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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/06/2019 TO 27/06/2019

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
2019/06/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	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
2019/06/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	2025	01/08/2019			Bond Future	136.3501	136.3501	136.5764	136.5764	0.166	0.0000	0.0000	1,622
2019/06/27	2025	07/11/2019			Bond Future	139.0810	139.0810	139.3117	139.3117	0.166	0.0000	0.0000	0
2019/06/27	2025	06/02/2020			Bond Future	140.2866	140.2866	140.5215	140.5215	0.167	0.0000	0.0000	0
2019/06/27	2029	01/08/2019			Bond Future	103.1135	103.1135	103.3027	103.3027	0.183	0.0000	0.0000	4,132
2019/06/27	2029	07/11/2019			Bond Future	104.0844	104.0844	104.2773	104.2773	0.185	0.0000	0.0000	0
2019/06/27	2029	06/02/2020			Bond Future	106.0899	106.0899	106.2864	106.2864	0.185	0.0000	0.0000	0
2019/06/27	2030	01/08/2019	9.91	Put	Bond Future	17.7200	0.0177	12.4100	0.0124	(29.966)	0	0	0
2019/06/27	2030	01/08/2019	8.67	Put	Bond Future	2,063.2300	2.0632	1,855.3700	1.8554	(10.074)	0	0	0
2019/06/27	2030	01/08/2019	9.15	Put	Bond Future	478.3800	0.4784	393.9200	0.3939	(17.655)	0	0	0
2019/06/27	2030	01/08/2019	9.68	Call	Bond Future	4,692.8700	4.6929	4,944.7900	4.9448	5.368	0	0	0
2019/06/27	2030	01/08/2019			Bond Future	8.9342	93.8536	8.8929	94.1196	(0.462)	0.0000	0.0000	74,441
2019/06/27	2030	01/08/2019	8.35	Put	Bond Future	3,910.8800	3.9109	3,656.3900	3.6564	(6.507)	0	0	0
2019/06/27	2030	01/08/2019	8.35	Call	Bond Future	50.2300	0.0502	61.7600	0.0618	22.954	0	0	2,025
2019/06/27	2030	01/08/2019	9.22	Put	Bond Future	366.8200	0.3668	297.5600	0.2976	(18.881)	0	0	0
2019/06/27	2030	01/08/2019	9.22	Call	Bond Future	2,181.7400	2.1817	2,378.5000	2.3785	9.018	0	0	5,400
2019/06/27	2030	01/08/2019	9.69	Call	Bond Future	4,750.6000	4.7506	5,003.0600	5.0031	5.314	0	0	0
2019/06/27	2030	01/08/2019	9.69	Put	Bond Future	51.2400	0.0512	37.6800	0.0377	(26.464)	0	0	5,400
2019/06/27	2030	01/08/2019	9.91	Call	Bond Future	6,025.7300	6.0257	6,286.4400	6.2864	4.327	0	0	0
2019/06/27	2030	01/08/2019	9.92	Call	Bond Future	6,083.7200	6.0837	6,344.6700	6.3447	4.289	0	0	0
2019/06/27	2030	01/08/2019	9.90	Put	Bond Future	18.6300	0.0186	13.0800	0.0131	(29.791)	0	0	0
2019/06/27	2030	01/08/2019	8.67	Call	Bond Future	342.7000	0.3427	400.8600	0.4009	16.971	0	0	5,400
2019/06/27	2030	01/08/2019	9.15	Call	Bond Future	1,853.1000	1.8531	2,034.6600	2.0347	9.798	0	0	2,025
2019/06/27	2030	01/08/2019	9.68	Put	Bond Future	53.6100	0.0536	39.5100	0.0395	(26.301)	0	0	4,800
2019/06/27	2030	01/08/2019	9.92	Put	Bond Future	16.8400	0.0168	11.7700	0.0118	(30.107)	0	0	0
2019/06/27	2030	01/08/2019	9.90	Call	Bond Future	5,967.7100	5.9677	6,228.1800	6.2282	4.365	0	0	0
2019/06/27	2030	01/08/2019	8.77	Put	Bond Future	1,605.5900	1.6056	1,421.6800	1.4217	(11.454)	0	0	0
2019/06/27	2030	01/08/2019	8.77	Call	Bond Future	541.1100	0.5411	623.2200	0.6232	15.174	0	0	0
2019/06/27	2030	01/08/2019	9.24	Call	Bond Future	2,279.3300	2.2793	2,480.1100	2.4801	8.809	0	0	0
2019/06/27	2030	01/08/2019	9.24	Put	Bond Future	339.1500	0.3391	273.9100	0.2739	(19.236)	0	0	0
2019/06/27	2030	01/08/2019	9.27	Put	Bond Future	301.9200	0.3019	242.3100	0.2423	(19.744)	0	0	0
2019/06/27	2030	01/08/2019	9.27	Call	Bond Future	2,429.5700	2.4296	2,635.9800	2.6360	8.496	0	0	0
2019/06/27	2030	01/08/2019	9.08	Call	Bond Future	1,547.4800	1.5475	1,712.2400	1.7122	10.647	0	0	0
2019/06/27	2030	01/08/2019	9.08	Put	Bond Future	615.7800	0.6158	514.5200	0.5145	(16.444)	0	0	6,570
2019/06/27	2030	07/11/2019	9.76	Put	Bond Future	637.9600	0.6380	581.3800	0.5814	(8.869)	0	0	5,500
2019/06/27	2030	07/11/2019	9.49	Put	Bond Future	962.1400	0.9621	883.0400	0.8830	(8.221)	0	0	0
2019/06/27	2030	07/11/2019			Bond Future	8.9904	95.7086	8.9475	95.9798	(0.477)	0.0000	0.0000	200
2019/06/27	2030	07/11/2019	9.48	Call	Bond Future	3,999.8500	3.9999	4,190.9900	4.1910	4.779	0	0	0
2019/06/27	2030	07/11/2019	9.48	Put	Bond Future	977.3300	0.9773	897.2500	0.8972	(8.194)	0	0	0
2019/06/27	2030	07/11/2019	8.60	Put	Bond Future	3,485.7900	3.4858	3,296.3600	3.2964	(5.434)	0	0	0
2019/06/27	2030	07/11/2019	8.60	Call	Bond Future	979.6300	0.9796	1,061.4200	1.0614	8.349	0	0	5,500
2019/06/27	2030	07/11/2019	9.10	Put	Bond Future	1,747.9700	1.7480	1,624.6900	1.6247	(7.053)	0	0	0
2019/06/27	2030	07/11/2019	9.10	Call	Bond Future	2,436.1600	2.4362	2,584.1000	2.5841	6.073	0	0	5,500

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2019/06/27	2030	07/11/2019	9.76	Call	Bond Future	5,330.8800	5.3309	5,545.5200	5.5455	4.026	0	0	0
2019/06/27	2030	07/11/2019	9.49	Call	Bond Future	4,045.0400	4.0450	4,237.1600	4.2372	4.750	0	0	0
2019/06/27	2030	07/11/2019	8.57	Put	Bond Future	3,617.9000	3.6179	3,424.6500	3.4246	(5.341)	0	0	0
2019/06/27	2030	07/11/2019	9.47	Call	Bond Future	3,954.6300	3.9546	4,144.7900	4.1448	4.809	0	0	0
2019/06/27	2030	07/11/2019	9.47	Put	Bond Future	992.5300	0.9925	911.4700	0.9115	(8.167)	0	0	0
2019/06/27	2030	07/11/2019	9.70	Call	Bond Future	5,037.4500	5.0375	5,247.6300	5.2476	4.172	0	0	0
2019/06/27	2030	07/11/2019	9.70	Put	Bond Future	699.0000	0.6990	637.9600	0.6380	(8.732)	0	0	0
2019/06/27	2030	07/11/2019	8.57	Call	Bond Future	915.5100	0.9155	993.4800	0.9935	8.517	0	0	0
2019/06/27	2030	07/11/2019	9.12	Put	Bond Future	1,696.1500	1.6962	1,575.4200	1.5754	(7.118)	0	0	0
2019/06/27	2030	07/11/2019	9.12	Call	Bond Future	2,509.1700	2.5092	2,659.6600	2.6597	5.998	0	0	0
2019/06/27	2030	06/02/2020	9.14	Call	Bond Future	2,992.7500	2.9927	3,141.7500	3.1418	4.979	0	0	0
2019/06/27	2030	06/02/2020	9.15	Put	Bond Future	2,326.5400	2.3265	2,200.2600	2.2003	(5.428)	0	0	0
2019/06/27	2030	06/02/2020			Bond Future	9.0361	93.5211	8.9916	93.7974	(0.493)	0.0000	0.0000	0
2019/06/27	2030	06/02/2020	9.14	Put	Bond Future	2,352.4300	2.3524	2,225.1600	2.2252	(5.410)	0	0	0
