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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/07/2019 TO 03/07/2019

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
2019/07/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	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
2019/07/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	2025	01/08/2019			Bond Future	136.5426	136.5426	136.6143	136.6143	0.052	0.0000	0.0000	1,622
2019/07/03	2025	07/11/2019			Bond Future	139.2630	139.2630	139.3361	139.3361	0.053	0.0000	0.0000	0
2019/07/03	2025	06/02/2020			Bond Future	140.4598	140.4598	140.5337	140.5337	0.053	0.0000	0.0000	0
2019/07/03	2029	01/08/2019			Bond Future	103.3322	103.3322	103.3605	103.3605	0.027	0.0000	0.0000	4,132
2019/07/03	2029	07/11/2019			Bond Future	104.2966	104.2966	104.3255	104.3255	0.028	0.0000	0.0000	0
2019/07/03	2029	06/02/2020			Bond Future	106.2969	106.2969	106.3259	106.3259	0.027	0.0000	0.0000	0
2019/07/03	2030	01/08/2019	9.91	Put	Bond Future	7.9300	0.0079	3.9200	0.0039	(50.567)	0	0	0
2019/07/03	2030	01/08/2019	8.67	Put	Bond Future	1,863.9400	1.8639	1,511.9300	1.5119	(18.885)	0	0	0
2019/07/03	2030	01/08/2019	9.15	Put	Bond Future	358.9700	0.3590	243.5800	0.2436	(32.145)	0	0	0
2019/07/03	2030	01/08/2019	9.68	Call	Bond Future	4,849.9100	4.8499	5,308.5500	5.3086	9.457	0	0	0
2019/07/03	2030	01/08/2019			Bond Future	8.9059	94.0358	8.8331	94.5074	(0.818)	0.0000	0.0000	74,909
2019/07/03	2030	01/08/2019	8.35	Put	Bond Future	3,717.9000	3.7179	3,268.1900	3.2682	(12.096)	0	0	0
2019/07/03	2030	01/08/2019	8.35	Call	Bond Future	39.4300	0.0394	61.3100	0.0613	55.491	0	0	2,025
2019/07/03	2030	01/08/2019	9.22	Put	Bond Future	264.6100	0.2646	174.2900	0.1743	(34.133)	0	0	0
2019/07/03	2030	01/08/2019	9.22	Call	Bond Future	2,261.7100	2.2617	2,642.9800	2.6430	16.858	0	0	5,400
2019/07/03	2030	01/08/2019	9.69	Call	Bond Future	4,908.5600	4.9086	5,367.8000	5.3678	9.356	0	0	0
2019/07/03	2030	01/08/2019	9.69	Put	Bond Future	27.0200	0.0270	14.6700	0.0147	(45.707)	0	0	5,400
2019/07/03	2030	01/08/2019	9.91	Call	Bond Future	6,198.1200	6.1981	6,665.7000	6.6657	7.544	0	0	0
2019/07/03	2030	01/08/2019	9.92	Call	Bond Future	6,256.5400	6.2565	6,724.3300	6.7243	7.477	0	0	0
2019/07/03	2030	01/08/2019	9.90	Put	Bond Future	8.4000	0.0084	4.1600	0.0042	(50.476)	0	0	0
2019/07/03	2030	01/08/2019	8.67	Call	Bond Future	325.5900	0.3256	445.1700	0.4452	36.727	0	0	5,400
2019/07/03	2030	01/08/2019	9.15	Call	Bond Future	1,915.8700	1.9159	2,272.0700	2.2721	18.592	0	0	2,025
2019/07/03	2030	01/08/2019	9.68	Put	Bond Future	28.4700	0.0285	15.5200	0.0155	(45.486)	0	0	4,800
