019	10.38	Put	Bond Future	634.0100	0.6340	485.8000	0.4858	(23.377)	0	0	0
2019/06/18	2044	01/08/2019	9.36	Put	Bond Future	5,586.9300	5.5869	5,171.8300	5.1718	(7.430)	0	0	0
2019/06/18	2044	01/08/2019	9.36	Call	Bond Future	155.4900	0.1555	167.9700	0.1680	8.026	0	0	100
2019/06/18	2044	01/08/2019	9.74	Call	Bond Future	836.0600	0.8361	914.2400	0.9142	9.351	0	0	228
2019/06/18	2044	01/08/2019	10.27	Call	Bond Future	3,117.7600	3.1178	3,365.1400	3.3651	7.935	0	0	0
2019/06/18	2044	01/08/2019	10.27	Put	Bond Future	846.1500	0.8461	665.9500	0.6659	(21.296)	0	0	228
2019/06/18	2044	07/11/2019	10.52	Call	Bond Future	5,260.2600	5.2603	5,524.7900	5.5248	5.029	0	0	0
2019/06/18	2044	07/11/2019	9.74	Put	Bond Future	4,460.2400	4.4602	4,157.8700	4.1579	(6.779)	0	0	0
2019/06/18	2044	07/11/2019	10.07	Put	Bond Future	2,956.9900	2.9570	2,715.0700	2.7151	(8.181)	0	0	0
2019/06/18	2044	07/11/2019			Bond Future	10.0578	90.6515	10.0051	91.0809	(0.523)	0.0000	0.0000	0
2019/06/18	2044	07/11/2019	10.52	Put	Bond Future	1,633.7700	1.6338	1,468.8900	1.4689	(10.092)	0	0	328
2019/06/18	2044	07/11/2019	10.06	Call	Bond Future	3,013.8300	3.0138	3,199.4700	3.1995	6.160	0	0	0
2019/06/18	2044	07/11/2019	10.06	Put	Bond Future	2,995.7100	2.9957	2,751.9400	2.7519	(8.137)	0	0	0
2019/06/18	2044	07/11/2019	9.19	Call	Bond Future	496.6600	0.4967	540.7500	0.5408	8.877	0	0	328
2019/06/18	2044	07/11/2019	9.74	Call	Bond Future	1,812.9100	1.8129	1,939.9500	1.9400	7.008	0	0	328
2019/06/18	2044	07/11/2019	10.07	Call	Bond Future	3,056.3000	3.0563	3,243.7900	3.2438	6.135	0	0	0
2019/06/18	2044	07/11/2019	9.19	Put	Bond Future	8,049.4100	8.0494	7,664.0900	7.6641	(4.787)	0	0	0
2019/06/18	2044	07/11/2019	10.05	Call	Bond Future	2,971.4200	2.9714	3,155.2100	3.1552	6.185	0	0	0
2019/06/18	2044	07/11/2019	10.05	Put	Bond Future	3,034.6100	3.0346	2,788.9900	2.7890	(8.094)	0	0	0
2019/06/18	2044	06/02/2020	9.74	Call	Bond Future	2,564.0300	2.5640	2,700.8600	2.7009	5.337	0	0	328
2019/06/18	2044	06/02/2020	10.78	Put	Bond Future	2,134.6800	2.1347	1,983.8400	1.9838	(7.066)	0	0	328
2019/06/18	2044	06/02/2020	9.77	Put	Bond Future	5,548.3500	5.5484	5,271.6300	5.2716	(4.987)	0	0	0
2019/06/18	2044	06/02/2020			Bond Future	10.1192	87.9972	10.0675	88.4147	(0.512)	0.0000	0.0000	0
2019/06/18	2044	06/02/2020	9.09	Put	Bond Future	9,826.8300	9.8268	9,467.6600	9.4677	(3.655)	0	0	0
2019/06/18	2044	06/02/2020	9.09	Call	Bond Future	861.2800	0.8613	919.6600	0.9197	6.778	0	0	328
2019/06/18	2044	06/02/2020	9.74	Put	Bond Future	5,701.2300	5.7012	5,420.5100	5.4205	(4.924)	0	0	0
2019/06/18	2044	06/02/2020	9.77	Call	Bond Future	2,666.0900	2.6661	2,806.9200	2.8069	5.282	0	0	0
2019/06/18	2044	06/02/2020	10.78	Call	Bond Future	7,184.9100	7.1849	7,451.6200	7.4516	3.712	0	0	0
2019/06/18	2044	06/02/2020	9.78	Call	Bond Future	2,700.4000	2.7004	2,842.5700	2.8426	5.265	0	0	0
2019/06/18	2044	06/02/2020	9.76	Put	Bond Future	5,599.1300	5.5991	5,321.0700	5.3211	(4.966)	0	0	0
2019/06/18	2044	06/02/2020	9.78	Put	Bond Future	5,497.9400	5.4979	5,222.5600	5.2226	(5.009)	0	0	0
2019/06/18	2044	06/02/2020	9.76	Call	Bond Future	2,632.0200	2.6320	2,771.5100	2.7715	5.300	0	0	0
2019/06/18	2046	01/08/2019			Bond Future	114.1832	114.1832	113.7828	113.7828	(0.351)	0.0000	0.0000	12,658
2019/06/18	2046	07/11/2019			Bond Future	114.7627	114.7627	114.3459	114.3459	(0.363)	0.0000	0.0000	0
2019/06/18	2046	06/02/2020			Bond Future	116.9803	116.9803	116.5305	116.5305	(0.385)	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
2019/06/18	2050	01/08/2019			Bond Future	117.0674	117.0674	116.3717	116.3717	(0.594)	0.0000	0.0000	10,989
2019/06/18	2050	07/11/2019			Bond Future	119.4242	119.4242	118.7063	118.7063	(0.601)	0.0000	0.0000	0
2019/06/18	2050	06/02/2020			Bond Future	119.8955	119.8955	119.1380	119.1380	(0.632)	0.0000	0.0000	0
2019/06/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	AL37	01/08/2019			Index Future	651.3410	651.3410	653.0990	653.0990	0.270	0.0000	0.0000	0
2019/06/18	AL37	07/11/2019			Index Future	664.2850	664.2850	666.0270	666.0270	0.262	0.0000	0.0000	0
2019/06/18	AL37	06/02/2020			Index Future	676.9660	676.9660	678.5940	678.5940	0.240	0.0000	0.0000	0