2019/06/27	2030	06/02/2020	9.15	Call	Bond Future	3,028.2000	3.0282	3,178.1900	3.1782	4.953	0	0	0
2019/06/27	2030	06/02/2020	9.16	Call	Bond Future	3,063.5400	3.0635	3,214.5200	3.2145	4.928	0	0	0
2019/06/27	2030	06/02/2020	9.16	Put	Bond Future	2,300.6000	2.3006	2,175.3100	2.1753	(5.446)	0	0	0
2019/06/27	2032	01/08/2019	10.10	Call	Bond Future	5,296.0900	5.2961	5,633.9500	5.6339	6.379	0	0	0
2019/06/27	2032	01/08/2019	10.11	Put	Bond Future	66.4800	0.0665	47.4100	0.0474	(28.685)	0	0	0
2019/06/27	2032	01/08/2019			Bond Future	9.3159	95.0401	9.2645	95.3978	(0.552)	0.0000	0.0000	44,151
2019/06/27	2032	01/08/2019	10.10	Put	Bond Future	69.4100	0.0694	49.6100	0.0496	(28.526)	0	0	0
2019/06/27	2032	01/08/2019	10.11	Call	Bond Future	5,357.1100	5.3571	5,695.7000	5.6957	6.320	0	0	0
2019/06/27	2032	01/08/2019	10.09	Call	Bond Future	5,235.1100	5.2351	5,572.2300	5.5722	6.440	0	0	0
2019/06/27	2032	01/08/2019	10.09	Put	Bond Future	72.4500	0.0725	51.9100	0.0519	(28.351)	0	0	0
2019/06/27	2032	07/11/2019	9.71	Call	Bond Future	3,570.8600	3.5709	3,807.5200	3.8075	6.628	0	0	0
2019/06/27	2032	07/11/2019	9.70	Put	Bond Future	1,398.4200	1.3984	1,268.9600	1.2690	(9.258)	0	0	0
2019/06/27	2032	07/11/2019			Bond Future	9.3829	92.7578	9.3296	93.1224	(0.568)	0.0000	0.0000	0
2019/06/27	2032	07/11/2019	9.72	Call	Bond Future	3,615.1800	3.6152	3,853.3400	3.8533	6.588	0	0	0
2019/06/27	2032	07/11/2019	9.72	Put	Bond Future	1,354.9100	1.3549	1,228.4600	1.2285	(9.333)	0	0	0
2019/06/27	2032	07/11/2019	9.71	Put	Bond Future	1,376.5200	1.3765	1,248.5700	1.2486	(9.295)	0	0	0
2019/06/27	2032	07/11/2019	9.70	Call	Bond Future	3,526.7700	3.5268	3,761.9200	3.7619	6.668	0	0	0
2019/06/27	2032	06/02/2020	9.40	Put	Bond Future	3,175.0700	3.1751	2,987.1600	2.9872	(5.918)	0	0	0
2019/06/27	2032	06/02/2020			Bond Future	9.4383	94.5236	9.3831	94.8951	(0.584)	0.0000	0.0000	0
2019/06/27	2032	06/02/2020	9.39	Call	Bond Future	2,883.2400	2.8832	3,065.4500	3.0655	6.320	0	0	0
2019/06/27	2032	06/02/2020	9.39	Put	Bond Future	3,208.2300	3.2082	3,019.0100	3.0190	(5.898)	0	0	0
2019/06/27	2032	06/02/2020	9.40	Call	Bond Future	2,917.5200	2.9175	3,101.0400	3.1010	6.290	0	0	0
2019/06/27	2032	06/02/2020	9.38	Call	Bond Future	2,849.1700	2.8492	3,030.0700	3.0301	6.349	0	0	0
2019/06/27	2032	06/02/2020	9.38	Put	Bond Future	3,241.6700	3.2417	3,051.1400	3.0511	(5.878)	0	0	0
2019/06/27	2033	01/08/2019			Bond Future	104.0546	104.0546	103.9434	103.9434	(0.107)	0.0000	0.0000	6,090
2019/06/27	2033	07/11/2019			Bond Future	104.9694	104.9694	104.8558	104.8558	(0.108)	0.0000	0.0000	0
2019/06/27	2033	06/02/2020			Bond Future	106.9920	106.9920	106.8760	106.8760	(0.108)	0.0000	0.0000	0
2019/06/27	2037	01/08/2019	10.31	Call	Bond Future	4,445.8300	4.4458	4,975.3100	4.9753	11.910	0	0	0
2019/06/27	2037	01/08/2019			Bond Future	9.7337	89.8668	9.6569	90.4584	(0.788)	0.0000	0.0000	50,342
2019/06/27	2037	01/08/2019	10.29	Call	Bond Future	4,317.6100	4.3176	4,842.9700	4.8430	12.168	0	0	0
2019/06/27	2037	01/08/2019	10.29	Put	Bond Future	200.3700	0.2004	134.1200	0.1341	(33.064)	0	0	0

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2019/06/27	2037	01/08/2019	10.31	Put	Bond Future	185.9900	0.1860	123.8600	0.1239	(33.405)	0	0	0
2019/06/27	2037	01/08/2019	10.30	Call	Bond Future	4,381.6400	4.3816	4,909.0900	4.9091	12.038	0	0	0
2019/06/27	2037	01/08/2019	10.30	Put	Bond Future	193.0600	0.1931	128.9000	0.1289	(33.233)	0	0	0
2019/06/27	2037	07/11/2019	9.97	Call	Bond Future	3,314.0800	3.3141	3,670.3700	3.6704	10.751	0	0	0
2019/06/27	2037	07/11/2019			Bond Future	9.8031	91.6431	9.7238	92.2463	(0.809)	0.0000	0.0000	0
2019/06/27	2037	07/11/2019	9.95	Call	Bond Future	3,226.4100	3.2264	3,577.5100	3.5775	10.882	0	0	0
2019/06/27	2037	07/11/2019	9.95	Put	Bond Future	2,125.4400	2.1254	1,873.2800	1.8733	(11.864)	0	0	0
2019/06/27	2037	07/11/2019	9.97	Put	Bond Future	2,064.8200	2.0648	1,817.8500	1.8178	(11.961)	0	0	0
2019/06/27	2037	07/11/2019	9.96	Call	Bond Future	3,270.1100	3.2701	3,623.8100	3.6238	10.816	0	0	0
2019/06/27	2037	07/11/2019	9.96	Put	Bond Future	2,094.9500	2.0950	1,845.3900	1.8454	(11.912)	0	0	0
2019/06/27	2037	06/02/2020	9.67	Call	Bond Future	2,821.4200	2.8214	3,100.8100	3.1008	9.902	0	0	0
2019/06/27	2037	06/02/2020	9.66	Put	Bond Future	4,324.5000	4.3245	3,987.1600	3.9872	(7.801)	0	0	0
2019/06/27	2037	06/02/2020			Bond Future	9.8632	89.1276	9.7813	89.7422	(0.830)	0.0000	0.0000	0
2019/06/27	2037	06/02/2020	9.68	Call	Bond Future	2,856.3300	2.8563	3,137.8600	3.1379	9.856	0	0	0
2019/06/27	2037	06/02/2020	9.68	Put	Bond Future	4,240.7400	4.2407	3,907.6800	3.9077	(7.854)	0	0	0
2019/06/27	2037	06/02/2020	9.67	Put	Bond Future	4,282.3200	4.2823	3,947.1200	3.9471	(7.828)	0	0	0
2019/06/27	2037	06/02/2020	9.66	Call	Bond Future	2,787.0100	2.7870	3,064.2600	3.0643	9.948	0	0	0
2019/06/27	2038	01/08/2019			Bond Future	121.4233	121.4233	121.4354	121.4354	0.010	0.0000	0.0000	11,392
2019/06/27	2038	07/11/2019			Bond Future	123.8553	123.8553	123.8674	123.8674	0.010	0.0000	0.0000	0
2019/06/27	2038	06/02/2020			Bond Future	124.5832	124.5832	124.5954	124.5954	0.010	0.0000	0.0000	0
2019/06/27	2040	01/08/2019	10.37	Put	Bond Future	254.6300	0.2546	179.9500	0.1800	(29.329)	0	0	0
2019/06/27	2040	01/08/2019	10.36	Call	Bond Future	4,109.1700	4.1092	4,580.4400	4.5804	11.469	0	0	0
2019/06/27	2040	01/08/2019			Bond Future	9.8742	92.5190	9.8076	93.0673	(0.675)	0.0000	0.0000	35,352
2019/06/27	2040	01/08/2019	10.37	Call	Bond Future	4,176.0900	4.1761	4,649.7200	4.6497	11.341	0	0	0
2019/06/27	2040	01/08/2019	10.36	Put	Bond Future	264.1600	0.2642	187.1200	0.1871	(29.164)	0	0	0
2019/06/27	2040	01/08/2019	10.38	Call	Bond Future	4,243.1500	4.2431	4,719.0800	4.7191	11.216	0	0	0
2019/06/27	2040	01/08/2019	10.38	Put	Bond Future	245.3600	0.2454	172.9800	0.1730	(29.500)	0	0	0
2019/06/27	2040	07/11/2019	9.80	Put	Bond Future	3,387.1900	3.3872	3,076.3100	3.0763	(9.178)	0	0	0
2019/06/27	2040	07/11/2019	9.30	Put	Bond Future	6,205.9400	6.2059	5,765.6800	5.7657	(7.094)	0	0	0