2019/07/03	2030	01/08/2019	9.92	Put	Bond Future	7.4800	0.0075	3.6800	0.0037	(50.802)	0	0	0
2019/07/03	2030	01/08/2019	9.90	Call	Bond Future	6,139.6600	6.1397	6,607.0100	6.6070	7.612	0	0	0
2019/07/03	2030	01/08/2019	8.77	Put	Bond Future	1,412.5000	1.4125	1,110.0200	1.1100	(21.415)	0	0	0
2019/07/03	2030	01/08/2019	8.77	Call	Bond Future	530.2000	0.5302	699.3100	0.6993	31.896	0	0	0
2019/07/03	2030	01/08/2019	9.24	Call	Bond Future	2,364.1300	2.3641	2,751.8200	2.7518	16.399	0	0	0
2019/07/03	2030	01/08/2019	9.24	Put	Bond Future	241.7700	0.2418	157.8700	0.1579	(34.702)	0	0	0
2019/07/03	2030	01/08/2019	9.27	Put	Bond Future	211.4300	0.2114	136.3300	0.1363	(35.520)	0	0	0
2019/07/03	2030	01/08/2019	9.27	Call	Bond Future	2,521.2600	2.5213	2,917.7500	2.9177	15.726	0	0	0
2019/07/03	2030	01/08/2019	9.08	Call	Bond Future	1,593.0500	1.5931	1,920.2000	1.9202	20.536	0	0	0
2019/07/03	2030	01/08/2019	9.08	Put	Bond Future	479.1700	0.4792	334.7300	0.3347	(30.144)	0	0	6,570
2019/07/03	2030	07/11/2019	9.76	Put	Bond Future	525.6000	0.5256	440.8000	0.4408	(16.134)	0	0	5,500
2019/07/03	2030	07/11/2019	9.49	Put	Bond Future	818.8300	0.8188	695.7000	0.6957	(15.037)	0	0	0
2019/07/03	2030	07/11/2019			Bond Future	8.9626	95.8843	8.8868	96.3652	(0.846)	0.0000	0.0000	200
2019/07/03	2030	07/11/2019	9.48	Call	Bond Future	4,030.8600	4.0309	4,386.9100	4.3869	8.833	0	0	0
2019/07/03	2030	07/11/2019	9.48	Put	Bond Future	832.6200	0.8326	707.7900	0.7078	(14.992)	0	0	0
2019/07/03	2030	07/11/2019	8.60	Put	Bond Future	3,259.8200	3.2598	2,931.9600	2.9320	(10.058)	0	0	0
2019/07/03	2030	07/11/2019	8.60	Call	Bond Future	929.3800	0.9294	1,082.4000	1.0824	16.465	0	0	5,500
2019/07/03	2030	07/11/2019	9.10	Put	Bond Future	1,556.3500	1.5563	1,353.8600	1.3539	(13.011)	0	0	0
2019/07/03	2030	07/11/2019	9.10	Call	Bond Future	2,420.2600	2.4203	2,698.6500	2.6987	11.502	0	0	5,500

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2019/07/03	2030	07/11/2019	9.76	Call	Bond Future	5,394.2400	5.3942	5,790.3200	5.7903	7.343	0	0	0
2019/07/03	2030	07/11/2019	9.49	Call	Bond Future	4,077.4500	4.0775	4,435.2000	4.4352	8.774	0	0	0
2019/07/03	2030	07/11/2019	8.57	Put	Bond Future	3,390.8700	3.3909	3,055.5900	3.0556	(9.888)	0	0	0
2019/07/03	2030	07/11/2019	9.47	Call	Bond Future	3,984.4400	3.9844	4,338.7800	4.3388	8.893	0	0	0
2019/07/03	2030	07/11/2019	9.47	Put	Bond Future	846.6200	0.8466	720.0800	0.7201	(14.946)	0	0	0
2019/07/03	2030	07/11/2019	9.70	Call	Bond Future	5,094.2600	5.0943	5,482.9800	5.4830	7.631	0	0	0
2019/07/03	2030	07/11/2019	9.70	Put	Bond Future	580.0900	0.5801	487.9300	0.4879	(15.887)	0	0	0
2019/07/03	2030	07/11/2019	8.57	Call	Bond Future	864.2000	0.8642	1,009.8000	1.0098	16.848	0	0	0
