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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/06/2019 TO 25/06/2019

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
2019/06/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	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
2019/06/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	2025	01/08/2019			Bond Future	135.9834	135.9834	136.1432	136.1432	0.118	0.0000	0.0000	1,622
2019/06/25	2025	07/11/2019			Bond Future	138.7109	138.7109	138.8703	138.8703	0.115	0.0000	0.0000	0
2019/06/25	2025	06/02/2020			Bond Future	139.8863	139.8863	140.0725	140.0725	0.133	0.0000	0.0000	0
2019/06/25	2029	01/08/2019			Bond Future	102.6028	102.6028	102.7951	102.7951	0.187	0.0000	0.0000	4,132
2019/06/25	2029	07/11/2019			Bond Future	103.5664	103.5664	103.7599	103.7599	0.187	0.0000	0.0000	0
2019/06/25	2029	06/02/2020			Bond Future	105.5447	105.5447	105.7597	105.7597	0.204	0.0000	0.0000	0
2019/06/25	2030	01/08/2019	9.91	Put	Bond Future	22.1900	0.0222	19.6900	0.0197	(11.266)	0	0	0
2019/06/25	2030	01/08/2019	8.67	Put	Bond Future	2,119.9100	2.1199	2,083.8700	2.0839	(1.700)	0	0	0
2019/06/25	2030	01/08/2019	9.15	Put	Bond Future	516.9400	0.5169	494.5800	0.4946	(4.325)	0	0	0
2019/06/25	2030	01/08/2019	9.68	Call	Bond Future	4,655.4000	4.6554	4,683.8200	4.6838	0.610	0	0	0
2019/06/25	2030	01/08/2019			Bond Future	8.9416	93.8060	8.9363	93.8401	(0.059)	0.0000	0.0000	74,941
2019/06/25	2030	01/08/2019	8.35	Put	Bond Future	3,962.8100	3.9628	3,927.1200	3.9271	(0.901)	0	0	0
2019/06/25	2030	01/08/2019	8.35	Call	Bond Future	54.5700	0.0546	52.9600	0.0530	(2.950)	0	0	2,025
2019/06/25	2030	01/08/2019	9.22	Put	Bond Future	400.6700	0.4007	381.2000	0.3812	(4.859)	0	0	0
2019/06/25	2030	01/08/2019	9.22	Call	Bond Future	2,168.0000	2.1680	2,182.6100	2.1826	0.674	0	0	5,400
2019/06/25	2030	01/08/2019	9.69	Call	Bond Future	4,712.8000	4.7128	4,741.4000	4.7414	0.607	0	0	0
2019/06/25	2030	01/08/2019	9.69	Put	Bond Future	61.0300	0.0610	55.5500	0.0555	(8.979)	0	0	5,400
2019/06/25	2030	01/08/2019	9.91	Call	Bond Future	5,982.6100	5.9826	6,014.1900	6.0142	0.528	0	0	0
2019/06/25	2030	01/08/2019	9.92	Call	Bond Future	6,040.4300	6.0404	6,072.1100	6.0721	0.524	0	0	0
2019/06/25	2030	01/08/2019	9.90	Put	Bond Future	23.2700	0.0233	20.6800	0.0207	(11.130)	0	0	0
2019/06/25	2030	01/08/2019	8.67	Call	Bond Future	351.7900	0.3518	349.8300	0.3498	(0.557)	0	0	5,400
2019/06/25	2030	01/08/2019	9.15	Call	Bond Future	1,844.0700	1.8441	1,855.7900	1.8558	0.636	0	0	2,025
2019/06/25	2030	01/08/2019	9.68	Put	Bond Future	63.7300	0.0637	58.0700	0.0581	(8.881)	0	0	4,800
2019/06/25	2030	01/08/2019	9.92	Put	Bond Future	21.1400	0.0211	18.7400	0.0187	(11.353)	0	0	0
2019/06/25	2030	01/08/2019	9.90	Call	Bond Future	5,924.7600	5.9248	5,956.2500	5.9563	0.531	0	0	0
2019/06/25	2030	01/08/2019	8.77	Put	Bond Future	1,661.6700	1.6617	1,626.8900	1.6269	(2.093)	0	0	0
2019/06/25	2030	01/08/2019	8.77	Call	Bond Future	549.6000	0.5496	548.9000	0.5489	(0.127)	0	0	0
2019/06/25	2030	01/08/2019	9.24	Call	Bond Future	2,264.2400	2.2642	2,279.6600	2.2797	0.681	0	0	0
2019/06/25	2030	01/08/2019	9.24	Put	Bond Future	371.6500	0.3716	352.9900	0.3530	(5.021)	0	0	0
2019/06/25	2030	01/08/2019	9.27	Put	Bond Future	332.4500	0.3324	314.9700	0.3150	(5.258)	0	0	0
2019/06/25	2030	01/08/2019	9.27	Call	Bond Future	2,412.5100	2.4125	2,429.1100	2.4291	0.688	0	0	0
2019/06/25	2030	01/08/2019	9.08	Call	Bond Future	1,543.0000	1.5430	1,551.8600	1.5519	0.574	0	0	0
2019/06/25	2030	01/08/2019	9.08	Put	Bond Future	658.8900	0.6589	633.6700	0.6337	(3.828)	0	0	6,570
2019/06/25	2030	07/11/2019	9.76	Put	Bond Future	658.7900	0.6588	646.5000	0.6465	(1.866)	0	0	5,500
2019/06/25	2030	07/11/2019	9.49	Put	Bond Future	988.5600	0.9886	972.7100	0.9727	(1.603)	0	0	0
2019/06/25	2030	07/11/2019			Bond Future	8.9976	95.6628	8.9925	95.6951	(0.057)	0.0000	0.0000	200
2019/06/25	2030	07/11/2019	9.48	Call	Bond Future	3,980.7000	3.9807	3,997.0600	3.9971	0.411	0	0	0
2019/06/25	2030	07/11/2019	9.48	Put	Bond Future	1,003.9700	1.0040	987.9800	0.9880	(1.593)	0	0	0
2019/06/25	2030	07/11/2019	8.60	Put	Bond Future	3,530.1200	3.5301	3,501.5000	3.5015	(0.811)	0	0	0
2019/06/25	2030	07/11/2019	8.60	Call	Bond Future	978.1700	0.9782	981.9000	0.9819	0.381	0	0	5,500
2019/06/25	2030	07/11/2019	9.10	Put	Bond Future	1,783.3400	1.7833	1,761.5000	1.7615	(1.225)	0	0	0
2019/06/25	2030	07/11/2019	9.10	Call	Bond Future	2,425.7400	2.4257	2,436.2500	2.4363	0.433	0	0	5,500

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2019/06/25	2030	07/11/2019	9.76	Call	Bond Future	5,305.9200	5.3059	5,325.9800	5.3260	0.378	0	0	0
2019/06/25	2030	07/11/2019	9.49	Call	Bond Future	4,025.6700	4.0257	4,042.1700	4.0422	0.410	0	0	0
2019/06/25	2030	07/11/2019	8.57	Put	Bond Future	3,662.5800	3.6626	3,633.6400	3.6336	(0.790)	0	0	0
2019/06/25	2030	07/11/2019	9.47	Call	Bond Future	3,935.7100	3.9357	3,951.9200	3.9519	0.412	0	0	0
2019/06/25	2030	07/11/2019	9.47	Put	Bond Future	1,019.4000	1.0194	1,003.2600	1.0033	(1.583)	0	0	0
2019/06/25	2030	07/11/2019	9.70	Call	Bond Future	5,013.6700	5.0137	5,032.9800	5.0330	0.385	0	0	0
2019/06/25	2030	07/11/2019	9.70	Put	Bond Future	721.0100	0.7210	707.9700	0.7080	(1.809)	0	0	0
2019/06/25	2030	07/11/2019	8.57	Call	Bond Future	914.4000	0.9144	917.8100	0.9178	0.373	0	0	0
2019/06/25	2030	07/11/2019	9.12	Put	Bond Future	1,731.0700	1.7311	1,709.5500	1.7096	(1.243)	0	0	0
2019/06/25	2030	07/11/2019	9.12	Call	Bond Future	2,498.3000	2.4983	2,509.1300	2.5091	0.433	0	0	0
2019/06/25	2030	06/02/2020	9.14	Call	Bond Future	2,970.0500	2.9700	2,991.3500	2.9913	0.717	0	0	0
2019/06/25	2030	06/02/2020	9.15	Put	Bond Future	2,366.1800	2.3662	2,338.2800	2.3383	(1.179)	0	0	0
2019/06/25	2030	06/02/2020			Bond Future	9.0462	93.4585	9.0383	93.5079	(0.088)	0.0000	0.0000	0
2019/06/25	2030	06/02/2020	9.14	Put	Bond Future	2,392.3000	2.3923	2,364.2200	2.3642	(1.174)	0	0	0
