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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/06/2019 TO 20/06/2019

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
2019/06/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/06/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	2025	01/08/2019			Bond Future	135.3140	135.3140	135.7979	135.7979	0.358	0.0000	0.0000	1,622
2019/06/20	2025	07/11/2019			Bond Future	138.0283	138.0283	138.5219	138.5219	0.358	0.0000	0.0000	0
2019/06/20	2025	06/02/2020			Bond Future	139.1909	139.1909	139.6938	139.6938	0.361	0.0000	0.0000	0
2019/06/20	2029	01/08/2019			Bond Future	102.2855	102.2855	102.6594	102.6594	0.366	0.0000	0.0000	4,132
2019/06/20	2029	07/11/2019			Bond Future	103.2430	103.2430	103.6243	103.6243	0.369	0.0000	0.0000	0
2019/06/20	2029	06/02/2020			Bond Future	105.2152	105.2152	105.6038	105.6038	0.369	0.0000	0.0000	0
2019/06/20	2030	01/08/2019	9.91	Put	Bond Future	32.1800	0.0322	13.5100	0.0135	(58.017)	0	0	0
2019/06/20	2030	01/08/2019	9.15	Put	Bond Future	570.3100	0.5703	324.0100	0.3240	(43.187)	0	0	0
2019/06/20	2030	01/08/2019	9.68	Call	Bond Future	4,694.7800	4.6948	5,575.9300	5.5759	18.769	0	0	0
2019/06/20	2030	01/08/2019	8.67	Put	Bond Future	2,155.7200	2.1557	1,514.2100	1.5142	(29.759)	0	0	0
2019/06/20	2030	01/08/2019			Bond Future	8.9386	93.8253	8.7955	94.7519	(1.601)	0.0000	0.0000	73,595
2019/06/20	2030	01/08/2019	8.35	Put	Bond Future	3,962.9100	3.9629	3,119.0100	3.1190	(21.295)	0	0	0
2019/06/20	2030	01/08/2019	8.35	Call	Bond Future	74.0200	0.0740	156.6300	0.1566	111.605	0	0	2,025
2019/06/20	2030	01/08/2019	9.22	Put	Bond Future	450.3700	0.4504	247.7000	0.2477	(45.001)	0	0	0
2019/06/20	2030	01/08/2019	9.22	Call	Bond Future	2,237.0500	2.2371	2,960.8900	2.9609	32.357	0	0	5,400
2019/06/20	2030	01/08/2019	9.69	Call	Bond Future	4,751.6500	4.7517	5,634.4200	5.6344	18.578	0	0	0
2019/06/20	2030	01/08/2019	9.69	Put	Bond Future	80.5300	0.0805	36.7900	0.0368	(54.315)	0	0	5,400
2019/06/20	2030	01/08/2019	9.91	Call	Bond Future	6,011.9500	6.0120	6,919.7900	6.9198	15.101	0	0	0
2019/06/20	2030	01/08/2019	9.92	Call	Bond Future	6,069.4400	6.0694	6,978.0300	6.9780	14.970	0	0	0
2019/06/20	2030	01/08/2019	9.90	Put	Bond Future	33.6000	0.0336	14.1600	0.0142	(57.857)	0	0	0
2019/06/20	2030	01/08/2019	9.15	Call	Bond Future	1,916.7900	1.9168	2,597.0000	2.5970	35.487	0	0	2,025
2019/06/20	2030	01/08/2019	9.68	Put	Bond Future	83.7600	0.0838	38.4000	0.0384	(54.155)	0	0	4,800
2019/06/20	2030	01/08/2019	8.67	Call	Bond Future	406.9500	0.4070	691.9500	0.6919	70.033	0	0	5,400
2019/06/20	2030	01/08/2019	9.92	Put	Bond Future	30.8000	0.0308	12.8800	0.0129	(58.182)	0	0	0
2019/06/20	2030	01/08/2019	9.90	Call	Bond Future	5,954.4400	5.9544	6,861.5100	6.8615	15.234	0	0	0
2019/06/20	2030	01/08/2019	8.77	Put	Bond Future	1,707.8100	1.7078	1,152.0100	1.1520	(32.545)	0	0	0
2019/06/20	2030	01/08/2019	8.77	Call	Bond Future	615.0900	0.6151	985.8000	0.9858	60.269	0	0	0
2019/06/20	2030	01/08/2019	9.27	Put	Bond Future	379.0800	0.3791	203.9000	0.2039	(46.212)	0	0	0
2019/06/20	2030	01/08/2019	9.27	Call	Bond Future	2,478.4900	2.4785	3,229.8200	3.2298	30.314	0	0	0
2019/06/20	2030	01/08/2019	9.24	Call	Bond Future	2,332.0600	2.3321	3,067.3600	3.0674	31.530	0	0	0
2019/06/20	2030	01/08/2019	9.24	Put	Bond Future	420.1200	0.4201	228.9100	0.2289	(45.513)	0	0	3,100
2019/06/20	2030	07/11/2019	9.49	Put	Bond Future	1,017.0100	1.0170	770.8500	0.7708	(24.204)	0	0	0
2019/06/20	2030	07/11/2019	9.76	Put	Bond Future	684.4000	0.6844	509.7100	0.5097	(25.525)	0	0	5,500
2019/06/20	2030	07/11/2019			Bond Future	8.9945	95.6828	8.8457	96.6275	(1.655)	0.0000	0.0000	200
2019/06/20	2030	07/11/2019	9.48	Call	Bond Future	4,029.2300	4.0292	4,724.7100	4.7247	17.261	0	0	0
2019/06/20	2030	07/11/2019	9.48	Put	Bond Future	1,032.5100	1.0325	783.2300	0.7832	(24.143)	0	0	0
2019/06/20	2030	07/11/2019	8.60	Put	Bond Future	3,548.5900	3.5486	2,931.0100	2.9310	(17.404)	0	0	0
2019/06/20	2030	07/11/2019	8.60	Call	Bond Future	1,016.6300	1.0166	1,343.8100	1.3438	32.183	0	0	5,500
2019/06/20	2030	07/11/2019	9.10	Put	Bond Future	1,812.3000	1.8123	1,422.2100	1.4222	(21.525)	0	0	0
2019/06/20	2030	07/11/2019	9.10	Call	Bond Future	2,474.6900	2.4747	3,029.3600	3.0294	22.414	0	0	5,500
2019/06/20	2030	07/11/2019	9.49	Call	Bond Future	4,074.1100	4.0741	4,772.7100	4.7727	17.147	0	0	0
2019/06/20	2030	07/11/2019	9.76	Call	Bond Future	5,351.5200	5.3515	6,121.5900	6.1216	14.390	0	0	0

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2019/06/20	2030	07/11/2019	8.57	Put	Bond Future	3,679.9900		3.6800	3,048.6800	3.0487	(17.155)	0	0	0
2019/06/20	2030	07/11/2019	9.47	Call	Bond Future	3,984.3100		3.9843	4,676.6600	4.6767	17.377	0	0	0
2019/06/20	2030	07/11/2019	9.47	Put	Bond Future	1,048.0100		1.0480	795.6000	0.7956	(24.085)	0	0	0
2019/06/20	2030	07/11/2019	8.57	Call	Bond Future	951.8000		0.9518	1,265.2500	1.2653	32.932	0	0	0
2019/06/20	2030	07/11/2019	9.12	Put	Bond Future	1,760.1600		1.7602	1,378.5100	1.3785	(21.683)	0	0	0
2019/06/20	2030	07/11/2019	9.12	Call	Bond Future	2,547.3800		2.5474	3,110.4900	3.1105	22.105	0	0	0
2019/06/20	2030	07/11/2019	9.70	Call	Bond Future	5,060.0100		5.0600	5,816.0300	5.8160	14.941	0	0	0
2019/06/20	2030	07/11/2019	9.70	Put	Bond Future	747.3600		0.7474	558.6200	0.5586	(25.254)	0	0	0
2019/06/20	2030	06/02/2020	9.15	Put	Bond Future	2,386.1300		2.3861	1,976.9900	1.9770	(17.147)	0	0	0
2019/06/20	2030	06/02/2020	9.14	Call	Bond Future	3,010.4600		3.0105	3,560.4800	3.5605	18.270	0	0	0
2019/06/20	2030	06/02/2020			Bond Future	9.0429		93.4791	8.8884	94.4416	(1.708)	0.0000	0.0000	0
2019/06/20	2030	06/02/2020	9.15	Call	Bond Future	3,045.7600		3.0458	3,599.1500	3.5992	18.169	0	0	0
2019/06/20	2030	06/02/2020	9.14	Put	Bond Future	2,412.1700		2.4122	1,999.6600	1.9997	(17.101)	0	0	0
2019/06/20	2030	06/02/2020	9.16	Call	Bond Future	3,080.9400		3.0809	3,637.6900	3.6377	18.071	0	0	0