2019/07/03	2030	07/11/2019	9.12	Put	Bond Future	1,506.6500	1.5066	1,308.8600	1.3089	(13.128)	0	0	0
2019/07/03	2030	07/11/2019	9.12	Call	Bond Future	2,495.3900	2.4954	2,778.4800	2.7785	11.345	0	0	0
2019/07/03	2030	06/02/2020	9.14	Call	Bond Future	3,062.3700	3.0624	3,334.7900	3.3348	8.896	0	0	0
2019/07/03	2030	06/02/2020	9.15	Put	Bond Future	2,225.9300	2.2259	2,010.8600	2.0109	(9.662)	0	0	0
2019/07/03	2030	06/02/2020			Bond Future	9.0086	93.6916	8.9300	94.1812	(0.872)	0.0000	0.0000	0
2019/07/03	2030	06/02/2020	9.14	Put	Bond Future	2,251.5000	2.2515	2,034.3700	2.0344	(9.644)	0	0	0
2019/07/03	2030	06/02/2020	9.15	Call	Bond Future	3,098.1400	3.0981	3,372.6200	3.3726	8.860	0	0	0
2019/07/03	2030	06/02/2020	9.16	Call	Bond Future	3,134.1000	3.1341	3,410.3400	3.4103	8.814	0	0	0
2019/07/03	2030	06/02/2020	9.16	Put	Bond Future	2,200.6100	2.2006	1,987.3000	1.9873	(9.693)	0	0	0
2019/07/03	2032	01/08/2019	10.10	Call	Bond Future	5,737.6600	5.7377	6,234.8200	6.2348	8.665	0	0	0
2019/07/03	2032	01/08/2019	10.11	Put	Bond Future	29.9000	0.0299	16.3800	0.0164	(45.217)	0	0	0
2019/07/03	2032	01/08/2019			Bond Future	9.2470	95.5197	9.1742	96.0310	(0.788)	0.0000	0.0000	44,151
2019/07/03	2032	01/08/2019	10.10	Put	Bond Future	31.4400	0.0314	17.2900	0.0173	(45.006)	0	0	0
2019/07/03	2032	01/08/2019	10.11	Call	Bond Future	5,800.0700	5.8001	6,297.8600	6.2979	8.582	0	0	0
2019/07/03	2032	01/08/2019	10.09	Call	Bond Future	5,675.2400	5.6752	6,171.7700	6.1718	8.749	0	0	0
2019/07/03	2032	01/08/2019	10.09	Put	Bond Future	33.0400	0.0330	18.2600	0.0183	(44.734)	0	0	0
2019/07/03	2032	07/11/2019	9.71	Call	Bond Future	3,903.6100	3.9036	4,254.5500	4.2545	8.990	0	0	0
2019/07/03	2032	07/11/2019	9.70	Put	Bond Future	1,248.9400	1.2489	1,076.5500	1.0766	(13.803)	0	0	0
2019/07/03	2032	07/11/2019			Bond Future	9.3129	93.2368	9.2373	93.7582	(0.812)	0.0000	0.0000	0
2019/07/03	2032	07/11/2019	9.72	Call	Bond Future	3,951.1000	3.9511	4,304.0400	4.3040	8.933	0	0	0
2019/07/03	2032	07/11/2019	9.72	Put	Bond Future	1,211.8000	1.2118	1,043.4200	1.0434	(13.895)	0	0	0
2019/07/03	2032	07/11/2019	9.71	Put	Bond Future	1,230.2400	1.2302	1,059.8600	1.0599	(13.849)	0	0	0
2019/07/03	2032	07/11/2019	9.70	Call	Bond Future	3,856.3200	3.8563	4,205.2500	4.2052	9.048	0	0	0
2019/07/03	2032	06/02/2020	9.40	Put	Bond Future	2,798.4000	2.7984	2,608.7000	2.6087	(6.779)	0	0	0
2019/07/03	2032	06/02/2020			Bond Future	9.3671	95.0035	9.2889	95.5342	(0.834)	0.0000	0.0000	0
2019/07/03	2032	06/02/2020	9.39	Call	Bond Future	2,984.3700	2.9844	3,323.5200	3.3235	11.364	0	0	0
2019/07/03	2032	06/02/2020	9.39	Put	Bond Future	2,829.5300	2.8295	2,637.9600	2.6380	(6.770)	0	0	0