2019/06/25	2030	06/02/2020	9.15	Call	Bond Future	3,005.2700	3.0053	3,026.7500	3.0268	0.715	0	0	0
2019/06/25	2030	06/02/2020	9.16	Call	Bond Future	3,040.3800	3.0404	3,062.0400	3.0620	0.712	0	0	0
2019/06/25	2030	06/02/2020	9.16	Put	Bond Future	2,340.0100	2.3400	2,312.2900	2.3123	(1.185)	0	0	0
2019/06/25	2032	01/08/2019	10.10	Call	Bond Future	5,090.7400	5.0907	5,120.3600	5.1204	0.582	0	0	0
2019/06/25	2032	01/08/2019	10.11	Put	Bond Future	88.6300	0.0886	81.2600	0.0813	(8.315)	0	0	0
2019/06/25	2032	01/08/2019			Bond Future	9.3488	94.8119	9.3434	94.8491	(0.058)	0.0000	0.0000	44,151
2019/06/25	2032	01/08/2019	10.10	Put	Bond Future	92.3000	0.0923	84.7000	0.0847	(8.234)	0	0	0
2019/06/25	2032	01/08/2019	10.11	Call	Bond Future	5,151.0200	5.1510	5,180.8700	5.1809	0.579	0	0	0
2019/06/25	2032	01/08/2019	10.09	Call	Bond Future	5,030.5300	5.0305	5,059.9300	5.0599	0.584	0	0	0
2019/06/25	2032	01/08/2019	10.09	Put	Bond Future	96.1100	0.0961	88.2900	0.0883	(8.137)	0	0	0
2019/06/25	2032	07/11/2019	9.71	Call	Bond Future	3,437.0300	3.4370	3,451.9000	3.4519	0.433	0	0	0
2019/06/25	2032	07/11/2019	9.70	Put	Bond Future	1,495.6600	1.4957	1,474.8000	1.4748	(1.395)	0	0	0
2019/06/25	2032	07/11/2019			Bond Future	9.4166	92.5277	9.4114	92.5633	(0.056)	0.0000	0.0000	0
2019/06/25	2032	07/11/2019	9.72	Call	Bond Future	3,480.3600	3.4804	3,495.4000	3.4954	0.432	0	0	0
2019/06/25	2032	07/11/2019	9.72	Put	Bond Future	1,450.1600	1.4502	1,429.6400	1.4296	(1.415)	0	0	0
2019/06/25	2032	07/11/2019	9.71	Put	Bond Future	1,472.7600	1.4728	1,452.0700	1.4521	(1.405)	0	0	0
2019/06/25	2032	07/11/2019	9.70	Call	Bond Future	3,393.9400	3.3939	3,408.6400	3.4086	0.433	0	0	0
2019/06/25	2032	06/02/2020	9.40	Put	Bond Future	3,314.5200	3.3145	3,281.1300	3.2811	(1.007)	0	0	0
2019/06/25	2032	06/02/2020			Bond Future	9.4756	94.2736	9.4678	94.3260	(0.083)	0.0000	0.0000	0
2019/06/25	2032	06/02/2020	9.39	Call	Bond Future	2,773.5100	2.7735	2,792.3400	2.7923	0.679	0	0	0
2019/06/25	2032	06/02/2020	9.39	Put	Bond Future	3,348.5600	3.3486	3,314.9900	3.3150	(1.003)	0	0	0
2019/06/25	2032	06/02/2020	9.40	Call	Bond Future	2,806.9100	2.8069	2,825.9200	2.8259	0.677	0	0	0
2019/06/25	2032	06/02/2020	9.38	Call	Bond Future	2,740.3100	2.7403	2,758.9600	2.7590	0.681	0	0	0
2019/06/25	2032	06/02/2020	9.38	Put	Bond Future	3,382.8700	3.3829	3,349.1200	3.3491	(0.998)	0	0	0
2019/06/25	2033	01/08/2019			Bond Future	103.1447	103.1447	103.3992	103.3992	0.247	0.0000	0.0000	6,090
2019/06/25	2033	07/11/2019			Bond Future	104.0443	104.0443	104.3011	104.3011	0.247	0.0000	0.0000	0
2019/06/25	2033	06/02/2020			Bond Future	106.0316	106.0316	106.3113	106.3113	0.264	0.0000	0.0000	0
2019/06/25	2037	01/08/2019	10.31	Call	Bond Future	4,071.9000	4.0719	4,030.9600	4.0310	(1.005)	0	0	0
2019/06/25	2037	01/08/2019			Bond Future	9.7924	89.4184	9.7970	89.3832	0.047	0.0000	0.0000	50,297
2019/06/25	2037	01/08/2019	10.29	Call	Bond Future	3,947.9400	3.9479	3,906.9000	3.9069	(1.040)	0	0	0
2019/06/25	2037	01/08/2019	10.29	Put	Bond Future	279.1400	0.2791	273.2500	0.2732	(2.110)	0	0	0

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2019/06/25	2037	01/08/2019	10.31	Put	Bond Future	260.5000	0.2605	254.7100	0.2547	(2.223)	0	0	0
2019/06/25	2037	01/08/2019	10.30	Call	Bond Future	4,009.8100	4.0098	3,968.8200	3.9688	(1.022)	0	0	0
2019/06/25	2037	01/08/2019	10.30	Put	Bond Future	269.6700	0.2697	263.8300	0.2638	(2.166)	0	0	0
2019/06/25	2037	07/11/2019	9.97	Call	Bond Future	3,071.7800	3.0718	3,040.6900	3.0407	(1.012)	0	0	0
2019/06/25	2037	07/11/2019			Bond Future	9.8634	91.1883	9.8685	91.1502	0.052	0.0000	0.0000	0
2019/06/25	2037	07/11/2019	9.95	Call	Bond Future	2,988.1300	2.9881	2,957.3600	2.9574	(1.030)	0	0	0
2019/06/25	2037	07/11/2019	9.95	Put	Bond Future	2,341.8600	2.3419	2,349.2100	2.3492	0.314	0	0	0
2019/06/25	2037	07/11/2019	9.97	Put	Bond Future	2,277.2200	2.2772	2,284.2500	2.2843	0.309	0	0	0
2019/06/25	2037	07/11/2019	9.96	Call	Bond Future	3,029.8200	3.0298	2,998.8800	2.9989	(1.021)	0	0	0
2019/06/25	2037	07/11/2019	9.96	Put	Bond Future	2,309.3600	2.3094	2,316.5400	2.3165	0.311	0	0	0
2019/06/25	2037	06/02/2020	9.67	Call	Bond Future	2,624.8400	2.6248	2,607.2900	2.6073	(0.669)	0	0	0
2019/06/25	2037	06/02/2020	9.66	Put	Bond Future	4,608.0600	4.6081	4,613.8000	4.6138	0.125	0	0	0
2019/06/25	2037	06/02/2020			Bond Future	9.9275	88.6491	9.9307	88.6259	0.032	0.0000	0.0000	0
2019/06/25	2037	06/02/2020	9.68	Call	Bond Future	2,658.1100	2.6581	2,640.4700	2.6405	(0.664)	0	0	0
2019/06/25	2037	06/02/2020	9.68	Put	Bond Future	4,521.0300	4.5210	4,526.5800	4.5266	0.123	0	0	0
2019/06/25	2037	06/02/2020	9.67	Put	Bond Future	4,564.2500	4.5643	4,569.8900	4.5699	0.124	0	0	0
2019/06/25	2037	06/02/2020	9.66	Call	Bond Future	2,592.0600	2.5921	2,574.6100	2.5746	(0.673)	0	0	0
2019/06/25	2038	01/08/2019			Bond Future	121.1672	121.1672	121.3623	121.3623	0.161	0.0000	0.0000	11,362
2019/06/25	2038	07/11/2019			Bond Future	123.5976	123.5976	123.7934	123.7934	0.158	0.0000	0.0000	0
2019/06/25	2038	06/02/2020			Bond Future	124.2999	124.2999	124.5207	124.5207	0.178	0.0000	0.0000	0
2019/06/25	2040	01/08/2019	10.37	Put	Bond Future	403.3100	0.4033	373.9200	0.3739	(7.287)	0	0	0
2019/06/25	2040	01/08/2019	10.36	Call	Bond Future	3,495.1700	3.4952	3,551.1700	3.5512	1.602	0	0	0
2019/06/25	2040	01/08/2019			Bond Future	9.9685	91.7522	9.9579	91.8382	(0.107)	0.0000	0.0000	35,115
2019/06/25	2040	01/08/2019	10.37	Call	Bond Future	3,557.9700	3.5580	3,614.6300	3.6146	1.592	0	0	0
2019/06/25	2040	01/08/2019	10.36	Put	Bond Future	416.9600	0.4170	386.9100	0.3869	(7.207)	0	0	0
2019/06/25	2040	01/08/2019	10.38	Call	Bond Future	3,620.9900	3.6210	3,678.3000	3.6783	1.583	0	0	0
2019/06/25	2040	01/08/2019	10.38	Put	Bond Future	390.0000	0.3900	361.2600	0.3613	(7.369)	0	0	0
2019/06/25	2040	07/11/2019	9.80	Put	Bond Future	3,855.7800	3.8558	3,795.2100	3.7952	(1.571)	0	0	0