2019/06/20	2030	06/02/2020	9.16	Put	Bond Future	2,360.0300		2.3600	1,954.2500	1.9543	(17.194)	0	0	0
2019/06/20	2032	01/08/2019	10.10	Call	Bond Future	5,734.0500		5.7340	6,523.1800	6.5232	13.762	0	0	0
2019/06/20	2032	01/08/2019	10.11	Put	Bond Future	76.7200		0.0767	41.1100	0.0411	(46.416)	0	0	0
2019/06/20	2032	01/08/2019			Bond Future	9.2545		95.4677	9.1369	96.2938	(1.270)	0.0000	0.0000	43,705
2019/06/20	2032	01/08/2019	10.10	Put	Bond Future	79.7500		0.0797	42.8700	0.0429	(46.245)	0	0	0
2019/06/20	2032	01/08/2019	10.11	Call	Bond Future	5,794.9700		5.7950	6,585.3700	6.5854	13.639	0	0	0
2019/06/20	2032	01/08/2019	10.09	Call	Bond Future	5,673.1800		5.6732	6,460.9900	6.4610	13.887	0	0	0
2019/06/20	2032	01/08/2019	10.09	Put	Bond Future	82.9000		0.0829	44.7000	0.0447	(46.080)	0	0	0
2019/06/20	2032	07/11/2019	9.71	Call	Bond Future	3,920.2200		3.9202	4,508.3000	4.5083	15.001	0	0	0
2019/06/20	2032	07/11/2019	9.70	Put	Bond Future	1,307.2500		1.3072	1,049.8900	1.0499	(19.687)	0	0	0
2019/06/20	2032	07/11/2019			Bond Future	9.3187		93.1968	9.1968	94.0391	(1.308)	0.0000	0.0000	0
2019/06/20	2032	07/11/2019	9.72	Call	Bond Future	3,966.0700		3.9661	4,557.2800	4.5573	14.907	0	0	0
2019/06/20	2032	07/11/2019	9.72	Put	Bond Future	1,266.8100		1.2668	1,015.7500	1.0158	(19.818)	0	0	0
2019/06/20	2032	07/11/2019	9.71	Put	Bond Future	1,286.8900		1.2869	1,032.7000	1.0327	(19.752)	0	0	0
2019/06/20	2032	07/11/2019	9.70	Call	Bond Future	3,874.5900		3.8746	4,459.5000	4.4595	15.096	0	0	0
2019/06/20	2032	06/02/2020	9.40	Put	Bond Future	3,012.1900		3.0122	2,616.9100	2.6169	(13.123)	0	0	0
2019/06/20	2032	06/02/2020			Bond Future	9.3742		94.9555	9.2480	95.8136	(1.346)	0.0000	0.0000	0
2019/06/20	2032	06/02/2020	9.39	Call	Bond Future	3,150.7300		3.1507	3,610.5500	3.6106	14.594	0	0	0
2019/06/20	2032	06/02/2020	9.39	Put	Bond Future	3,043.8200		3.0438	2,645.5900	2.6456	(13.083)	0	0	0
2019/06/20	2032	06/02/2020	9.40	Call	Bond Future	3,186.5400		3.1865	3,649.3100	3.6493	14.523	0	0	0
2019/06/20	2032	06/02/2020	9.38	Call	Bond Future	3,115.1000		3.1151	3,571.9700	3.5720	14.666	0	0	0
2019/06/20	2032	06/02/2020	9.38	Put	Bond Future	3,075.7000		3.0757	2,674.5200	2.6745	(13.044)	0	0	0
2019/06/20	2033	01/08/2019			Bond Future	103.0939		103.0939	103.1109	103.1109	0.016	0.0000	0.0000	6,090
2019/06/20	2033	07/11/2019			Bond Future	103.9927		103.9927	104.0099	104.0099	0.017	0.0000	0.0000	0
2019/06/20	2033	06/02/2020			Bond Future	105.9792		105.9792	105.9967	105.9967	0.017	0.0000	0.0000	0
2019/06/20	2037	01/08/2019	10.31	Call	Bond Future	5,065.6900		5.0657	5,424.2400	5.4242	7.078	0	0	0
2019/06/20	2037	01/08/2019			Bond Future	9.6527		90.4911	9.6012	90.8918	(0.534)	0.0000	0.0000	50,297
2019/06/20	2037	01/08/2019	10.29	Call	Bond Future	4,935.9000		4.9359	5,291.9400	5.2919	7.213	0	0	0
2019/06/20	2037	01/08/2019	10.29	Put	Bond Future	194.4200		0.1944	149.7200	0.1497	(22.991)	0	0	0
2019/06/20	2037	01/08/2019	10.31	Put	Bond Future	181.6100		0.1816	139.4200	0.1394	(23.231)	0	0	0
2019/06/20	2037	01/08/2019	10.30	Call	Bond Future	5,000.7300		5.0007	5,358.0400	5.3580	7.145	0	0	0

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2019/06/20	2037	01/08/2019	10.30	Put	Bond Future	187.9100	0.1879	144.4800	0.1445	(23.112)	0	0	0
2019/06/20	2037	07/11/2019	9.97	Call	Bond Future	3,768.2000	3.7682	4,018.3200	4.0183	6.638	0	0	0
2019/06/20	2037	07/11/2019			Bond Future	9.7190	92.2825	9.6658	92.6911	(0.548)	0.0000	0.0000	0
2019/06/20	2037	07/11/2019	9.95	Call	Bond Future	3,675.3900	3.6754	3,922.1400	3.9221	6.714	0	0	0
2019/06/20	2037	07/11/2019	9.95	Put	Bond Future	1,935.0000	1.9350	1,773.1500	1.7731	(8.364)	0	0	0
2019/06/20	2037	07/11/2019	9.97	Put	Bond Future	1,879.5200	1.8795	1,721.0400	1.7210	(8.432)	0	0	0
2019/06/20	2037	07/11/2019	9.96	Call	Bond Future	3,721.6700	3.7217	3,970.1100	3.9701	6.675	0	0	0
2019/06/20	2037	07/11/2019	9.96	Put	Bond Future	1,907.0900	1.9071	1,746.9300	1.7469	(8.398)	0	0	0
2019/06/20	2037	06/02/2020	9.67	Call	Bond Future	3,173.0900	3.1731	3,370.3700	3.3704	6.217	0	0	0
2019/06/20	2037	06/02/2020	9.66	Put	Bond Future	4,037.4800	4.0375	3,817.0300	3.8170	(5.460)	0	0	0
2019/06/20	2037	06/02/2020			Bond Future	9.7785	89.7640	9.7235	90.1803	(0.562)	0.0000	0.0000	0
2019/06/20	2037	06/02/2020	9.68	Call	Bond Future	3,210.2900	3.2103	3,408.9900	3.4090	6.189	0	0	0
2019/06/20	2037	06/02/2020	9.68	Put	Bond Future	3,958.3000	3.9583	3,740.7000	3.7407	(5.497)	0	0	0
2019/06/20	2037	06/02/2020	9.67	Put	Bond Future	3,997.5900	3.9976	3,778.5700	3.7786	(5.479)	0	0	0
2019/06/20	2037	06/02/2020	9.66	Call	Bond Future	3,136.3900	3.1364	3,332.2400	3.3322	6.244	0	0	0
2019/06/20	2038	01/08/2019			Bond Future	120.4838	120.4838	120.9483	120.9483	0.386	0.0000	0.0000	11,362
2019/06/20	2038	07/11/2019			Bond Future	122.9006	122.9006	123.3746	123.3746	0.386	0.0000	0.0000	0
2019/06/20	2038	06/02/2020			Bond Future	123.5900	123.5900	124.0729	124.0729	0.391	0.0000	0.0000	0
2019/06/20	2040	01/08/2019	10.37	Put	Bond Future	252.0200	0.2520	191.0500	0.1911	(24.193)	0	0	0
2019/06/20	2040	01/08/2019	10.36	Call	Bond Future	4,687.3600	4.6874	5,094.7600	5.0948	8.691	0	0	0
2019/06/20	2040	01/08/2019			Bond Future	9.8036	93.1007	9.7470	93.5708	(0.577)	0.0000	0.0000	34,951
2019/06/20	2040	01/08/2019	10.37	Call	Bond Future	4,755.2000	4.7552	5,164.3600	5.1644	8.604	0	0	0
2019/06/20	2040	01/08/2019	10.36	Put	Bond Future	260.6300	0.2606	197.9000	0.1979	(24.069)	0	0	0
2019/06/20	2040	01/08/2019	10.38	Call	Bond Future	4,823.1200	4.8231	5,234.0000	5.2340	8.519	0	0	0
2019/06/20	2040	01/08/2019	10.38	Put	Bond Future	243.6100	0.2436	184.3600	0.1844	(24.322)	0	0	0
2019/06/20	2040	07/11/2019	9.80	Put	Bond Future	3,138.2500	3.1382	2,886.2000	2.8862	(8.032)	0	0	0
2019/06/20	2040	07/11/2019	9.30	Put	Bond Future	5,796.9200	5.7969	5,433.6800	5.4337	(6.266)	0	0	0
2019/06/20	2040	07/11/2019	10.04	Put	Bond Future	2,246.9800	2.2470	2,046.4300	2.0464	(8.925)	0	0	0
