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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/06/2019 TO 24/06/2019

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
2019/06/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	2025	01/08/2019			Bond Future	135.8194	135.8194	135.9834	135.9834	0.121	0.0000	0.0000	1,622
2019/06/24	2025	07/11/2019			Bond Future	138.5437	138.5437	138.7109	138.7109	0.121	0.0000	0.0000	0
2019/06/24	2025	06/02/2020			Bond Future	139.7160	139.7160	139.8863	139.8863	0.122	0.0000	0.0000	0
2019/06/24	2029	01/08/2019			Bond Future	102.3630	102.3630	102.6028	102.6028	0.234	0.0000	0.0000	4,132
2019/06/24	2029	07/11/2019			Bond Future	103.3220	103.3220	103.5664	103.5664	0.237	0.0000	0.0000	0
2019/06/24	2029	06/02/2020			Bond Future	105.2956	105.2956	105.5447	105.5447	0.237	0.0000	0.0000	0
2019/06/24	2030	01/08/2019	9.91	Put	Bond Future	19.1400	0.0191	22.1900	0.0222	15.935	0	0	0
2019/06/24	2030	01/08/2019	8.67	Put	Bond Future	1,823.3900	1.8234	2,119.9100	2.1199	16.262	0	0	0
2019/06/24	2030	01/08/2019	9.15	Put	Bond Future	425.4600	0.4255	516.9400	0.5169	21.501	0	0	0
2019/06/24	2030	01/08/2019	9.68	Call	Bond Future	5,099.8800	5.0999	4,655.4000	4.6554	(8.715)	0	0	0
2019/06/24	2030	01/08/2019			Bond Future	8.8711	94.2607	8.9416	93.8060	0.795	0.0000	0.0000	74,941
2019/06/24	2030	01/08/2019	8.35	Put	Bond Future	3,552.4900	3.5525	3,962.8100	3.9628	11.550	0	0	0
2019/06/24	2030	01/08/2019	8.35	Call	Bond Future	98.9700	0.0990	54.5700	0.0546	(44.862)	0	0	2,025
2019/06/24	2030	01/08/2019	9.22	Put	Bond Future	328.9500	0.3290	400.6700	0.4007	21.803	0	0	0
2019/06/24	2030	01/08/2019	9.22	Call	Bond Future	2,551.0000	2.5510	2,168.0000	2.1680	(15.014)	0	0	5,400
2019/06/24	2030	01/08/2019	9.69	Call	Bond Future	5,157.7700	5.1578	4,712.8000	4.7128	(8.627)	0	0	0
2019/06/24	2030	01/08/2019	9.69	Put	Bond Future	51.2800	0.0513	61.0300	0.0610	19.013	0	0	5,400
2019/06/24	2030	01/08/2019	9.91	Call	Bond Future	6,434.2800	6.4343	5,982.6100	5.9826	(7.020)	0	0	0
2019/06/24	2030	01/08/2019	9.92	Call	Bond Future	6,492.2700	6.4923	6,040.4300	6.0404	(6.960)	0	0	0
2019/06/24	2030	01/08/2019	9.90	Put	Bond Future	20.0400	0.0200	23.2700	0.0233	16.118	0	0	0
2019/06/24	2030	01/08/2019	8.67	Call	Bond Future	509.9900	0.5100	351.7900	0.3518	(31.020)	0	0	5,400
2019/06/24	2030	01/08/2019	9.15	Call	Bond Future	2,207.3100	2.2073	1,844.0700	1.8441	(16.456)	0	0	2,025
2019/06/24	2030	01/08/2019	9.68	Put	Bond Future	53.4900	0.0535	63.7300	0.0637	19.144	0	0	4,800
2019/06/24	2030	01/08/2019	9.92	Put	Bond Future	18.2600	0.0183	21.1400	0.0211	15.772	0	0	0
2019/06/24	2030	01/08/2019	9.90	Call	Bond Future	6,376.2500	6.3763	5,924.7600	5.9248	(7.081)	0	0	0
2019/06/24	2030	01/08/2019	8.77	Put	Bond Future	1,412.5400	1.4125	1,661.6700	1.6617	17.637	0	0	0
2019/06/24	2030	01/08/2019	8.77	Call	Bond Future	755.1900	0.7552	549.6000	0.5496	(27.224)	0	0	0
2019/06/24	2030	01/08/2019	9.24	Call	Bond Future	2,652.2800	2.6523	2,264.2400	2.2642	(14.630)	0	0	0
2019/06/24	2030	01/08/2019	9.24	Put	Bond Future	304.9700	0.3050	371.6500	0.3716	21.864	0	0	0
2019/06/24	2030	01/08/2019	9.27	Put	Bond Future	272.7600	0.2728	332.4500	0.3324	21.884	0	0	0
2019/06/24	2030	01/08/2019	9.27	Call	Bond Future	2,807.5400	2.8075	2,412.5100	2.4125	(14.070)	0	0	0
2019/06/24	2030	01/08/2019	9.08	Call	Bond Future	1,883.0900	1.8831	1,543.0000	1.5430	(18.060)	0	0	0
2019/06/24	2030	01/08/2019	9.08	Put	Bond Future	544.2600	0.5443	658.8900	0.6589	21.062	0	0	6,570
2019/06/24	2030	07/11/2019	9.76	Put	Bond Future	588.7700	0.5888	658.7900	0.6588	11.893	0	0	5,500
2019/06/24	2030	07/11/2019	9.49	Put	Bond Future	885.0200	0.8850	988.5600	0.9886	11.699	0	0	0
2019/06/24	2030	07/11/2019			Bond Future	8.9243	96.1266	8.9976	95.6628	0.822	0.0000	0.0000	200
2019/06/24	2030	07/11/2019	9.48	Call	Bond Future	4,339.4300	4.3394	3,980.7000	3.9807	(8.267)	0	0	0
2019/06/24	2030	07/11/2019	9.48	Put	Bond Future	898.9400	0.8989	1,003.9700	1.0040	11.684	0	0	0
2019/06/24	2030	07/11/2019	8.60	Put	Bond Future	3,240.2500	3.2402	3,530.1200	3.5301	8.946	0	0	0
2019/06/24	2030	07/11/2019	8.60	Call	Bond Future	1,152.0600	1.1521	978.1700	0.9782	(15.094)	0	0	5,500
2019/06/24	2030	07/11/2019	9.10	Put	Bond Future	1,609.6200	1.6096	1,783.3400	1.7833	10.793	0	0	0
2019/06/24	2030	07/11/2019	9.10	Call	Bond Future	2,715.7800	2.7158	2,425.7400	2.4257	(10.680)	0	0	5,500

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2019/06/24	2030	07/11/2019	9.76	Call	Bond Future	5,699.6600	5.6997	5,305.9200	5.3059	(6.908)	0	0	0
2019/06/24	2030	07/11/2019	9.49	Call	Bond Future	4,385.8900	4.3859	4,025.6700	4.0257	(8.213)	0	0	0
2019/06/24	2030	07/11/2019	8.57	Put	Bond Future	3,365.5100	3.3655	3,662.5800	3.6626	8.827	0	0	0
2019/06/24	2030	07/11/2019	9.47	Call	Bond Future	4,292.9500	4.2930	3,935.7100	3.9357	(8.322)	0	0	0
2019/06/24	2030	07/11/2019	9.47	Put	Bond Future	912.8800	0.9129	1,019.4000	1.0194	11.669	0	0	0
2019/06/24	2030	07/11/2019	9.70	Call	Bond Future	5,400.9200	5.4009	5,013.6700	5.0137	(7.170)	0	0	0
2019/06/24	2030	07/11/2019	9.70	Put	Bond Future	644.5000	0.6445	721.0100	0.7210	11.871	0	0	0
2019/06/24	2030	07/11/2019	8.57	Call	Bond Future	1,081.0900	1.0811	914.4000	0.9144	(15.419)	0	0	0
2019/06/24	2030	07/11/2019	9.12	Put	Bond Future	1,561.5300	1.5615	1,731.0700	1.7311	10.857	0	0	0
2019/06/24	2030	07/11/2019	9.12	Call	Bond Future	2,792.5200	2.7925	2,498.3000	2.4983	(10.536)	0	0	0
2019/06/24	2030	06/02/2020	9.14	Call	Bond Future	3,253.3000	3.2533	2,970.0500	2.9700	(8.707)	0	0	0
2019/06/24	2030	06/02/2020	9.15	Put	Bond Future	2,178.5000	2.1785	2,366.1800	2.3662	8.615	0	0	0
2019/06/24	2030	06/02/2020			Bond Future	8.9701	93.9311	9.0462	93.4585	0.849	0.0000	0.0000	0
2019/06/24	2030	06/02/2020	9.14	Put	Bond Future	2,202.9400	2.2029	2,392.3000	2.3923	8.596	0	0	0
2019/06/24	2030	06/02/2020	9.15	Call	Bond Future	3,290.2000	3.2902	3,005.2700	3.0053	(8.660)	0	0	0