2019/06/25	2040	07/11/2019	9.30	Put	Bond Future	6,845.1100	6.8451	6,769.1500	6.7691	(1.110)	0	0	0
2019/06/25	2040	07/11/2019	10.04	Put	Bond Future	2,811.9200	2.8119	2,760.3500	2.7604	(1.834)	0	0	0
2019/06/25	2040	07/11/2019	10.03	Call	Bond Future	2,751.7100	2.7517	2,785.0400	2.7850	1.211	0	0	0
2019/06/25	2040	07/11/2019			Bond Future	10.0424	93.5684	10.0317	93.6537	(0.106)	0.0000	0.0000	0
2019/06/25	2040	07/11/2019	9.80	Call	Bond Future	1,890.6800	1.8907	1,915.3900	1.9154	1.307	0	0	1,260
2019/06/25	2040	07/11/2019	9.30	Call	Bond Future	607.6000	0.6076	616.9200	0.6169	1.534	0	0	1,260
2019/06/25	2040	07/11/2019	10.04	Call	Bond Future	2,793.1100	2.7931	2,826.8200	2.8268	1.207	0	0	0
2019/06/25	2040	07/11/2019	10.03	Put	Bond Future	2,850.3200	2.8503	2,798.3700	2.7984	(1.823)	0	0	0
2019/06/25	2040	07/11/2019	10.05	Call	Bond Future	2,834.8100	2.8348	2,868.9000	2.8689	1.203	0	0	0
2019/06/25	2040	07/11/2019	10.05	Put	Bond Future	2,773.9400	2.7739	2,722.7500	2.7227	(1.845)	0	0	0
2019/06/25	2040	06/02/2020	9.76	Call	Bond Future	2,484.3800	2.4844	2,518.0400	2.5180	1.355	0	0	0
2019/06/25	2040	06/02/2020			Bond Future	10.1093	90.8235	10.0963	90.9265	(0.129)	0.0000	0.0000	0
2019/06/25	2040	06/02/2020	9.74	Call	Bond Future	2,418.0900	2.4181	2,451.0700	2.4511	1.364	0	0	0
2019/06/25	2040	06/02/2020	9.74	Put	Bond Future	5,400.3100	5.4003	5,330.2700	5.3303	(1.297)	0	0	0
2019/06/25	2040	06/02/2020	9.76	Put	Bond Future	5,301.1600	5.3012	5,231.8000	5.2318	(1.308)	0	0	0
2019/06/25	2040	06/02/2020	9.75	Call	Bond Future	2,451.2500	2.4513	2,484.5700	2.4846	1.359	0	0	0
2019/06/25	2040	06/02/2020	9.75	Put	Bond Future	5,350.6900	5.3507	5,280.9900	5.2810	(1.303)	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
2019/06/25	2044	01/08/2019	10.40	Put	Bond Future	467.7200	0.4677	443.7200	0.4437	(5.131)	0	0	0
2019/06/25	2044	01/08/2019	9.86	Put	Bond Future	2,217.4900	2.2175	2,170.8100	2.1708	(2.105)	0	0	0
2019/06/25	2044	01/08/2019	10.53	Call	Bond Future	4,258.2300	4.2582	4,285.3200	4.2853	0.636	0	0	0
2019/06/25	2044	01/08/2019	9.39	Call	Bond Future	70.5100	0.0705	68.3100	0.0683	(3.120)	0	0	228
2019/06/25	2044	01/08/2019			Bond Future	10.0277	88.5590	10.0221	88.6044	(0.055)	0.0000	0.0000	40,690
2019/06/25	2044	01/08/2019	10.39	Call	Bond Future	3,365.3300	3.3653	3,386.3800	3.3864	0.625	0	0	0
2019/06/25	2044	01/08/2019	10.39	Put	Bond Future	483.0300	0.4830	458.5800	0.4586	(5.062)	0	0	0
2019/06/25	2044	01/08/2019	10.40	Call	Bond Future	3,427.3000	3.4273	3,448.8000	3.4488	0.627	0	0	0
2019/06/25	2044	01/08/2019	9.86	Call	Bond Future	827.9700	0.8280	826.7900	0.8268	(0.143)	0	0	100
2019/06/25	2044	01/08/2019	10.53	Put	Bond Future	304.6100	0.3046	286.2000	0.2862	(6.044)	0	0	100
2019/06/25	2044	01/08/2019	9.39	Put	Bond Future	5,556.0900	5.5561	5,508.3900	5.5084	(0.859)	0	0	0
2019/06/25	2044	01/08/2019	9.74	Put	Bond Future	2,918.0300	2.9180	2,869.4000	2.8694	(1.667)	0	0	0
2019/06/25	2044	01/08/2019	10.38	Call	Bond Future	3,303.6700	3.3037	3,324.2600	3.3243	0.623	0	0	0
2019/06/25	2044	01/08/2019	10.38	Put	Bond Future	498.7800	0.4988	473.8700	0.4739	(4.994)	0	0	0
2019/06/25	2044	01/08/2019	9.36	Put	Bond Future	5,814.9600	5.8150	5,767.4800	5.7675	(0.817)	0	0	0
2019/06/25	2044	01/08/2019	9.36	Call	Bond Future	57.4400	0.0574	55.4600	0.0555	(3.447)	0	0	100
2019/06/25	2044	01/08/2019	9.74	Call	Bond Future	511.3800	0.5114	508.2500	0.5083	(0.612)	0	0	228
2019/06/25	2044	01/08/2019	10.27	Call	Bond Future	2,650.1100	2.6501	2,665.4800	2.6655	0.580	0	0	0
2019/06/25	2044	01/08/2019	10.27	Put	Bond Future	704.5800	0.7046	674.4500	0.6744	(4.276)	0	0	228
2019/06/25	2044	07/11/2019	10.52	Call	Bond Future	4,898.6200	4.8986	4,919.0100	4.9190	0.416	0	0	0
2019/06/25	2044	07/11/2019	9.74	Put	Bond Future	4,552.3400	4.5523	4,514.2400	4.5142	(0.837)	0	0	0
2019/06/25	2044	07/11/2019	10.07	Put	Bond Future	2,984.9600	2.9850	2,952.5300	2.9525	(1.086)	0	0	0
2019/06/25	2044	07/11/2019			Bond Future	10.0997	90.3119	10.0942	90.3560	(0.054)	0.0000	0.0000	0
2019/06/25	2044	07/11/2019	10.52	Put	Bond Future	1,611.7300	1.6117	1,588.0100	1.5880	(1.472)	0	0	328
2019/06/25	2044	07/11/2019	10.06	Call	Bond Future	2,703.7600	2.7038	2,715.2500	2.7152	0.425	0	0	0
2019/06/25	2044	07/11/2019	10.06	Put	Bond Future	3,025.2400	3.0252	2,992.6200	2.9926	(1.078)	0	0	0
2019/06/25	2044	07/11/2019	9.19	Call	Bond Future	381.3400	0.3813	382.0200	0.3820	0.178	0	0	328
2019/06/25	2044	07/11/2019	9.74	Call	Bond Future	1,565.4100	1.5654	1,571.4200	1.5714	0.384	0	0	328
2019/06/25	2044	07/11/2019	10.07	Call	Bond Future	2,744.6700	2.7447	2,756.3500	2.7563	0.426	0	0	0
2019/06/25	2044	07/11/2019	9.19	Put	Bond Future	8,273.6900	8.2737	8,230.2600	8.2303	(0.525)	0	0	0
2019/06/25	2044	07/11/2019	10.05	Call	Bond Future	2,662.9400	2.6629	2,674.2400	2.6742	0.424	0	0	0
2019/06/25	2044	07/11/2019	10.05	Put	Bond Future	3,065.7300	3.0657	3,032.9200	3.0329	(1.070)	0	0	0
2019/06/25	2044	06/02/2020	9.74	Call	Bond Future	2,303.6900	2.3037	2,318.7100	2.3187	0.652	0	0	328
2019/06/25	2044	06/02/2020	10.78	Put	Bond Future	2,125.3600	2.1254	2,099.2200	2.0992	(1.230)	0	0	328
2019/06/25	2044	06/02/2020	9.77	Put	Bond Future	5,649.1800	5.6492	5,604.2400	5.6042	(0.796)	0	0	0
2019/06/25	2044	06/02/2020			Bond Future	10.1650	87.6308	10.1574	87.6913	(0.075)	0.0000	0.0000	0
2019/06/25	2044	06/02/2020	9.09	Put	Bond Future	10,053.4400	10.0534	9,998.2000	9.9982	(0.549)	0	0	0
2019/06/25	2044	06/02/2020	9.09	Call	Bond Future	721.5700	0.7216	726.8300	0.7268	0.729	0	0	328
2019/06/25	2044	06/02/2020	9.74	Put	Bond Future	5,807.2100	5.8072	5,761.7300	5.7617	(0.783)	0	0	0
2019/06/25	2044	06/02/2020	9.77	Call	Bond Future	2,400.6000	2.4006	2,416.1600	2.4162	0.648	0	0	0
2019/06/25	2044	06/02/2020	10.78	Call	Bond Future	6,809.2700	6.8093	6,843.6300	6.8436	0.505	0	0	0
2019/06/25	2044	06/02/2020	9.78	Call	Bond Future	2,433.3100	2.4333	2,449.0500	2.4491	0.647	0	0	0