2019/06/27	2040	07/11/2019	10.04	Put	Bond Future	2,429.6300	2.4296	2,180.9600	2.1810	(10.235)	0	0	0
2019/06/27	2040	07/11/2019	10.03	Call	Bond Future	3,145.1300	3.1451	3,452.9700	3.4530	9.788	0	0	0
2019/06/27	2040	07/11/2019			Bond Future	9.9453	94.3477	9.8764	94.9067	(0.692)	0.0000	0.0000	0
2019/06/27	2040	07/11/2019	9.80	Call	Bond Future	2,201.3200	2.2013	2,449.4600	2.4495	11.272	0	0	1,260
2019/06/27	2040	07/11/2019	9.30	Call	Bond Future	747.6600	0.7477	866.4200	0.8664	15.884	0	0	1,260
2019/06/27	2040	07/11/2019	10.04	Call	Bond Future	3,190.0500	3.1900	3,500.4000	3.5004	9.729	0	0	0
2019/06/27	2040	07/11/2019	10.03	Put	Bond Future	2,464.5100	2.4645	2,213.3300	2.2133	(10.192)	0	0	0
2019/06/27	2040	07/11/2019	10.05	Call	Bond Future	3,235.2600	3.2353	3,548.1000	3.5481	9.670	0	0	0
2019/06/27	2040	07/11/2019	10.05	Put	Bond Future	2,395.1600	2.3952	2,148.9800	2.1490	(10.278)	0	0	0
2019/06/27	2040	06/02/2020	9.76	Call	Bond Future	2,806.7100	2.8067	3,052.9600	3.0530	8.774	0	0	0
2019/06/27	2040	06/02/2020			Bond Future	10.0072	91.6332	9.9362	92.2027	(0.709)	0.0000	0.0000	0
2019/06/27	2040	06/02/2020	9.74	Call	Bond Future	2,734.8000	2.7348	2,977.0400	2.9770	8.858	0	0	0
2019/06/27	2040	06/02/2020	9.74	Put	Bond Future	4,907.3100	4.9073	4,580.0600	4.5801	(6.669)	0	0	0
2019/06/27	2040	06/02/2020	9.76	Put	Bond Future	4,813.7800	4.8138	4,490.5400	4.4905	(6.715)	0	0	0
2019/06/27	2040	06/02/2020	9.75	Call	Bond Future	2,770.7800	2.7708	3,015.0200	3.0150	8.815	0	0	0
2019/06/27	2040	06/02/2020	9.75	Put	Bond Future	4,860.5100	4.8605	4,535.2600	4.5353	(6.692)	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
2019/06/27	2044	01/08/2019	10.40	Put	Bond Future	301.1900	0.3012	211.0300	0.2110	(29.935)	0	0	0
2019/06/27	2044	01/08/2019	9.86	Put	Bond Future	1,712.2200	1.7122	1,376.7600	1.3768	(19.592)	0	0	0
2019/06/27	2044	01/08/2019	10.53	Call	Bond Future	4,917.2900	4.9173	5,455.2200	5.4552	10.940	0	0	0
2019/06/27	2044	01/08/2019	9.39	Call	Bond Future	109.3800	0.1094	156.2500	0.1563	42.851	0	0	228
2019/06/27	2044	01/08/2019			Bond Future	9.9335	89.3349	9.8618	89.9330	(0.721)	0.0000	0.0000	40,702
2019/06/27	2044	01/08/2019	10.39	Call	Bond Future	3,970.3000	3.9703	4,475.5800	4.4756	12.726	0	0	0
2019/06/27	2044	01/08/2019	10.39	Put	Bond Future	312.1000	0.3121	219.2100	0.2192	(29.763)	0	0	0
2019/06/27	2044	01/08/2019	10.40	Call	Bond Future	4,036.6700	4.0367	4,544.6800	4.5447	12.585	0	0	0
2019/06/27	2044	01/08/2019	9.86	Call	Bond Future	1,098.6000	1.0986	1,361.3100	1.3613	23.913	0	0	100
2019/06/27	2044	01/08/2019	10.53	Put	Bond Future	187.7700	0.1878	127.5300	0.1275	(32.082)	0	0	100
2019/06/27	2044	01/08/2019	9.39	Put	Bond Future	4,819.0600	4.8191	4,267.7600	4.2678	(11.440)	0	0	0
2019/06/27	2044	01/08/2019	9.74	Put	Bond Future	2,333.3300	2.3333	1,929.8700	1.9299	(17.291)	0	0	0
2019/06/27	2044	01/08/2019	10.38	Call	Bond Future	3,904.1600	3.9042	4,406.6300	4.4066	12.870	0	0	0
2019/06/27	2044	01/08/2019	10.38	Put	Bond Future	323.3700	0.3234	227.6700	0.2277	(29.595)	0	0	0
2019/06/27	2044	01/08/2019	9.36	Put	Bond Future	5,071.5700	5.0716	4,513.2100	4.5132	(11.010)	0	0	0
2019/06/27	2044	01/08/2019	9.36	Call	Bond Future	89.9500	0.8999	129.7600	0.1298	44.258	0	0	100
2019/06/27	2044	01/08/2019	9.74	Call	Bond Future	702.5800	0.7026	897.2900	0.8973	27.714	0	0	228
2019/06/27	2044	01/08/2019	10.27	Call	Bond Future	3,195.4400	3.1954	3,662.4300	3.6624	14.614	0	0	0
2019/06/27	2044	01/08/2019	10.27	Put	Bond Future	474.0100	0.4740	342.8300	0.3428	(27.675)	0	0	228
2019/06/27	2044	07/11/2019	10.52	Call	Bond Future	5,434.6200	5.4346	5,874.2800	5.8743	8.090	0	0	0
2019/06/27	2044	07/11/2019	9.74	Put	Bond Future	4,036.5800	4.0366	3,665.6900	3.6657	(9.188)	0	0	0
2019/06/27	2044	07/11/2019	10.07	Put	Bond Future	2,588.6500	2.5887	2,311.5100	2.3115	(10.706)	0	0	0
2019/06/27	2044	07/11/2019			Bond Future	10.0027	91.1006	9.9288	91.7105	(0.740)	0.0000	0.0000	0
2019/06/27	2044	07/11/2019	10.52	Put	Bond Future	1,359.0500	1.3591	1,188.8200	1.1888	(12.526)	0	0	328
2019/06/27	2044	07/11/2019	10.06	Call	Bond Future	3,092.5800	3.0926	3,422.5900	3.4226	10.671	0	0	0
2019/06/27	2044	07/11/2019	10.06	Put	Bond Future	2,625.3800	2.6254	2,345.5000	2.3455	(10.661)	0	0	0
2019/06/27	2044	07/11/2019	9.19	Call	Bond Future	478.8700	0.4789	571.0200	0.5710	19.243	0	0	328
2019/06/27	2044	07/11/2019	9.74	Call	Bond Future	1,838.3300	1.8383	2,077.3300	2.0773	13.001	0	0	328
2019/06/27	2044	07/11/2019	10.07	Call	Bond Future	3,137.0400	3.1370	3,469.7900	3.4698	10.607	0	0	0
2019/06/27	2044	07/11/2019	9.19	Put	Bond Future	7,582.5400	7.5825	7,064.8000	7.0648	(6.828)	0	0	0
2019/06/27	2044	07/11/2019	10.05	Call	Bond Future	3,048.2000	3.0482	3,375.4700	3.3755	10.737	0	0	0
2019/06/27	2044	07/11/2019	10.05	Put	Bond Future	2,662.3100	2.6623	2,379.6900	2.3797	(10.616)	0	0	0
2019/06/27	2044	06/02/2020	9.74	Call	Bond Future	2,609.5800	2.6096	2,863.8500	2.8638	9.744	0	0	328
2019/06/27	2044	06/02/2020	10.78	Put	Bond Future	1,874.4200	1.8744	1,702.8800	1.7029	(9.152)	0	0	328
2019/06/27	2044	06/02/2020	9.77	Put	Bond Future	5,144.8300	5.1448	4,784.2600	4.7843	(7.008)	0	0	0
2019/06/27	2044	06/02/2020			Bond Future	10.0632	88.4495	9.9869	89.0709	(0.758)	0.0000	0.0000	0
2019/06/27	2044	06/02/2020	9.09	Put	Bond Future	9,368.9200	9.3689	8,864.7300	8.8647	(5.382)	0	0	0
2019/06/27	2044	06/02/2020	9.09	Call	Bond Future	855.7500	0.8558	972.9600	0.9730	13.697	0	0	328
2019/06/27	2044	06/02/2020	9.74	Put	Bond Future	5,294.4000	5.2944	4,927.2700	4.9273	(6.934)	0	0	0
2019/06/27	2044	06/02/2020	9.77	Call	Bond Future	2,714.9500	2.7150	2,975.7800	2.9758	9.607	0	0	0
2019/06/27	2044	06/02/2020	10.78	Call	Bond Future	7,377.0300	7.3770	7,826.8900	7.8269	6.098	0	0	0
2019/06/27	2044	06/02/2020	9.78	Call	Bond Future	2,750.4800	2.7505	3,013.4800	3.0135	9.562	0	0	0
2019/06/27	2044	06/02/2020	9.76	Put	Bond Future	5,194.6700	5.1947	4,831.9200	4.8319	(6.983)	0	0	0