2019/06/24	2030	06/02/2020	9.16	Call	Bond Future	3,326.9900	3.3270	3,040.3800	3.0404	(8.615)	0	0	0
2019/06/24	2030	06/02/2020	9.16	Put	Bond Future	2,154.0100	2.1540	2,340.0100	2.3400	8.635	0	0	0
2019/06/24	2032	01/08/2019	10.10	Call	Bond Future	5,768.3900	5.7684	5,090.7400	5.0907	(11.748)	0	0	0
2019/06/24	2032	01/08/2019	10.11	Put	Bond Future	66.1500	0.0662	88.6300	0.0886	33.983	0	0	0
2019/06/24	2032	01/08/2019			Bond Future	9.2480	95.5130	9.3488	94.8119	1.090	0.0000	0.0000	43,802
2019/06/24	2032	01/08/2019	10.10	Put	Bond Future	68.8800	0.0689	92.3000	0.0923	34.001	0	0	0
2019/06/24	2032	01/08/2019	10.11	Call	Bond Future	5,829.6100	5.8296	5,151.0200	5.1510	(11.640)	0	0	0
2019/06/24	2032	01/08/2019	10.09	Call	Bond Future	5,707.2000	5.7072	5,030.5300	5.0305	(11.856)	0	0	0
2019/06/24	2032	01/08/2019	10.09	Put	Bond Future	71.7100	0.0717	96.1100	0.0961	34.026	0	0	0
2019/06/24	2032	07/11/2019	9.71	Call	Bond Future	3,936.4300	3.9364	3,437.0300	3.4370	(12.687)	0	0	0
2019/06/24	2032	07/11/2019	9.70	Put	Bond Future	1,277.1900	1.2772	1,495.6600	1.4957	17.106	0	0	0
2019/06/24	2032	07/11/2019			Bond Future	9.3120	93.2428	9.4166	92.5277	1.124	0.0000	0.0000	0
2019/06/24	2032	07/11/2019	9.72	Call	Bond Future	3,982.5200	3.9825	3,480.3600	3.4804	(12.609)	0	0	0
2019/06/24	2032	07/11/2019	9.72	Put	Bond Future	1,237.2400	1.2372	1,450.1600	1.4502	17.209	0	0	0
2019/06/24	2032	07/11/2019	9.71	Put	Bond Future	1,257.0800	1.2571	1,472.7600	1.4728	17.157	0	0	0
2019/06/24	2032	07/11/2019	9.70	Call	Bond Future	3,890.5500	3.8906	3,393.9400	3.3939	(12.765)	0	0	0
2019/06/24	2032	06/02/2020	9.40	Put	Bond Future	2,976.7300	2.9767	3,314.5200	3.3145	11.348	0	0	0
2019/06/24	2032	06/02/2020			Bond Future	9.3673	95.0022	9.4756	94.2736	1.156	0.0000	0.0000	0
2019/06/24	2032	06/02/2020	9.39	Call	Bond Future	3,161.7500	3.1618	2,773.5100	2.7735	(12.279)	0	0	0
2019/06/24	2032	06/02/2020	9.39	Put	Bond Future	3,008.1900	3.0082	3,348.5600	3.3486	11.315	0	0	0
2019/06/24	2032	06/02/2020	9.40	Call	Bond Future	3,197.7300	3.1977	2,806.9100	2.8069	(12.222)	0	0	0
2019/06/24	2032	06/02/2020	9.38	Call	Bond Future	3,125.9700	3.1260	2,740.3100	2.7403	(12.337)	0	0	0
2019/06/24	2032	06/02/2020	9.38	Put	Bond Future	3,039.9200	3.0399	3,382.8700	3.3829	11.282	0	0	0
2019/06/24	2033	01/08/2019			Bond Future	103.1278	103.1278	103.1447	103.1447	0.016	0.0000	0.0000	6,090
2019/06/24	2033	07/11/2019			Bond Future	104.0270	104.0270	104.0443	104.0443	0.017	0.0000	0.0000	0
2019/06/24	2033	06/02/2020			Bond Future	106.0141	106.0141	106.0316	106.0316	0.017	0.0000	0.0000	0
2019/06/24	2037	01/08/2019	10.31	Call	Bond Future	4,743.2100	4.7432	4,071.9000	4.0719	(14.153)	0	0	0
2019/06/24	2037	01/08/2019			Bond Future	9.6968	90.1503	9.7924	89.4184	0.985	0.0000	0.0000	50,297
2019/06/24	2037	01/08/2019	10.29	Call	Bond Future	4,614.9000	4.6149	3,947.9400	3.9479	(14.452)	0	0	0
2019/06/24	2037	01/08/2019	10.29	Put	Bond Future	214.1900	0.2142	279.1400	0.2791	30.324	0	0	0

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2019/06/24	2037	01/08/2019	10.31	Put	Bond Future	199.9000	0.1999	260.5000	0.2605	30.315	0	0	0
2019/06/24	2037	01/08/2019	10.30	Call	Bond Future	4,678.9800	4.6790	4,009.8100	4.0098	(14.302)	0	0	0
2019/06/24	2037	01/08/2019	10.30	Put	Bond Future	206.9300	0.2069	269.6700	0.2697	30.319	0	0	0
2019/06/24	2037	07/11/2019	9.97	Call	Bond Future	3,536.0100	3.5360	3,071.7800	3.0718	(13.129)	0	0	0
2019/06/24	2037	07/11/2019			Bond Future	9.7646	91.9348	9.8634	91.1883	1.012	0.0000	0.0000	0
2019/06/24	2037	07/11/2019	9.95	Call	Bond Future	3,446.0000	3.4460	2,988.1300	2.9881	(13.287)	0	0	0
2019/06/24	2037	07/11/2019	9.95	Put	Bond Future	2,053.2900	2.0533	2,341.8600	2.3419	14.054	0	0	0
2019/06/24	2037	07/11/2019	9.97	Put	Bond Future	1,995.0100	1.9950	2,277.2200	2.2772	14.146	0	0	0
2019/06/24	2037	07/11/2019	9.96	Call	Bond Future	3,490.8800	3.4909	3,029.8200	3.0298	(13.208)	0	0	0
2019/06/24	2037	07/11/2019	9.96	Put	Bond Future	2,023.9800	2.0240	2,309.3600	2.3094	14.100	0	0	0
2019/06/24	2037	06/02/2020	9.67	Call	Bond Future	2,989.5000	2.9895	2,624.8400	2.6248	(12.198)	0	0	0
2019/06/24	2037	06/02/2020	9.66	Put	Bond Future	4,209.4300	4.2094	4,608.0600	4.6081	9.470	0	0	0
2019/06/24	2037	06/02/2020			Bond Future	9.8255	89.4097	9.9275	88.6491	1.038	0.0000	0.0000	0
2019/06/24	2037	06/02/2020	9.68	Call	Bond Future	3,025.4600	3.0255	2,658.1100	2.6581	(12.142)	0	0	0
2019/06/24	2037	06/02/2020	9.68	Put	Bond Future	4,127.7700	4.1278	4,521.0300	4.5210	9.527	0	0	0
2019/06/24	2037	06/02/2020	9.67	Put	Bond Future	4,168.3000	4.1683	4,564.2500	4.5643	9.499	0	0	0
2019/06/24	2037	06/02/2020	9.66	Call	Bond Future	2,954.0400	2.9540	2,592.0600	2.5921	(12.254)	0	0	0
2019/06/24	2038	01/08/2019			Bond Future	121.1470	121.1470	121.1672	121.1672	0.017	0.0000	0.0000	11,362
2019/06/24	2038	07/11/2019			Bond Future	123.5770	123.5770	123.5976	123.5976	0.017	0.0000	0.0000	0
2019/06/24	2038	06/02/2020			Bond Future	124.2792	124.2792	124.2999	124.2999	0.017	0.0000	0.0000	0
2019/06/24	2040	01/08/2019	10.37	Put	Bond Future	308.7700	0.3088	403.3100	0.4033	30.618	0	0	0
2019/06/24	2040	01/08/2019	10.36	Call	Bond Future	4,174.6800	4.1747	3,495.1700	3.4952	(16.277)	0	0	0
2019/06/24	2040	01/08/2019			Bond Future	9.8730	92.5294	9.9685	91.7522	0.968	0.0000	0.0000	35,115
2019/06/24	2040	01/08/2019	10.37	Call	Bond Future	4,240.6300	4.2406	3,557.9700	3.5580	(16.098)	0	0	0
2019/06/24	2040	01/08/2019	10.36	Put	Bond Future	319.2700	0.3193	416.9600	0.4170	30.598	0	0	0
2019/06/24	2040	01/08/2019	10.38	Call	Bond Future	4,306.7100	4.3067	3,620.9900	3.6210	(15.922)	0	0	0
2019/06/24	2040	01/08/2019	10.38	Put	Bond Future	298.5200	0.2985	390.0000	0.3900	30.645	0	0	0
2019/06/24	2040	07/11/2019	9.80	Put	Bond Future	3,429.9800	3.4300	3,855.7800	3.8558	12.414	0	0	0