2019/06/20	2040	07/11/2019	10.03	Call	Bond Future	3,556.0000	3.5560	3,832.8000	3.8328	7.784	0	0	0
2019/06/20	2040	07/11/2019			Bond Future	9.8719	94.9438	9.8134	95.4231	(0.592)	0.0000	0.0000	0
2019/06/20	2040	07/11/2019	9.80	Call	Bond Future	2,548.4600	2.5485	2,775.8000	2.7758	8.921	0	0	1,260
2019/06/20	2040	07/11/2019	9.30	Call	Bond Future	934.7200	0.9347	1,050.8700	1.0509	12.426	0	0	1,260
2019/06/20	2040	07/11/2019	10.04	Call	Bond Future	3,603.4800	3.6035	3,882.3200	3.8823	7.738	0	0	0
2019/06/20	2040	07/11/2019	10.03	Put	Bond Future	2,279.3000	2.2793	2,076.7100	2.0767	(8.888)	0	0	0
2019/06/20	2040	07/11/2019	10.05	Call	Bond Future	3,651.2200	3.6512	3,932.1000	3.9321	7.693	0	0	0
2019/06/20	2040	07/11/2019	10.05	Put	Bond Future	2,215.0400	2.2150	2,016.5300	2.0165	(8.962)	0	0	0
2019/06/20	2040	06/02/2020	9.76	Call	Bond Future	3,128.4100	3.1284	3,350.4700	3.3505	7.098	0	0	0
2019/06/20	2040	06/02/2020			Bond Future	9.9334	92.2250	9.8731	92.7134	(0.607)	0.0000	0.0000	0
2019/06/20	2040	06/02/2020	9.74	Call	Bond Future	3,052.0700	3.0521	3,270.7400	3.2707	7.165	0	0	0
2019/06/20	2040	06/02/2020	9.74	Put	Bond Future	4,632.7600	4.6328	4,363.0700	4.3631	(5.821)	0	0	0
2019/06/20	2040	06/02/2020	9.76	Put	Bond Future	4,543.6600	4.5437	4,277.3600	4.2774	(5.861)	0	0	0
2019/06/20	2040	06/02/2020	9.75	Call	Bond Future	3,090.2700	3.0903	3,310.6300	3.3106	7.131	0	0	0
2019/06/20	2040	06/02/2020	9.75	Put	Bond Future	4,588.1800	4.5882	4,320.1800	4.3202	(5.841)	0	0	0
2019/06/20	2044	01/08/2019	10.40	Put	Bond Future	284.3600	0.2844	221.9600	0.2220	(21.944)	0	0	0
2019/06/20	2044	01/08/2019	9.86	Put	Bond Future	1,487.0700	1.4871	1,268.4400	1.2684	(14.702)	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
2019/06/20	2044	01/08/2019	10.53	Call	Bond Future	5,589.9000	5.5899	5,981.3100	5.9813	7.002	0	0	0
2019/06/20	2044	01/08/2019	9.39	Call	Bond Future	234.0000	0.2340	288.4400	0.2884	23.265	0	0	228
2019/06/20	2044	01/08/2019			Bond Future	9.8526	90.0109	9.8011	90.4456	(0.523)	0.0000	0.0000	40,695
2019/06/20	2044	01/08/2019	10.39	Call	Bond Future	4,628.0900	4.6281	4,998.6300	4.9986	8.006	0	0	0
2019/06/20	2044	01/08/2019	10.39	Put	Bond Future	293.8500	0.2939	229.7100	0.2297	(21.827)	0	0	0
2019/06/20	2044	01/08/2019	10.40	Call	Bond Future	4,695.8800	4.6959	5,068.1600	5.0682	7.928	0	0	0
2019/06/20	2044	01/08/2019	9.86	Call	Bond Future	1,549.4900	1.5495	1,765.5400	1.7655	13.943	0	0	100
2019/06/20	2044	01/08/2019	10.53	Put	Bond Future	184.3400	0.1843	141.0700	0.1411	(23.473)	0	0	100
2019/06/20	2044	01/08/2019	9.39	Put	Bond Future	4,267.6400	4.2676	3,887.4000	3.8874	(8.910)	0	0	0
2019/06/20	2044	01/08/2019	9.74	Put	Bond Future	2,023.8900	2.0239	1,758.9200	1.7589	(13.092)	0	0	0
2019/06/20	2044	01/08/2019	10.38	Call	Bond Future	4,560.4600	4.5605	4,929.2300	4.9292	8.086	0	0	0
2019/06/20	2044	01/08/2019	10.38	Put	Bond Future	303.6300	0.3036	237.7200	0.2377	(21.707)	0	0	0
2019/06/20	2044	01/08/2019	9.36	Put	Bond Future	4,505.2100	4.5052	4,118.2800	4.1183	(8.589)	0	0	0
2019/06/20	2044	01/08/2019	9.36	Call	Bond Future	199.6300	0.1996	247.3800	0.2474	23.919	0	0	100
2019/06/20	2044	01/08/2019	9.74	Call	Bond Future	1,069.1800	1.0692	1,238.8900	1.2389	15.873	0	0	228
2019/06/20	2044	01/08/2019	10.27	Call	Bond Future	3,830.5400	3.8305	4,177.0600	4.1771	9.046	0	0	0
2019/06/20	2044	01/08/2019	10.27	Put	Bond Future	433.0700	0.4331	344.9100	0.3449	(20.357)	0	0	228
2019/06/20	2044	07/11/2019	10.52	Call	Bond Future	6,007.9000	6.0079	6,334.5500	6.3346	5.437	0	0	0
2019/06/20	2044	07/11/2019	9.74	Put	Bond Future	3,699.7300	3.6997	3,443.5500	3.4436	(6.924)	0	0	0
2019/06/20	2044	07/11/2019	10.07	Put	Bond Future	2,360.4300	2.3604	2,170.3800	2.1704	(8.051)	0	0	0
2019/06/20	2044	07/11/2019			Bond Future	9.9188	91.7928	9.8657	92.2361	(0.536)	0.0000	0.0000	0
2019/06/20	2044	07/11/2019	10.52	Put	Bond Future	1,240.1300	1.2401	1,123.5000	1.1235	(9.405)	0	0	328
2019/06/20	2044	07/11/2019	10.06	Call	Bond Future	3,553.5600	3.5536	3,804.9000	3.8049	7.073	0	0	0
2019/06/20	2044	07/11/2019	10.06	Put	Bond Future	2,394.1600	2.3942	2,202.2200	2.2022	(8.017)	0	0	0
2019/06/20	2044	07/11/2019	9.19	Call	Bond Future	634.9100	0.6349	713.3900	0.7134	12.361	0	0	328
2019/06/20	2044	07/11/2019	9.74	Call	Bond Future	2,193.6800	2.1937	2,380.7800	2.3808	8.529	0	0	328
2019/06/20	2044	07/11/2019	10.07	Call	Bond Future	3,601.0200	3.6010	3,854.2500	3.8543	7.032	0	0	0
2019/06/20	2044	07/11/2019	9.19	Put	Bond Future	7,046.3800	7.0464	6,681.5800	6.6816	(5.177)	0	0	0
2019/06/20	2044	07/11/2019	10.05	Call	Bond Future	3,506.1700	3.5062	3,755.6000	3.7556	7.114	0	0	0
2019/06/20	2044	07/11/2019	10.05	Put	Bond Future	2,428.0800	2.4281	2,234.2300	2.2342	(7.984)	0	0	0
2019/06/20	2044	06/02/2020	9.74	Call	Bond Future	2,959.8600	2.9599	3,154.3800	3.1544	6.572	0	0	328
2019/06/20	2044	06/02/2020	10.78	Put	Bond Future	1,745.1100	1.7451	1,625.7700	1.6258	(6.839)	0	0	328
2019/06/20	2044	06/02/2020	9.77	Put	Bond Future	4,812.5100	4.8125	4,560.2300	4.5602	(5.242)	0	0	0
2019/06/20	2044	06/02/2020			Bond Future	9.9785	89.1399	9.9237	89.5914	(0.549)	0.0000	0.0000	0
2019/06/20	2044	06/02/2020	9.09	Put	Bond Future	8,854.9300	8.8549	8,497.5100	8.4975	(4.036)	0	0	0
2019/06/20	2044	06/02/2020	9.09	Call	Bond Future	1,032.0800	1.0321	1,126.1700	1.1262	9.117	0	0	328
2019/06/20	2044	06/02/2020	9.74	Put	Bond Future	4,954.3600	4.9544	4,697.3700	4.6974	(5.187)	0	0	0
2019/06/20	2044	06/02/2020	9.77	Call	Bond Future	3,072.9500	3.0730	3,272.1800	3.2722	6.483	0	0	0
2019/06/20	2044	06/02/2020	10.78	Call	Bond Future	7,938.0400	7.9380	8,270.2100	8.2702	4.185	0	0	0
2019/06/20	2044	06/02/2020	9.78	Call	Bond Future	3,111.0400	3.1110	3,311.8300	3.3118	6.454	0	0	0
2019/06/20	2044	06/02/2020	9.76	Put	Bond Future	4,859.8000	4.8598	4,605.9500	4.6060	(5.223)	0	0	0
2019/06/20	2044	06/02/2020	9.78	Put	Bond Future	4,765.8800	4.7659	4,515.1600	4.5152	(5.261)	0	0	0
2019/06/20	2044	06/02/2020	9.76	Call	Bond Future	3,035.3900	3.0354	3,233.0500	3.2331	6.512	0	0	0