2019/07/03	2032	06/02/2020	9.40	Call	Bond Future	3,020.6800	3.0207	3,361.7000	3.3617	11.290	0	0	0
2019/07/03	2032	06/02/2020	9.38	Call	Bond Future	2,948.2700	2.9483	3,285.2400	3.2852	11.429	0	0	0
2019/07/03	2032	06/02/2020	9.38	Put	Bond Future	2,860.9400	2.8609	2,667.1900	2.6672	(6.772)	0	0	0
2019/07/03	2033	01/08/2019			Bond Future	104.2168	104.2168	104.2464	104.2464	0.028	0.0000	0.0000	6,090
2019/07/03	2033	07/11/2019			Bond Future	105.1230	105.1230	105.1531	105.1531	0.029	0.0000	0.0000	0
2019/07/03	2033	06/02/2020			Bond Future	107.1392	107.1392	107.1694	107.1694	0.028	0.0000	0.0000	0
2019/07/03	2037	01/08/2019	10.31	Call	Bond Future	5,074.2500	5.0743	5,685.8600	5.6859	12.053	0	0	0
2019/07/03	2037	01/08/2019			Bond Future	9.6393	90.5956	9.5561	91.2448	(0.863)	0.0000	0.0000	50,342
2019/07/03	2037	01/08/2019	10.29	Call	Bond Future	4,939.6300	4.9396	5,548.1400	5.5481	12.319	0	0	0
2019/07/03	2037	01/08/2019	10.29	Put	Bond Future	93.6600	0.0937	52.9700	0.0530	(43.444)	0	0	0

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2019/07/03	2037	01/08/2019	10.31	Put	Bond Future	85.6800	0.0857	48.0900	0.0481	(43.873)	0	0	0
2019/07/03	2037	01/08/2019	10.30	Call	Bond Future	5,006.9000	5.0069	5,616.9800	5.6170	12.185	0	0	0
2019/07/03	2037	01/08/2019	10.30	Put	Bond Future	89.5900	0.0896	50.4700	0.0505	(43.666)	0	0	0
2019/07/03	2037	07/11/2019	9.97	Call	Bond Future	3,673.9500	3.6739	4,089.1100	4.0891	11.300	0	0	0
2019/07/03	2037	07/11/2019			Bond Future	9.7067	92.3765	9.6208	93.0385	(0.885)	0.0000	0.0000	0
2019/07/03	2037	07/11/2019	9.95	Call	Bond Future	3,578.4700	3.5785	3,987.7500	3.9877	11.437	0	0	0
2019/07/03	2037	07/11/2019	9.95	Put	Bond Future	1,744.0200	1.7440	1,491.3700	1.4914	(14.487)	0	0	0
2019/07/03	2037	07/11/2019	9.97	Put	Bond Future	1,691.2100	1.6912	1,444.4400	1.4444	(14.591)	0	0	0
2019/07/03	2037	07/11/2019	9.96	Call	Bond Future	3,626.1900	3.6262	4,038.3100	4.0383	11.365	0	0	0
2019/07/03	2037	07/11/2019	9.96	Put	Bond Future	1,717.5500	1.7175	1,467.7400	1.4677	(14.545)	0	0	0
2019/07/03	2037	06/02/2020	9.67	Call	Bond Future	3,004.7500	3.0048	3,318.4500	3.3185	10.440	0	0	0
2019/07/03	2037	06/02/2020	9.66	Put	Bond Future	3,765.3400	3.7653	3,402.7900	3.4028	(9.629)	0	0	0
2019/07/03	2037	06/02/2020			Bond Future	9.7649	89.8668	9.6762	90.5409	(0.908)	0.0000	0.0000	0
2019/07/03	2037	06/02/2020	9.68	Call	Bond Future	3,042.4400	3.0424	3,358.6000	3.3586	10.392	0	0	0
2019/07/03	2037	06/02/2020	9.68	Put	Bond Future	3,687.6800	3.6877	3,329.7800	3.3298	(9.705)	0	0	0
2019/07/03	2037	06/02/2020	9.67	Put	Bond Future	3,726.4800	3.7265	3,366.1200	3.3661	(9.670)	0	0	0
2019/07/03	2037	06/02/2020	9.66	Call	Bond Future	2,967.0200	2.9670	3,278.5300	3.2785	10.499	0	0	0