2019/06/24	2040	07/11/2019	9.30	Put	Bond Future	6,230.0200	6.2300	6,845.1100	6.8451	9.873	0	0	0
2019/06/24	2040	07/11/2019	10.04	Put	Bond Future	2,475.0500	2.4750	2,811.9200	2.8119	13.611	0	0	0
2019/06/24	2040	07/11/2019	10.03	Call	Bond Future	3,203.8400	3.2038	2,751.7100	2.7517	(14.112)	0	0	0
2019/06/24	2040	07/11/2019			Bond Future	9.9436	94.3610	10.0424	93.5684	0.993	0.0000	0.0000	0
2019/06/24	2040	07/11/2019	9.80	Call	Bond Future	2,257.4400	2.2574	1,890.6800	1.8907	(16.247)	0	0	1,260
2019/06/24	2040	07/11/2019	9.30	Call	Bond Future	785.0700	0.7851	607.6000	0.6076	(22.606)	0	0	1,260
2019/06/24	2040	07/11/2019	10.04	Call	Bond Future	3,248.8000	3.2488	2,793.1100	2.7931	(14.026)	0	0	0
2019/06/24	2040	07/11/2019	10.03	Put	Bond Future	2,509.8900	2.5099	2,850.3200	2.8503	13.564	0	0	0
2019/06/24	2040	07/11/2019	10.05	Call	Bond Future	3,294.0400	3.2940	2,834.8100	2.8348	(13.941)	0	0	0
2019/06/24	2040	07/11/2019	10.05	Put	Bond Future	2,440.6100	2.4406	2,773.9400	2.7739	13.658	0	0	0
2019/06/24	2040	06/02/2020	9.76	Call	Bond Future	2,846.0000	2.8460	2,484.3800	2.4844	(12.706)	0	0	0
2019/06/24	2040	06/02/2020			Bond Future	10.0074	91.6311	10.1093	90.8235	1.018	0.0000	0.0000	0
2019/06/24	2040	06/02/2020	9.74	Call	Bond Future	2,773.9000	2.7739	2,418.0900	2.4181	(12.827)	0	0	0
2019/06/24	2040	06/02/2020	9.74	Put	Bond Future	4,948.4800	4.9485	5,400.3100	5.4003	9.131	0	0	0
2019/06/24	2040	06/02/2020	9.76	Put	Bond Future	4,855.1400	4.8551	5,301.1600	5.3012	9.187	0	0	0
2019/06/24	2040	06/02/2020	9.75	Call	Bond Future	2,809.9800	2.8100	2,451.2500	2.4513	(12.766)	0	0	0
2019/06/24	2040	06/02/2020	9.75	Put	Bond Future	4,901.7800	4.9018	5,350.6900	5.3507	9.158	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
2019/06/24	2044	01/08/2019	10.40	Put	Bond Future	353.7300	0.3537	467.7200	0.4677	32.225	0	0	0
2019/06/24	2044	01/08/2019	9.86	Put	Bond Future	1,774.2000	1.7742	2,217.4900	2.2175	24.985	0	0	0
2019/06/24	2044	01/08/2019	10.53	Call	Bond Future	5,012.7600	5.0128	4,258.2300	4.2582	(15.052)	0	0	0
2019/06/24	2044	01/08/2019	9.39	Call	Bond Future	147.4500	0.1474	70.5100	0.0705	(52.180)	0	0	228
2019/06/24	2044	01/08/2019			Bond Future	9.9271	89.3883	10.0277	88.5590	1.013	0.0000	0.0000	40,670
2019/06/24	2044	01/08/2019	10.39	Call	Bond Future	4,077.0300	4.0770	3,365.3300	3.3653	(17.456)	0	0	0
2019/06/24	2044	01/08/2019	10.39	Put	Bond Future	365.4300	0.3654	483.0300	0.4830	32.181	0	0	0
2019/06/24	2044	01/08/2019	10.40	Call	Bond Future	4,142.6100	4.1426	3,427.3000	3.4273	(17.267)	0	0	0
2019/06/24	2044	01/08/2019	9.86	Call	Bond Future	1,213.9800	1.2140	827.9700	0.8280	(31.797)	0	0	100
2019/06/24	2044	01/08/2019	10.53	Put	Bond Future	229.8400	0.2298	304.6100	0.3046	32.531	0	0	100
2019/06/24	2044	01/08/2019	9.39	Put	Bond Future	4,803.7300	4.8037	5,556.0900	5.5561	15.662	0	0	0
2019/06/24	2044	01/08/2019	9.74	Put	Bond Future	2,380.4700	2.3805	2,918.0300	2.9180	22.582	0	0	0
2019/06/24	2044	01/08/2019	10.38	Call	Bond Future	4,011.6800	4.0117	3,303.6700	3.3037	(17.649)	0	0	0
2019/06/24	2044	01/08/2019	10.38	Put	Bond Future	377.4900	0.3775	498.7800	0.4988	32.131	0	0	0
2019/06/24	2044	01/08/2019	9.36	Put	Bond Future	5,051.8200	5.0518	5,814.9600	5.8150	15.106	0	0	0
2019/06/24	2044	01/08/2019	9.36	Call	Bond Future	123.6000	0.1236	57.4400	0.0574	(53.528)	0	0	100
2019/06/24	2044	01/08/2019	9.74	Call	Bond Future	803.1200	0.8031	511.3800	0.5114	(36.326)	0	0	228
2019/06/24	2044	01/08/2019	10.27	Call	Bond Future	3,310.9700	3.3110	2,650.1100	2.6501	(19.960)	0	0	0
2019/06/24	2044	01/08/2019	10.27	Put	Bond Future	536.1400	0.5361	704.5800	0.7046	31.417	0	0	228
2019/06/24	2044	07/11/2019	10.52	Call	Bond Future	5,522.9500	5.5229	4,898.6200	4.8986	(11.304)	0	0	0
2019/06/24	2044	07/11/2019	9.74	Put	Bond Future	4,051.4200	4.0514	4,552.3400	4.5523	12.364	0	0	0
2019/06/24	2044	07/11/2019	10.07	Put	Bond Future	2,615.4000	2.6154	2,984.9600	2.9850	14.130	0	0	0
2019/06/24	2044	07/11/2019			Bond Future	9.9958	91.1577	10.0997	90.3119	1.039	0.0000	0.0000	0
2019/06/24	2044	07/11/2019	10.52	Put	Bond Future	1,390.3000	1.3903	1,611.7300	1.6117	15.927	0	0	328
2019/06/24	2044	07/11/2019	10.06	Call	Bond Future	3,176.1700	3.1762	2,703.7600	2.7038	(14.874)	0	0	0
2019/06/24	2044	07/11/2019	10.06	Put	Bond Future	2,651.8900	2.6519	3,025.2400	3.0252	14.079	0	0	0
2019/06/24	2044	07/11/2019	9.19	Call	Bond Future	515.4700	0.5155	381.3400	0.3813	(26.021)	0	0	328
2019/06/24	2044	07/11/2019	9.74	Call	Bond Future	1,910.2500	1.9103	1,565.4100	1.5654	(18.052)	0	0	328
2019/06/24	2044	07/11/2019	10.07	Call	Bond Future	3,220.8700	3.2209	2,744.6700	2.7447	(14.785)	0	0	0
2019/06/24	2044	07/11/2019	9.19	Put	Bond Future	7,562.0600	7.5621	8,273.6900	8.2737	9.411	0	0	0
2019/06/24	2044	07/11/2019	10.05	Call	Bond Future	3,131.5400	3.1315	2,662.9400	2.6629	(14.964)	0	0	0
2019/06/24	2044	07/11/2019	10.05	Put	Bond Future	2,688.5700	2.6886	3,065.7300	3.0657	14.028	0	0	0
2019/06/24	2044	06/02/2020	9.74	Call	Bond Future	2,667.7100	2.6677	2,303.6900	2.3037	(13.645)	0	0	328
2019/06/24	2044	06/02/2020	10.78	Put	Bond Future	1,901.1600	1.9012	2,125.3600	2.1254	11.793	0	0	328
2019/06/24	2044	06/02/2020	9.77	Put	Bond Future	5,160.6200	5.1606	5,649.1800	5.6492	9.467	0	0	0
2019/06/24	2044	06/02/2020			Bond Future	10.0578	88.4927	10.1650	87.6308	1.065	0.0000	0.0000	0
2019/06/24	2044	06/02/2020	9.09	Put	Bond Future	9,360.0400	9.3600	10,053.4400	10.0534	7.408	0	0	0
2019/06/24	2044	06/02/2020	9.09	Call	Bond Future	890.0000	0.8900	721.5700	0.7216	(18.925)	0	0	328
2019/06/24	2044	06/02/2020	9.74	Put	Bond Future	5,309.4000	5.3094	5,807.2100	5.8072	9.376	0	0	0
2019/06/24	2044	06/02/2020	9.77	Call	Bond Future	2,773.8700	2.7739	2,400.6000	2.4006	(13.457)	0	0	0
2019/06/24	2044	06/02/2020	10.78	Call	Bond Future	7,446.9000	7.4469	6,809.2700	6.8093	(8.562)	0	0	0
2019/06/24	2044	06/02/2020	9.78	Call	Bond Future	2,809.6600	2.8097	2,433.3100	2.4333	(13.395)	0	0	0