2019/06/20	2046	01/08/2019			Bond Future	113.0045	113.0045	112.6088	112.6088	(0.350)	0.0000	0.0000	12,658
2019/06/20	2046	07/11/2019			Bond Future	113.5518	113.5518	113.1480	113.1480	(0.356)	0.0000	0.0000	0
2019/06/20	2046	06/02/2020			Bond Future	115.7211	115.7211	115.3096	115.3096	(0.356)	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
2019/06/20	2050	01/08/2019			Bond Future	115.9564	115.9564	116.2128	116.2128	0.221	0.0000	0.0000	11,030
2019/06/20	2050	07/11/2019			Bond Future	118.2823	118.2823	118.5440	118.5440	0.221	0.0000	0.0000	0
2019/06/20	2050	06/02/2020			Bond Future	118.7057	118.7057	118.9722	118.9722	0.224	0.0000	0.0000	0
2019/06/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	AL37	01/08/2019			Index Future	654.7690	654.7690	657.1000	657.1000	0.356	0.0000	0.0000	0
2019/06/20	AL37	07/11/2019			Index Future	667.7300	667.7300	670.1070	670.1070	0.356	0.0000	0.0000	0
2019/06/20	AL37	06/02/2020			Index Future	680.3290	680.3290	682.7500	682.7500	0.356	0.0000	0.0000	0
2019/06/20	AL7T	01/08/2019			Index Future	760.6390	760.6390	766.7380	766.7380	0.802	0.0000	0.0000	0
2019/06/20	AL7T	07/11/2019			Index Future	775.6960	775.6960	781.9160	781.9160	0.802	0.0000	0.0000	0
2019/06/20	AL7T	06/02/2020			Index Future	790.3310	790.3310	796.6680	796.6680	0.802	0.0000	0.0000	0
2019/06/20	ALBI	01/08/2019			Index Future	681.0840	681.0840	685.0930	685.0930	0.589	0.0000	0.0000	973
2019/06/20	ALBI	07/11/2019			Index Future	694.5670	694.5670	698.6540	698.6540	0.588	0.0000	0.0000	0
2019/06/20	ALBI	06/02/2020			Index Future	707.6710	707.6710	711.8360	711.8360	0.589	0.0000	0.0000	0
2019/06/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	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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2019/06/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/20	ES33	01/08/2019			Bond Future	10.7857	79.3745	10.7235	79.7433	(0.576)	0.0000	0.0000	350
2019/06/20	ES33	07/11/2019			Bond Future	10.9014	77.1519	10.8369	77.5279	(0.592)	0.0000	0.0000	0
2019/06/20	ES33	06/02/2020			Bond Future	11.0093	78.6078	10.9424	78.9908	(0.608)	0.0000	0.0000	0
2019/06/20	ES42	01/08/2019			Bond Future	11.1715	80.4737	11.1144	80.8563	(0.511)	0.0000	0.0000	4,919
2019/06/20	ES42	07/11/2019			Bond Future	11.2890	77.8013	11.2297	78.1914	(0.525)	0.0000	0.0000	0
2019/06/20	ES42	06/02/2020			Bond Future	11.3945	79.2696	11.3332	79.6669	(0.539)	0.0000	0.0000	0

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2019/06/20	GOVI	01/08/2019	638.68	Call	GOVI	356,100.0000	35.6100	396,390.0000	39.6390	11.314	0	0	0
2019/06/20	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	GOVI	01/08/2019			GOVI	674.2900	674.2900	678.3190	678.3190	0.598	0.0000	0.0000	437
2019/06/20	GOVI	01/08/2019	638.69	Call	GOVI	356,000.0000	35.6000	396,290.0000	39.6290	11.317	0	0	0
2019/06/20	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	GOVI	01/08/2019	638.67	Call	GOVI	356,200.0000	35.6200	396,490.0000	39.6490	11.311	0	0	0
2019/06/20	GOVI	07/11/2019	672.90	Call	GOVI	147,380.0000	14.7380	188,470.0000	18.8470	27.880	0	0	0
2019/06/20	GOVI	07/11/2019			GOVI	687.6380	687.6380	691.7470	691.7470	0.598	0.0000	0.0000	0
2019/06/20	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	GOVI	07/11/2019	672.91	Call	GOVI	147,280.0000	14.7280	188,370.0000	18.8370	27.899	0	0	0
2019/06/20	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	GOVI	07/11/2019	672.92	Call	GOVI	147,180.0000	14.7180	188,270.0000	18.8270	27.918	0	0	0
2019/06/20	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	16,580.0000	1.6580	100.000	0	0	0
2019/06/20	GOVI	06/02/2020	703.15	Put	GOVI	25,380.0000	2.5380	0.0000	0.0000	(100.000)	0	0	0
2019/06/20	GOVI	06/02/2020			GOVI	700.6120	700.6120	704.7980	704.7980	0.597	0.0000	0.0000	0
2019/06/20	GOVI	06/02/2020	703.14	Put	GOVI	25,280.0000	2.5280	0.0000	0.0000	(100.000)	0	0	0
2019/06/20	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	16,480.0000	1.6480	100.000	0	0	0
2019/06/20	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	16,680.0000	1.6680	100.000	0	0	0
2019/06/20	GOVI	06/02/2020	703.13	Put	GOVI	25,180.0000	2.5180	0.0000	0.0000	(100.000)	0	0	0
2019/06/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/20	IGOV	01/08/2019			Index Future	259.2730	259.2730	259.5570	259.5570	0.110	0.0000	0.0000	815
2019/06/20	IGOV	07/11/2019			Index Future	264.4740	264.4740	264.7630	264.7630	0.109	0.0000	0.0000	218
2019/06/20	IGOV	06/02/2020			Index Future	269.5260	269.5260	269.8210	269.8210	0.109	0.0000	0.0000	0
2019/06/20	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/20	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/20	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/20	IS02	20/09/2019			Interest Rate Swap	101.8500	101.8500	101.8400	101.8400	(0.010)	0.0000	0.0000	0
2019/06/20	IS02	20/12/2019			Interest Rate Swap	102.7200	102.7200	102.6800	102.6800	(0.039)	0.0000	0.0000	0
2019/06/20	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5400	98.5400	(0.041)	0.0000	0.0000	0
2019/06/20	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	101.9500	101.9500	(0.059)	0.0000	0.0000	0
2019/06/20	IS02	21/09/2020			Interest Rate Swap	98.8300	98.8300	98.7500	98.7500	(0.081)	0.0000	0.0000	0
2019/06/20	IS05	17/12/2020			Interest Rate Swap	95.4600	95.4600	95.3700	95.3700	(0.094)	0.0000	0.0000	0
2019/06/20	IS05	16/03/2021			Interest Rate Swap	94.4700	94.4700	94.3600	94.3600	(0.116)	0.0000	0.0000	0
2019/06/20	IS05	15/06/2021			Interest Rate Swap	93.4500	93.4500	93.3100	93.3100	(0.150)	0.0000	0.0000	0
2019/06/20	IS05	21/09/2021			Interest Rate Swap	93.3900	93.3900	93.2300	93.2300	(0.171)	0.0000	0.0000	0
2019/06/20	IS05	21/12/2021			Interest Rate Swap	95.3800	95.3800	95.2000	95.2000	(0.189)	0.0000	0.0000	51
2019/06/20	IS05	15/03/2022			Interest Rate Swap	95.3200	95.3200	95.1300	95.1300	(0.199)	0.0000	0.0000	0
2019/06/20	IS05	21/06/2022			Interest Rate Swap	96.3000	96.3000	96.1000	96.1000	(0.208)	0.0000	0.0000	0