2019/06/25	2044	06/02/2020	9.76	Put	Bond Future	5,701.8300	5.7018	5,656.7100	5.6567	(0.791)	0	0	0
2019/06/25	2044	06/02/2020	9.78	Put	Bond Future	5,597.1700	5.5972	5,552.4100	5.5524	(0.800)	0	0	0
2019/06/25	2044	06/02/2020	9.76	Call	Bond Future	2,368.4000	2.3684	2,383.7800	2.3838	0.649	0	0	0
2019/06/25	2046	01/08/2019			Bond Future	113.7916	113.7916	113.7023	113.7023	(0.078)	0.0000	0.0000	12,658
2019/06/25	2046	07/11/2019			Bond Future	114.3544	114.3544	114.2604	114.2604	(0.082)	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
2019/06/25	2046	06/02/2020			Bond Future	116.5389	116.5389	116.4625	116.4625	(0.065)	0.0000	0.0000	0
2019/06/25	2050	01/08/2019			Bond Future	117.2059	117.2059	117.7028	117.7028	0.424	0.0000	0.0000	11,030
2019/06/25	2050	07/11/2019			Bond Future	119.5567	119.5567	120.0605	120.0605	0.421	0.0000	0.0000	0
2019/06/25	2050	06/02/2020			Bond Future	120.0041	120.0041	120.5378	120.5378	0.445	0.0000	0.0000	0
2019/06/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	AL37	01/08/2019			Index Future	654.0440	654.0440	654.4640	654.4640	0.064	0.0000	0.0000	0
2019/06/25	AL37	07/11/2019			Index Future	666.9880	666.9880	667.3990	667.3990	0.062	0.0000	0.0000	0
2019/06/25	AL37	06/02/2020			Index Future	679.5700	679.5700	680.1010	680.1010	0.078	0.0000	0.0000	0
2019/06/25	AL7T	01/08/2019			Index Future	760.3630	760.3630	760.5980	760.5980	0.031	0.0000	0.0000	0
2019/06/25	AL7T	07/11/2019			Index Future	775.4120	775.4120	775.6310	775.6310	0.028	0.0000	0.0000	0
2019/06/25	AL7T	06/02/2020			Index Future	790.0390	790.0390	790.3930	790.3930	0.045	0.0000	0.0000	0
2019/06/25	ALBI	01/08/2019			Index Future	676.0480	676.0480	676.3260	676.3260	0.041	0.0000	0.0000	973
2019/06/25	ALBI	07/11/2019			Index Future	689.4280	689.4280	689.6940	689.6940	0.039	0.0000	0.0000	0
2019/06/25	ALBI	06/02/2020			Index Future	702.4340	702.4340	702.8200	702.8200	0.055	0.0000	0.0000	0
2019/06/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	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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2019/06/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/25	ES33	01/08/2019			Bond Future	10.9294	78.5319	10.9337	78.5072	0.039	0.0000	0.0000	350
2019/06/25	ES33	07/11/2019			Bond Future	11.0508	76.2925	11.0555	76.2653	0.043	0.0000	0.0000	0
2019/06/25	ES33	06/02/2020			Bond Future	11.1641	77.7320	11.1667	77.7176	0.023	0.0000	0.0000	0
2019/06/25	ES42	01/08/2019			Bond Future	11.3354	79.3927	11.3244	79.4647	(0.097)	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
2019/06/25	ES42	07/11/2019			Bond Future	11.4594	76.6987	11.4483	76.7701	(0.097)	0.0000	0.0000	0
2019/06/25	ES42	06/02/2020			Bond Future	11.5710	78.1460	11.5573	78.2323	(0.118)	0.0000	0.0000	0
2019/06/25	GOVI	01/08/2019	638.68	Call	GOVI	302,750.0000	30.2750	305,490.0000	30.5490	0.905	0	0	0
2019/06/25	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	GOVI	01/08/2019			GOVI	668.9550	668.9550	669.2290	669.2290	0.041	0.0000	0.0000	437
2019/06/25	GOVI	01/08/2019	638.69	Call	GOVI	302,650.0000	30.2650	305,390.0000	30.5390	0.905	0	0	0
2019/06/25	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	GOVI	01/08/2019	638.67	Call	GOVI	302,850.0000	30.2850	305,590.0000	30.5590	0.905	0	0	0
2019/06/25	GOVI	07/11/2019	672.90	Call	GOVI	92,950.0000	9.2950	95,560.0000	9.5560	2.808	0	0	0
2019/06/25	GOVI	07/11/2019			GOVI	682.1950	682.1950	682.4560	682.4560	0.038	0.0000	0.0000	0
2019/06/25	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	GOVI	07/11/2019	672.91	Call	GOVI	92,850.0000	9.2850	95,460.0000	9.5460	2.811	0	0	0
2019/06/25	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	GOVI	07/11/2019	672.92	Call	GOVI	92,750.0000	9.2750	95,360.0000	9.5360	2.814	0	0	0
2019/06/25	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	GOVI	06/02/2020	703.15	Put	GOVI	80,860.0000	8.0860	77,050.0000	7.7050	(4.712)	0	0	0
2019/06/25	GOVI	06/02/2020			GOVI	695.0640	695.0640	695.4450	695.4450	0.055	0.0000	0.0000	0
2019/06/25	GOVI	06/02/2020	703.14	Put	GOVI	80,760.0000	8.0760	76,950.0000	7.6950	(4.718)	0	0	0
2019/06/25	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	GOVI	06/02/2020	703.13	Put	GOVI	80,660.0000	8.0660	76,850.0000	7.6850	(4.724)	0	0	0
2019/06/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/25	IGOV	01/08/2019			Index Future	260.3670	260.3670	260.6080	260.6080	0.093	0.0000	0.0000	815
2019/06/25	IGOV	07/11/2019			Index Future	265.5890	265.5890	265.8280	265.8280	0.090	0.0000	0.0000	218
2019/06/25	IGOV	06/02/2020			Index Future	270.6620	270.6620	270.9500	270.9500	0.106	0.0000	0.0000	0
2019/06/25	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/25	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/06/25	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/06/25	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5600	98.5600	(0.010)	0.0000	0.0000	0
2019/06/25	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	101.9900	101.9900	0.000	0.0000	0.0000	0
2019/06/25	IS02	21/09/2020			Interest Rate Swap	98.8200	98.8200	98.8100	98.8100	(0.010)	0.0000	0.0000	0
2019/06/25	IS05	17/12/2020			Interest Rate Swap	95.4600	95.4600	95.4400	95.4400	(0.021)	0.0000	0.0000	0
2019/06/25	IS05	16/03/2021			Interest Rate Swap	94.4800	94.4800	94.4500	94.4500	(0.032)	0.0000	0.0000	0
2019/06/25	IS05	15/06/2021			Interest Rate Swap	93.4500	93.4500	93.4200	93.4200	(0.032)	0.0000	0.0000	0
2019/06/25	IS05	21/09/2021			Interest Rate Swap	93.3900	93.3900	93.3600	93.3600	(0.032)	0.0000	0.0000	0
2019/06/25	IS05	21/12/2021			Interest Rate Swap	95.3900	95.3900	95.3600	95.3600	(0.031)	0.0000	0.0000	51
2019/06/25	IS05	15/03/2022			Interest Rate Swap	95.3300	95.3300	95.3100	95.3100	(0.021)	0.0000	0.0000	0
2019/06/25	IS05	21/06/2022			Interest Rate Swap	96.3300	96.3300	96.3000	96.3000	(0.031)	0.0000	0.0000	0