2019/06/24	2044	06/02/2020	9.76	Put	Bond Future	5,210.2100	5.2102	5,701.8300	5.7018	9.436	0	0	0
2019/06/24	2044	06/02/2020	9.78	Put	Bond Future	5,111.6900	5.1117	5,597.1700	5.5972	9.497	0	0	0
2019/06/24	2044	06/02/2020	9.76	Call	Bond Future	2,738.6100	2.7386	2,368.4000	2.3684	(13.518)	0	0	0
2019/06/24	2046	01/08/2019			Bond Future	113.7726	113.7726	113.7916	113.7916	0.017	0.0000	0.0000	12,658
2019/06/24	2046	07/11/2019			Bond Future	114.3352	114.3352	114.3544	114.3544	0.017	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/24	2046	06/02/2020			Bond Future	116.5193	116.5193	116.5389	116.5389	0.017	0.0000	0.0000	0
2019/06/24	2050	01/08/2019			Bond Future	117.1864	117.1864	117.2059	117.2059	0.017	0.0000	0.0000	11,030
2019/06/24	2050	07/11/2019			Bond Future	119.5368	119.5368	119.5567	119.5567	0.017	0.0000	0.0000	0
2019/06/24	2050	06/02/2020			Bond Future	119.9838	119.9838	120.0041	120.0041	0.017	0.0000	0.0000	0
2019/06/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	AL37	01/08/2019			Index Future	654.8950	654.8950	654.0440	654.0440	(0.130)	0.0000	0.0000	0
2019/06/24	AL37	07/11/2019			Index Future	667.8580	667.8580	666.9880	666.9880	(0.130)	0.0000	0.0000	0
2019/06/24	AL37	06/02/2020			Index Future	680.4580	680.4580	679.5700	679.5700	(0.131)	0.0000	0.0000	0
2019/06/24	AL7T	01/08/2019			Index Future	763.2090	763.2090	760.3630	760.3630	(0.373)	0.0000	0.0000	0
2019/06/24	AL7T	07/11/2019			Index Future	778.3170	778.3170	775.4120	775.4120	(0.373)	0.0000	0.0000	0
2019/06/24	AL7T	06/02/2020			Index Future	793.0000	793.0000	790.0390	790.0390	(0.373)	0.0000	0.0000	0
2019/06/24	ALBI	01/08/2019			Index Future	680.0160	680.0160	676.0480	676.0480	(0.584)	0.0000	0.0000	973
2019/06/24	ALBI	07/11/2019			Index Future	693.4760	693.4760	689.4280	689.4280	(0.584)	0.0000	0.0000	0
2019/06/24	ALBI	06/02/2020			Index Future	706.5590	706.5590	702.4340	702.4340	(0.584)	0.0000	0.0000	0
2019/06/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/06/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/24	ES33	01/08/2019			Bond Future	10.8341	79.0891	10.9294	78.5319	0.880	0.0000	0.0000	350
2019/06/24	ES33	07/11/2019			Bond Future	10.9518	76.8607	11.0508	76.2925	0.904	0.0000	0.0000	0
2019/06/24	ES33	06/02/2020			Bond Future	11.0615	78.3110	11.1641	77.7320	0.928	0.0000	0.0000	0
2019/06/24	ES42	01/08/2019			Bond Future	11.2402	80.0177	11.3354	79.3927	0.847	0.0000	0.0000	4,919

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
2019/06/24	ES42	07/11/2019			Bond Future	11.3604	77.3361	11.4594	76.6987	0.872	0.0000	0.0000	0
2019/06/24	ES42	06/02/2020			Bond Future	11.4685	78.7955	11.5710	78.1460	0.894	0.0000	0.0000	0
2019/06/24	GOVI	01/08/2019	638.68	Call	GOVI	343,990.0000	34.3990	302,750.0000	30.2750	(11.989)	0	0	0
2019/06/24	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	GOVI	01/08/2019			GOVI	673.0790	673.0790	668.9550	668.9550	(0.613)	0.0000	0.0000	437
2019/06/24	GOVI	01/08/2019	638.69	Call	GOVI	343,890.0000	34.3890	302,650.0000	30.2650	(11.992)	0	0	0
2019/06/24	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	GOVI	01/08/2019	638.67	Call	GOVI	344,090.0000	34.4090	302,850.0000	30.2850	(11.985)	0	0	0
2019/06/24	GOVI	07/11/2019	672.90	Call	GOVI	135,020.0000	13.5020	92,950.0000	9.2950	(31.158)	0	0	0
2019/06/24	GOVI	07/11/2019			GOVI	686.4020	686.4020	682.1950	682.1950	(0.613)	0.0000	0.0000	0
2019/06/24	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	GOVI	07/11/2019	672.91	Call	GOVI	134,920.0000	13.4920	92,850.0000	9.2850	(31.181)	0	0	0
2019/06/24	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	GOVI	07/11/2019	672.92	Call	GOVI	134,820.0000	13.4820	92,750.0000	9.2750	(31.205)	0	0	0
2019/06/24	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	GOVI	06/02/2020	703.15	Put	GOVI	37,990.0000	3.7990	80,860.0000	8.0860	112.845	0	0	0
2019/06/24	GOVI	06/02/2020			GOVI	699.3510	699.3510	695.0640	695.0640	(0.613)	0.0000	0.0000	0
2019/06/24	GOVI	06/02/2020	703.14	Put	GOVI	37,890.0000	3.7890	80,760.0000	8.0760	113.143	0	0	0
2019/06/24	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	GOVI	06/02/2020	703.13	Put	GOVI	37,790.0000	3.7790	80,660.0000	8.0660	113.443	0	0	0
2019/06/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/24	IGOV	01/08/2019			Index Future	260.0850	260.0850	260.3670	260.3670	0.108	0.0000	0.0000	815
2019/06/24	IGOV	07/11/2019			Index Future	265.3020	265.3020	265.5890	265.5890	0.108	0.0000	0.0000	218
2019/06/24	IGOV	06/02/2020			Index Future	270.3690	270.3690	270.6620	270.6620	0.108	0.0000	0.0000	0
2019/06/24	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/24	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/06/24	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/06/24	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5700	98.5700	0.010	0.0000	0.0000	0
2019/06/24	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9900	101.9900	0.010	0.0000	0.0000	0
2019/06/24	IS02	21/09/2020			Interest Rate Swap	98.8000	98.8000	98.8200	98.8200	0.020	0.0000	0.0000	0
2019/06/24	IS05	17/12/2020			Interest Rate Swap	95.4300	95.4300	95.4600	95.4600	0.031	0.0000	0.0000	0
2019/06/24	IS05	16/03/2021			Interest Rate Swap	94.4300	94.4300	94.4800	94.4800	0.053	0.0000	0.0000	0
2019/06/24	IS05	15/06/2021			Interest Rate Swap	93.4100	93.4100	93.4500	93.4500	0.043	0.0000	0.0000	0
2019/06/24	IS05	21/09/2021			Interest Rate Swap	93.3500	93.3500	93.3900	93.3900	0.043	0.0000	0.0000	0
2019/06/24	IS05	21/12/2021			Interest Rate Swap	95.3400	95.3400	95.3900	95.3900	0.052	0.0000	0.0000	51
2019/06/24	IS05	15/03/2022			Interest Rate Swap	95.2700	95.2700	95.3300	95.3300	0.063	0.0000	0.0000	0
2019/06/24	IS05	21/06/2022			Interest Rate Swap	96.2600	96.2600	96.3300	96.3300	0.073	0.0000	0.0000	0
2019/06/24	IS05	20/09/2022			Interest Rate Swap	100.0100	100.0100	100.0900	100.0900	0.080	0.0000	0.0000	0