2019/07/03	2038	01/08/2019			Bond Future	121.4730	121.4730	121.5091	121.5091	0.030	0.0000	0.0000	11,392
2019/07/03	2038	07/11/2019			Bond Future	123.8932	123.8932	123.9300	123.9300	0.030	0.0000	0.0000	0
2019/07/03	2038	06/02/2020			Bond Future	124.6108	124.6108	124.6478	124.6478	0.030	0.0000	0.0000	0
2019/07/03	2040	01/08/2019	10.37	Put	Bond Future	113.8500	0.1138	60.4200	0.0604	(46.930)	0	0	0
2019/07/03	2040	01/08/2019	10.36	Call	Bond Future	5,163.8600	5.1639	5,892.9900	5.8930	14.120	0	0	0
2019/07/03	2040	01/08/2019			Bond Future	9.7292	93.7190	9.6360	94.5036	(0.958)	0.0000	0.0000	34,994
2019/07/03	2040	01/08/2019	10.37	Call	Bond Future	5,235.3500	5.2353	5,966.5200	5.9665	13.966	0	0	0
2019/07/03	2040	01/08/2019	10.36	Put	Bond Future	118.8100	0.1188	63.3400	0.0633	(46.688)	0	0	0
2019/07/03	2040	01/08/2019	10.38	Call	Bond Future	5,306.8800	5.3069	6,040.0600	6.0401	13.816	0	0	0
2019/07/03	2040	01/08/2019	10.38	Put	Bond Future	109.0500	0.1090	57.6300	0.0576	(47.153)	0	0	0
2019/07/03	2040	07/11/2019	9.80	Put	Bond Future	2,630.2500	2.6302	2,314.1500	2.3141	(12.018)	0	0	0
2019/07/03	2040	07/11/2019	9.30	Put	Bond Future	5,129.5000	5.1295	4,645.6500	4.6456	(9.433)	0	0	0
2019/07/03	2040	07/11/2019	10.04	Put	Bond Future	1,825.6500	1.8256	1,598.5500	1.5985	(12.439)	0	0	0
2019/07/03	2040	07/11/2019	10.03	Call	Bond Future	3,748.7400	3.7487	4,317.2700	4.3173	15.166	0	0	0
2019/07/03	2040	07/11/2019			Bond Future	9.7966	95.5613	9.7003	96.3614	(0.983)	0.0000	0.0000	0
2019/07/03	2040	07/11/2019	9.80	Call	Bond Future	2,658.0500	2.6581	3,141.9800	3.1420	18.206	0	0	1,260
2019/07/03	2040	07/11/2019	9.30	Call	Bond Future	884.8900	0.8849	1,201.0700	1.2011	35.731	0	0	1,260
2019/07/03	2040	07/11/2019	10.04	Call	Bond Future	3,799.7400	3.7997	4,372.6700	4.3727	15.078	0	0	0
2019/07/03	2040	07/11/2019	10.03	Put	Bond Future	1,854.4500	1.8544	1,622.9500	1.6229	(12.483)	0	0	0
2019/07/03	2040	07/11/2019	10.05	Call	Bond Future	3,851.0100	3.8510	4,428.4900	4.4285	14.996	0	0	0
2019/07/03	2040	07/11/2019	10.05	Put	Bond Future	1,797.2400	1.7972	1,574.6900	1.5747	(12.383)	0	0	0
2019/07/03	2040	06/02/2020	9.76	Call	Bond Future	3,182.4600	3.1825	3,644.2800	3.6443	14.511	0	0	0
2019/07/03	2040	06/02/2020			Bond Future	9.8549	92.8615	9.7557	93.6762	(1.007)	0.0000	0.0000	0
2019/07/03	2040	06/02/2020	9.74	Call	Bond Future	3,100.9200	3.1009	3,557.6000	3.5576	14.727	0	0	0
2019/07/03	2040	06/02/2020	9.74	Put	Bond Future	4,045.1500	4.0451	3,687.1000	3.6871	(8.851)	0	0	0
2019/07/03	2040	06/02/2020	9.76	Put	Bond Future	3,961.2500	3.9613	3,608.3400	3.6083	(8.909)	0	0	0