2019/06/25	IS05	20/09/2022			Interest Rate Swap	100.0900	100.0900	100.0700	100.0700	(0.020)	0.0000	0.0000	0
2019/06/25	IS05	20/12/2022			Interest Rate Swap	101.1900	101.1900	101.1700	101.1700	(0.020)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/25	IS05	22/03/2023			Interest Rate Swap	94.3400	94.3400	94.3300	94.3300	(0.011)	0.0000	0.0000	0
2019/06/25	IS05	20/06/2023			Interest Rate Swap	100.3000	100.3000	100.2900	100.2900	(0.010)	0.0000	0.0000	0
2019/06/25	IS05	19/09/2023			Interest Rate Swap	95.6400	95.6400	95.6100	95.6100	(0.031)	0.0000	0.0000	0
2019/06/25	IS10	17/12/2025			Interest Rate Swap	91.5500	91.5500	91.4700	91.4700	(0.087)	0.0000	0.0000	0
2019/06/25	IS10	16/03/2026			Interest Rate Swap	88.4300	88.4300	88.3500	88.3500	(0.090)	0.0000	0.0000	0
2019/06/25	IS10	15/06/2026			Interest Rate Swap	87.0900	87.0900	87.0100	87.0100	(0.092)	0.0000	0.0000	0
2019/06/25	IS10	21/09/2026			Interest Rate Swap	89.2500	89.2500	89.1900	89.1900	(0.067)	0.0000	0.0000	0
2019/06/25	IS10	21/12/2026			Interest Rate Swap	93.0900	93.0900	93.0500	93.0500	(0.043)	0.0000	0.0000	0
2019/06/25	IS10	15/03/2027			Interest Rate Swap	91.6100	91.6100	91.5800	91.5800	(0.033)	0.0000	0.0000	0
2019/06/25	IS10	21/06/2027			Interest Rate Swap	93.7100	93.7100	93.6900	93.6900	(0.021)	0.0000	0.0000	0
2019/06/25	IS10	20/09/2027			Interest Rate Swap	99.2300	99.2300	99.2200	99.2200	(0.010)	0.0000	0.0000	0
2019/06/25	IS10	20/12/2027			Interest Rate Swap	99.5800	99.5800	99.5600	99.5600	(0.020)	0.0000	0.0000	0
2019/06/25	IS10	22/03/2028			Interest Rate Swap	92.9500	92.9500	92.9200	92.9200	(0.032)	0.0000	0.0000	0
2019/06/25	IS10	20/06/2028			Interest Rate Swap	100.2700	100.2700	100.2400	100.2400	(0.030)	0.0000	0.0000	0
2019/06/25	IS10	19/09/2028			Interest Rate Swap	93.7000	93.7000	93.6600	93.6600	(0.043)	0.0000	0.0000	0
2019/06/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/25	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/25	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/25	R023	01/08/2019	8.95	Call	Bond Future	4,980.7600	4.9808	5,058.1800	5.0582	1.554	0	0	0
2019/06/25	R023	01/08/2019			Bond Future	7.3032	104.7219	7.2784	104.7993	(0.340)	0.0000	0.0000	56,435
2019/06/25	R023	01/08/2019	8.93	Call	Bond Future	4,922.1000	4.9221	4,999.5200	4.9995	1.573	0	0	0
2019/06/25	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R023	01/08/2019	8.94	Call	Bond Future	4,951.4300	4.9514	5,028.8500	5.0288	1.564	0	0	0
2019/06/25	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R023	07/11/2019	7.98	Call	Bond Future	2,197.5900	2.1976	2,258.1600	2.2582	2.756	0	0	0
2019/06/25	R023	07/11/2019			Bond Future	7.2937	102.8626	7.2675	102.9389	(0.359)	0.0000	0.0000	0
2019/06/25	R023	07/11/2019	7.99	Call	Bond Future	2,222.5000	2.2225	2,283.2800	2.2833	2.735	0	0	0
2019/06/25	R023	07/11/2019	7.98	Put	Bond Future	223.9600	0.2240	208.2600	0.2083	(7.010)	0	0	0
2019/06/25	R023	07/11/2019	7.99	Put	Bond Future	220.4700	0.2205	204.9800	0.2050	(7.026)	0	0	0
2019/06/25	R023	07/11/2019	8.00	Call	Bond Future	2,247.3000	2.2473	2,308.3100	2.3083	2.715	0	0	0
2019/06/25	R023	07/11/2019	8.00	Put	Bond Future	216.8700	0.2169	201.6100	0.2016	(7.036)	0	0	0
2019/06/25	R023	06/02/2020	7.54	Call	Bond Future	1,373.6000	1.3736	1,431.9600	1.4320	4.249	0	0	0
2019/06/25	R023	06/02/2020			Bond Future	7.2674	104.8033	7.2322	104.8988	(0.484)	0.0000	0.0000	0
2019/06/25	R023	06/02/2020	7.52	Call	Bond Future	1,335.0400	1.3350	1,392.6500	1.3926	4.315	0	0	0
2019/06/25	R023	06/02/2020	7.52	Put	Bond Future	652.7300	0.6527	614.8200	0.6148	(5.808)	0	0	0
2019/06/25	R023	06/02/2020	7.54	Put	Bond Future	637.5100	0.6375	600.3500	0.6003	(5.829)	0	0	0
2019/06/25	R023	06/02/2020	7.53	Call	Bond Future	1,354.2700	1.3543	1,412.2600	1.4123	4.282	0	0	0
2019/06/25	R023	06/02/2020	7.53	Put	Bond Future	645.0700	0.6451	607.5400	0.6075	(5.818)	0	0	0
2019/06/25	R035	01/08/2019	10.23	Call	Bond Future	4,241.2300	4.2412	4,268.5900	4.2686	0.645	0	0	0
2019/06/25	R035	01/08/2019	10.22	Put	Bond Future	217.6000	0.2176	203.2900	0.2033	(6.576)	0	0	0

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2019/06/25	R035	01/08/2019			Bond Future	9.6807	97.4098	9.6752	97.4511	(0.056)	0.0000	0.0000	66,257
2019/06/25	R035	01/08/2019	10.24	Call	Bond Future	4,304.6900	4.3047	4,332.3800	4.3324	0.643	0	0	0
2019/06/25	R035	01/08/2019	10.24	Put	Bond Future	202.3600	0.2024	188.7200	0.1887	(6.740)	0	0	0
2019/06/25	R035	01/08/2019	10.23	Put	Bond Future	209.8800	0.2099	195.9100	0.1959	(6.656)	0	0	0
2019/06/25	R035	01/08/2019	10.22	Call	Bond Future	4,177.8800	4.1779	4,204.9000	4.2049	0.647	0	0	0
2019/06/25	R035	07/11/2019	10.21	Put	Bond Future	1,334.2700	1.3343	1,313.8100	1.3138	(1.533)	0	0	3,500
2019/06/25	R035	07/11/2019	9.88	Call	Bond Future	3,073.9300	3.0739	3,087.1700	3.0872	0.431	0	0	0
2019/06/25	R035	07/11/2019	9.89	Call	Bond Future	3,116.6900	3.1167	3,130.1200	3.1301	0.431	0	0	0
2019/06/25	R035	07/11/2019	9.87	Put	Bond Future	2,188.3600	2.1884	2,161.7000	2.1617	(1.218)	0	0	0
2019/06/25	R035	07/11/2019			Bond Future	9.7563	94.8350	9.7509	94.8747	(0.055)	0.0000	0.0000	0
2019/06/25	R035	07/11/2019	8.92	Put	Bond Future	6,964.1900	6.9642	6,925.3500	6.9253	(0.558)	0	0	0
2019/06/25	R035	07/11/2019	8.92	Call	Bond Future	404.4700	0.4045	405.3500	0.4053	0.218	0	0	3,500
2019/06/25	R035	07/11/2019	9.52	Put	Bond Future	3,525.3000	3.5253	3,492.6200	3.4926	(0.927)	0	0	0
2019/06/25	R035	07/11/2019	9.52	Call	Bond Future	1,737.5000	1.7375	1,744.5400	1.7445	0.405	0	0	3,500
2019/06/25	R035	07/11/2019	9.89	Put	Bond Future	2,126.5300	2.1265	2,100.2400	2.1002	(1.236)	0	0	0
2019/06/25	R035	07/11/2019	9.87	Call	Bond Future	3,031.4400	3.0314	3,044.5000	3.0445	0.431	0	0	0
2019/06/25	R035	07/11/2019	10.21	Call	Bond Future	4,631.4600	4.6315	4,650.7200	4.6507	0.416	0	0	0
2019/06/25	R035	07/11/2019	9.88	Put	Bond Future	2,157.2700	2.1573	2,130.7900	2.1308	(1.227)	0	0	0