2019/06/24	IS05	20/12/2022			Interest Rate Swap	101.0900	101.0900	101.1900	101.1900	0.099	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
2019/06/24	IS05	22/03/2023			Interest Rate Swap	94.2300	94.2300	94.3400	94.3400	0.117	0.0000	0.0000	0
2019/06/24	IS05	20/06/2023			Interest Rate Swap	100.1700	100.1700	100.3000	100.3000	0.130	0.0000	0.0000	0
2019/06/24	IS05	19/09/2023			Interest Rate Swap	95.4800	95.4800	95.6400	95.6400	0.168	0.0000	0.0000	0
2019/06/24	IS10	17/12/2025			Interest Rate Swap	91.2100	91.2100	91.5500	91.5500	0.373	0.0000	0.0000	0
2019/06/24	IS10	16/03/2026			Interest Rate Swap	88.1100	88.1100	88.4300	88.4300	0.363	0.0000	0.0000	0
2019/06/24	IS10	15/06/2026			Interest Rate Swap	86.7700	86.7700	87.0900	87.0900	0.369	0.0000	0.0000	0
2019/06/24	IS10	21/09/2026			Interest Rate Swap	88.9100	88.9100	89.2500	89.2500	0.382	0.0000	0.0000	0
2019/06/24	IS10	21/12/2026			Interest Rate Swap	92.7200	92.7200	93.0900	93.0900	0.399	0.0000	0.0000	0
2019/06/24	IS10	15/03/2027			Interest Rate Swap	91.2000	91.2000	91.6100	91.6100	0.450	0.0000	0.0000	0
2019/06/24	IS10	21/06/2027			Interest Rate Swap	93.2800	93.2800	93.7100	93.7100	0.461	0.0000	0.0000	0
2019/06/24	IS10	20/09/2027			Interest Rate Swap	98.7900	98.7900	99.2300	99.2300	0.445	0.0000	0.0000	0
2019/06/24	IS10	20/12/2027			Interest Rate Swap	99.1200	99.1200	99.5800	99.5800	0.464	0.0000	0.0000	0
2019/06/24	IS10	22/03/2028			Interest Rate Swap	92.4700	92.4700	92.9500	92.9500	0.519	0.0000	0.0000	0
2019/06/24	IS10	20/06/2028			Interest Rate Swap	99.7900	99.7900	100.2700	100.2700	0.481	0.0000	0.0000	0
2019/06/24	IS10	19/09/2028			Interest Rate Swap	93.2000	93.2000	93.7000	93.7000	0.536	0.0000	0.0000	0
2019/06/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/24	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/24	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/24	R023	01/08/2019	8.95	Call	Bond Future	5,094.0300	5.0940	4,980.7600	4.9808	(2.224)	0	0	0
2019/06/24	R023	01/08/2019			Bond Future	7.2669	104.8351	7.3032	104.7219	0.499	0.0000	0.0000	56,435
2019/06/24	R023	01/08/2019	8.93	Call	Bond Future	5,035.3700	5.0354	4,922.1000	4.9221	(2.249)	0	0	0
2019/06/24	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R023	01/08/2019	8.94	Call	Bond Future	5,064.7000	5.0647	4,951.4300	4.9514	(2.236)	0	0	0
2019/06/24	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R023	07/11/2019	7.98	Call	Bond Future	2,299.0200	2.2990	2,197.5900	2.1976	(4.412)	0	0	0
2019/06/24	R023	07/11/2019			Bond Future	7.2541	102.9782	7.2937	102.8626	0.547	0.0000	0.0000	0
2019/06/24	R023	07/11/2019	7.99	Call	Bond Future	2,324.1900	2.3242	2,222.5000	2.2225	(4.375)	0	0	0
2019/06/24	R023	07/11/2019	7.98	Put	Bond Future	209.8300	0.2098	223.9600	0.2240	6.734	0	0	0
2019/06/24	R023	07/11/2019	7.99	Put	Bond Future	206.6000	0.2066	220.4700	0.2205	6.713	0	0	0
2019/06/24	R023	07/11/2019	8.00	Call	Bond Future	2,349.2600	2.3493	2,247.3000	2.2473	(4.340)	0	0	0
2019/06/24	R023	07/11/2019	8.00	Put	Bond Future	203.2700	0.2033	216.8700	0.2169	6.691	0	0	0
2019/06/24	R023	06/02/2020	7.54	Call	Bond Future	1,454.2000	1.4542	1,373.6000	1.3736	(5.543)	0	0	0
2019/06/24	R023	06/02/2020			Bond Future	7.2240	104.9211	7.2674	104.8033	0.601	0.0000	0.0000	0
2019/06/24	R023	06/02/2020	7.52	Call	Bond Future	1,414.7300	1.4147	1,335.0400	1.3350	(5.633)	0	0	0
2019/06/24	R023	06/02/2020	7.52	Put	Bond Future	614.6000	0.6146	652.7300	0.6527	6.204	0	0	0
2019/06/24	R023	06/02/2020	7.54	Put	Bond Future	600.2900	0.6003	637.5100	0.6375	6.200	0	0	0
2019/06/24	R023	06/02/2020	7.53	Call	Bond Future	1,434.4200	1.4344	1,354.2700	1.3543	(5.588)	0	0	0
2019/06/24	R023	06/02/2020	7.53	Put	Bond Future	607.4000	0.6074	645.0700	0.6451	6.202	0	0	0
2019/06/24	R035	01/08/2019	10.23	Call	Bond Future	4,919.3000	4.9193	4,241.2300	4.2412	(13.784)	0	0	0
2019/06/24	R035	01/08/2019	10.22	Put	Bond Future	164.5900	0.1646	217.6000	0.2176	32.207	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
2019/06/24	R035	01/08/2019			Bond Future	9.5851	98.1390	9.6807	97.4098	0.998	0.0000	0.0000	66,257
2019/06/24	R035	01/08/2019	10.24	Call	Bond Future	4,984.6000	4.9846	4,304.6900	4.3047	(13.640)	0	0	0
2019/06/24	R035	01/08/2019	10.24	Put	Bond Future	153.1000	0.1531	202.3600	0.2024	32.175	0	0	0
2019/06/24	R035	01/08/2019	10.23	Put	Bond Future	158.7800	0.1588	209.8800	0.2099	32.183	0	0	0
2019/06/24	R035	01/08/2019	10.22	Call	Bond Future	4,854.0400	4.8540	4,177.8800	4.1779	(13.930)	0	0	0
2019/06/24	R035	07/11/2019	10.21	Put	Bond Future	1,150.7300	1.1507	1,334.2700	1.3343	15.950	0	0	3,500
2019/06/24	R035	07/11/2019	9.88	Call	Bond Future	3,541.7300	3.5417	3,073.9300	3.0739	(13.208)	0	0	0
2019/06/24	R035	07/11/2019	9.89	Call	Bond Future	3,587.6600	3.5877	3,116.6900	3.1167	(13.127)	0	0	0
2019/06/24	R035	07/11/2019	9.87	Put	Bond Future	1,909.2200	1.9092	2,188.3600	2.1884	14.621	0	0	0
2019/06/24	R035	07/11/2019			Bond Future	9.6572	95.5788	9.7563	94.8350	1.026	0.0000	0.0000	0
2019/06/24	R035	07/11/2019	8.92	Put	Bond Future	6,353.2400	6.3532	6,964.1900	6.9642	9.616	0	0	0
2019/06/24	R035	07/11/2019	8.92	Call	Bond Future	537.2800	0.5373	404.4700	0.4045	(24.719)	0	0	3,500
2019/06/24	R035	07/11/2019	9.52	Put	Bond Future	3,125.0400	3.1250	3,525.3000	3.5253	12.808	0	0	0
2019/06/24	R035	07/11/2019	9.52	Call	Bond Future	2,081.0000	2.0810	1,737.5000	1.7375	(16.506)	0	0	3,500
2019/06/24	R035	07/11/2019	9.89	Put	Bond Future	1,853.7400	1.8537	2,126.5300	2.1265	14.716	0	0	0
2019/06/24	R035	07/11/2019	9.87	Call	Bond Future	3,496.0600	3.4961	3,031.4400	3.0314	(13.290)	0	0	0
2019/06/24	R035	07/11/2019	10.21	Call	Bond Future	5,191.6800	5.1917	4,631.4600	4.6315	(10.791)	0	0	0
2019/06/24	R035	07/11/2019	9.88	Put	Bond Future	1,881.3100	1.8813	2,157.2700	2.1573	14.669	0	0	0
2019/06/24	R035	06/02/2020	9.60	Call	Bond Future	3,021.2900	3.0213	2,652.1000	2.6521	(12.220)	0	0	0