2019/06/18	AL7T	01/08/2019			Index Future	752.1750	752.1750	755.9050	755.9050	0.496	0.0000	0.0000	0
2019/06/18	AL7T	07/11/2019			Index Future	767.1220	767.1220	770.8680	770.8680	0.488	0.0000	0.0000	0
2019/06/18	AL7T	06/02/2020			Index Future	781.7660	781.7660	785.4130	785.4130	0.467	0.0000	0.0000	0
2019/06/18	ALBI	01/08/2019			Index Future	673.5540	673.5540	677.0120	677.0120	0.513	0.0000	0.0000	973
2019/06/18	ALBI	07/11/2019			Index Future	686.9400	686.9400	690.4140	690.4140	0.506	0.0000	0.0000	0
2019/06/18	ALBI	06/02/2020			Index Future	700.0530	700.0530	703.4410	703.4410	0.484	0.0000	0.0000	0
2019/06/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	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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2019/06/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/18	ES33	01/08/2019			Bond Future	10.9586	78.3621	10.8758	78.8446	(0.756)	0.0000	0.0000	350
2019/06/18	ES33	07/11/2019			Bond Future	11.0801	76.1253	10.9950	76.6117	(0.768)	0.0000	0.0000	0
2019/06/18	ES33	06/02/2020			Bond Future	11.1915	77.5789	11.1063	78.0575	(0.761)	0.0000	0.0000	0
2019/06/18	ES42	01/08/2019			Bond Future	11.3139	79.5331	11.2463	79.9768	(0.597)	0.0000	0.0000	4,919
2019/06/18	ES42	07/11/2019			Bond Future	11.4361	76.8481	11.3668	77.2947	(0.606)	0.0000	0.0000	0
2019/06/18	ES42	06/02/2020			Bond Future	11.5441	78.3157	11.4750	78.7536	(0.598)	0.0000	0.0000	0

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2019/06/18	GOVI	01/08/2019	638.68	Call	GOVI	278,770.0000	27.8770	314,240.0000	31.4240	12.724	0	0	0
2019/06/18	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	GOVI	01/08/2019			GOVI	666.5570	666.5570	670.1040	670.1040	0.532	0.0000	0.0000	438
2019/06/18	GOVI	01/08/2019	638.69	Call	GOVI	278,670.0000	27.8670	314,140.0000	31.4140	12.728	0	0	0
2019/06/18	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	GOVI	01/08/2019	638.67	Call	GOVI	278,870.0000	27.8870	314,340.0000	31.4340	12.719	0	0	0
2019/06/18	GOVI	07/11/2019	672.90	Call	GOVI	69,030.0000	6.9030	104,690.0000	10.4690	51.659	0	0	0
2019/06/18	GOVI	07/11/2019			GOVI	679.8030	679.8030	683.3690	683.3690	0.525	0.0000	0.0000	0
2019/06/18	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	GOVI	07/11/2019	672.91	Call	GOVI	68,930.0000	6.8930	104,590.0000	10.4590	51.734	0	0	0
2019/06/18	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	GOVI	07/11/2019	672.92	Call	GOVI	68,830.0000	6.8830	104,490.0000	10.4490	51.809	0	0	0
2019/06/18	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	GOVI	06/02/2020	703.15	Put	GOVI	103,700.0000	10.3700	68,870.0000	6.8870	(33.587)	0	0	0
2019/06/18	GOVI	06/02/2020			GOVI	692.7800	692.7800	696.2630	696.2630	0.503	0.0000	0.0000	0
2019/06/18	GOVI	06/02/2020	703.14	Put	GOVI	103,600.0000	10.3600	68,770.0000	6.8770	(33.620)	0	0	0
2019/06/18	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	GOVI	06/02/2020	703.13	Put	GOVI	103,500.0000	10.3500	68,670.0000	6.8670	(33.652)	0	0	0
2019/06/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/18	IGOV	01/08/2019			Index Future	260.3020	260.3020	260.2480	260.2480	(0.021)	0.0000	0.0000	815
2019/06/18	IGOV	07/11/2019			Index Future	265.5440	265.5440	265.4690	265.4690	(0.028)	0.0000	0.0000	218
2019/06/18	IGOV	06/02/2020			Index Future	270.6750	270.6750	270.5400	270.5400	(0.050)	0.0000	0.0000	0
2019/06/18	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/18	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/18	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/18	IS02	20/09/2019			Interest Rate Swap	101.8500	101.8500	101.8500	101.8500	0.000	0.0000	0.0000	0
2019/06/18	IS02	20/12/2019			Interest Rate Swap	102.7200	102.7200	102.7200	102.7200	0.000	0.0000	0.0000	0
2019/06/18	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.5900	98.5900	(0.010)	0.0000	0.0000	0
2019/06/18	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0100	102.0100	(0.020)	0.0000	0.0000	0
2019/06/18	IS02	21/09/2020			Interest Rate Swap	98.8600	98.8600	98.8400	98.8400	(0.020)	0.0000	0.0000	0