2019/06/27	2044	06/02/2020	9.78	Put	Bond Future	5,095.6400	5.0956	4,737.2400	4.7372	(7.033)	0	0	0
2019/06/27	2044	06/02/2020	9.76	Call	Bond Future	2,679.9400	2.6799	2,938.5900	2.9386	9.651	0	0	0
2019/06/27	2046	01/08/2019			Bond Future	114.3894	114.3894	114.4007	114.4007	0.010	0.0000	0.0000	12,638
2019/06/27	2046	07/11/2019			Bond Future	114.9608	114.9608	114.9723	114.9723	0.010	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
2019/06/27	2046	06/02/2020			Bond Future	117.1760	117.1760	117.1874	117.1874	0.010	0.0000	0.0000	0
2019/06/27	2050	01/08/2019			Bond Future	118.1240	118.1240	118.2568	118.2568	0.112	0.0000	0.0000	11,104
2019/06/27	2050	07/11/2019			Bond Future	120.4898	120.4898	120.6250	120.6250	0.112	0.0000	0.0000	0
2019/06/27	2050	06/02/2020			Bond Future	120.9749	120.9749	121.1126	121.1126	0.114	0.0000	0.0000	0
2019/06/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	AL37	01/08/2019			Index Future	654.5070	654.5070	655.4470	655.4470	0.144	0.0000	0.0000	0
2019/06/27	AL37	07/11/2019			Index Future	667.4430	667.4430	668.4000	668.4000	0.143	0.0000	0.0000	0
2019/06/27	AL37	06/02/2020			Index Future	680.1450	680.1450	681.1200	681.1200	0.143	0.0000	0.0000	0
2019/06/27	AL7T	01/08/2019			Index Future	760.9490	760.9490	762.9850	762.9850	0.268	0.0000	0.0000	0
2019/06/27	AL7T	07/11/2019			Index Future	775.9880	775.9880	778.0630	778.0630	0.267	0.0000	0.0000	0
2019/06/27	AL7T	06/02/2020			Index Future	790.7560	790.7560	792.8690	792.8690	0.267	0.0000	0.0000	0
2019/06/27	ALBI	01/08/2019			Index Future	678.7090	678.7090	681.6080	681.6080	0.427	0.0000	0.0000	973
2019/06/27	ALBI	07/11/2019			Index Future	692.1230	692.1230	695.0790	695.0790	0.427	0.0000	0.0000	0
2019/06/27	ALBI	06/02/2020			Index Future	705.2950	705.2950	708.3060	708.3060	0.427	0.0000	0.0000	0
2019/06/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	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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2019/06/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/27	ES33	01/08/2019			Bond Future	10.8690	78.8843	10.8070	79.2489	(0.571)	0.0000	0.0000	350
2019/06/27	ES33	07/11/2019			Bond Future	10.9884	76.6496	10.9240	77.0213	(0.587)	0.0000	0.0000	0
2019/06/27	ES33	06/02/2020			Bond Future	11.0972	78.1088	11.0304	78.4874	(0.602)	0.0000	0.0000	0
2019/06/27	ES42	01/08/2019			Bond Future	11.2394	80.0226	11.1723	80.4683	(0.597)	0.0000	0.0000	4,919

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/27	ES42	07/11/2019			Bond Future	11.3600		77.3387	11.2903	77.7931	(0.614)	0.0000	0.0000	0
2019/06/27	ES42	06/02/2020			Bond Future	11.4660		78.8114	11.3938	79.2744	(0.630)	0.0000	0.0000	0
2019/06/27	GOVI	01/08/2019	638.68	Call	GOVI	330,880.0000		33.0880	360,670.0000	36.0670	9.003	0	0	0
2019/06/27	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	GOVI	01/08/2019			GOVI	671.7680		671.7680	674.7470	674.7470	0.443	0.0000	0.0000	438
2019/06/27	GOVI	01/08/2019	638.69	Call	GOVI	330,780.0000		33.0780	360,570.0000	36.0570	9.006	0	0	0
2019/06/27	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	GOVI	01/08/2019	638.67	Call	GOVI	330,980.0000		33.0980	360,770.0000	36.0770	9.001	0	0	0
2019/06/27	GOVI	07/11/2019	672.90	Call	GOVI	121,450.0000		12.1450	151,810.0000	15.1810	24.998	0	0	0
2019/06/27	GOVI	07/11/2019			GOVI	685.0450		685.0450	688.0810	688.0810	0.443	0.0000	0.0000	0
2019/06/27	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	GOVI	07/11/2019	672.91	Call	GOVI	121,350.0000		12.1350	151,710.0000	15.1710	25.019	0	0	0
2019/06/27	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	GOVI	07/11/2019	672.92	Call	GOVI	121,250.0000		12.1250	151,610.0000	15.1610	25.039	0	0	0
2019/06/27	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	GOVI	06/02/2020	703.15	Put	GOVI	50,680.0000		5.0680	19,750.0000	1.9750	(61.030)	0	0	0
2019/06/27	GOVI	06/02/2020			GOVI	698.0820		698.0820	701.1750	701.1750	0.443	0.0000	0.0000	0
2019/06/27	GOVI	06/02/2020	703.14	Put	GOVI	50,580.0000		5.0580	19,650.0000	1.9650	(61.151)	0	0	0
2019/06/27	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	GOVI	06/02/2020	703.13	Put	GOVI	50,480.0000		5.0480	19,550.0000	1.9550	(61.272)	0	0	0
2019/06/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/27	IGOV	01/08/2019			Index Future	261.0760		261.0760	261.2210	261.2210	0.056	0.0000	0.0000	815
2019/06/27	IGOV	07/11/2019			Index Future	266.3050		266.3050	266.4530	266.4530	0.056	0.0000	0.0000	218
2019/06/27	IGOV	06/02/2020			Index Future	271.4360		271.4360	271.5860	271.5860	0.055	0.0000	0.0000	0
2019/06/27	IS01	19/09/2019			Interest Rate Swap	99.8500		99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/27	IS02	20/09/2019			Interest Rate Swap	101.8400		101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/06/27	IS02	20/12/2019			Interest Rate Swap	102.6900		102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/06/27	IS02	23/03/2020			Interest Rate Swap	98.5600		98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/06/27	IS02	22/06/2020			Interest Rate Swap	101.9900		101.9900	101.9800	101.9800	(0.010)	0.0000	0.0000	0
2019/06/27	IS02	21/09/2020			Interest Rate Swap	98.8200		98.8200	98.8100	98.8100	(0.010)	0.0000	0.0000	0
2019/06/27	IS05	17/12/2020			Interest Rate Swap	95.4500		95.4500	95.4300	95.4300	(0.021)	0.0000	0.0000	0
2019/06/27	IS05	16/03/2021			Interest Rate Swap	94.4600		94.4600	94.4400	94.4400	(0.021)	0.0000	0.0000	0
2019/06/27	IS05	15/06/2021			Interest Rate Swap	93.4200		93.4200	93.4000	93.4000	(0.021)	0.0000	0.0000	0
2019/06/27	IS05	21/09/2021			Interest Rate Swap	93.3600		93.3600	93.3400	93.3400	(0.021)	0.0000	0.0000	0
2019/06/27	IS05	21/12/2021			Interest Rate Swap	95.3600		95.3600	95.3300	95.3300	(0.031)	0.0000	0.0000	51
2019/06/27	IS05	15/03/2022			Interest Rate Swap	95.3200		95.3200	95.2700	95.2700	(0.052)	0.0000	0.0000	0
2019/06/27	IS05	21/06/2022			Interest Rate Swap	96.3100		96.3100	96.2500	96.2500	(0.062)	0.0000	0.0000	0