2019/06/20	IS05	20/09/2022			Interest Rate Swap	100.0500	100.0500	99.8500	99.8500	(0.200)	0.0000	0.0000	0
2019/06/20	IS05	20/12/2022			Interest Rate Swap	101.1300	101.1300	100.9300	100.9300	(0.198)	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
2019/06/20	IS05	22/03/2023			Interest Rate Swap	94.2600	94.2600	94.0500	94.0500	(0.223)	0.0000	0.0000	0
2019/06/20	IS05	20/06/2023			Interest Rate Swap	100.2000	100.2000	99.9800	99.9800	(0.220)	0.0000	0.0000	0
2019/06/20	IS05	19/09/2023			Interest Rate Swap	95.4900	95.4900	95.2600	95.2600	(0.241)	0.0000	0.0000	0
2019/06/20	IS10	17/12/2025			Interest Rate Swap	91.2200	91.2200	90.8400	90.8400	(0.417)	0.0000	0.0000	0
2019/06/20	IS10	16/03/2026			Interest Rate Swap	88.1000	88.1000	87.7000	87.7000	(0.454)	0.0000	0.0000	0
2019/06/20	IS10	15/06/2026			Interest Rate Swap	86.7500	86.7500	86.3400	86.3400	(0.473)	0.0000	0.0000	0
2019/06/20	IS10	21/09/2026			Interest Rate Swap	88.9000	88.9000	88.4600	88.4600	(0.495)	0.0000	0.0000	0
2019/06/20	IS10	21/12/2026			Interest Rate Swap	92.7300	92.7300	92.2600	92.2600	(0.507)	0.0000	0.0000	0
2019/06/20	IS10	15/03/2027			Interest Rate Swap	91.2300	91.2300	90.7200	90.7200	(0.559)	0.0000	0.0000	0
2019/06/20	IS10	21/06/2027			Interest Rate Swap	93.3100	93.3100	92.7800	92.7800	(0.568)	0.0000	0.0000	0
2019/06/20	IS10	20/09/2027			Interest Rate Swap	98.8200	98.8200	98.2900	98.2900	(0.536)	0.0000	0.0000	0
2019/06/20	IS10	20/12/2027			Interest Rate Swap	99.1500	99.1500	98.6100	98.6100	(0.545)	0.0000	0.0000	0
2019/06/20	IS10	22/03/2028			Interest Rate Swap	92.4900	92.4900	91.9300	91.9300	(0.605)	0.0000	0.0000	0
2019/06/20	IS10	20/06/2028			Interest Rate Swap	99.8000	99.8000	99.2500	99.2500	(0.551)	0.0000	0.0000	0
2019/06/20	IS10	19/09/2028			Interest Rate Swap	93.1900	93.1900	92.6300	92.6300	(0.601)	0.0000	0.0000	0
2019/06/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/20	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/20	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/20	R023	01/08/2019	8.95	Call	Bond Future	5,159.1800	5.1592	5,451.2000	5.4512	5.660	0	0	0
2019/06/20	R023	01/08/2019			Bond Future	7.2460	104.9003	7.1528	105.1923	(1.287)	0.0000	0.0000	55,549
2019/06/20	R023	01/08/2019	8.93	Call	Bond Future	5,100.5200	5.1005	5,392.5400	5.3925	5.725	0	0	0
2019/06/20	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R023	01/08/2019	8.94	Call	Bond Future	5,129.8500	5.1299	5,421.8700	5.4219	5.693	0	0	0
2019/06/20	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R023	07/11/2019	7.98	Call	Bond Future	2,358.4200	2.3584	2,609.6000	2.6096	10.650	0	0	0
2019/06/20	R023	07/11/2019			Bond Future	7.2312	103.0448	7.1294	103.3425	(1.409)	0.0000	0.0000	0
2019/06/20	R023	07/11/2019	7.99	Call	Bond Future	2,383.7300	2.3837	2,635.5900	2.6356	10.566	0	0	0
2019/06/20	R023	07/11/2019	7.98	Put	Bond Future	202.6600	0.2027	156.0800	0.1561	(22.984)	0	0	0
2019/06/20	R023	07/11/2019	7.99	Put	Bond Future	199.5700	0.1996	153.6700	0.1537	(22.999)	0	0	0
2019/06/20	R023	07/11/2019	8.00	Call	Bond Future	2,408.9300	2.4089	2,661.4800	2.6615	10.484	0	0	0
2019/06/20	R023	07/11/2019	8.00	Put	Bond Future	196.3700	0.1964	151.1600	0.1512	(23.023)	0	0	0
2019/06/20	R023	06/02/2020	7.54	Call	Bond Future	1,502.1000	1.5021	1,704.7200	1.7047	13.489	0	0	0
2019/06/20	R023	06/02/2020			Bond Future	7.1989	104.9891	7.0876	105.2924	(1.547)	0.0000	0.0000	0
2019/06/20	R023	06/02/2020	7.52	Call	Bond Future	1,462.1200	1.4621	1,662.5900	1.6626	13.711	0	0	0
2019/06/20	R023	06/02/2020	7.52	Put	Bond Future	594.0100	0.5940	491.1800	0.4912	(17.311)	0	0	0
2019/06/20	R023	06/02/2020	7.54	Put	Bond Future	580.2100	0.5802	479.5300	0.4795	(17.352)	0	0	0
2019/06/20	R023	06/02/2020	7.53	Call	Bond Future	1,482.0700	1.4821	1,683.6200	1.6836	13.599	0	0	0
2019/06/20	R023	06/02/2020	7.53	Put	Bond Future	587.0700	0.5871	485.3200	0.4853	(17.332)	0	0	0
2019/06/20	R035	01/08/2019	10.23	Call	Bond Future	5,244.0800	5.2441	5,680.7400	5.6807	8.327	0	0	0
2019/06/20	R035	01/08/2019	10.22	Put	Bond Future	148.7400	0.1487	107.2600	0.1073	(27.888)	0	0	0

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2019/06/20	R035	01/08/2019			Bond Future	9.5408	98.4790	9.4792	98.9558	(0.646)	0.0000	0.0000	65,238
2019/06/20	R035	01/08/2019	10.24	Call	Bond Future	5,309.9900	5.3100	5,747.9000	5.7479	8.247	0	0	0
2019/06/20	R035	01/08/2019	10.24	Put	Bond Future	138.4900	0.1385	99.5200	0.0995	(28.139)	0	0	0
2019/06/20	R035	01/08/2019	10.23	Put	Bond Future	143.5600	0.1436	103.3400	0.1033	(28.016)	0	0	0
2019/06/20	R035	01/08/2019	10.22	Call	Bond Future	5,178.1900	5.1782	5,613.5900	5.6136	8.408	0	0	0
2019/06/20	R035	07/11/2019	10.21	Put	Bond Future	1,077.8900	1.0779	954.5600	0.9546	(11.442)	0	0	3,500
2019/06/20	R035	07/11/2019	9.88	Call	Bond Future	3,775.7300	3.7757	4,080.7700	4.0808	8.079	0	0	0
2019/06/20	R035	07/11/2019	9.89	Call	Bond Future	3,823.0500	3.8231	4,130.0800	4.1301	8.031	0	0	0
2019/06/20	R035	07/11/2019	9.87	Put	Bond Future	1,795.0200	1.7950	1,611.7900	1.6118	(10.208)	0	0	0
2019/06/20	R035	07/11/2019			Bond Future	9.6114	95.9255	9.5475	96.4118	(0.664)	0.0000	0.0000	0
2019/06/20	R035	07/11/2019	8.92	Put	Bond Future	6,081.4100	6.0814	5,688.2600	5.6883	(6.465)	0	0	0
2019/06/20	R035	07/11/2019	8.92	Call	Bond Future	612.2400	0.6122	705.3600	0.7054	15.210	0	0	3,500
2019/06/20	R035	07/11/2019	9.52	Put	Bond Future	2,955.9700	2.9560	2,696.6300	2.6966	(8.773)	0	0	0
2019/06/20	R035	07/11/2019	9.52	Call	Bond Future	2,258.7200	2.2587	2,485.6500	2.4856	10.047	0	0	3,500
2019/06/20	R035	07/11/2019	9.89	Put	Bond Future	1,742.3400	1.7423	1,563.1000	1.5631	(10.287)	0	0	0
2019/06/20	R035	07/11/2019	9.87	Call	Bond Future	3,728.6500	3.7287	4,031.6900	4.0317	8.127	0	0	0
2019/06/20	R035	07/11/2019	10.21	Call	Bond Future	5,465.6300	5.4656	5,828.5700	5.8286	6.640	0	0	0
2019/06/20	R035	07/11/2019	9.88	Put	Bond Future	1,768.5200	1.7685	1,587.2900	1.5873	(10.248)	0	0	0