2019/06/18	IS05	17/12/2020			Interest Rate Swap	95.5000	95.5000	95.4800	95.4800	(0.021)	0.0000	0.0000	0
2019/06/18	IS05	16/03/2021			Interest Rate Swap	94.5300	94.5300	94.4900	94.4900	(0.042)	0.0000	0.0000	0
2019/06/18	IS05	15/06/2021			Interest Rate Swap	93.5200	93.5200	93.4600	93.4600	(0.064)	0.0000	0.0000	0
2019/06/18	IS05	21/09/2021			Interest Rate Swap	93.4900	93.4900	93.4100	93.4100	(0.086)	0.0000	0.0000	0
2019/06/18	IS05	21/12/2021			Interest Rate Swap	95.5000	95.5000	95.4100	95.4100	(0.094)	0.0000	0.0000	51
2019/06/18	IS05	15/03/2022			Interest Rate Swap	95.4700	95.4700	95.3500	95.3500	(0.126)	0.0000	0.0000	0
2019/06/18	IS05	21/06/2022			Interest Rate Swap	96.4900	96.4900	96.3500	96.3500	(0.145)	0.0000	0.0000	0
2019/06/18	IS05	20/09/2022			Interest Rate Swap	100.2800	100.2800	100.1300	100.1300	(0.150)	0.0000	0.0000	0
2019/06/18	IS05	20/12/2022			Interest Rate Swap	101.4100	101.4100	101.2300	101.2300	(0.177)	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
2019/06/18	IS05	22/03/2023			Interest Rate Swap	94.6000	94.6000	94.3900	94.3900	(0.222)	0.0000	0.0000	0
2019/06/18	IS05	20/06/2023			Interest Rate Swap	100.5800	100.5800	100.3500	100.3500	(0.229)	0.0000	0.0000	0
2019/06/18	IS05	19/09/2023			Interest Rate Swap	95.9300	95.9300	95.6700	95.6700	(0.271)	0.0000	0.0000	0
2019/06/18	IS10	17/12/2025			Interest Rate Swap	92.0600	92.0600	91.6100	91.6100	(0.489)	0.0000	0.0000	0
2019/06/18	IS10	16/03/2026			Interest Rate Swap	88.9900	88.9900	88.5100	88.5100	(0.539)	0.0000	0.0000	0
2019/06/18	IS10	15/06/2026			Interest Rate Swap	87.6800	87.6800	87.1800	87.1800	(0.570)	0.0000	0.0000	0
2019/06/18	IS10	21/09/2026			Interest Rate Swap	89.8500	89.8500	89.3500	89.3500	(0.556)	0.0000	0.0000	0
2019/06/18	IS10	21/12/2026			Interest Rate Swap	93.6900	93.6900	93.1900	93.1900	(0.534)	0.0000	0.0000	0
2019/06/18	IS10	15/03/2027			Interest Rate Swap	92.2000	92.2000	91.6900	91.6900	(0.553)	0.0000	0.0000	0
2019/06/18	IS10	21/06/2027			Interest Rate Swap	94.2900	94.2900	93.7800	93.7800	(0.541)	0.0000	0.0000	0
2019/06/18	IS10	20/09/2027			Interest Rate Swap	99.8100	99.8100	99.3000	99.3000	(0.511)	0.0000	0.0000	0
2019/06/18	IS10	20/12/2027			Interest Rate Swap	100.1600	100.1600	99.6300	99.6300	(0.529)	0.0000	0.0000	0
2019/06/18	IS10	22/03/2028			Interest Rate Swap	93.5600	93.5600	93.0000	93.0000	(0.599)	0.0000	0.0000	0
2019/06/18	IS10	20/06/2028			Interest Rate Swap	100.8600	100.8600	100.3000	100.3000	(0.555)	0.0000	0.0000	0
2019/06/18	IS10	19/09/2028			Interest Rate Swap	94.3100	94.3100	93.7200	93.7200	(0.626)	0.0000	0.0000	0
2019/06/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/18	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/18	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/18	R023	01/08/2019	8.95	Call	Bond Future	4,737.1100	4.7371	4,964.9200	4.9649	4.809	0	0	0
2019/06/18	R023	01/08/2019			Bond Future	7.3815	104.4780	7.3083	104.7060	(0.992)	0.0000	0.0000	55,899
2019/06/18	R023	01/08/2019	8.93	Call	Bond Future	4,678.4900	4.6785	4,906.2800	4.9063	4.869	0	0	0
2019/06/18	R023	01/08/2019	8.93	Put	Bond Future	0.2800	0.0003	0.0900	0.0001	(67.857)	0	0	0
2019/06/18	R023	01/08/2019	8.95	Put	Bond Future	0.2400	0.0002	0.0700	0.0001	(70.833)	0	0	0
2019/06/18	R023	01/08/2019	8.94	Call	Bond Future	4,707.8000	4.7078	4,935.6000	4.9356	4.839	0	0	0
2019/06/18	R023	01/08/2019	8.94	Put	Bond Future	0.2600	0.0003	0.0800	0.0001	(69.231)	0	0	0
2019/06/18	R023	07/11/2019	7.98	Call	Bond Future	2,047.5500	2.0475	2,215.5000	2.2155	8.202	0	0	0
2019/06/18	R023	07/11/2019			Bond Future	7.3766	102.6219	7.2992	102.8468	(1.049)	0.0000	0.0000	0
2019/06/18	R023	07/11/2019	7.99	Call	Bond Future	2,071.3000	2.0713	2,239.9600	2.2400	8.143	0	0	0
2019/06/18	R023	07/11/2019	7.98	Put	Bond Future	314.6700	0.3147	257.6700	0.2577	(18.114)	0	0	0
2019/06/18	R023	07/11/2019	7.99	Put	Bond Future	310.0200	0.3100	253.7300	0.2537	(18.157)	0	0	0
2019/06/18	R023	07/11/2019	8.00	Call	Bond Future	2,095.1200	2.0951	2,264.4800	2.2645	8.084	0	0	0
2019/06/18	R023	07/11/2019	8.00	Put	Bond Future	305.4400	0.3054	249.8500	0.2498	(18.200)	0	0	0