2019/06/27	IS05	20/09/2022			Interest Rate Swap	100.0800		100.0800	100.0100	100.0100	(0.070)	0.0000	0.0000	0
2019/06/27	IS05	20/12/2022			Interest Rate Swap	101.1900		101.1900	101.1000	101.1000	(0.089)	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
2019/06/27	IS05	22/03/2023			Interest Rate Swap	94.3400	94.3400	94.2400	94.2400	(0.106)	0.0000	0.0000	0
2019/06/27	IS05	20/06/2023			Interest Rate Swap	100.3000	100.3000	100.1900	100.1900	(0.110)	0.0000	0.0000	0
2019/06/27	IS05	19/09/2023			Interest Rate Swap	95.6300	95.6300	95.5100	95.5100	(0.125)	0.0000	0.0000	0
2019/06/27	IS10	17/12/2025			Interest Rate Swap	91.5000	91.5000	91.3100	91.3100	(0.208)	0.0000	0.0000	0
2019/06/27	IS10	16/03/2026			Interest Rate Swap	88.3800	88.3800	88.1800	88.1800	(0.226)	0.0000	0.0000	0
2019/06/27	IS10	15/06/2026			Interest Rate Swap	87.0400	87.0400	86.8300	86.8300	(0.241)	0.0000	0.0000	0
2019/06/27	IS10	21/09/2026			Interest Rate Swap	89.2100	89.2100	88.9800	88.9800	(0.258)	0.0000	0.0000	0
2019/06/27	IS10	21/12/2026			Interest Rate Swap	93.0700	93.0700	92.8100	92.8100	(0.279)	0.0000	0.0000	0
2019/06/27	IS10	15/03/2027			Interest Rate Swap	91.6000	91.6000	91.3100	91.3100	(0.317)	0.0000	0.0000	0
2019/06/27	IS10	21/06/2027			Interest Rate Swap	93.7100	93.7100	93.3900	93.3900	(0.341)	0.0000	0.0000	0
2019/06/27	IS10	20/09/2027			Interest Rate Swap	99.2400	99.2400	98.9100	98.9100	(0.333)	0.0000	0.0000	0
2019/06/27	IS10	20/12/2027			Interest Rate Swap	99.5800	99.5800	99.2500	99.2500	(0.331)	0.0000	0.0000	0
2019/06/27	IS10	22/03/2028			Interest Rate Swap	92.9500	92.9500	92.6200	92.6200	(0.355)	0.0000	0.0000	0
2019/06/27	IS10	20/06/2028			Interest Rate Swap	100.2700	100.2700	99.9400	99.9400	(0.329)	0.0000	0.0000	0
2019/06/27	IS10	19/09/2028			Interest Rate Swap	93.7000	93.7000	93.3400	93.3400	(0.384)	0.0000	0.0000	0
2019/06/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/27	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/27	R023	01/08/2019	8.95	Call	Bond Future	5,057.9900	5.0580	5,186.7500	5.1867	2.546	0	0	0
2019/06/27	R023	01/08/2019			Bond Future	7.2784	104.7991	7.2372	104.9279	(0.566)	0.0000	0.0000	56,435
2019/06/27	R023	01/08/2019	8.93	Call	Bond Future	4,999.3300	4.9993	5,128.0900	5.1281	2.576	0	0	0
2019/06/27	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R023	01/08/2019	8.94	Call	Bond Future	5,028.6600	5.0287	5,157.4200	5.1574	2.561	0	0	0
2019/06/27	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R023	07/11/2019	7.98	Call	Bond Future	2,255.6300	2.2556	2,363.2100	2.3632	4.769	0	0	0
2019/06/27	R023	07/11/2019			Bond Future	7.2677	102.9384	7.2227	103.0695	(0.619)	0.0000	0.0000	0
2019/06/27	R023	07/11/2019	7.99	Call	Bond Future	2,280.7600	2.2808	2,388.6900	2.3887	4.732	0	0	0
2019/06/27	R023	07/11/2019	7.98	Put	Bond Future	206.2500	0.2063	182.6500	0.1827	(11.442)	0	0	0
2019/06/27	R023	07/11/2019	7.99	Put	Bond Future	202.9800	0.2030	179.7300	0.1797	(11.454)	0	0	0
2019/06/27	R023	07/11/2019	8.00	Call	Bond Future	2,305.8000	2.3058	2,414.0700	2.4141	4.696	0	0	0
2019/06/27	R023	07/11/2019	8.00	Put	Bond Future	199.6200	0.1996	176.7100	0.1767	(11.477)	0	0	0
2019/06/27	R023	06/02/2020	7.54	Call	Bond Future	1,429.2800	1.4293	1,514.1100	1.5141	5.935	0	0	0
2019/06/27	R023	06/02/2020			Bond Future	7.2326	104.8978	7.1834	105.0313	(0.679)	0.0000	0.0000	0
2019/06/27	R023	06/02/2020	7.52	Call	Bond Future	1,389.9800	1.3900	1,473.8000	1.4738	6.030	0	0	0
2019/06/27	R023	06/02/2020	7.52	Put	Bond Future	613.2100	0.6132	563.4900	0.5635	(8.108)	0	0	0
2019/06/27	R023	06/02/2020	7.54	Put	Bond Future	598.7300	0.5987	550.0200	0.5500	(8.136)	0	0	0
2019/06/27	R023	06/02/2020	7.53	Call	Bond Future	1,409.5800	1.4096	1,493.9100	1.4939	5.983	0	0	0
2019/06/27	R023	06/02/2020	7.53	Put	Bond Future	605.9200	0.6059	556.7100	0.5567	(8.122)	0	0	0
2019/06/27	R035	01/08/2019	10.23	Call	Bond Future	4,693.2000	4.6932	5,232.7300	5.2327	11.496	0	0	0
2019/06/27	R035	01/08/2019	10.22	Put	Bond Future	145.2800	0.1453	94.0300	0.0940	(35.277)	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
2019/06/27	R035	01/08/2019			Bond Future	9.6121	97.9319	9.5354	98.5210	(0.798)	0.0000	0.0000	66,587
2019/06/27	R035	01/08/2019	10.24	Call	Bond Future	4,758.7600	4.7588	5,299.9800	5.3000	11.373	0	0	0
2019/06/27	R035	01/08/2019	10.24	Put	Bond Future	134.2800	0.1343	86.4500	0.0864	(35.620)	0	0	0
2019/06/27	R035	01/08/2019	10.23	Put	Bond Future	139.7000	0.1397	90.1800	0.0902	(35.447)	0	0	0
2019/06/27	R035	01/08/2019	10.22	Call	Bond Future	4,627.7100	4.6277	5,165.5100	5.1655	11.621	0	0	0
2019/06/27	R035	07/11/2019	10.21	Put	Bond Future	1,166.5800	1.1666	1,004.7200	1.0047	(13.875)	0	0	3,500
2019/06/27	R035	07/11/2019	9.88	Call	Bond Future	3,365.4400	3.3654	3,728.2300	3.7282	10.780	0	0	0
2019/06/27	R035	07/11/2019	9.89	Call	Bond Future	3,410.5500	3.4106	3,775.9200	3.7759	10.713	0	0	0
2019/06/27	R035	07/11/2019	9.87	Put	Bond Future	1,947.7400	1.9477	1,707.3700	1.7074	(12.341)	0	0	0
2019/06/27	R035	07/11/2019			Bond Future	9.6856	95.3648	9.6061	95.9653	(0.820)	0.0000	0.0000	0
2019/06/27	R035	07/11/2019	8.92	Put	Bond Future	6,504.5500	6.5046	6,002.9600	6.0030	(7.711)	0	0	0
2019/06/27	R035	07/11/2019	8.92	Call	Bond Future	474.6100	0.4746	573.5800	0.5736	20.853	0	0	3,500
2019/06/27	R035	07/11/2019	9.52	Put	Bond Future	3,198.7200	3.1987	2,860.7400	2.8607	(10.566)	0	0	0
2019/06/27	R035	07/11/2019	9.52	Call	Bond Future	1,940.7000	1.9407	2,203.2800	2.2033	13.530	0	0	3,500
2019/06/27	R035	07/11/2019	9.89	Put	Bond Future	1,890.6100	1.8906	1,655.4200	1.6554	(12.440)	0	0	0
2019/06/27	R035	07/11/2019	9.87	Call	Bond Future	3,320.6000	3.3206	3,680.7900	3.6808	10.847	0	0	0
2019/06/27	R035	07/11/2019	10.21	Call	Bond Future	4,993.5500	4.9936	5,432.2500	5.4323	8.785	0	0	0
2019/06/27	R035	07/11/2019	9.88	Put	Bond Future	1,919.0000	1.9190	1,681.2300	1.6812	(12.390)	0	0	0
2019/06/27	R035	06/02/2020	9.60	Call	Bond Future	2,888.7300	2.8887	3,174.6000	3.1746	9.896	0	0	0