2019/06/24	R035	06/02/2020	9.61	Put	Bond Future	3,901.7000	3.9017	4,287.6400	4.2876	9.892	0	0	0
2019/06/24	R035	06/02/2020			Bond Future	9.7227	97.3821	9.8252	96.6243	1.054	0.0000	0.0000	0
2019/06/24	R035	06/02/2020	9.60	Put	Bond Future	3,941.0100	3.9410	4,329.6500	4.3296	9.861	0	0	0
2019/06/24	R035	06/02/2020	9.61	Call	Bond Future	3,057.4000	3.0574	2,685.5100	2.6855	(12.164)	0	0	0
2019/06/24	R035	06/02/2020	9.59	Call	Bond Future	2,985.1000	2.9851	2,618.6200	2.6186	(12.277)	0	0	0
2019/06/24	R035	06/02/2020	9.59	Put	Bond Future	3,980.3300	3.9803	4,371.6800	4.3717	9.832	0	0	0
2019/06/24	R186	01/08/2019	9.54	Call	Bond Future	7,976.9000	7.9769	7,677.9500	7.6779	(3.748)	0	0	0
2019/06/24	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/06/24	R186	01/08/2019	8.55	Put	Bond Future	169.5200	0.1695	194.2900	0.1943	14.612	0	0	0
2019/06/24	R186	01/08/2019	8.38	Call	Bond Future	1,834.3300	1.8343	1,588.2000	1.5882	(13.418)	0	0	0
2019/06/24	R186	01/08/2019			Bond Future	8.1265	114.2747	8.1772	113.9758	0.623	8.1394	8.1394	127,948
2019/06/24	R186	01/08/2019	9.52	Call	Bond Future	7,869.3300	7.8693	7,570.3800	7.5704	(3.799)	0	0	0
2019/06/24	R186	01/08/2019	9.52	Put	Bond Future	0.7200	0.0007	0.6900	0.0007	(4.167)	0	0	0
2019/06/24	R186	01/08/2019	8.30	Put	Bond Future	475.6500	0.4756	547.3100	0.5473	15.066	0	0	0
2019/06/24	R186	01/08/2019	8.30	Call	Bond Future	1,495.7300	1.4957	1,268.4700	1.2685	(15.194)	0	0	6,000
2019/06/24	R186	01/08/2019	9.05	Put	Bond Future	15.4900	0.0155	16.6100	0.0166	7.230	0	0	0
2019/06/24	R186	01/08/2019	9.05	Call	Bond Future	5,311.7800	5.3118	5,013.9800	5.0140	(5.606)	0	0	6,000
2019/06/24	R186	01/08/2019	9.54	Put	Bond Future	0.6100	0.0006	0.5800	0.0006	(4.918)	0	0	0
2019/06/24	R186	01/08/2019	10.08	Call	Bond Future	10,830.1600	10.8302	10,531.2400	10.5312	(2.760)	0	0	0
2019/06/24	R186	01/08/2019	8.55	Call	Bond Future	2,639.0000	2.6390	2,364.8500	2.3649	(10.388)	0	0	0
2019/06/24	R186	01/08/2019	8.38	Put	Bond Future	347.7800	0.3478	400.5700	0.4006	15.179	0	0	0
2019/06/24	R186	01/08/2019	8.70	Put	Bond Future	86.7000	0.0867	98.0800	0.0981	13.126	0	0	3,100
2019/06/24	R186	01/08/2019	9.53	Call	Bond Future	7,923.1300	7.9231	7,624.1800	7.6242	(3.773)	0	0	0
2019/06/24	R186	01/08/2019	9.53	Put	Bond Future	0.6600	0.0007	0.6300	0.0006	(4.545)	0	0	0
2019/06/24	R186	01/08/2019	9.22	Call	Bond Future	6,242.2500	6.2423	5,943.5400	5.9435	(4.785)	0	0	0
2019/06/24	R186	01/08/2019	9.22	Put	Bond Future	6.2100	0.0062	6.4200	0.0064	3.382	0	0	0
2019/06/24	R186	01/08/2019	8.70	Call	Bond Future	3,414.2000	3.4142	3,126.6600	3.1267	(8.422)	0	0	0
2019/06/24	R186	07/11/2019	8.94	Call	Bond Future	4,829.0700	4.8291	4,566.3500	4.5663	(5.440)	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
2019/06/24	R186	07/11/2019	8.23	Call	Bond Future	1,948.1100	1.9481	1,767.8600	1.7679	(9.253)	0	0	5,000
2019/06/24	R186	07/11/2019			Bond Future	8.1617	116.5367	8.2150	116.2318	0.653	0.0000	0.0000	2,660
2019/06/24	R186	07/11/2019	8.94	Put	Bond Future	481.3500	0.4813	523.5200	0.5235	8.761	0	0	0
2019/06/24	R186	07/11/2019	8.73	Call	Bond Future	3,877.5200	3.8775	3,632.3400	3.6323	(6.323)	0	0	0
2019/06/24	R186	07/11/2019	8.73	Put	Bond Future	681.2400	0.6812	740.9500	0.7409	8.765	0	0	5,000
2019/06/24	R186	07/11/2019	8.95	Call	Bond Future	4,875.5200	4.8755	4,612.0900	4.6121	(5.403)	0	0	0
2019/06/24	R186	07/11/2019	8.96	Put	Bond Future	465.5200	0.4655	506.2700	0.5063	8.754	0	0	0
2019/06/24	R186	07/11/2019	8.23	Put	Bond Future	1,557.6200	1.5576	1,682.2600	1.6823	8.002	0	0	0
2019/06/24	R186	07/11/2019	8.95	Put	Bond Future	473.3700	0.4734	514.8300	0.5148	8.758	0	0	0
2019/06/24	R186	07/11/2019	8.96	Call	Bond Future	4,922.0800	4.9221	4,657.9400	4.6579	(5.366)	0	0	0
2019/06/24	R186	06/02/2020	8.57	Call	Bond Future	3,513.0500	3.5131	3,299.3400	3.2993	(6.083)	0	0	0
2019/06/24	R186	06/02/2020			Bond Future	8.1866	113.4289	8.2426	113.1182	0.684	0.0000	0.0000	0
2019/06/24	R186	06/02/2020	8.55	Call	Bond Future	3,436.0700	3.4361	3,224.4000	3.2244	(6.160)	0	0	0
2019/06/24	R186	06/02/2020	8.55	Put	Bond Future	1,439.3500	1.4394	1,538.3600	1.5384	6.879	0	0	0
2019/06/24	R186	06/02/2020	8.57	Put	Bond Future	1,407.7600	1.4078	1,504.7300	1.5047	6.888	0	0	0
2019/06/24	R186	06/02/2020	8.56	Call	Bond Future	3,474.4900	3.4745	3,261.7900	3.2618	(6.122)	0	0	0
2019/06/24	R186	06/02/2020	8.56	Put	Bond Future	1,423.4700	1.4235	1,521.4500	1.5215	6.883	0	0	0
2019/06/24	R197	01/08/2019			Bond Future	302.1810	302.1810	302.2262	302.2262	0.015	0.0000	0.0000	2,507
2019/06/24	R197	07/11/2019			Bond Future	308.2422	308.2422	308.2880	308.2880	0.015	0.0000	0.0000	0
2019/06/24	R197	06/02/2020			Bond Future	306.4676	306.4676	306.5143	306.5143	0.015	0.0000	0.0000	0
2019/06/24	R202	01/08/2019			Bond Future	231.5562	231.5562	232.1181	232.1181	0.243	0.0000	0.0000	9,579
2019/06/24	R202	07/11/2019			Bond Future	236.2010	236.2010	236.7738	236.7738	0.243	0.0000	0.0000	0
2019/06/24	R202	06/02/2020			Bond Future	236.6428	236.6428	237.2267	237.2267	0.247	0.0000	0.0000	0
2019/06/24	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R207	01/08/2019	7.33	Call	Bond Future	584.9200	0.5849	582.3900	0.5824	(0.433)	0	0	0
2019/06/24	R207	01/08/2019			Bond Future	5.9820	100.9449	5.9878	100.9424	0.097	0.0000	0.0000	4,891
2019/06/24	R207	01/08/2019	7.34	Call	Bond Future	589.2400	0.5892	586.7100	0.5867	(0.429)	0	0	0
2019/06/24	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R207	01/08/2019	7.35	Call	Bond Future	593.5500	0.5935	591.0200	0.5910	(0.426)	0	0	0
2019/06/24	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R207	07/11/2019	2.08	Put	Bond Future	305.3900	0.3054	308.0400	0.3080	0.868	0	0	0
2019/06/24	R207	07/11/2019			Bond Future	3.7780	102.9431	3.7928	102.9404	0.391	0.0000	0.0000	0
2019/06/24	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R207	07/11/2019	2.07	Put	Bond Future	307.1900	0.3072	309.8400	0.3098	0.863	0	0	0