2019/06/18	R023	06/02/2020	7.54	Call	Bond Future	1,269.0600	1.2691	1,385.4800	1.3855	9.174	0	0	0
2019/06/18	R023	06/02/2020			Bond Future	7.3494	104.5811	7.2731	104.7877	(1.038)	0.0000	0.0000	0
2019/06/18	R023	06/02/2020	7.52	Call	Bond Future	1,232.3100	1.2323	1,347.1000	1.3471	9.315	0	0	0
2019/06/18	R023	06/02/2020	7.52	Put	Bond Future	772.2000	0.7722	680.4400	0.6804	(11.883)	0	0	0
2019/06/18	R023	06/02/2020	7.54	Put	Bond Future	755.1700	0.7552	665.0400	0.6650	(11.935)	0	0	0
2019/06/18	R023	06/02/2020	7.53	Call	Bond Future	1,250.6400	1.2506	1,366.2400	1.3662	9.243	0	0	0
2019/06/18	R023	06/02/2020	7.53	Put	Bond Future	763.6400	0.7636	672.6900	0.6727	(11.910)	0	0	0
2019/06/18	R035	01/08/2019	10.23	Call	Bond Future	4,190.0800	4.1901	4,680.0900	4.6801	11.695	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
2019/06/18	R035	01/08/2019	10.22	Put	Bond Future	404.7500	0.4048	267.4100	0.2674	(33.932)	0	0	0
2019/06/18	R035	01/08/2019			Bond Future	9.7117	97.1751	9.6295	97.7995	(0.847)	0.0000	0.0000	66,485
2019/06/18	R035	01/08/2019	10.24	Call	Bond Future	4,250.0000	4.2500	4,742.9800	4.7430	11.600	0	0	0
2019/06/18	R035	01/08/2019	10.24	Put	Bond Future	382.3300	0.3823	250.9900	0.2510	(34.353)	0	0	0
2019/06/18	R035	01/08/2019	10.23	Put	Bond Future	393.3900	0.3934	259.0800	0.2591	(34.142)	0	0	0
2019/06/18	R035	01/08/2019	10.22	Call	Bond Future	4,130.3700	4.1304	4,617.3500	4.6174	11.790	0	0	0
2019/06/18	R035	07/11/2019	10.21	Put	Bond Future	1,535.8800	1.5359	1,311.6100	1.3116	(14.602)	0	0	3,500
2019/06/18	R035	07/11/2019	9.88	Call	Bond Future	3,083.6300	3.0836	3,406.9600	3.4070	10.485	0	0	0
2019/06/18	R035	07/11/2019	9.89	Call	Bond Future	3,125.2400	3.1252	3,451.2500	3.4513	10.432	0	0	0
2019/06/18	R035	07/11/2019	9.87	Put	Bond Future	2,431.0600	2.4311	2,121.9700	2.1220	(12.714)	0	0	0
2019/06/18	R035	07/11/2019			Bond Future	9.7874	94.6031	9.7031	95.2328	(0.861)	0.0000	0.0000	0
2019/06/18	R035	07/11/2019	8.92	Put	Bond Future	7,234.9500	7.2350	6,683.9500	6.6839	(7.616)	0	0	0
2019/06/18	R035	07/11/2019	8.92	Call	Bond Future	443.3700	0.4434	522.0900	0.5221	17.755	0	0	3,500
2019/06/18	R035	07/11/2019	9.52	Put	Bond Future	3,798.5800	3.7986	3,392.9200	3.3929	(10.679)	0	0	0
2019/06/18	R035	07/11/2019	9.52	Call	Bond Future	1,778.9200	1.7789	2,002.9800	2.0030	12.595	0	0	3,500
2019/06/18	R035	07/11/2019	9.89	Put	Bond Future	2,366.9400	2.3669	2,063.2300	2.0632	(12.831)	0	0	0
2019/06/18	R035	07/11/2019	9.87	Call	Bond Future	3,042.2800	3.0423	3,362.9100	3.3629	10.539	0	0	0
2019/06/18	R035	07/11/2019	10.21	Call	Bond Future	4,601.2100	4.6012	5,006.6600	5.0067	8.812	0	0	0
2019/06/18	R035	07/11/2019	9.88	Put	Bond Future	2,398.8300	2.3988	2,092.4400	2.0924	(12.772)	0	0	0
2019/06/18	R035	06/02/2020	9.60	Call	Bond Future	2,690.6500	2.6906	2,938.6600	2.9387	9.217	0	0	0
2019/06/18	R035	06/02/2020	9.61	Put	Bond Future	4,540.9400	4.5409	4,170.3200	4.1703	(8.162)	0	0	0
2019/06/18	R035	06/02/2020			Bond Future	9.8545	96.4093	9.7702	97.0300	(0.856)	0.0000	0.0000	0
2019/06/18	R035	06/02/2020	9.60	Put	Bond Future	4,583.1400	4.5831	4,210.4700	4.2105	(8.131)	0	0	0
2019/06/18	R035	06/02/2020	9.61	Call	Bond Future	2,723.8700	2.7239	2,973.9300	2.9739	9.180	0	0	0
2019/06/18	R035	06/02/2020	9.59	Call	Bond Future	2,657.6600	2.6577	2,903.6100	2.9036	9.254	0	0	0
2019/06/18	R035	06/02/2020	9.59	Put	Bond Future	4,625.6600	4.6257	4,250.9300	4.2509	(8.101)	0	0	0
2019/06/18	R186	01/08/2019	9.54	Call	Bond Future	6,502.3700	6.5024	7,036.0800	7.0361	8.208	0	0	0
2019/06/18	R186	01/08/2019	10.08	Put	Bond Future	0.4900	0.0005	0.1300	0.0001	(73.469)	0	0	6,000
2019/06/18	R186	01/08/2019	8.55	Put	Bond Future	642.4000	0.6424	433.3500	0.4334	(32.542)	0	0	3,100
2019/06/18	R186	01/08/2019	8.38	Call	Bond Future	1,041.8500	1.0419	1,293.9700	1.2940	24.199	0	0	0
2019/06/18	R186	01/08/2019			Bond Future	8.3802	112.7869	8.2873	113.3288	(1.109)	0.0000	0.0000	121,436
2019/06/18	R186	01/08/2019	9.52	Call	Bond Future	6,396.2700	6.3963	6,929.1400	6.9291	8.331	0	0	0
2019/06/18	R186	01/08/2019	9.52	Put	Bond Future	15.4800	0.0155	6.4500	0.0065	(58.333)	0	0	0