2019/06/27	R035	06/02/2020	9.61	Put	Bond Future	3,970.4000	3.9704	3,646.5300	3.6465	(8.157)	0	0	0
2019/06/27	R035	06/02/2020			Bond Future	9.7500	97.1801	9.6678	97.7920	(0.842)	0.0000	0.0000	0
2019/06/27	R035	06/02/2020	9.60	Put	Bond Future	4,010.4800	4.0105	3,684.4600	3.6845	(8.129)	0	0	0
2019/06/27	R035	06/02/2020	9.61	Call	Bond Future	2,924.0700	2.9241	3,212.0900	3.2121	9.850	0	0	0
2019/06/27	R035	06/02/2020	9.59	Call	Bond Future	2,853.3100	2.8533	3,137.0200	3.1370	9.943	0	0	0
2019/06/27	R035	06/02/2020	9.59	Put	Bond Future	4,050.5700	4.0506	3,722.3900	3.7224	(8.102)	0	0	0
2019/06/27	R186	01/08/2019	9.54	Call	Bond Future	7,745.0300	7.7450	8,018.2000	8.0182	3.527	0	0	0
2019/06/27	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/06/27	R186	01/08/2019	8.55	Put	Bond Future	169.5300	0.1695	126.5500	0.1265	(25.352)	0	0	0
2019/06/27	R186	01/08/2019	8.38	Call	Bond Future	1,616.8500	1.6169	1,811.9500	1.8119	12.067	0	0	0
2019/06/27	R186	01/08/2019			Bond Future	8.1658	114.0431	8.1195	114.3164	(0.567)	8.0897	8.0897	129,393
2019/06/27	R186	01/08/2019	9.52	Call	Bond Future	7,637.4200	7.6374	7,910.5600	7.9106	3.576	0	0	0
2019/06/27	R186	01/08/2019	9.52	Put	Bond Future	0.4400	0.0004	0.2400	0.0002	(45.455)	0	0	0
2019/06/27	R186	01/08/2019	8.30	Put	Bond Future	501.6800	0.5017	402.1000	0.4021	(19.849)	0	0	0
2019/06/27	R186	01/08/2019	8.30	Call	Bond Future	1,290.1300	1.2901	1,463.8900	1.4639	13.468	0	0	6,000
2019/06/27	R186	01/08/2019	9.05	Put	Bond Future	12.7700	0.0128	8.2800	0.0083	(35.161)	0	0	0
2019/06/27	R186	01/08/2019	9.05	Call	Bond Future	5,077.4300	5.0774	5,346.2800	5.3463	5.295	0	0	6,000
2019/06/27	R186	01/08/2019	9.54	Put	Bond Future	0.3700	0.0004	0.2000	0.0002	(45.946)	0	0	0
2019/06/27	R186	01/08/2019	10.08	Call	Bond Future	10,598.5300	10.5985	10,871.8700	10.8719	2.579	0	0	0
2019/06/27	R186	01/08/2019	8.55	Call	Bond Future	2,407.3800	2.4074	2,637.7400	2.6377	9.569	0	0	0
2019/06/27	R186	01/08/2019	8.38	Put	Bond Future	361.9300	0.3619	283.6900	0.2837	(21.617)	0	0	0
2019/06/27	R186	01/08/2019	8.70	Put	Bond Future	82.7000	0.0827	59.2000	0.0592	(28.416)	0	0	3,100
2019/06/27	R186	01/08/2019	9.53	Call	Bond Future	7,691.2500	7.6913	7,964.4000	7.9644	3.551	0	0	0
2019/06/27	R186	01/08/2019	9.53	Put	Bond Future	0.4100	0.0004	0.2200	0.0002	(46.341)	0	0	0
2019/06/27	R186	01/08/2019	9.22	Call	Bond Future	6,009.1000	6.0091	6,280.6500	6.2807	4.519	0	0	0
2019/06/27	R186	01/08/2019	9.22	Put	Bond Future	4.6900	0.0047	2.9000	0.0029	(38.166)	0	0	0
2019/06/27	R186	01/08/2019	8.70	Call	Bond Future	3,178.5700	3.1786	3,428.4100	3.4284	7.860	0	0	0
2019/06/27	R186	07/11/2019	8.94	Call	Bond Future	4,609.5300	4.6095	4,833.7100	4.8337	4.863	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
2019/06/27	R186	07/11/2019	8.20	Call	Bond Future	1,697.3500	1.6974	1,835.4100	1.8354	8.134	0	0	0
2019/06/27	R186	07/11/2019	8.23	Call	Bond Future	1,788.9400	1.7889	1,931.4300	1.9314	7.965	0	0	5,000
2019/06/27	R186	07/11/2019			Bond Future	8.2036	116.2970	8.1549	116.5756	(0.594)	0.0000	0.0000	5,960
2019/06/27	R186	07/11/2019	8.94	Put	Bond Future	501.4800	0.5015	447.0200	0.4470	(10.860)	0	0	0
2019/06/27	R186	07/11/2019	8.73	Call	Bond Future	3,669.8500	3.6699	3,875.5000	3.8755	5.604	0	0	0
2019/06/27	R186	07/11/2019	8.73	Put	Bond Future	713.2400	0.7132	640.2500	0.6403	(10.234)	0	0	5,000
2019/06/27	R186	07/11/2019	8.20	Put	Bond Future	1,717.8100	1.7178	1,577.2300	1.5772	(8.184)	0	0	7,500
2019/06/27	R186	07/11/2019	8.95	Call	Bond Future	4,655.5200	4.6555	4,880.4700	4.8805	4.832	0	0	0
2019/06/27	R186	07/11/2019	8.96	Put	Bond Future	484.7400	0.4847	431.8100	0.4318	(10.919)	0	0	0
2019/06/27	R186	07/11/2019	8.23	Put	Bond Future	1,638.1200	1.6381	1,501.9700	1.5020	(8.311)	0	0	0
2019/06/27	R186	07/11/2019	8.95	Put	Bond Future	493.0400	0.4930	439.3500	0.4394	(10.890)	0	0	0
2019/06/27	R186	07/11/2019	8.96	Call	Bond Future	4,701.6300	4.7016	4,927.3400	4.9273	4.801	0	0	0
2019/06/27	R186	06/02/2020	8.57	Call	Bond Future	3,344.0900	3.3441	3,523.0900	3.5231	5.353	0	0	0
2019/06/27	R186	06/02/2020			Bond Future	8.2272	113.2038	8.1761	113.4875	(0.621)	0.0000	0.0000	0
2019/06/27	R186	06/02/2020	8.55	Call	Bond Future	3,268.5500	3.2686	3,445.6500	3.4456	5.418	0	0	0
2019/06/27	R186	06/02/2020	8.55	Put	Bond Future	1,496.9500	1.4969	1,390.3200	1.3903	(7.123)	0	0	0
2019/06/27	R186	06/02/2020	8.57	Put	Bond Future	1,463.9200	1.4639	1,359.1900	1.3592	(7.154)	0	0	0
2019/06/27	R186	06/02/2020	8.56	Call	Bond Future	3,306.2500	3.3063	3,484.3000	3.4843	5.385	0	0	0
2019/06/27	R186	06/02/2020	8.56	Put	Bond Future	1,480.3500	1.4803	1,374.6700	1.3747	(7.139)	0	0	0
2019/06/27	R197	01/08/2019			Bond Future	302.3979	302.3979	302.4229	302.4229	0.008	0.0000	0.0000	2,507
2019/06/27	R197	07/11/2019			Bond Future	308.4544	308.4544	308.4797	308.4797	0.008	0.0000	0.0000	0
2019/06/27	R197	06/02/2020			Bond Future	306.7347	306.7347	306.7600	306.7600	0.008	0.0000	0.0000	0
2019/06/27	R202	01/08/2019			Bond Future	232.7885	232.7885	232.8112	232.8112	0.010	0.0000	0.0000	9,515
2019/06/27	R202	07/11/2019			Bond Future	237.4510	237.4510	237.4738	237.4738	0.010	0.0000	0.0000	0
2019/06/27	R202	06/02/2020			Bond Future	237.9560	237.9560	237.9788	237.9788	0.010	0.0000	0.0000	0
2019/06/27	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R207	01/08/2019	7.33	Call	Bond Future	569.3000	0.5693	566.8500	0.5669	(0.430)	0	0	0
2019/06/27	R207	01/08/2019			Bond Future	6.0178	100.9293	6.0234	100.9268	0.094	0.0000	0.0000	4,891
2019/06/27	R207	01/08/2019	7.34	Call	Bond Future	573.6200	0.5736	571.1700	0.5712	(0.427)	0	0	0
2019/06/27	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R207	01/08/2019	7.35	Call	Bond Future	577.9300	0.5779	575.4800	0.5755	(0.424)	0	0	0
2019/06/27	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R207	07/11/2019	2.08	Put	Bond Future	324.3600	0.3244	326.9800	0.3270	0.808	0	0	0
2019/06/27	R207	07/11/2019			Bond Future	3.8838	102.9241	3.8985	102.9215	0.378	0.0000	0.0000	0