2019/06/25	R035	06/02/2020	9.60	Call	Bond Future	2,652.1000	2.6521	2,669.8000	2.6698	0.667	0	0	0
2019/06/25	R035	06/02/2020	9.61	Put	Bond Future	4,287.6400	4.2876	4,248.6000	4.2486	(0.911)	0	0	0
2019/06/25	R035	06/02/2020			Bond Future	9.8252	96.6243	9.8175	96.6812	(0.079)	0.0000	0.0000	0
2019/06/25	R035	06/02/2020	9.60	Put	Bond Future	4,329.6500	4.3296	4,290.4300	4.2904	(0.906)	0	0	0
2019/06/25	R035	06/02/2020	9.61	Call	Bond Future	2,685.5100	2.6855	2,703.3900	2.7034	0.666	0	0	0
2019/06/25	R035	06/02/2020	9.59	Call	Bond Future	2,618.6200	2.6186	2,636.1300	2.6361	0.669	0	0	0
2019/06/25	R035	06/02/2020	9.59	Put	Bond Future	4,371.6800	4.3717	4,332.2700	4.3323	(0.901)	0	0	0
2019/06/25	R186	01/08/2019	9.54	Call	Bond Future	7,677.9500	7.6779	7,707.0900	7.7071	0.380	0	0	0
2019/06/25	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/06/25	R186	01/08/2019	8.55	Put	Bond Future	194.2900	0.1943	182.4300	0.1824	(6.104)	0	0	0
2019/06/25	R186	01/08/2019	8.38	Call	Bond Future	1,588.2000	1.5882	1,599.2400	1.5992	0.695	0	0	0
2019/06/25	R186	01/08/2019			Bond Future	8.1772	113.9758	8.1722	114.0050	(0.061)	0.0000	0.0000	128,255
2019/06/25	R186	01/08/2019	9.52	Call	Bond Future	7,570.3800	7.5704	7,599.5000	7.5995	0.385	0	0	0
2019/06/25	R186	01/08/2019	9.52	Put	Bond Future	0.6900	0.0007	0.5600	0.0006	(18.841)	0	0	0
2019/06/25	R186	01/08/2019	8.30	Put	Bond Future	547.3100	0.5473	525.9700	0.5260	(3.899)	0	0	0
2019/06/25	R186	01/08/2019	8.30	Call	Bond Future	1,268.4700	1.2685	1,276.3800	1.2764	0.624	0	0	6,000
2019/06/25	R186	01/08/2019	9.05	Put	Bond Future	16.6100	0.0166	14.6800	0.0147	(11.620)	0	0	0
2019/06/25	R186	01/08/2019	9.05	Call	Bond Future	5,013.9800	5.0140	5,041.3000	5.0413	0.545	0	0	6,000
2019/06/25	R186	01/08/2019	9.54	Put	Bond Future	0.5800	0.0006	0.4700	0.0005	(18.966)	0	0	0
2019/06/25	R186	01/08/2019	10.08	Call	Bond Future	10,531.2400	10.5312	10,560.4900	10.5605	0.278	0	0	0
2019/06/25	R186	01/08/2019	8.55	Call	Bond Future	2,364.8500	2.3649	2,382.2400	2.3822	0.735	0	0	0
2019/06/25	R186	01/08/2019	8.38	Put	Bond Future	400.5700	0.4006	382.3600	0.3824	(4.546)	0	0	0
2019/06/25	R186	01/08/2019	8.70	Put	Bond Future	98.0800	0.0981	90.6000	0.0906	(7.626)	0	0	3,100
2019/06/25	R186	01/08/2019	9.53	Call	Bond Future	7,624.1800	7.6242	7,653.3100	7.6533	0.382	0	0	0
2019/06/25	R186	01/08/2019	9.53	Put	Bond Future	0.6300	0.0006	0.5100	0.0005	(19.048)	0	0	0
2019/06/25	R186	01/08/2019	9.22	Call	Bond Future	5,943.5400	5.9435	5,971.9100	5.9719	0.477	0	0	0
2019/06/25	R186	01/08/2019	9.22	Put	Bond Future	6.4200	0.0064	5.5400	0.0055	(13.707)	0	0	0
2019/06/25	R186	01/08/2019	8.70	Call	Bond Future	3,126.6600	3.1267	3,148.4300	3.1484	0.696	0	0	0
2019/06/25	R186	07/11/2019	8.94	Call	Bond Future	4,566.3500	4.5663	4,583.1600	4.5832	0.368	0	0	0

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2019/06/25	R186	07/11/2019	8.23	Call	Bond Future	1,767.8600	1.7679	1,775.3400	1.7753	0.423	0	0	5,000
2019/06/25	R186	07/11/2019			Bond Future	8.2150	116.2318	8.2103	116.2585	(0.057)	0.0000	0.0000	2,660
2019/06/25	R186	07/11/2019	8.94	Put	Bond Future	523.5200	0.5235	513.5500	0.5135	(1.904)	0	0	0
2019/06/25	R186	07/11/2019	8.73	Call	Bond Future	3,632.3400	3.6323	3,646.7000	3.6467	0.395	0	0	0
2019/06/25	R186	07/11/2019	8.73	Put	Bond Future	740.9500	0.7409	728.5300	0.7285	(1.676)	0	0	5,000
2019/06/25	R186	07/11/2019	8.95	Call	Bond Future	4,612.0900	4.6121	4,629.0100	4.6290	0.367	0	0	0
2019/06/25	R186	07/11/2019	8.96	Put	Bond Future	506.2700	0.5063	496.5200	0.4965	(1.926)	0	0	0
2019/06/25	R186	07/11/2019	8.23	Put	Bond Future	1,682.2600	1.6823	1,662.9600	1.6630	(1.147)	0	0	0
2019/06/25	R186	07/11/2019	8.95	Put	Bond Future	514.8300	0.5148	504.9700	0.5050	(1.915)	0	0	0
2019/06/25	R186	07/11/2019	8.96	Call	Bond Future	4,657.9400	4.6579	4,674.9700	4.6750	0.366	0	0	0
2019/06/25	R186	06/02/2020	8.57	Call	Bond Future	3,299.3400	3.2993	3,324.2800	3.3243	0.756	0	0	0
2019/06/25	R186	06/02/2020			Bond Future	8.2426	113.1182	8.2342	113.1652	(0.103)	0.0000	0.0000	0
2019/06/25	R186	06/02/2020	8.55	Call	Bond Future	3,224.4000	3.2244	3,249.0200	3.2490	0.764	0	0	0
2019/06/25	R186	06/02/2020	8.55	Put	Bond Future	1,538.3600	1.5384	1,516.0600	1.5161	(1.450)	0	0	0
2019/06/25	R186	06/02/2020	8.57	Put	Bond Future	1,504.7300	1.5047	1,482.7500	1.4828	(1.461)	0	0	0
2019/06/25	R186	06/02/2020	8.56	Call	Bond Future	3,261.7900	3.2618	3,286.5700	3.2866	0.760	0	0	0
2019/06/25	R186	06/02/2020	8.56	Put	Bond Future	1,521.4500	1.5215	1,499.3100	1.4993	(1.455)	0	0	0
2019/06/25	R197	01/08/2019			Bond Future	302.2262	302.2262	302.2619	302.2619	0.012	0.0000	0.0000	2,507
2019/06/25	R197	07/11/2019			Bond Future	308.2880	308.2880	308.3167	308.3167	0.009	0.0000	0.0000	0
2019/06/25	R197	06/02/2020			Bond Future	306.5143	306.5143	306.5958	306.5958	0.027	0.0000	0.0000	0
2019/06/25	R202	01/08/2019			Bond Future	232.1181	232.1181	232.1490	232.1490	0.013	0.0000	0.0000	9,579
2019/06/25	R202	07/11/2019			Bond Future	236.7738	236.7738	236.7994	236.7994	0.011	0.0000	0.0000	0
2019/06/25	R202	06/02/2020			Bond Future	237.2267	237.2267	237.2926	237.2926	0.028	0.0000	0.0000	0
2019/06/25	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R207	01/08/2019	7.33	Call	Bond Future	582.3900	0.5824	576.6900	0.5767	(0.979)	0	0	0
2019/06/25	R207	01/08/2019			Bond Future	5.9878	100.9424	6.0008	100.9367	0.218	0.0000	0.0000	4,891
2019/06/25	R207	01/08/2019	7.34	Call	Bond Future	586.7100	0.5867	581.0100	0.5810	(0.972)	0	0	0
2019/06/25	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R207	01/08/2019	7.35	Call	Bond Future	591.0200	0.5910	585.3200	0.5853	(0.964)	0	0	0
2019/06/25	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R207	07/11/2019	2.08	Put	Bond Future	308.0400	0.3080	316.4900	0.3165	2.743	0	0	0
2019/06/25	R207	07/11/2019			Bond Future	3.7928	102.9404	3.8400	102.9319	1.244	0.0000	0.0000	0