2019/06/18	R186	01/08/2019	8.30	Put	Bond Future	1,285.3100	1.2853	956.3600	0.9564	(25.593)	0	0	0
2019/06/18	R186	01/08/2019	8.30	Call	Bond Future	817.5700	0.8176	1,030.5200	1.0305	26.047	0	0	6,000
2019/06/18	R186	01/08/2019	9.05	Put	Bond Future	123.0500	0.1230	67.0000	0.0670	(45.551)	0	0	0
2019/06/18	R186	01/08/2019	9.05	Call	Bond Future	3,931.5200	3.9315	4,417.3700	4.4174	12.358	0	0	6,000
2019/06/18	R186	01/08/2019	9.54	Put	Bond Future	13.9000	0.0139	5.7100	0.0057	(58.921)	0	0	0
2019/06/18	R186	01/08/2019	10.08	Call	Bond Future	9,342.8300	9.3428	9,884.3700	9.8844	5.796	0	0	0
2019/06/18	R186	01/08/2019	8.55	Call	Bond Future	1,624.0600	1.6241	1,956.9100	1.9569	20.495	0	0	0
2019/06/18	R186	01/08/2019	8.38	Put	Bond Future	1,043.1200	1.0431	753.3400	0.7533	(27.780)	0	0	0
2019/06/18	R186	01/08/2019	8.70	Put	Bond Future	404.2800	0.4043	256.1800	0.2562	(36.633)	0	0	3,100
2019/06/18	R186	01/08/2019	9.53	Call	Bond Future	6,449.3200	6.4493	6,982.6200	6.9826	8.269	0	0	0
2019/06/18	R186	01/08/2019	9.53	Put	Bond Future	14.6700	0.0147	6.0700	0.0061	(58.623)	0	0	0
2019/06/18	R186	01/08/2019	9.22	Call	Bond Future	4,814.5100	4.8145	5,323.6200	5.3236	10.574	0	0	0
2019/06/18	R186	01/08/2019	9.22	Put	Bond Future	66.2900	0.0663	33.5000	0.0335	(49.464)	0	0	0
2019/06/18	R186	01/08/2019	8.70	Call	Bond Future	2,243.9600	2.2440	2,637.7600	2.6378	17.549	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
2019/06/18	R186	07/11/2019	8.94	Call	Bond Future	3,655.2000	3.6552	4,042.1700	4.0422	10.587	0	0	0
2019/06/18	R186	07/11/2019	8.23	Call	Bond Future	1,256.5700	1.2566	1,467.3600	1.4674	16.775	0	0	5,000
2019/06/18	R186	07/11/2019			Bond Future	8.4273	115.0281	8.3309	115.5725	(1.144)	0.0000	0.0000	2,660
2019/06/18	R186	07/11/2019	8.94	Put	Bond Future	816.0200	0.8160	658.6600	0.6587	(19.284)	0	0	0
2019/06/18	R186	07/11/2019	8.73	Call	Bond Future	2,815.3600	2.8154	3,157.7300	3.1577	12.161	0	0	0
2019/06/18	R186	07/11/2019	8.73	Put	Bond Future	1,127.6200	1.1276	925.6600	0.9257	(17.910)	0	0	5,000
2019/06/18	R186	07/11/2019	8.95	Call	Bond Future	3,696.9300	3.6969	4,085.8300	4.0858	10.520	0	0	0
2019/06/18	R186	07/11/2019	8.96	Put	Bond Future	791.0300	0.7910	637.4900	0.6375	(19.410)	0	0	0
2019/06/18	R186	07/11/2019	8.23	Put	Bond Future	2,374.6200	2.3746	2,041.0800	2.0411	(14.046)	0	0	0
2019/06/18	R186	07/11/2019	8.95	Put	Bond Future	803.3200	0.8033	647.8900	0.6479	(19.348)	0	0	0
2019/06/18	R186	07/11/2019	8.96	Call	Bond Future	3,739.0500	3.7390	4,129.8400	4.1298	10.452	0	0	0
2019/06/18	R186	06/02/2020	8.57	Call	Bond Future	2,590.8800	2.5909	2,873.6500	2.8737	10.914	0	0	0
2019/06/18	R186	06/02/2020			Bond Future	8.4610	111.9171	8.3643	112.4469	(1.143)	0.0000	0.0000	0
2019/06/18	R186	06/02/2020	8.55	Call	Bond Future	2,526.4800	2.5265	2,805.3300	2.8053	11.037	0	0	0
2019/06/18	R186	06/02/2020	8.55	Put	Bond Future	2,041.5500	2.0416	1,790.6300	1.7906	(12.291)	0	0	0
2019/06/18	R186	06/02/2020	8.57	Put	Bond Future	1,997.3800	1.9974	1,750.3800	1.7504	(12.366)	0	0	0
2019/06/18	R186	06/02/2020	8.56	Call	Bond Future	2,558.5900	2.5586	2,839.4000	2.8394	10.975	0	0	0
2019/06/18	R186	06/02/2020	8.56	Put	Bond Future	2,019.3600	2.0194	1,770.4000	1.7704	(12.329)	0	0	0
2019/06/18	R197	01/08/2019			Bond Future	302.5086	302.5086	302.5565	302.5565	0.016	0.0000	0.0000	2,507
2019/06/18	R197	07/11/2019			Bond Future	308.5994	308.5994	308.6261	308.6261	0.009	0.0000	0.0000	0
2019/06/18	R197	06/02/2020			Bond Future	306.8994	306.8994	306.8598	306.8598	(0.013)	0.0000	0.0000	0
2019/06/18	R202	01/08/2019			Bond Future	232.3748	232.3748	232.9420	232.9420	0.244	0.0000	0.0000	9,479
2019/06/18	R202	07/11/2019			Bond Future	237.0534	237.0534	237.6150	237.6150	0.237	0.0000	0.0000	0
2019/06/18	R202	06/02/2020			Bond Future	237.5636	237.5636	238.0846	238.0846	0.219	0.0000	0.0000	0
2019/06/18	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	R207	01/08/2019	7.33	Call	Bond Future	565.4900	0.5655	564.1400	0.5641	(0.239)	0	0	0
2019/06/18	R207	01/08/2019			Bond Future	6.0265	100.9255	6.0296	100.9241	0.051	0.0000	0.0000	4,891
2019/06/18	R207	01/08/2019	7.34	Call	Bond Future	569.8100	0.5698	568.4600	0.5685	(0.237)	0	0	0