2019/06/27	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R207	07/11/2019	2.07	Put	Bond Future	326.1600	0.3262	328.7800	0.3288	0.803	0	0	0
2019/06/27	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R207	07/11/2019	2.06	Put	Bond Future	327.9700	0.3280	330.5900	0.3306	0.799	0	0	0
2019/06/27	R208	01/08/2019	8.16	Call	Bond Future	2,766.6800	2.7667	2,887.9300	2.8879	4.383	0	0	0
2019/06/27	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R208	01/08/2019			Bond Future	6.3438	102.9765	6.2658	103.0978	(1.231)	0.0000	0.0000	10,796
2019/06/27	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R208	01/08/2019	8.17	Call	Bond Future	2,781.6300	2.7816	2,902.8800	2.9029	4.359	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/27	R208	01/08/2019	8.15	Call	Bond Future	2,751.7300		2.7517	2,872.9800	2.8730	4.406	0	0	0
2019/06/27	R208	01/08/2019	8.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/27	R208	07/11/2019	6.83	Call	Bond Future	962.7700		0.9628	1,075.3900	1.0754	11.697	0	0	0
2019/06/27	R208	07/11/2019	6.82	Put	Bond Future	34.9400		0.0349	23.7800	0.0238	(31.940)	0	0	0
2019/06/27	R208	07/11/2019			Bond Future	6.1197		101.6075	6.0258	101.7311	(1.533)	0.0000	0.0000	0
2019/06/27	R208	07/11/2019	6.84	Call	Bond Future	975.0000		0.9750	1,087.8500	1.0878	11.574	0	0	0
2019/06/27	R208	07/11/2019	6.84	Put	Bond Future	33.5200		0.0335	22.8100	0.0228	(31.951)	0	0	0
2019/06/27	R208	07/11/2019	6.83	Put	Bond Future	34.2700		0.0343	23.3300	0.0233	(31.923)	0	0	0
2019/06/27	R208	07/11/2019	6.82	Call	Bond Future	950.4500		0.9505	1,062.8500	1.0628	11.826	0	0	0
2019/06/27	R208	06/02/2020	6.13	Put	Bond Future	99.9500		0.0999	70.8700	0.0709	(29.095)	0	0	0
2019/06/27	R208	06/02/2020	6.12	Call	Bond Future	502.5500		0.5026	598.6200	0.5986	19.117	0	0	0
2019/06/27	R208	06/02/2020			Bond Future	5.7527		103.5417	5.6377	103.6674	(1.998)	0.0000	0.0000	0
2019/06/27	R208	06/02/2020	6.13	Call	Bond Future	511.0900		0.5111	607.7400	0.6077	18.911	0	0	0
2019/06/27	R208	06/02/2020	6.12	Put	Bond Future	102.2800		0.1023	72.6200	0.0726	(28.999)	0	0	0
2019/06/27	R208	06/02/2020	6.14	Call	Bond Future	519.6700		0.5197	616.9000	0.6169	18.710	0	0	0
2019/06/27	R208	06/02/2020	6.14	Put	Bond Future	97.6700		0.0977	69.1700	0.0692	(29.180)	0	0	0
2019/06/27	R209	01/08/2019	10.17	Call	Bond Future	3,812.6400		3.8126	4,170.0100	4.1700	9.373	0	0	0
2019/06/27	R209	01/08/2019	10.15	Put	Bond Future	173.2000		0.1732	125.0600	0.1251	(27.794)	0	0	0
2019/06/27	R209	01/08/2019	9.30	Call	Bond Future	374.6000		0.3746	469.2900	0.4693	25.278	0	0	7,560
2019/06/27	R209	01/08/2019			Bond Future	9.5895		74.6665	9.5282	75.0691	(0.640)	0.0000	0.0000	89,348
2019/06/27	R209	01/08/2019	10.17	Put	Bond Future	160.8800		0.1609	115.6700	0.1157	(28.102)	0	0	0
2019/06/27	R209	01/08/2019	10.15	Call	Bond Future	3,703.6700		3.7037	4,058.1100	4.0581	9.570	0	0	0
2019/06/27	R209	01/08/2019	10.16	Put	Bond Future	166.9600		0.1670	120.3000	0.1203	(27.947)	0	0	0
2019/06/27	R209	01/08/2019	9.30	Put	Bond Future	2,302.4200		2.3024	1,994.5300	1.9945	(13.372)	0	0	0
2019/06/27	R209	01/08/2019	9.80	Put	Bond Future	580.4600		0.5805	452.5000	0.4525	(22.045)	0	0	0
2019/06/27	R209	01/08/2019	10.16	Call	Bond Future	3,758.1100		3.7581	4,114.0300	4.1140	9.471	0	0	0
2019/06/27	R209	01/08/2019	9.80	Call	Bond Future	1,936.5300		1.9365	2,211.1500	2.2112	14.181	0	0	7,560
2019/06/27	R209	01/08/2019	10.46	Call	Bond Future	5,426.5400		5.4265	5,812.5000	5.8125	7.112	0	0	0
2019/06/27	R209	01/08/2019	10.46	Put	Bond Future	50.8500		0.0508	34.2300	0.0342	(32.684)	0	0	7,560
2019/06/27	R209	07/11/2019	9.82	Call	Bond Future	2,801.6300		2.8016	3,041.7000	3.0417	8.569	0	0	0
2019/06/27	R209	07/11/2019			Bond Future	9.6533		72.9902	9.5900	73.4006	(0.656)	0.0000	0.0000	0
2019/06/27	R209	07/11/2019	9.80	Call	Bond Future	2,726.3300		2.7263	2,962.8100	2.9628	8.674	0	0	0
2019/06/27	R209	07/11/2019	9.80	Put	Bond Future	1,788.5500		1.7885	1,614.6300	1.6146	(9.724)	0	0	0
2019/06/27	R209	07/11/2019	9.82	Put	Bond Future	1,737.3900		1.7374	1,567.0600	1.5671	(9.804)	0	0	0
2019/06/27	R209	07/11/2019	9.81	Call	Bond Future	2,763.9500		2.7639	3,002.2300	3.0022	8.621	0	0	0
2019/06/27	R209	07/11/2019	9.81	Put	Bond Future	1,762.9000		1.7629	1,590.7800	1.5908	(9.763)	0	0	0
2019/06/27	R209	06/02/2020	9.52	Put	Bond Future	3,571.0200		3.5710	3,341.0300	3.3410	(6.440)	0	0	0
2019/06/27	R209	06/02/2020			Bond Future	9.7066		74.3797	9.6414	74.7979	(0.672)	0.0000	0.0000	0
2019/06/27	R209	06/02/2020	9.51	Call	Bond Future	2,335.1000		2.3351	2,521.7700	2.5218	7.994	0	0	0
2019/06/27	R209	06/02/2020	9.51	Put	Bond Future	3,606.3700		3.6064	3,374.8800	3.3749	(6.419)	0	0	0
2019/06/27	R209	06/02/2020	9.52	Call	Bond Future	2,365.1800		2.3652	2,553.3500	2.5534	7.956	0	0	0
2019/06/27	R209	06/02/2020	9.50	Call	Bond Future	2,305.2100		2.3052	2,490.3900	2.4904	8.033	0	0	0
2019/06/27	R209	06/02/2020	9.50	Put	Bond Future	3,642.0000		3.6420	3,409.0200	3.4090	(6.397)	0	0	0
2019/06/27	R210	01/08/2019			Bond Future	190.1422		190.1422	190.1598	190.1598	0.009	0.0000	0.0000	2,142
2019/06/27	R210	07/11/2019			Bond Future	191.3439		191.3439	191.3616	191.3616	0.009	0.0000	0.0000	0
2019/06/27	R210	06/02/2020			Bond Future	195.0308		195.0308	195.0486	195.0486	0.009	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
2019/06/27	R212	01/08/2019			Bond Future	159.9744	159.9744	160.1855	160.1855	0.132	0.0000	0.0000	6,690
2019/06/27	R212	07/11/2019			Bond Future	163.1785	163.1785	163.3936	163.3936	0.132	0.0000	0.0000	0
2019/06/27	R212	06/02/2020			Bond Future	164.0764	164.0764	164.2955	164.2955	0.134	0.0000	0.0000	0
2019/06/27	R213	01/08/2019	9.99	Put	Bond Future	33.2700	0.0333	23.3500	0.0234	(29.817)	0	0	0
2019/06/27	R213	01/08/2019	9.98	Call	Bond Future	5,172.5300	5.1725	5,455.4400	5.4554	5.469	0	0	0
2019/06/27	R213	01/08/2019			Bond Future	9.1333	87.9709	9.0870	88.2642	(0.506)	0.0000	0.0000	17,398
2019/06/27	R213	01/08/2019	9.99	Call	Bond Future	5,229.1400	5.2291	5,512.4600	5.5125	5.418	0	0	0