2019/06/20	R035	06/02/2020	9.60	Call	Bond Future	3,207.2600	3.2073	3,449.0300	3.4490	7.538	0	0	0
2019/06/20	R035	06/02/2020	9.61	Put	Bond Future	3,735.4000	3.7354	3,483.5100	3.4835	(6.743)	0	0	0
2019/06/20	R035	06/02/2020			Bond Future	9.6754	97.7356	9.6094	98.2310	(0.682)	0.0000	0.0000	0
2019/06/20	R035	06/02/2020	9.60	Put	Bond Future	3,773.4700	3.7735	3,519.8600	3.5199	(6.721)	0	0	0
2019/06/20	R035	06/02/2020	9.61	Call	Bond Future	3,244.6100	3.2446	3,488.1000	3.4881	7.504	0	0	0
2019/06/20	R035	06/02/2020	9.59	Call	Bond Future	3,169.8100	3.1698	3,409.8700	3.4099	7.573	0	0	0
2019/06/20	R035	06/02/2020	9.59	Put	Bond Future	3,811.5300	3.8115	3,556.2100	3.5562	(6.699)	0	0	0
2019/06/20	R186	01/08/2019	9.54	Call	Bond Future	7,610.6300	7.6106	8,398.2200	8.3982	10.349	0	0	0
2019/06/20	R186	01/08/2019	10.08	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	6,000
2019/06/20	R186	01/08/2019	8.55	Put	Bond Future	242.7900	0.2428	123.3300	0.1233	(49.203)	0	0	3,100
2019/06/20	R186	01/08/2019	8.38	Call	Bond Future	1,589.0600	1.5891	2,169.0700	2.1691	36.500	0	0	0
2019/06/20	R186	01/08/2019			Bond Future	8.1887	113.9077	8.0554	114.6962	(1.627)	0.0000	0.0000	127,650
2019/06/20	R186	01/08/2019	9.52	Call	Bond Future	7,503.1600	7.5032	8,290.6100	8.2906	10.495	0	0	0
2019/06/20	R186	01/08/2019	9.52	Put	Bond Future	1.5300	0.0015	0.4700	0.0005	(69.281)	0	0	0
2019/06/20	R186	01/08/2019	8.30	Put	Bond Future	625.0900	0.6251	362.8400	0.3628	(41.954)	0	0	0
2019/06/20	R186	01/08/2019	8.30	Call	Bond Future	1,278.1900	1.2782	1,804.4500	1.8044	41.172	0	0	6,000
2019/06/20	R186	01/08/2019	9.05	Put	Bond Future	26.4300	0.0264	10.6600	0.0107	(59.667)	0	0	0
2019/06/20	R186	01/08/2019	9.05	Call	Bond Future	4,955.7400	4.9557	5,728.4800	5.7285	15.593	0	0	6,000
2019/06/20	R186	01/08/2019	9.54	Put	Bond Future	1.3200	0.0013	0.4000	0.0004	(69.697)	0	0	0
2019/06/20	R186	01/08/2019	10.08	Call	Bond Future	10,463.1900	10.4632	11,251.6900	11,251.7	7.536	0	0	0
2019/06/20	R186	01/08/2019	8.55	Call	Bond Future	2,345.2900	2.3453	3,014.3400	3.0143	28.527	0	0	0
2019/06/20	R186	01/08/2019	8.38	Put	Bond Future	469.4900	0.4695	260.9900	0.2610	(44.410)	0	0	0
2019/06/20	R186	01/08/2019	8.70	Put	Bond Future	130.7200	0.1307	61.7900	0.0618	(52.731)	0	0	3,100
2019/06/20	R186	01/08/2019	9.53	Call	Bond Future	7,556.9100	7.5569	8,344.4300	8.3444	10.421	0	0	0
2019/06/20	R186	01/08/2019	9.53	Put	Bond Future	1.4200	0.0014	0.4300	0.0004	(69.718)	0	0	0
2019/06/20	R186	01/08/2019	9.22	Call	Bond Future	5,880.3400	5.8803	6,661.7900	6.6618	13.289	0	0	0
2019/06/20	R186	01/08/2019	9.22	Put	Bond Future	11.2800	0.0113	4.2200	0.0042	(62.589)	0	0	0
2019/06/20	R186	01/08/2019	8.70	Call	Bond Future	3,091.2400	3.0912	3,810.8200	3.8108	23.278	0	0	0
2019/06/20	R186	07/11/2019	8.94	Call	Bond Future	4,535.1300	4.5351	5,191.5600	5.1916	14.474	0	0	0

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2019/06/20	R186	07/11/2019	8.23	Call	Bond Future	1,763.8500	1.7638	2,196.0600	2.1961	24.504	0	0	5,000
2019/06/20	R186	07/11/2019			Bond Future	8.2271	116.1626	8.0868	116.9666	(1.705)	0.0000	0.0000	2,660
2019/06/20	R186	07/11/2019	8.94	Put	Bond Future	561.4700	0.5615	413.9000	0.4139	(26.283)	0	0	0
2019/06/20	R186	07/11/2019	8.73	Call	Bond Future	3,609.0000	3.6090	4,215.1800	4.2152	16.796	0	0	0
2019/06/20	R186	07/11/2019	8.73	Put	Bond Future	786.7800	0.7868	588.9600	0.5890	(25.143)	0	0	5,000
2019/06/20	R186	07/11/2019	8.95	Call	Bond Future	4,580.5100	4.5805	5,239.0300	5.2390	14.377	0	0	0
2019/06/20	R186	07/11/2019	8.96	Put	Bond Future	543.5000	0.5435	400.1000	0.4001	(26.385)	0	0	0
2019/06/20	R186	07/11/2019	8.23	Put	Bond Future	1,747.4200	1.7474	1,375.6300	1.3756	(21.277)	0	0	0
2019/06/20	R186	07/11/2019	8.95	Put	Bond Future	552.4200	0.5524	406.9400	0.4069	(26.335)	0	0	0
2019/06/20	R186	07/11/2019	8.96	Call	Bond Future	4,626.0000	4.6260	5,286.6000	5.2866	14.280	0	0	0
2019/06/20	R186	06/02/2020	8.57	Call	Bond Future	3,279.0500	3.2790	3,809.0600	3.8091	16.164	0	0	0
2019/06/20	R186	06/02/2020			Bond Future	8.2553	113.0480	8.1080	113.8670	(1.784)	0.0000	0.0000	0
2019/06/20	R186	06/02/2020	8.55	Call	Bond Future	3,204.6300	3.2046	3,729.3000	3.7293	16.372	0	0	0
2019/06/20	R186	06/02/2020	8.55	Put	Bond Future	1,588.8600	1.5889	1,294.4600	1.2945	(18.529)	0	0	0
2019/06/20	R186	06/02/2020	8.57	Put	Bond Future	1,554.7100	1.5547	1,265.6500	1.2656	(18.593)	0	0	0
2019/06/20	R186	06/02/2020	8.56	Call	Bond Future	3,241.7600	3.2418	3,769.1100	3.7691	16.267	0	0	0
2019/06/20	R186	06/02/2020	8.56	Put	Bond Future	1,571.6900	1.5717	1,279.9700	1.2800	(18.561)	0	0	0
2019/06/20	R197	01/08/2019			Bond Future	301.9706	301.9706	302.0159	302.0159	0.015	0.0000	0.0000	2,507
2019/06/20	R197	07/11/2019			Bond Future	308.0280	308.0280	308.0740	308.0740	0.015	0.0000	0.0000	0
2019/06/20	R197	06/02/2020			Bond Future	306.2498	306.2498	306.2965	306.2965	0.015	0.0000	0.0000	0
2019/06/20	R202	01/08/2019			Bond Future	231.4801	231.4801	231.5181	231.5181	0.016	0.0000	0.0000	9,579
2019/06/20	R202	07/11/2019			Bond Future	236.1234	236.1234	236.1621	236.1621	0.016	0.0000	0.0000	0
2019/06/20	R202	06/02/2020			Bond Future	236.5642	236.5642	236.6035	236.6035	0.017	0.0000	0.0000	0
2019/06/20	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R207	01/08/2019	7.33	Call	Bond Future	565.3200	0.5653	601.0900	0.6011	6.327	0	0	0
2019/06/20	R207	01/08/2019			Bond Future	6.0269	100.9253	5.9449	100.9611	(1.360)	0.0000	0.0000	4,891
2019/06/20	R207	01/08/2019	7.34	Call	Bond Future	569.6400	0.5696	605.4100	0.6054	6.279	0	0	0
2019/06/20	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R207	01/08/2019	7.35	Call	Bond Future	573.9500	0.5740	609.7200	0.6097	6.232	0	0	0
2019/06/20	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R207	07/11/2019	2.08	Put	Bond Future	325.2400	0.3252	288.8200	0.2888	(11.198)	0	0	0
2019/06/20	R207	07/11/2019			Bond Future	3.8887	102.9232	3.6856	102.9596	(5.223)	0.0000	0.0000	0