2019/06/18	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	R207	01/08/2019	7.35	Call	Bond Future	574.1200	0.5741	572.7700	0.5728	(0.235)	0	0	0
2019/06/18	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	R207	07/11/2019	2.08	Put	Bond Future	317.3700	0.3174	326.2200	0.3262	2.789	0	0	0
2019/06/18	R207	07/11/2019			Bond Future	3.8448	102.9311	3.8943	102.9222	1.285	0.0000	0.0000	0
2019/06/18	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	R207	07/11/2019	2.07	Put	Bond Future	319.1700	0.3192	328.0200	0.3280	2.773	0	0	0
2019/06/18	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	R207	07/11/2019	2.06	Put	Bond Future	320.9800	0.3210	329.8300	0.3298	2.757	0	0	0
2019/06/18	R208	01/08/2019	8.16	Call	Bond Future	2,627.2900	2.6273	2,642.9000	2.6429	0.594	0	0	0
2019/06/18	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	R208	01/08/2019			Bond Future	6.4338	102.8372	6.4237	102.8528	(0.157)	0.0000	0.0000	10,856
2019/06/18	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	R208	01/08/2019	8.17	Call	Bond Future	2,642.2400	2.6422	2,657.8500	2.6579	0.591	0	0	0
2019/06/18	R208	01/08/2019	8.15	Call	Bond Future	2,612.3400	2.6123	2,627.9500	2.6280	0.598	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
2019/06/18	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/18	R208	07/11/2019	6.83	Call	Bond Future	853.9000	0.8539	858.7800	0.8588	0.571	0	0	0
2019/06/18	R208	07/11/2019	6.82	Put	Bond Future	57.6500	0.0576	54.0700	0.0541	(6.210)	0	0	0
2019/06/18	R208	07/11/2019			Bond Future	6.2195	101.4763	6.2131	101.4847	(0.103)	0.0000	0.0000	0
2019/06/18	R208	07/11/2019	6.84	Call	Bond Future	865.7200	0.8657	870.6500	0.8706	0.569	0	0	0
2019/06/18	R208	07/11/2019	6.84	Put	Bond Future	55.4600	0.0555	51.9600	0.0520	(6.311)	0	0	0
2019/06/18	R208	07/11/2019	6.83	Put	Bond Future	56.6200	0.0566	53.0700	0.0531	(6.270)	0	0	0
2019/06/18	R208	07/11/2019	6.82	Call	Bond Future	841.9400	0.8419	846.7900	0.8468	0.576	0	0	0
2019/06/18	R208	06/02/2020	6.13	Put	Bond Future	163.5200	0.1635	166.1000	0.1661	1.578	0	0	0
2019/06/18	R208	06/02/2020	6.12	Call	Bond Future	438.4100	0.4384	427.2100	0.4272	(2.555)	0	0	0
2019/06/18	R208	06/02/2020			Bond Future	5.8699	103.4138	5.8825	103.3999	0.216	0.0000	0.0000	0
2019/06/18	R208	06/02/2020	6.13	Call	Bond Future	446.7200	0.4467	435.4600	0.4355	(2.521)	0	0	0
2019/06/18	R208	06/02/2020	6.12	Put	Bond Future	166.0800	0.1661	168.7200	0.1687	1.590	0	0	0
2019/06/18	R208	06/02/2020	6.14	Call	Bond Future	454.7700	0.4548	443.4400	0.4434	(2.491)	0	0	0
2019/06/18	R208	06/02/2020	6.14	Put	Bond Future	160.7100	0.1607	163.2200	0.1632	1.562	0	0	0
2019/06/18	R209	01/08/2019	10.17	Call	Bond Future	3,461.2100	3.4612	3,875.2400	3.8752	11.962	0	0	0
2019/06/18	R209	01/08/2019	10.15	Put	Bond Future	372.1300	0.3721	247.9100	0.2479	(33.381)	0	0	0
2019/06/18	R209	01/08/2019	9.30	Call	Bond Future	399.9500	0.3999	489.3700	0.4894	22.358	0	0	7,560
2019/06/18	R209	01/08/2019			Bond Future	9.6730	74.1244	9.5910	74.6572	(0.848)	0.0000	0.0000	88,975
2019/06/18	R209	01/08/2019	10.17	Put	Bond Future	351.6100	0.3516	232.7500	0.2327	(33.804)	0	0	0
2019/06/18	R209	01/08/2019	10.15	Call	Bond Future	3,360.4400	3.3604	3,769.1100	3.7691	12.161	0	0	0
2019/06/18	R209	01/08/2019	10.16	Put	Bond Future	361.7400	0.3617	240.2200	0.2402	(33.593)	0	0	0
2019/06/18	R209	01/08/2019	9.30	Put	Bond Future	2,869.9300	2.8699	2,426.4600	2.4265	(15.452)	0	0	0
2019/06/18	R209	01/08/2019	9.80	Put	Bond Future	965.1700	0.9652	718.3100	0.7183	(25.577)	0	0	0
2019/06/18	R209	01/08/2019	10.16	Call	Bond Future	3,410.7300	3.4107	3,822.1000	3.8221	12.061	0	0	0
2019/06/18	R209	01/08/2019	9.80	Call	Bond Future	1,779.0800	1.7791	2,065.1100	2.0651	16.077	0	0	7,560
2019/06/18	R209	01/08/2019	10.46	Call	Bond Future	4,984.9000	4.9849	5,457.7900	5.4578	9.486	0	0	0
2019/06/18	R209	01/08/2019	10.46	Put	Bond Future	151.3700	0.1514	91.3700	0.0914	(39.638)	0	0	7,560
2019/06/18	R209	07/11/2019	9.82	Call	Bond Future	2,626.8000	2.6268	2,900.8300	2.9008	10.432	0	0	0
2019/06/18	R209	07/11/2019			Bond Future	9.7382	72.4451	9.6544	72.9831	(0.861)	0.0000	0.0000	0