2019/06/24	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R207	07/11/2019	2.06	Put	Bond Future	309.0000	0.3090	311.6500	0.3116	0.858	0	0	0
2019/06/24	R208	01/08/2019	8.16	Call	Bond Future	2,781.7000	2.7817	2,779.3100	2.7793	(0.086)	0	0	0
2019/06/24	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R208	01/08/2019			Bond Future	6.3342	102.9916	6.3357	102.9892	0.024	0.0000	0.0000	10,796
2019/06/24	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/24	R208	01/08/2019	8.17	Call	Bond Future	2,796.6500	2.7967	2,794.2600	2.7943	(0.085)	0	0	0
2019/06/24	R208	01/08/2019	8.15	Call	Bond Future	2,766.7500	2.7668	2,764.3600	2.7644	(0.086)	0	0	0
2019/06/24	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
2019/06/24	R208	07/11/2019	6.83	Call	Bond Future	981.7000	0.9817	978.0300	0.9780	(0.374)	0	0	0
2019/06/24	R208	07/11/2019	6.82	Put	Bond Future	35.4500	0.0354	34.3000	0.0343	(3.244)	0	0	0
2019/06/24	R208	07/11/2019			Bond Future	6.1057	101.6259	6.1076	101.6234	0.031	0.0000	0.0000	0
2019/06/24	R208	07/11/2019	6.84	Call	Bond Future	993.9300	0.9939	990.2800	0.9903	(0.367)	0	0	0
2019/06/24	R208	07/11/2019	6.84	Put	Bond Future	34.0500	0.0340	32.9200	0.0329	(3.319)	0	0	0
2019/06/24	R208	07/11/2019	6.83	Put	Bond Future	34.8000	0.0348	33.6500	0.0337	(3.305)	0	0	0
2019/06/24	R208	07/11/2019	6.82	Call	Bond Future	969.3600	0.9694	965.6900	0.9657	(0.379)	0	0	0
2019/06/24	R208	06/02/2020	6.13	Put	Bond Future	101.8000	0.1018	101.1100	0.1011	(0.678)	0	0	0
2019/06/24	R208	06/02/2020	6.12	Call	Bond Future	506.1100	0.5061	502.7900	0.5028	(0.656)	0	0	0
2019/06/24	R208	06/02/2020			Bond Future	5.7511	103.5434	5.7535	103.5408	0.042	0.0000	0.0000	0
2019/06/24	R208	06/02/2020	6.13	Call	Bond Future	514.6400	0.5146	511.3100	0.5113	(0.647)	0	0	0
2019/06/24	R208	06/02/2020	6.12	Put	Bond Future	104.1400	0.1041	103.4600	0.1035	(0.653)	0	0	0
2019/06/24	R208	06/02/2020	6.14	Call	Bond Future	523.2100	0.5232	519.8800	0.5199	(0.636)	0	0	0
2019/06/24	R208	06/02/2020	6.14	Put	Bond Future	99.5100	0.0995	98.8200	0.0988	(0.693)	0	0	0
2019/06/24	R209	01/08/2019	10.17	Call	Bond Future	4,069.7600	4.0698	3,497.7000	3.4977	(14.056)	0	0	0
2019/06/24	R209	01/08/2019	10.15	Put	Bond Future	184.9100	0.1849	240.0500	0.2400	29.820	0	0	0
2019/06/24	R209	01/08/2019	9.30	Call	Bond Future	497.9800	0.4980	311.5000	0.3115	(37.447)	0	0	7,560
2019/06/24	R209	01/08/2019			Bond Future	9.5521	74.9118	9.6477	74.2883	1.001	0.0000	0.0000	89,261
2019/06/24	R209	01/08/2019	10.17	Put	Bond Future	172.6900	0.1727	224.1600	0.2242	29.805	0	0	0
2019/06/24	R209	01/08/2019	10.15	Call	Bond Future	3,960.6900	3.9607	3,392.3000	3.3923	(14.351)	0	0	0
2019/06/24	R209	01/08/2019	10.16	Put	Bond Future	178.7300	0.1787	232.0100	0.2320	29.810	0	0	0
2019/06/24	R209	01/08/2019	9.30	Put	Bond Future	2,180.4900	2.1805	2,617.5400	2.6175	20.044	0	0	0
2019/06/24	R209	01/08/2019	9.80	Put	Bond Future	573.7900	0.5738	735.7100	0.7357	28.219	0	0	0
2019/06/24	R209	01/08/2019	10.16	Call	Bond Future	4,015.1900	4.0152	3,444.9400	3.4449	(14.202)	0	0	0
2019/06/24	R209	01/08/2019	9.80	Call	Bond Future	2,175.1700	2.1752	1,713.5600	1.7136	(21.222)	0	0	7,560
2019/06/24	R209	01/08/2019	10.46	Call	Bond Future	5,680.6800	5.6807	5,074.3800	5.0744	(10.673)	0	0	0
2019/06/24	R209	01/08/2019	10.46	Put	Bond Future	59.6800	0.0597	76.9100	0.0769	28.871	0	0	7,560
2019/06/24	R209	07/11/2019	9.82	Call	Bond Future	2,992.9600	2.9930	2,596.5900	2.5966	(13.243)	0	0	0
2019/06/24	R209	07/11/2019			Bond Future	9.6143	73.2425	9.7130	72.6066	1.026	0.0000	0.0000	0
2019/06/24	R209	07/11/2019	9.80	Call	Bond Future	2,915.6100	2.9156	2,524.7000	2.5247	(13.407)	0	0	0
2019/06/24	R209	07/11/2019	9.80	Put	Bond Future	1,725.5400	1.7255	1,970.5400	1.9705	14.198	0	0	0
2019/06/24	R209	07/11/2019	9.82	Put	Bond Future	1,676.4300	1.6764	1,915.9700	1.9160	14.289	0	0	0
2019/06/24	R209	07/11/2019	9.81	Call	Bond Future	2,954.2600	2.9543	2,560.6200	2.5606	(13.324)	0	0	0
2019/06/24	R209	07/11/2019	9.81	Put	Bond Future	1,700.9200	1.7009	1,943.1900	1.9432	14.243	0	0	0
2019/06/24	R209	06/02/2020	9.52	Put	Bond Future	3,471.1300	3.4711	3,808.1500	3.8081	9.709	0	0	0
2019/06/24	R209	06/02/2020			Bond Future	9.6684	74.6245	9.7700	73.9765	1.051	0.0000	0.0000	0
2019/06/24	R209	06/02/2020	9.51	Call	Bond Future	2,479.0900	2.4791	2,170.4700	2.1705	(12.449)	0	0	0
2019/06/24	R209	06/02/2020	9.51	Put	Bond Future	3,505.5400	3.5055	3,844.9100	3.8449	9.681	0	0	0
2019/06/24	R209	06/02/2020	9.52	Call	Bond Future	2,510.1100	2.5101	2,199.1400	2.1991	(12.389)	0	0	0
2019/06/24	R209	06/02/2020	9.50	Call	Bond Future	2,448.2600	2.4483	2,142.0000	2.1420	(12.509)	0	0	0
2019/06/24	R209	06/02/2020	9.50	Put	Bond Future	3,540.2300	3.5402	3,881.9600	3.8820	9.653	0	0	0
2019/06/24	R210	01/08/2019			Bond Future	189.9967	189.9967	190.0269	190.0269	0.016	0.0000	0.0000	2,142
2019/06/24	R210	07/11/2019			Bond Future	191.2009	191.2009	191.2317	191.2317	0.016	0.0000	0.0000	0
2019/06/24	R210	06/02/2020			Bond Future	194.8534	194.8534	194.8845	194.8845	0.016	0.0000	0.0000	0
2019/06/24	R212	01/08/2019			Bond Future	159.7039	159.7039	159.8468	159.8468	0.089	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
2019/06/24	R212	07/11/2019			Bond Future	162.9073	162.9073	163.0530	163.0530	0.089	0.0000	0.0000	0
2019/06/24	R212	06/02/2020			Bond Future	163.7730	163.7730	163.9213	163.9213	0.091	0.0000	0.0000	0
2019/06/24	R213	01/08/2019	9.99	Put	Bond Future	36.3000	0.0363	44.9900	0.0450	23.939	0	0	0
2019/06/24	R213	01/08/2019	9.98	Call	Bond Future	5,511.8400	5.5118	5,010.5100	5.0105	(9.096)	0	0	0
2019/06/24	R213	01/08/2019			Bond Future	9.0802	88.3072	9.1608	87.7968	0.888	0.0000	0.0000	17,378
2019/06/24	R213	01/08/2019	9.99	Call	Bond Future	5,568.4400	5.5684	5,066.7000	5.0667	(9.010)	0	0	0
2019/06/24	R213	01/08/2019	9.98	Put	Bond Future	37.8500	0.0379	46.9500	0.0470	24.042	0	0	0