2019/06/27	R213	01/08/2019	9.98	Put	Bond Future	34.8100	0.0348	24.4800	0.0245	(29.675)	0	0	0
2019/06/27	R213	01/08/2019	10.00	Call	Bond Future	5,285.7600	5.2858	5,569.4700	5.5695	5.367	0	0	0
2019/06/27	R213	01/08/2019	10.00	Put	Bond Future	31.8000	0.0318	22.2700	0.0223	(29.969)	0	0	0
2019/06/27	R213	07/11/2019	9.59	Put	Bond Future	1,140.6500	1.1406	1,042.3200	1.0423	(8.621)	0	0	0
2019/06/27	R213	07/11/2019	9.58	Call	Bond Future	3,499.1000	3.4991	3,698.5600	3.6986	5.700	0	0	0
2019/06/27	R213	07/11/2019			Bond Future	9.1963	86.1582	9.1483	86.4571	(0.522)	0.0000	0.0000	3,080
2019/06/27	R213	07/11/2019	9.59	Call	Bond Future	3,541.7800	3.5418	3,742.3900	3.7424	5.664	0	0	0
2019/06/27	R213	07/11/2019	9.58	Put	Bond Future	1,157.8300	1.1578	1,058.3500	1.0583	(8.592)	0	0	0
2019/06/27	R213	07/11/2019	9.60	Call	Bond Future	3,584.6300	3.5846	3,786.3800	3.7864	5.628	0	0	0
2019/06/27	R213	07/11/2019	9.60	Put	Bond Future	1,123.7100	1.1237	1,026.5200	1.0265	(8.649)	0	0	0
2019/06/27	R213	06/02/2020	9.27	Call	Bond Future	2,785.2900	2.7853	2,941.0700	2.9411	5.593	0	0	0
2019/06/27	R213	06/02/2020	9.26	Put	Bond Future	2,691.0900	2.6911	2,541.2800	2.5413	(5.567)	0	0	0
2019/06/27	R213	06/02/2020			Bond Future	9.2500	87.7982	9.2003	88.1027	(0.537)	0.0000	0.0000	0
2019/06/27	R213	06/02/2020	9.28	Call	Bond Future	2,818.6800	2.8187	2,975.5400	2.9755	5.565	0	0	0
2019/06/27	R213	06/02/2020	9.28	Put	Bond Future	2,635.6200	2.6356	2,487.9700	2.4880	(5.602)	0	0	0
2019/06/27	R213	06/02/2020	9.27	Put	Bond Future	2,663.2300	2.6632	2,514.5000	2.5145	(5.585)	0	0	0
2019/06/27	R213	06/02/2020	9.26	Call	Bond Future	2,752.0900	2.7521	2,906.7900	2.9068	5.621	0	0	0
2019/06/27	R214	01/08/2019	10.34	Put	Bond Future	254.5300	0.2545	183.4500	0.1834	(27.926)	0	0	0
2019/06/27	R214	01/08/2019			Bond Future	9.8807	72.8580	9.8143	73.3059	(0.673)	0.0000	0.0000	10,625
2019/06/27	R214	01/08/2019	10.33	Call	Bond Future	3,175.9200	3.1759	3,550.5800	3.5506	11.797	0	0	0
2019/06/27	R214	01/08/2019	10.33	Put	Bond Future	263.5900	0.2636	190.4000	0.1904	(27.767)	0	0	0
2019/06/27	R214	01/08/2019	10.34	Call	Bond Future	3,229.4600	3.2295	3,606.2300	3.6062	11.667	0	0	0
2019/06/27	R214	01/08/2019	10.32	Call	Bond Future	3,122.6400	3.1226	3,495.1300	3.4951	11.929	0	0	0
2019/06/27	R214	01/08/2019	10.32	Put	Bond Future	273.0000	0.2730	197.6400	0.1976	(27.604)	0	0	0
2019/06/27	R214	07/11/2019	10.02	Put	Bond Future	2,128.7200	2.1287	1,920.3600	1.9204	(9.788)	0	0	0
2019/06/27	R214	07/11/2019			Bond Future	9.9502	71.0002	9.8817	71.4569	(0.689)	0.0000	0.0000	0
2019/06/27	R214	07/11/2019	10.01	Call	Bond Future	2,552.3800	2.5524	2,798.6900	2.7987	9.650	0	0	0
2019/06/27	R214	07/11/2019	10.01	Put	Bond Future	2,158.1700	2.1582	1,947.8100	1.9478	(9.747)	0	0	0
2019/06/27	R214	07/11/2019	10.02	Call	Bond Future	2,588.5500	2.5886	2,836.8600	2.8369	9.593	0	0	0
2019/06/27	R214	07/11/2019	10.00	Call	Bond Future	2,516.4500	2.5165	2,760.7400	2.7607	9.708	0	0	0
2019/06/27	R214	07/11/2019	10.00	Put	Bond Future	2,187.9500	2.1879	1,975.5700	1.9756	(9.707)	0	0	0
2019/06/27	R214	06/02/2020	9.73	Call	Bond Future	2,268.6600	2.2687	2,465.3700	2.4654	8.671	0	0	0
2019/06/27	R214	06/02/2020			Bond Future	10.0114	72.3517	9.9408	72.8170	(0.705)	0.0000	0.0000	0
2019/06/27	R214	06/02/2020	9.71	Call	Bond Future	2,210.0400	2.2100	2,403.5100	2.4035	8.754	0	0	0
2019/06/27	R214	06/02/2020	9.71	Put	Bond Future	4,231.4900	4.2315	3,959.6800	3.9597	(6.424)	0	0	0
2019/06/27	R214	06/02/2020	9.73	Put	Bond Future	4,153.1300	4.1531	3,884.5600	3.8846	(6.467)	0	0	0
2019/06/27	R214	06/02/2020	9.72	Call	Bond Future	2,239.3600	2.2394	2,434.4600	2.4345	8.712	0	0	0
2019/06/27	R214	06/02/2020	9.72	Put	Bond Future	4,192.2700	4.1923	3,922.0900	3.9221	(6.445)	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
2019/06/27	R248	01/08/2019	10.35	Call	Bond Future	4,096.0800	4.0961	4,582.1400	4.5821	11.866	0	0	0
2019/06/27	R248	01/08/2019	10.34	Put	Bond Future	315.0100	0.3150	224.9600	0.2250	(28.586)	0	0	0
2019/06/27	R248	01/08/2019			Bond Future	9.8907	92.9662	9.8243	93.5396	(0.672)	0.0000	0.0000	102,804
2019/06/27	R248	01/08/2019	10.36	Call	Bond Future	4,164.7000	4.1647	4,653.3700	4.6534	11.734	0	0	0
2019/06/27	R248	01/08/2019	10.36	Put	Bond Future	293.0700	0.2931	208.3100	0.2083	(28.921)	0	0	0
2019/06/27	R248	01/08/2019	10.35	Put	Bond Future	303.8600	0.3039	216.4900	0.2165	(28.753)	0	0	0
2019/06/27	R248	01/08/2019	10.34	Call	Bond Future	4,027.7000	4.0277	4,511.0800	4.5111	12.001	0	0	0
2019/06/27	R248	07/11/2019	10.02	Call	Bond Future	3,167.4000	3.1674	3,483.6500	3.4837	9.985	0	0	0
2019/06/27	R248	07/11/2019	10.01	Put	Bond Future	2,702.3300	2.7023	2,431.2400	2.4312	(10.032)	0	0	0
2019/06/27	R248	07/11/2019			Bond Future	9.9603	90.3642	9.8916	90.9489	(0.689)	0.0000	0.0000	2,048
2019/06/27	R248	07/11/2019	10.03	Call	Bond Future	3,213.4600	3.2135	3,532.3600	3.5324	9.924	0	0	0
2019/06/27	R248	07/11/2019	10.03	Put	Bond Future	2,626.4700	2.6265	2,360.6900	2.3607	(10.119)	0	0	0
2019/06/27	R248	07/11/2019	10.02	Put	Bond Future	2,664.1800	2.6642	2,395.7500	2.3957	(10.076)	0	0	0
2019/06/27	R248	07/11/2019	10.01	Call	Bond Future	3,121.6300	3.1216	3,435.2200	3.4352	10.046	0	0	0
2019/06/27	R248	06/02/2020	9.71	Put	Bond Future	5,369.0200	5.3690	5,017.5000	5.0175	(6.547)	0	0	0
2019/06/27	R248	06/02/2020			Bond Future	10.0215	92.0843	9.9508	92.6800	(0.706)	0.0000	0.0000	0
2019/06/27	R248	06/02/2020	9.71	Call	Bond Future	2,692.8400	2.6928	2,936.9400	2.9369	9.065	0	0	0
2019/06/27	R248	06/02/2020	9.70	Put	Bond Future	5,420.6600	5.4207	5,067.0100	5.0670	(6.524)	0	0	0
2019/06/27	R248	06/02/2020	9.72	Call	Bond Future	2,729.7000	2.7297	2,975.9300	2.9759	9.020	0	0	0
2019/06/27	R248	06/02/2020	9.72	Put	Bond Future	5,317.7800	5.3178	4,968.3900	4.9684	(6.570)	0	0	0
2019/06/27	R248	06/02/2020	9.70	Call	Bond Future	2,656.2400	2.6562	2,898.2100	2.8982	9.109	0	0	0

**Total**

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