2019/06/18	R209	07/11/2019	9.80	Call	Bond Future	2,556.4800	2.5565	2,825.9300	2.8259	10.540	0	0	0
2019/06/18	R209	07/11/2019	9.80	Put	Bond Future	2,163.8100	2.1638	1,895.2500	1.8953	(12.411)	0	0	0
2019/06/18	R209	07/11/2019	9.82	Put	Bond Future	2,107.6700	2.1077	1,843.6900	1.8437	(12.525)	0	0	0
2019/06/18	R209	07/11/2019	9.81	Call	Bond Future	2,591.6100	2.5916	2,863.3600	2.8634	10.486	0	0	0
2019/06/18	R209	07/11/2019	9.81	Put	Bond Future	2,135.6700	2.1357	1,869.4100	1.8694	(12.467)	0	0	0
2019/06/18	R209	06/02/2020	9.52	Put	Bond Future	4,001.5400	4.0015	3,679.4900	3.6795	(8.048)	0	0	0
2019/06/18	R209	06/02/2020			Bond Future	9.7934	73.8284	9.7096	74.3605	(0.856)	0.0000	0.0000	0
2019/06/18	R209	06/02/2020	9.51	Call	Bond Future	2,215.9700	2.2160	2,424.2600	2.4243	9.399	0	0	0
2019/06/18	R209	06/02/2020	9.51	Put	Bond Future	4,038.5800	4.0386	3,714.7500	3.7148	(8.018)	0	0	0
2019/06/18	R209	06/02/2020	9.52	Call	Bond Future	2,244.3600	2.2444	2,454.4300	2.4544	9.360	0	0	0
2019/06/18	R209	06/02/2020	9.50	Call	Bond Future	2,187.7700	2.1878	2,394.2700	2.3943	9.439	0	0	0
2019/06/18	R209	06/02/2020	9.50	Put	Bond Future	4,075.9000	4.0759	3,750.2800	3.7503	(7.989)	0	0	0
2019/06/18	R210	01/08/2019			Bond Future	189.9595	189.9595	189.9916	189.9916	0.017	0.0000	0.0000	2,142
2019/06/18	R210	07/11/2019			Bond Future	191.1775	191.1775	191.1964	191.1964	0.010	0.0000	0.0000	0
2019/06/18	R210	06/02/2020			Bond Future	194.8719	194.8719	194.8493	194.8493	(0.012)	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
2019/06/18	R212	01/08/2019			Bond Future	159.8436	159.8436	159.8683	159.8683	0.015	0.0000	0.0000	6,690
2019/06/18	R212	07/11/2019			Bond Future	163.0621	163.0621	163.0755	163.0755	0.008	0.0000	0.0000	0
2019/06/18	R212	06/02/2020			Bond Future	163.9669	163.9669	163.9449	163.9449	(0.013)	0.0000	0.0000	0
2019/06/18	R213	01/08/2019	9.99	Put	Bond Future	169.5700	0.1696	107.5800	0.1076	(36.557)	0	0	0
2019/06/18	R213	01/08/2019	9.98	Call	Bond Future	4,343.0200	4.3430	4,729.9900	4.7300	8.910	0	0	0
2019/06/18	R213	01/08/2019			Bond Future	9.2877	87.0013	9.2156	87.4519	(0.776)	0.0000	0.0000	17,378
2019/06/18	R213	01/08/2019	9.99	Call	Bond Future	4,395.8300	4.3958	4,784.4000	4.7844	8.840	0	0	0
2019/06/18	R213	01/08/2019	9.98	Put	Bond Future	174.9100	0.1749	111.3200	0.1113	(36.356)	0	0	0
2019/06/18	R213	01/08/2019	10.00	Call	Bond Future	4,448.7900	4.4488	4,838.9000	4.8389	8.769	0	0	0
2019/06/18	R213	01/08/2019	10.00	Put	Bond Future	164.4400	0.1644	103.9900	0.1040	(36.761)	0	0	0
2019/06/18	R213	07/11/2019	9.59	Put	Bond Future	1,608.5900	1.6086	1,410.4100	1.4104	(12.320)	0	0	0
2019/06/18	R213	07/11/2019	9.58	Call	Bond Future	2,991.5800	2.9916	3,244.7100	3.2447	8.461	0	0	0
2019/06/18	R213	07/11/2019			Bond Future	9.3551	85.1785	9.2813	85.6317	(0.789)	0.0000	0.0000	3,080
2019/06/18	R213	07/11/2019	9.59	Call	Bond Future	3,030.0800	3.0301	3,285.0500	3.2850	8.415	0	0	0
2019/06/18	R213	07/11/2019	9.58	Put	Bond Future	1,629.9500	1.6300	1,429.9300	1.4299	(12.272)	0	0	0
2019/06/18	R213	07/11/2019	9.60	Call	Bond Future	3,068.7800	3.0688	3,325.5600	3.3256	8.367	0	0	0
2019/06/18	R213	07/11/2019	9.60	Put	Bond Future	1,587.5000	1.5875	1,391.1300	1.3911	(12.370)	0	0	0
2019/06/18	R213	06/02/2020	9.27	Call	Bond Future	2,410.4400	2.4104	2,598.9400	2.5989	7.820	0	0	0
2019/06/18	R213	06/02/2020	9.26	Put	Bond Future	3,312.7300	3.3127	3,056.8100	3.0568	(7.725)	0	0	0
2019/06/18	R213	06/02/2020			Bond Future	9.4138	86.8048	9.3404	87.2477	(0.779)	0.0000	0.0000	0
2019/06/18	R213	06/02/2020	9.28	Call	Bond Future	2,440.4200	2.4404	2,630.4300	2.6304	7.786	0	0	0
2019/06/18	R213	06/02/2020	9.28	Put	Bond Future	3,250.7300	3.2507	2,997.8200	2.9978	(7.780)	0	0	0
2019/06/18	R213	06/02/2020	9.27	Put	Bond Future	3,281.7500	3.2818	3,027.3300	3.0273	(7.753)	0	0	0
2019/06/18	R213	06/02/2020	9.26	Call	Bond Future	2,380.3600	2.3804	2,567.3600	2.5674	7.856	0	0	0
2019/06/18	R214	01/08/2019	10.34	Put	Bond Future	580.3800	0.5804	431.3800	0.4314	(25.673)	0	0	0
2019/06/18	R214	01/08/2019			Bond Future	9.9493	72.4005	9.8825	72.8461	(0.672)	0.0000	0.0000	10,625