2019/06/25	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R207	07/11/2019	2.07	Put	Bond Future	309.8400	0.3098	318.2900	0.3183	2.727	0	0	0
2019/06/25	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R207	07/11/2019	2.06	Put	Bond Future	311.6500	0.3116	320.1000	0.3201	2.711	0	0	0
2019/06/25	R208	01/08/2019	8.16	Call	Bond Future	2,779.3100	2.7793	2,773.6900	2.7737	(0.202)	0	0	0
2019/06/25	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R208	01/08/2019			Bond Future	6.3357	102.9892	6.3393	102.9835	0.057	0.0000	0.0000	10,796
2019/06/25	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/25	R208	01/08/2019	8.17	Call	Bond Future	2,794.2600	2.7943	2,788.6400	2.7886	(0.201)	0	0	0
2019/06/25	R208	01/08/2019	8.15	Call	Bond Future	2,764.3600	2.7644	2,758.7400	2.7587	(0.203)	0	0	0
2019/06/25	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
2019/06/25	R208	07/11/2019	6.83	Call	Bond Future	978.0300	0.9780	970.0200	0.9700	(0.819)	0	0	0
2019/06/25	R208	07/11/2019	6.82	Put	Bond Future	34.3000	0.0343	34.6600	0.0347	1.050	0	0	0
2019/06/25	R208	07/11/2019			Bond Future	6.1076	101.6234	6.1139	101.6150	0.104	0.0000	0.0000	0
2019/06/25	R208	07/11/2019	6.84	Call	Bond Future	990.2800	0.9903	982.2600	0.9823	(0.810)	0	0	0
2019/06/25	R208	07/11/2019	6.84	Put	Bond Future	32.9200	0.0329	33.2600	0.0333	1.033	0	0	0
2019/06/25	R208	07/11/2019	6.83	Put	Bond Future	33.6500	0.0337	34.0000	0.0340	1.040	0	0	0
2019/06/25	R208	07/11/2019	6.82	Call	Bond Future	965.6900	0.9657	957.6900	0.9577	(0.828)	0	0	0
2019/06/25	R208	06/02/2020	6.13	Put	Bond Future	101.1100	0.1011	98.3200	0.0983	(2.759)	0	0	0
2019/06/25	R208	06/02/2020	6.12	Call	Bond Future	502.7900	0.5028	509.0200	0.5090	1.239	0	0	0
2019/06/25	R208	06/02/2020			Bond Future	5.7535	103.5408	5.7452	103.5499	(0.144)	0.0000	0.0000	0
2019/06/25	R208	06/02/2020	6.13	Call	Bond Future	511.3100	0.5113	517.6000	0.5176	1.230	0	0	0
2019/06/25	R208	06/02/2020	6.12	Put	Bond Future	103.4600	0.1035	100.6100	0.1006	(2.755)	0	0	0
2019/06/25	R208	06/02/2020	6.14	Call	Bond Future	519.8800	0.5199	526.2200	0.5262	1.220	0	0	0
2019/06/25	R208	06/02/2020	6.14	Put	Bond Future	98.8200	0.0988	96.0800	0.0961	(2.773)	0	0	0
2019/06/25	R209	01/08/2019	10.17	Call	Bond Future	3,497.7000	3.4977	3,462.1800	3.4622	(1.016)	0	0	0
2019/06/25	R209	01/08/2019	10.15	Put	Bond Future	240.0500	0.2400	235.0400	0.2350	(2.087)	0	0	0
2019/06/25	R209	01/08/2019	9.30	Call	Bond Future	311.5000	0.3115	295.0800	0.2951	(5.271)	0	0	7,560
2019/06/25	R209	01/08/2019			Bond Future	9.6477	74.2883	9.6524	74.2577	0.049	0.0000	0.0000	89,261
2019/06/25	R209	01/08/2019	10.17	Put	Bond Future	224.1600	0.2242	219.2300	0.2192	(2.199)	0	0	0
2019/06/25	R209	01/08/2019	10.15	Call	Bond Future	3,392.3000	3.3923	3,356.7000	3.3567	(1.049)	0	0	0
2019/06/25	R209	01/08/2019	10.16	Put	Bond Future	232.0100	0.2320	227.0400	0.2270	(2.142)	0	0	0
2019/06/25	R209	01/08/2019	9.30	Put	Bond Future	2,617.5400	2.6175	2,631.7100	2.6317	0.541	0	0	0
2019/06/25	R209	01/08/2019	9.80	Put	Bond Future	735.7100	0.7357	732.2600	0.7323	(0.469)	0	0	0
2019/06/25	R209	01/08/2019	10.16	Call	Bond Future	3,444.9400	3.4449	3,409.3800	3.4094	(1.032)	0	0	0
2019/06/25	R209	01/08/2019	9.80	Call	Bond Future	1,713.5600	1.7136	1,679.5200	1.6795	(1.987)	0	0	7,560
2019/06/25	R209	01/08/2019	10.46	Call	Bond Future	5,074.3800	5.0744	5,040.6900	5.0407	(0.664)	0	0	0
2019/06/25	R209	01/08/2019	10.46	Put	Bond Future	76.9100	0.0769	73.8100	0.0738	(4.031)	0	0	7,560
2019/06/25	R209	07/11/2019	9.82	Call	Bond Future	2,596.5900	2.5966	2,569.8300	2.5698	(1.031)	0	0	0
2019/06/25	R209	07/11/2019			Bond Future	9.7130	72.6066	9.7181	72.5736	0.053	0.0000	0.0000	0
2019/06/25	R209	07/11/2019	9.80	Call	Bond Future	2,524.7000	2.5247	2,498.2200	2.4982	(1.049)	0	0	0
2019/06/25	R209	07/11/2019	9.80	Put	Bond Future	1,970.5400	1.9705	1,977.0900	1.9771	0.332	0	0	0
2019/06/25	R209	07/11/2019	9.82	Put	Bond Future	1,915.9700	1.9160	1,922.2400	1.9222	0.327	0	0	0
2019/06/25	R209	07/11/2019	9.81	Call	Bond Future	2,560.6200	2.5606	2,534.0000	2.5340	(1.040)	0	0	0
2019/06/25	R209	07/11/2019	9.81	Put	Bond Future	1,943.1900	1.9432	1,949.6000	1.9496	0.330	0	0	0
2019/06/25	R209	06/02/2020	9.52	Put	Bond Future	3,808.1500	3.8081	3,813.7800	3.8138	0.148	0	0	0
2019/06/25	R209	06/02/2020			Bond Future	9.7700	73.9765	9.7733	73.9555	0.034	0.0000	0.0000	0
2019/06/25	R209	06/02/2020	9.51	Call	Bond Future	2,170.4700	2.1705	2,155.1800	2.1552	(0.704)	0	0	0
2019/06/25	R209	06/02/2020	9.51	Put	Bond Future	3,844.9100	3.8449	3,850.6400	3.8506	0.149	0	0	0
2019/06/25	R209	06/02/2020	9.52	Call	Bond Future	2,199.1400	2.1991	2,183.7500	2.1838	(0.700)	0	0	0
2019/06/25	R209	06/02/2020	9.50	Call	Bond Future	2,142.0000	2.1420	2,126.7900	2.1268	(0.710)	0	0	0
2019/06/25	R209	06/02/2020	9.50	Put	Bond Future	3,881.9600	3.8820	3,887.7700	3.8878	0.150	0	0	0
2019/06/25	R210	01/08/2019			Bond Future	190.0269	190.0269	190.0513	190.0513	0.013	0.0000	0.0000	2,142
2019/06/25	R210	07/11/2019			Bond Future	191.2317	191.2317	191.2517	191.2517	0.010	0.0000	0.0000	0
2019/06/25	R210	06/02/2020			Bond Future	194.8845	194.8845	194.9377	194.9377	0.027	0.0000	0.0000	0
2019/06/25	R212	01/08/2019			Bond Future	159.8468	159.8468	159.8649	159.8649	0.011	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
2019/06/25	R212	07/11/2019			Bond Future	163.0530	163.0530	163.0673	163.0673	0.009	0.0000	0.0000	0
2019/06/25	R212	06/02/2020			Bond Future	163.9213	163.9213	163.9638	163.9638	0.026	0.0000	0.0000	0
2019/06/25	R213	01/08/2019	9.99	Put	Bond Future	44.9900	0.0450	40.6700	0.0407	(9.602)	0	0	0
2019/06/25	R213	01/08/2019	9.98	Call	Bond Future	5,010.5100	5.0105	5,039.4900	5.0395	0.578	0	0	0
2019/06/25	R213	01/08/2019			Bond Future	9.1608	87.7968	9.1555	87.8302	(0.058)	0.0000	0.0000	17,378
2019/06/25	R213	01/08/2019	9.99	Call	Bond Future	5,066.7000	5.0667	5,095.8200	5.0958	0.575	0	0	0