2019/06/20	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R207	07/11/2019	2.07	Put	Bond Future	327.0400	0.3270	290.6200	0.2906	(11.136)	0	0	0
2019/06/20	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R207	07/11/2019	2.06	Put	Bond Future	328.8500	0.3288	292.4300	0.2924	(11.075)	0	0	0
2019/06/20	R208	01/08/2019	8.16	Call	Bond Future	2,653.1100	2.6531	2,825.7800	2.8258	6.508	0	0	0
2019/06/20	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R208	01/08/2019			Bond Future	6.4171	102.8630	6.3058	103.0356	(1.734)	0.0000	0.0000	10,796
2019/06/20	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/20	R208	01/08/2019	8.17	Call	Bond Future	2,668.0600	2.6681	2,840.7300	2.8407	6.472	0	0	0
2019/06/20	R208	01/08/2019	8.15	Call	Bond Future	2,638.1600	2.6382	2,810.8300	2.8108	6.545	0	0	0
2019/06/20	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2019/06/20	R208	07/11/2019	6.83	Call	Bond Future	867.0100	0.8670	1,022.9300	1.0229	17.984	0	0	0
2019/06/20	R208	07/11/2019	6.82	Put	Bond Future	52.0600	0.0521	31.5700	0.0316	(39.358)	0	0	0
2019/06/20	R208	07/11/2019			Bond Future	6.2053	101.4949	6.0715	101.6709	(2.157)	0.0000	0.0000	0
2019/06/20	R208	07/11/2019	6.84	Call	Bond Future	878.9100	0.8789	1,035.2500	1.0353	17.788	0	0	0
2019/06/20	R208	07/11/2019	6.84	Put	Bond Future	50.0100	0.0500	30.3400	0.0303	(39.332)	0	0	0
2019/06/20	R208	07/11/2019	6.83	Put	Bond Future	51.0900	0.0511	31.0000	0.0310	(39.323)	0	0	0
2019/06/20	R208	07/11/2019	6.82	Call	Bond Future	854.9900	0.8550	1,010.5100	1.0105	18.190	0	0	0
2019/06/20	R208	06/02/2020	6.13	Put	Bond Future	142.1300	0.1421	90.8100	0.0908	(36.108)	0	0	0
2019/06/20	R208	06/02/2020	6.12	Call	Bond Future	413.8400	0.4138	540.8500	0.5409	30.691	0	0	0
2019/06/20	R208	06/02/2020			Bond Future	5.8732	103.4101	5.7091	103.5894	(2.795)	0.0000	0.0000	0
2019/06/20	R208	06/02/2020	6.13	Call	Bond Future	421.6500	0.4216	549.6000	0.5496	30.345	0	0	0
2019/06/20	R208	06/02/2020	6.12	Put	Bond Future	145.1900	0.1452	92.9300	0.0929	(35.994)	0	0	0
2019/06/20	R208	06/02/2020	6.14	Call	Bond Future	429.5000	0.4295	558.3900	0.5584	30.009	0	0	0
2019/06/20	R208	06/02/2020	6.14	Put	Bond Future	139.1200	0.1391	88.7400	0.0887	(36.213)	0	0	0
2019/06/20	R209	01/08/2019	10.17	Call	Bond Future	4,375.9800	4.3760	4,743.2100	4.7432	8.392	0	0	0
2019/06/20	R209	01/08/2019	10.15	Put	Bond Future	164.6000	0.1646	121.6100	0.1216	(26.118)	0	0	0
2019/06/20	R209	01/08/2019	9.30	Call	Bond Future	622.2400	0.6222	754.1500	0.7542	21.199	0	0	7,560
2019/06/20	R209	01/08/2019			Bond Future	9.5027	75.2369	9.4413	75.6447	(0.647)	0.0000	0.0000	89,261
2019/06/20	R209	01/08/2019	10.17	Put	Bond Future	153.8300	0.1538	113.2600	0.1133	(26.373)	0	0	0
2019/06/20	R209	01/08/2019	10.15	Call	Bond Future	4,265.4600	4.2655	4,630.2700	4.6303	8.553	0	0	0
2019/06/20	R209	01/08/2019	10.16	Put	Bond Future	159.1500	0.1591	117.3800	0.1174	(26.246)	0	0	0
2019/06/20	R209	01/08/2019	9.30	Put	Bond Future	1,979.6700	1.9797	1,703.7800	1.7038	(13.936)	0	0	0
2019/06/20	R209	01/08/2019	9.80	Put	Bond Future	508.7800	0.5088	399.6500	0.3997	(21.449)	0	0	0
2019/06/20	R209	01/08/2019	10.16	Call	Bond Future	4,320.6900	4.3207	4,686.7200	4.6867	8.472	0	0	0
2019/06/20	R209	01/08/2019	9.80	Call	Bond Future	2,435.2400	2.4352	2,733.9100	2.7339	12.264	0	0	7,560
2019/06/20	R209	01/08/2019	10.46	Call	Bond Future	5,999.9300	5.9999	6,391.5300	6.3915	6.527	0	0	0
2019/06/20	R209	01/08/2019	10.46	Put	Bond Future	53.8500	0.0538	37.6500	0.0377	(30.084)	0	0	7,560
2019/06/20	R209	07/11/2019	9.82	Call	Bond Future	3,213.3900	3.2134	3,472.3500	3.4724	8.059	0	0	0
2019/06/20	R209	07/11/2019			Bond Future	9.5633	73.5741	9.4999	73.9900	(0.663)	0.0000	0.0000	0
2019/06/20	R209	07/11/2019	9.80	Call	Bond Future	3,133.3300	3.1333	3,388.8800	3.3889	8.156	0	0	0
2019/06/20	R209	07/11/2019	9.80	Put	Bond Future	1,611.6600	1.6117	1,451.3400	1.4513	(9.948)	0	0	0
2019/06/20	R209	07/11/2019	9.82	Put	Bond Future	1,565.2600	1.5653	1,408.3500	1.4084	(10.025)	0	0	0
2019/06/20	R209	07/11/2019	9.81	Call	Bond Future	3,173.3500	3.1733	3,430.6000	3.4306	8.107	0	0	0
2019/06/20	R209	07/11/2019	9.81	Put	Bond Future	1,588.4100	1.5884	1,429.7900	1.4298	(9.986)	0	0	0
2019/06/20	R209	06/02/2020	9.52	Put	Bond Future	3,307.3200	3.3073	3,088.2200	3.0882	(6.625)	0	0	0
2019/06/20	R209	06/02/2020			Bond Future	9.6159	74.9625	9.5506	75.3861	(0.679)	0.0000	0.0000	0
2019/06/20	R209	06/02/2020	9.51	Call	Bond Future	2,652.0500	2.6520	2,855.0400	2.8550	7.654	0	0	0
2019/06/20	R209	06/02/2020	9.51	Put	Bond Future	3,340.5100	3.3405	3,119.9300	3.1199	(6.603)	0	0	0
2019/06/20	R209	06/02/2020	9.52	Call	Bond Future	2,684.2900	2.6843	2,888.7600	2.8888	7.617	0	0	0
2019/06/20	R209	06/02/2020	9.50	Call	Bond Future	2,620.0000	2.6200	2,821.5000	2.8215	7.691	0	0	0
2019/06/20	R209	06/02/2020	9.50	Put	Bond Future	3,373.9800	3.3740	3,151.9100	3.1519	(6.582)	0	0	0
2019/06/20	R210	01/08/2019			Bond Future	189.3523	189.3523	189.6742	189.6742	0.170	0.0000	0.0000	2,142
2019/06/20	R210	07/11/2019			Bond Future	190.5438	190.5438	190.8723	190.8723	0.172	0.0000	0.0000	0
2019/06/20	R210	06/02/2020			Bond Future	194.1839	194.1839	194.5184	194.5184	0.172	0.0000	0.0000	0
2019/06/20	R212	01/08/2019			Bond Future	159.7573	159.7573	159.8805	159.8805	0.077	0.0000	0.0000	6,690

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
2019/06/20	R212	07/11/2019			Bond Future	162.9619	162.9619	163.0875	163.0875	0.077	0.0000	0.0000	0
2019/06/20	R212	06/02/2020			Bond Future	163.8289	163.8289	163.9567	163.9567	0.078	0.0000	0.0000	0
2019/06/20	R213	01/08/2019	9.99	Put	Bond Future	48.7700	0.0488	23.9500	0.0240	(50.892)	0	0	0
2019/06/20	R213	01/08/2019	9.98	Call	Bond Future	5,323.2000	5.3232	6,079.0100	6.0790	14.198	0	0	0
2019/06/20	R213	01/08/2019			Bond Future	9.1120	88.1057	8.9894	88.8872	(1.345)	0.0000	0.0000	17,378
2019/06/20	R213	01/08/2019	9.99	Call	Bond Future	5,379.3900	5.3794	6,136.1200	6.1361	14.067	0	0	0