2019/06/18	R214	01/08/2019	10.33	Call	Bond Future	3,049.5500	3.0495	3,343.5200	3.3435	9.640	0	0	0
2019/06/18	R214	01/08/2019	10.33	Put	Bond Future	594.7600	0.5948	443.1300	0.4431	(25.494)	0	0	0
2019/06/18	R214	01/08/2019	10.34	Call	Bond Future	3,097.7700	3.0978	3,394.3700	3.3944	9.575	0	0	0
2019/06/18	R214	01/08/2019	10.32	Call	Bond Future	3,001.6300	3.0016	3,292.9500	3.2930	9.705	0	0	0
2019/06/18	R214	01/08/2019	10.32	Put	Bond Future	609.5300	0.6095	455.2500	0.4552	(25.311)	0	0	0
2019/06/18	R214	07/11/2019	10.02	Put	Bond Future	2,476.3500	2.4763	2,231.9200	2.2319	(9.871)	0	0	0
2019/06/18	R214	07/11/2019			Bond Future	10.0199	70.5412	9.9517	70.9904	(0.680)	0.0000	0.0000	0
2019/06/18	R214	07/11/2019	10.01	Call	Bond Future	2,442.9400	2.4429	2,645.8700	2.6459	8.307	0	0	0
2019/06/18	R214	07/11/2019	10.01	Put	Bond Future	2,507.7800	2.5078	2,261.4600	2.2615	(9.822)	0	0	0
2019/06/18	R214	07/11/2019	10.02	Call	Bond Future	2,477.1300	2.4771	2,681.9500	2.6819	8.268	0	0	0
2019/06/18	R214	07/11/2019	10.00	Call	Bond Future	2,408.9800	2.4090	2,610.0100	2.6100	8.345	0	0	0
2019/06/18	R214	07/11/2019	10.00	Put	Bond Future	2,539.5300	2.5395	2,291.3100	2.2913	(9.774)	0	0	0
2019/06/18	R214	06/02/2020	9.73	Call	Bond Future	2,197.6900	2.1977	2,355.9200	2.3559	7.200	0	0	0
2019/06/18	R214	06/02/2020			Bond Future	10.0825	71.8880	10.0147	72.3302	(0.673)	0.0000	0.0000	0
2019/06/18	R214	06/02/2020	9.71	Call	Bond Future	2,141.6100	2.1416	2,297.0100	2.2970	7.256	0	0	0
2019/06/18	R214	06/02/2020	9.71	Put	Bond Future	4,626.7600	4.6268	4,340.0300	4.3400	(6.197)	0	0	0
2019/06/18	R214	06/02/2020	9.73	Put	Bond Future	4,545.8600	4.5459	4,261.9600	4.2620	(6.245)	0	0	0
2019/06/18	R214	06/02/2020	9.72	Call	Bond Future	2,169.6600	2.1697	2,326.4800	2.3265	7.228	0	0	0
2019/06/18	R214	06/02/2020	9.72	Put	Bond Future	4,586.2700	4.5863	4,300.9600	4.3010	(6.221)	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
2019/06/18	R248	01/08/2019	10.35	Call	Bond Future	4,008.8900	4.0089	4,294.9900	4.2950	7.137	0	0	0
2019/06/18	R248	01/08/2019	10.34	Put	Bond Future	689.9800	0.6900	532.7000	0.5327	(22.795)	0	0	0
2019/06/18	R248	01/08/2019			Bond Future	9.9441	92.5102	9.8925	92.9508	(0.519)	0.0000	0.0000	102,804
2019/06/18	R248	01/08/2019	10.36	Call	Bond Future	4,071.3800	4.0714	4,360.1900	4.3602	7.094	0	0	0
2019/06/18	R248	01/08/2019	10.36	Put	Bond Future	655.7400	0.6557	503.9100	0.5039	(23.154)	0	0	0
2019/06/18	R248	01/08/2019	10.35	Put	Bond Future	672.6600	0.6727	518.1200	0.5181	(22.974)	0	0	0
2019/06/18	R248	01/08/2019	10.34	Call	Bond Future	3,946.6800	3.9467	4,230.0400	4.2300	7.180	0	0	0
2019/06/18	R248	07/11/2019	10.02	Call	Bond Future	3,088.8600	3.0889	3,281.6400	3.2816	6.241	0	0	0
2019/06/18	R248	07/11/2019	10.01	Put	Bond Future	3,081.1500	3.0812	2,829.3000	2.8293	(8.174)	0	0	0
2019/06/18	R248	07/11/2019			Bond Future	10.0143	89.9089	9.9618	90.3516	(0.524)	0.0000	0.0000	2,048
2019/06/18	R248	07/11/2019	10.03	Call	Bond Future	3,132.8700	3.1329	3,327.5800	3.3276	6.215	0	0	0
2019/06/18	R248	07/11/2019	10.03	Put	Bond Future	3,001.2000	3.0012	2,753.2100	2.7532	(8.263)	0	0	0
2019/06/18	R248	07/11/2019	10.02	Put	Bond Future	3,040.9600	3.0410	2,791.0400	2.7910	(8.218)	0	0	0
2019/06/18	R248	07/11/2019	10.01	Call	Bond Future	3,045.1300	3.0451	3,235.9800	3.2360	6.267	0	0	0
2019/06/18	R248	06/02/2020	9.71	Put	Bond Future	5,785.5100	5.7855	5,496.9700	5.4970	(4.987)	0	0	0
2019/06/18	R248	06/02/2020			Bond Future	10.0766	91.6256	10.0248	92.0567	(0.514)	0.0000	0.0000	0
2019/06/18	R248	06/02/2020	9.71	Call	Bond Future	2,650.5500	2.6506	2,793.1800	2.7932	5.381	0	0	0
2019/06/18	R248	06/02/2020	9.70	Put	Bond Future	5,838.3500	5.8384	5,548.4100	5.5484	(4.966)	0	0	0
2019/06/18	R248	06/02/2020	9.72	Call	Bond Future	2,686.2000	2.6862	2,830.2300	2.8302	5.362	0	0	0
2019/06/18	R248	06/02/2020	9.72	Put	Bond Future	5,733.0600	5.7331	5,445.9200	5.4459	(5.008)	0	0	0
2019/06/18	R248	06/02/2020	9.70	Call	Bond Future	2,615.1500	2.6151	2,756.3800	2.7564	5.400	0	0	0

Total

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