2019/06/25	R213	01/08/2019	9.98	Put	Bond Future	46.9500	0.0470	42.4900	0.0425	(9.499)	0	0	0
2019/06/25	R213	01/08/2019	10.00	Call	Bond Future	5,122.9100	5.1229	5,152.1700	5.1522	0.571	0	0	0
2019/06/25	R213	01/08/2019	10.00	Put	Bond Future	43.1100	0.0431	38.9300	0.0389	(9.696)	0	0	0
2019/06/25	R213	07/11/2019	9.59	Put	Bond Future	1,211.3600	1.2114	1,193.7200	1.1937	(1.456)	0	0	0
2019/06/25	R213	07/11/2019	9.58	Call	Bond Future	3,395.4100	3.3954	3,409.4900	3.4095	0.415	0	0	0
2019/06/25	R213	07/11/2019			Bond Future	9.2245	85.9830	9.2193	86.0149	(0.056)	0.0000	0.0000	3,080
2019/06/25	R213	07/11/2019	9.59	Call	Bond Future	3,437.3700	3.4374	3,451.6000	3.4516	0.414	0	0	0
2019/06/25	R213	07/11/2019	9.58	Put	Bond Future	1,229.2600	1.2293	1,211.4700	1.2115	(1.447)	0	0	0
2019/06/25	R213	07/11/2019	9.60	Call	Bond Future	3,479.5100	3.4795	3,493.8800	3.4939	0.413	0	0	0
2019/06/25	R213	07/11/2019	9.60	Put	Bond Future	1,193.7100	1.1937	1,176.2100	1.1762	(1.466)	0	0	0
2019/06/25	R213	06/02/2020	9.27	Call	Bond Future	2,697.6300	2.6976	2,715.9100	2.7159	0.678	0	0	0
2019/06/25	R213	06/02/2020	9.26	Put	Bond Future	2,796.9800	2.7970	2,767.7100	2.7677	(1.046)	0	0	0
2019/06/25	R213	06/02/2020			Bond Future	9.2816	87.6053	9.2738	87.6527	(0.084)	0.0000	0.0000	0
2019/06/25	R213	06/02/2020	9.28	Call	Bond Future	2,730.3400	2.7303	2,748.7800	2.7488	0.675	0	0	0
2019/06/25	R213	06/02/2020	9.28	Put	Bond Future	2,740.1500	2.7401	2,711.2100	2.7112	(1.056)	0	0	0
2019/06/25	R213	06/02/2020	9.27	Put	Bond Future	2,768.4400	2.7684	2,739.3400	2.7393	(1.051)	0	0	0
2019/06/25	R213	06/02/2020	9.26	Call	Bond Future	2,665.1100	2.6651	2,683.2200	2.6832	0.680	0	0	0
2019/06/25	R214	01/08/2019	10.34	Put	Bond Future	392.2200	0.3922	365.5700	0.3656	(6.795)	0	0	0
2019/06/25	R214	01/08/2019			Bond Future	9.9744	72.2340	9.9639	72.3037	(0.106)	0.0000	0.0000	10,625
2019/06/25	R214	01/08/2019	10.33	Call	Bond Future	2,693.2000	2.6932	2,735.6500	2.7356	1.576	0	0	0
2019/06/25	R214	01/08/2019	10.33	Put	Bond Future	404.8500	0.4048	377.6400	0.3776	(6.721)	0	0	0
2019/06/25	R214	01/08/2019	10.34	Call	Bond Future	2,743.1700	2.7432	2,786.1800	2.7862	1.568	0	0	0
2019/06/25	R214	01/08/2019	10.32	Call	Bond Future	2,643.5700	2.6436	2,685.4700	2.6855	1.585	0	0	0
2019/06/25	R214	01/08/2019	10.32	Put	Bond Future	417.9100	0.4179	390.1500	0.3902	(6.643)	0	0	0
2019/06/25	R214	07/11/2019	10.02	Put	Bond Future	2,446.6200	2.4466	2,403.8000	2.4038	(1.750)	0	0	0
2019/06/25	R214	07/11/2019			Bond Future	10.0467	70.3659	10.0361	70.4352	(0.106)	0.0000	0.0000	0
2019/06/25	R214	07/11/2019	10.01	Call	Bond Future	2,238.7800	2.2388	2,264.9500	2.2650	1.169	0	0	0
2019/06/25	R214	07/11/2019	10.01	Put	Bond Future	2,478.8700	2.4789	2,435.7500	2.4357	(1.740)	0	0	0
2019/06/25	R214	07/11/2019	10.02	Call	Bond Future	2,272.1500	2.2722	2,298.6200	2.2986	1.165	0	0	0
2019/06/25	R214	07/11/2019	10.00	Call	Bond Future	2,205.6600	2.2057	2,231.5300	2.2315	1.173	0	0	0
2019/06/25	R214	07/11/2019	10.00	Put	Bond Future	2,511.4600	2.5115	2,468.0400	2.4680	(1.729)	0	0	0
2019/06/25	R214	06/02/2020	9.73	Call	Bond Future	2,012.5100	2.0125	2,038.6500	2.0387	1.299	0	0	0
2019/06/25	R214	06/02/2020			Bond Future	10.1126	71.6936	10.0998	71.7763	(0.127)	0.0000	0.0000	0
2019/06/25	R214	06/02/2020	9.71	Call	Bond Future	1,958.3900	1.9584	1,984.0000	1.9840	1.308	0	0	0
2019/06/25	R214	06/02/2020	9.71	Put	Bond Future	4,638.0100	4.6380	4,580.8900	4.5809	(1.232)	0	0	0
2019/06/25	R214	06/02/2020	9.73	Put	Bond Future	4,555.1500	4.5551	4,498.5600	4.4986	(1.242)	0	0	0
2019/06/25	R214	06/02/2020	9.72	Call	Bond Future	1,985.4600	1.9855	2,011.3400	2.0113	1.303	0	0	0
2019/06/25	R214	06/02/2020	9.72	Put	Bond Future	4,596.5400	4.5965	4,539.6900	4.5397	(1.237)	0	0	0
2019/06/25	R248	01/08/2019	10.35	Call	Bond Future	3,435.2200	3.4352	3,490.8400	3.4908	1.619	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
2019/06/25	R248	01/08/2019	10.34	Put	Bond Future	499.8000	0.4998	465.6100	0.4656	(6.841)	0	0	0
2019/06/25	R248	01/08/2019			Bond Future	9.9896	92.1253	9.9790	92.2144	(0.106)	10.0057	10.0057	102,804
2019/06/25	R248	01/08/2019	10.36	Call	Bond Future	3,499.1000	3.4991	3,555.4300	3.5554	1.610	0	0	0
2019/06/25	R248	01/08/2019	10.36	Put	Bond Future	468.2800	0.4683	435.5200	0.4355	(6.996)	0	0	0
2019/06/25	R248	01/08/2019	10.35	Put	Bond Future	483.8100	0.4838	450.3400	0.4503	(6.918)	0	0	0
2019/06/25	R248	01/08/2019	10.34	Call	Bond Future	3,371.6800	3.3717	3,426.5800	3.4266	1.628	0	0	0
2019/06/25	R248	07/11/2019	10.02	Call	Bond Future	2,744.2100	2.7442	2,777.6800	2.7777	1.220	0	0	0
2019/06/25	R248	07/11/2019	10.01	Put	Bond Future	3,137.7800	3.1378	3,082.3500	3.0824	(1.767)	0	0	0
2019/06/25	R248	07/11/2019			Bond Future	10.0621	89.5095	10.0514	89.5980	(0.106)	0.0000	0.0000	2,048
2019/06/25	R248	07/11/2019	10.03	Call	Bond Future	2,786.3700	2.7864	2,820.2400	2.8202	1.216	0	0	0
2019/06/25	R248	07/11/2019	10.03	Put	Bond Future	3,054.1000	3.0541	2,999.4700	2.9995	(1.789)	0	0	0
2019/06/25	R248	07/11/2019	10.02	Put	Bond Future	3,095.7100	3.0957	3,040.6800	3.0407	(1.778)	0	0	0
2019/06/25	R248	07/11/2019	10.01	Call	Bond Future	2,702.3600	2.7024	2,735.4300	2.7354	1.224	0	0	0
2019/06/25	R248	06/02/2020	9.71	Put	Bond Future	5,921.9600	5.9220	5,848.2900	5.8483	(1.244)	0	0	0
2019/06/25	R248	06/02/2020			Bond Future	10.1283	91.1982	10.1155	91.3039	(0.127)	0.0000	0.0000	0
2019/06/25	R248	06/02/2020	9.71	Call	Bond Future	2,359.6600	2.3597	2,391.7000	2.3917	1.358	0	0	0
2019/06/25	R248	06/02/2020	9.70	Put	Bond Future	5,976.7200	5.9767	5,902.7000	5.9027	(1.238)	0	0	0
2019/06/25	R248	06/02/2020	9.72	Call	Bond Future	2,393.4100	2.3934	2,425.7900	2.4258	1.353	0	0	0
2019/06/25	R248	06/02/2020	9.72	Put	Bond Future	5,867.6100	5.8676	5,794.2800	5.7943	(1.250)	0	0	0
2019/06/25	R248	06/02/2020	9.70	Call	Bond Future	2,326.1800	2.3262	2,357.8700	2.3579	1.362	0	0	0

Total

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