2019/06/24	R213	01/08/2019	10.00	Call	Bond Future	5,625.0500	5.6250	5,122.9100	5.1229	(8.927)	0	0	0
2019/06/24	R213	01/08/2019	10.00	Put	Bond Future	34.8200	0.0348	43.1100	0.0431	23.808	0	0	0
2019/06/24	R213	07/11/2019	9.59	Put	Bond Future	1,070.2700	1.0703	1,211.3600	1.2114	13.183	0	0	0
2019/06/24	R213	07/11/2019	9.58	Call	Bond Future	3,773.0600	3.7731	3,395.4100	3.3954	(10.009)	0	0	0
2019/06/24	R213	07/11/2019			Bond Future	9.1408	86.5036	9.2245	85.9830	0.915	0.0000	0.0000	3,080
2019/06/24	R213	07/11/2019	9.59	Call	Bond Future	3,816.8900	3.8169	3,437.3700	3.4374	(9.943)	0	0	0
2019/06/24	R213	07/11/2019	9.58	Put	Bond Future	1,086.3000	1.0863	1,229.2600	1.2293	13.160	0	0	0
2019/06/24	R213	07/11/2019	9.60	Call	Bond Future	3,860.8800	3.8609	3,479.5100	3.4795	(9.878)	0	0	0
2019/06/24	R213	07/11/2019	9.60	Put	Bond Future	1,054.4700	1.0545	1,193.7100	1.1937	13.205	0	0	0
2019/06/24	R213	06/02/2020	9.27	Call	Bond Future	2,995.1300	2.9951	2,697.6300	2.6976	(9.933)	0	0	0
2019/06/24	R213	06/02/2020	9.26	Put	Bond Future	2,562.0800	2.5621	2,796.9800	2.7970	9.168	0	0	0
2019/06/24	R213	06/02/2020			Bond Future	9.1950	88.1358	9.2816	87.6053	0.942	0.0000	0.0000	0
2019/06/24	R213	06/02/2020	9.28	Call	Bond Future	3,029.7200	3.0297	2,730.3400	2.7303	(9.881)	0	0	0
2019/06/24	R213	06/02/2020	9.28	Put	Bond Future	2,509.0300	2.5090	2,740.1500	2.7401	9.212	0	0	0
2019/06/24	R213	06/02/2020	9.27	Put	Bond Future	2,535.4400	2.5354	2,768.4400	2.7684	9.190	0	0	0
2019/06/24	R213	06/02/2020	9.26	Call	Bond Future	2,960.7100	2.9607	2,665.1100	2.6651	(9.984)	0	0	0
2019/06/24	R214	01/08/2019	10.34	Put	Bond Future	303.2800	0.3033	392.2200	0.3922	29.326	0	0	0
2019/06/24	R214	01/08/2019			Bond Future	9.8789	72.8701	9.9744	72.2340	0.967	0.0000	0.0000	10,625
2019/06/24	R214	01/08/2019	10.33	Call	Bond Future	3,237.5100	3.2375	2,693.2000	2.6932	(16.813)	0	0	0
2019/06/24	R214	01/08/2019	10.33	Put	Bond Future	313.1100	0.3131	404.8500	0.4048	29.300	0	0	0
2019/06/24	R214	01/08/2019	10.34	Call	Bond Future	3,290.2800	3.2903	2,743.1700	2.7432	(16.628)	0	0	0
2019/06/24	R214	01/08/2019	10.32	Call	Bond Future	3,185.0100	3.1850	2,643.5700	2.6436	(17.000)	0	0	0
2019/06/24	R214	01/08/2019	10.32	Put	Bond Future	323.3000	0.3233	417.9100	0.4179	29.264	0	0	0
2019/06/24	R214	07/11/2019	10.02	Put	Bond Future	2,165.5400	2.1655	2,446.6200	2.4466	12.980	0	0	0
2019/06/24	R214	07/11/2019			Bond Future	9.9481	71.0146	10.0467	70.3659	0.991	0.0000	0.0000	0
2019/06/24	R214	07/11/2019	10.01	Call	Bond Future	2,603.5200	2.6035	2,238.7800	2.2388	(14.009)	0	0	0
2019/06/24	R214	07/11/2019	10.01	Put	Bond Future	2,194.9300	2.1949	2,478.8700	2.4789	12.936	0	0	0
2019/06/24	R214	07/11/2019	10.02	Call	Bond Future	2,639.7500	2.6398	2,272.1500	2.2722	(13.926)	0	0	0
2019/06/24	R214	07/11/2019	10.00	Call	Bond Future	2,567.5200	2.5675	2,205.6600	2.2057	(14.094)	0	0	0
2019/06/24	R214	07/11/2019	10.00	Put	Bond Future	2,224.6400	2.2246	2,511.4600	2.5115	12.893	0	0	0
2019/06/24	R214	06/02/2020	9.73	Call	Bond Future	2,303.3400	2.3033	2,012.5100	2.0125	(12.626)	0	0	0
2019/06/24	R214	06/02/2020			Bond Future	10.0110	72.3546	10.1126	71.6936	1.015	0.0000	0.0000	0
2019/06/24	R214	06/02/2020	9.71	Call	Bond Future	2,244.5100	2.2445	1,958.3900	1.9584	(12.748)	0	0	0
2019/06/24	R214	06/02/2020	9.71	Put	Bond Future	4,263.1400	4.2631	4,638.0100	4.6380	8.793	0	0	0
2019/06/24	R214	06/02/2020	9.73	Put	Bond Future	4,184.9900	4.1850	4,555.1500	4.5551	8.845	0	0	0
2019/06/24	R214	06/02/2020	9.72	Call	Bond Future	2,273.9400	2.2739	1,985.4600	1.9855	(12.686)	0	0	0
2019/06/24	R214	06/02/2020	9.72	Put	Bond Future	4,224.0300	4.2240	4,596.5400	4.5965	8.819	0	0	0
2019/06/24	R248	01/08/2019	10.35	Call	Bond Future	4,170.8900	4.1709	3,435.2200	3.4352	(17.638)	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
2019/06/24	R248	01/08/2019	10.34	Put	Bond Future	375.4600	0.3755	499.8000	0.4998	33.117	0	0	0
2019/06/24	R248	01/08/2019			Bond Future	9.8889	92.9815	9.9896	92.1253	1.018	0.0000	0.0000	102,804
2019/06/24	R248	01/08/2019	10.36	Call	Bond Future	4,238.5200	4.2385	3,499.1000	3.4991	(17.445)	0	0	0
2019/06/24	R248	01/08/2019	10.36	Put	Bond Future	351.5300	0.3515	468.2800	0.4683	33.212	0	0	0
2019/06/24	R248	01/08/2019	10.35	Put	Bond Future	363.3100	0.3633	483.8100	0.4838	33.167	0	0	0
2019/06/24	R248	01/08/2019	10.34	Call	Bond Future	4,103.5100	4.1035	3,371.6800	3.3717	(17.834)	0	0	0
2019/06/24	R248	07/11/2019	10.02	Call	Bond Future	3,231.0500	3.2311	2,744.2100	2.7442	(15.068)	0	0	0
2019/06/24	R248	07/11/2019	10.01	Put	Bond Future	2,747.4600	2.7475	3,137.7800	3.1378	14.207	0	0	0
2019/06/24	R248	07/11/2019			Bond Future	9.9581	90.3826	10.0621	89.5095	1.044	0.0000	0.0000	2,048
2019/06/24	R248	07/11/2019	10.03	Call	Bond Future	3,277.1900	3.2772	2,786.3700	2.7864	(14.977)	0	0	0
2019/06/24	R248	07/11/2019	10.03	Put	Bond Future	2,671.7400	2.6717	3,054.1000	3.0541	14.311	0	0	0
2019/06/24	R248	07/11/2019	10.02	Put	Bond Future	2,709.3700	2.7094	3,095.7100	3.0957	14.259	0	0	0
2019/06/24	R248	07/11/2019	10.01	Call	Bond Future	3,185.2200	3.1852	2,702.3600	2.7024	(15.159)	0	0	0
2019/06/24	R248	06/02/2020	9.71	Put	Bond Future	5,408.2300	5.4082	5,921.9600	5.9220	9.499	0	0	0
2019/06/24	R248	06/02/2020			Bond Future	10.0211	92.0880	10.1283	91.1982	1.070	0.0000	0.0000	0
2019/06/24	R248	06/02/2020	9.71	Call	Bond Future	2,735.6500	2.7356	2,359.6600	2.3597	(13.744)	0	0	0
2019/06/24	R248	06/02/2020	9.70	Put	Bond Future	5,459.7300	5.4597	5,976.7200	5.9767	9.469	0	0	0
2019/06/24	R248	06/02/2020	9.72	Call	Bond Future	2,772.6500	2.7726	2,393.4100	2.3934	(13.678)	0	0	0
2019/06/24	R248	06/02/2020	9.72	Put	Bond Future	5,357.1300	5.3571	5,867.6100	5.8676	9.529	0	0	0
2019/06/24	R248	06/02/2020	9.70	Call	Bond Future	2,698.9100	2.6989	2,326.1800	2.3262	(13.810)	0	0	0

Total

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