2019/06/20	R213	01/08/2019	9.98	Put	Bond Future	50.7300	0.0507	24.9900	0.0250	(50.739)	0	0	0
2019/06/20	R213	01/08/2019	10.00	Call	Bond Future	5,435.5900	5.4356	6,193.2200	6.1932	13.938	0	0	0
2019/06/20	R213	01/08/2019	10.00	Put	Bond Future	46.8800	0.0469	22.9600	0.0230	(51.024)	0	0	0
2019/06/20	R213	07/11/2019	9.59	Put	Bond Future	1,146.3400	1.1463	912.3900	0.9124	(20.408)	0	0	0
2019/06/20	R213	07/11/2019	9.58	Call	Bond Future	3,644.5100	3.6445	4,204.7200	4.2047	15.371	0	0	0
2019/06/20	R213	07/11/2019			Bond Future	9.1738	86.2982	9.0466	87.0952	(1.386)	0.0000	0.0000	3,080
2019/06/20	R213	07/11/2019	9.59	Call	Bond Future	3,687.5400	3.6875	4,250.5700	4.2506	15.268	0	0	0
2019/06/20	R213	07/11/2019	9.58	Put	Bond Future	1,163.1700	1.1632	926.4000	0.9264	(20.356)	0	0	0
2019/06/20	R213	07/11/2019	9.60	Call	Bond Future	3,730.7400	3.7307	4,296.5600	4.2966	15.166	0	0	0
2019/06/20	R213	07/11/2019	9.60	Put	Bond Future	1,129.7500	1.1297	898.5900	0.8986	(20.461)	0	0	0
2019/06/20	R213	06/02/2020	9.27	Call	Bond Future	2,894.9400	2.8949	3,338.1700	3.3382	15.311	0	0	0
2019/06/20	R213	06/02/2020	9.26	Put	Bond Future	2,671.7800	2.6718	2,300.2600	2.3003	(13.905)	0	0	0
2019/06/20	R213	06/02/2020			Bond Future	9.2290	87.9266	9.0974	88.7386	(1.427)	0.0000	0.0000	0
2019/06/20	R213	06/02/2020	9.28	Call	Bond Future	2,928.8100	2.9288	3,374.8400	3.3748	15.229	0	0	0
2019/06/20	R213	06/02/2020	9.28	Put	Bond Future	2,617.2700	2.6173	2,251.3700	2.2514	(13.980)	0	0	0
2019/06/20	R213	06/02/2020	9.27	Put	Bond Future	2,644.4000	2.6444	2,275.7000	2.2757	(13.943)	0	0	0
2019/06/20	R213	06/02/2020	9.26	Call	Bond Future	2,861.2600	2.8613	3,301.6700	3.3017	15.392	0	0	0
2019/06/20	R214	01/08/2019	10.34	Put	Bond Future	249.2800	0.2493	191.7700	0.1918	(23.070)	0	0	0
2019/06/20	R214	01/08/2019			Bond Future	9.8094	73.3390	9.7529	73.7232	(0.575)	0.0000	0.0000	10,625
2019/06/20	R214	01/08/2019	10.33	Call	Bond Future	3,650.7200	3.6507	3,975.8500	3.9758	8.906	0	0	0
2019/06/20	R214	01/08/2019	10.33	Put	Bond Future	257.4000	0.2574	198.3400	0.1983	(22.945)	0	0	0
2019/06/20	R214	01/08/2019	10.34	Call	Bond Future	3,705.2000	3.7052	4,031.8800	4.0319	8.817	0	0	0
2019/06/20	R214	01/08/2019	10.32	Call	Bond Future	3,596.4600	3.5965	3,919.9800	3.9200	8.996	0	0	0
2019/06/20	R214	01/08/2019	10.32	Put	Bond Future	265.8300	0.2658	205.1600	0.2052	(22.823)	0	0	0
2019/06/20	R214	07/11/2019	10.02	Put	Bond Future	1,973.9500	1.9740	1,805.5400	1.8055	(8.532)	0	0	0
2019/06/20	R214	07/11/2019			Bond Future	9.8763	71.4929	9.8181	71.8847	(0.589)	0.0000	0.0000	0
2019/06/20	R214	07/11/2019	10.01	Call	Bond Future	2,888.2300	2.8882	3,109.9500	3.1100	7.677	0	0	0
2019/06/20	R214	07/11/2019	10.01	Put	Bond Future	2,001.3100	2.0013	1,831.2500	1.8313	(8.497)	0	0	0
2019/06/20	R214	07/11/2019	10.02	Call	Bond Future	2,926.4900	2.9265	3,149.8600	3.1499	7.633	0	0	0
2019/06/20	R214	07/11/2019	10.00	Call	Bond Future	2,850.1900	2.8502	3,070.2500	3.0702	7.721	0	0	0
2019/06/20	R214	07/11/2019	10.00	Put	Bond Future	2,028.9800	2.0290	1,857.2600	1.8573	(8.463)	0	0	0
2019/06/20	R214	06/02/2020	9.73	Call	Bond Future	2,531.0000	2.5310	2,708.5600	2.7086	7.015	0	0	0
2019/06/20	R214	06/02/2020			Bond Future	9.9371	72.8420	9.8771	73.2411	(0.603)	0.0000	0.0000	0
2019/06/20	R214	06/02/2020	9.71	Call	Bond Future	2,468.7200	2.4687	2,643.5300	2.6435	7.081	0	0	0
2019/06/20	R214	06/02/2020	9.71	Put	Bond Future	3,999.9100	3.9999	3,775.6500	3.7756	(5.607)	0	0	0
2019/06/20	R214	06/02/2020	9.73	Put	Bond Future	3,925.2100	3.9252	3,703.7000	3.7037	(5.643)	0	0	0
2019/06/20	R214	06/02/2020	9.72	Call	Bond Future	2,499.8800	2.4999	2,676.0600	2.6761	7.048	0	0	0
2019/06/20	R214	06/02/2020	9.72	Put	Bond Future	3,962.5300	3.9625	3,739.6400	3.7396	(5.625)	0	0	0
2019/06/20	R248	01/08/2019	10.35	Call	Bond Future	4,704.1600	4.7042	5,165.7400	5.1657	9.812	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
2019/06/20	R248	01/08/2019	10.34	Put	Bond Future	306.1200	0.3061	228.6500	0.2286	(25.307)	0	0	0
2019/06/20	R248	01/08/2019			Bond Future	9.8194	93.5819	9.7578	94.1189	(0.627)	0.0000	0.0000	102,804
2019/06/20	R248	01/08/2019	10.36	Call	Bond Future	4,773.9000	4.7739	5,237.5700	5.2376	9.713	0	0	0
2019/06/20	R248	01/08/2019	10.36	Put	Bond Future	286.4900	0.2865	213.2400	0.2132	(25.568)	0	0	0
2019/06/20	R248	01/08/2019	10.35	Put	Bond Future	296.1600	0.2962	220.8200	0.2208	(25.439)	0	0	0
2019/06/20	R248	01/08/2019	10.34	Call	Bond Future	4,634.5900	4.6346	5,094.0400	5.0940	9.913	0	0	0
2019/06/20	R248	07/11/2019	10.02	Call	Bond Future	3,595.4000	3.5954	3,908.2200	3.9082	8.701	0	0	0
2019/06/20	R248	07/11/2019	10.01	Put	Bond Future	2,496.6900	2.4967	2,259.7100	2.2597	(9.492)	0	0	0
2019/06/20	R248	07/11/2019			Bond Future	9.8862	90.9950	9.8227	91.5425	(0.642)	0.0000	0.0000	2,048
2019/06/20	R248	07/11/2019	10.03	Call	Bond Future	3,644.2200	3.6442	3,959.4100	3.9594	8.649	0	0	0
2019/06/20	R248	07/11/2019	10.03	Put	Bond Future	2,426.3600	2.4264	2,194.1400	2.1941	(9.571)	0	0	0
2019/06/20	R248	07/11/2019	10.02	Put	Bond Future	2,461.3100	2.4613	2,226.7200	2.2267	(9.531)	0	0	0
2019/06/20	R248	07/11/2019	10.01	Call	Bond Future	3,546.8600	3.5469	3,857.2900	3.8573	8.752	0	0	0
2019/06/20	R248	06/02/2020	9.71	Put	Bond Future	5,066.7200	5.0667	4,751.6600	4.7517	(6.218)	0	0	0
2019/06/20	R248	06/02/2020			Bond Future	9.9470	92.7121	9.8815	93.2698	(0.658)	0.0000	0.0000	0
2019/06/20	R248	06/02/2020	9.71	Call	Bond Future	3,018.2700	3.0183	3,260.9000	3.2609	8.039	0	0	0
2019/06/20	R248	06/02/2020	9.70	Put	Bond Future	5,115.9400	5.1159	4,798.9100	4.7989	(6.197)	0	0	0
2019/06/20	R248	06/02/2020	9.72	Call	Bond Future	3,057.5400	3.0575	3,302.1500	3.3021	8.000	0	0	0
2019/06/20	R248	06/02/2020	9.72	Put	Bond Future	5,017.8900	5.0179	4,704.8100	4.7048	(6.239)	0	0	0
2019/06/20	R248	06/02/2020	9.70	Call	Bond Future	2,979.2500	2.9793	3,219.9100	3.2199	8.078	0	0	0

**Total**

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