2019/07/03	2040	06/02/2020	9.75	Call	Bond Future	3,142.0000	3.1420	3,600.8200	3.6008	14.603	0	0	0
2019/07/03	2040	06/02/2020	9.75	Put	Bond Future	4,003.4500	4.0035	3,647.5400	3.6475	(8.890)	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
2019/07/03	2044	01/08/2019	10.40	Put	Bond Future	135.7400	0.1357	76.0700	0.0761	(43.959)	0	0	0
2019/07/03	2044	01/08/2019	9.86	Put	Bond Future	1,038.9700	1.0390	725.9300	0.7259	(30.130)	0	0	0
2019/07/03	2044	01/08/2019	10.53	Call	Bond Future	6,067.0400	6.0670	6,784.3400	6.7843	11.823	0	0	0
2019/07/03	2044	01/08/2019	9.39	Call	Bond Future	223.4300	0.2234	330.5600	0.3306	47.948	0	0	228
2019/07/03	2044	01/08/2019			Bond Future	9.7835	90.5943	9.6954	91.3483	(0.901)	0.0000	0.0000	40,532
2019/07/03	2044	01/08/2019	10.39	Call	Bond Future	5,059.1700	5.0592	5,751.2700	5.7513	13.680	0	0	0
2019/07/03	2044	01/08/2019	10.39	Put	Bond Future	141.4800	0.1415	79.6300	0.0796	(43.716)	0	0	0
2019/07/03	2044	01/08/2019	10.40	Call	Bond Future	5,130.7100	5.1307	5,824.9900	5.8250	13.532	0	0	0
2019/07/03	2044	01/08/2019	9.86	Call	Bond Future	1,684.8400	1.6848	2,125.7500	2.1257	26.169	0	0	100
2019/07/03	2044	01/08/2019	10.53	Put	Bond Future	78.0300	0.0780	41.3800	0.0414	(46.969)	0	0	100
2019/07/03	2044	01/08/2019	9.39	Put	Bond Future	3,673.6200	3.6736	3,026.8000	3.0268	(17.607)	0	0	0
2019/07/03	2044	01/08/2019	9.74	Put	Bond Future	1,514.7500	1.5147	1,110.4000	1.1104	(26.694)	0	0	0
2019/07/03	2044	01/08/2019	10.38	Call	Bond Future	4,987.7300	4.9877	5,677.5700	5.6776	13.831	0	0	0
2019/07/03	2044	01/08/2019	10.38	Put	Bond Future	147.4500	0.1474	83.3400	0.0833	(43.479)	0	0	0
2019/07/03	2044	01/08/2019	9.36	Put	Bond Future	3,907.1800	3.9072	3,245.5800	3.2456	(16.933)	0	0	0
2019/07/03	2044	01/08/2019	9.36	Call	Bond Future	185.0500	0.1850	277.4000	0.2774	49.905	0	0	100
2019/07/03	2044	01/08/2019	9.74	Call	Bond Future	1,143.4900	1.1435	1,493.0900	1.4931	30.573	0	0	228
2019/07/03	2044	01/08/2019	10.27	Call	Bond Future	4,211.3400	4.2113	4,871.2400	4.8712	15.670	0	0	0
2019/07/03	2044	01/08/2019	10.27	Put	Bond Future	230.4200	0.2304	136.3700	0.1364	(40.817)	0	0	228
2019/07/03	2044	07/11/2019	10.52	Call	Bond Future	6,326.6200	6.3266	7,007.2000	7.0072	10.757	0	0	0
2019/07/03	2044	07/11/2019	9.74	Put	Bond Future	3,172.4600	3.1725	2,831.4900	2.8315	(10.748)	0	0	0
2019/07/03	2044	07/11/2019	10.07	Put	Bond Future	1,944.8800	1.9449	1,726.8800	1.7269	(11.209)	0	0	0
2019/07/03	2044	07/11/2019			Bond Future	9.8491	92.3753	9.7582	93.1440	(0.923)	0.0000	0.0000	0
2019/07/03	2044	07/11/2019	10.52	Put	Bond Future	976.3200	0.9763	888.2200	0.8882	(9.024)	0	0	328
2019/07/03	2044	07/11/2019	10.06	Call	Bond Future	3,717.0000	3.7170	4,263.4300	4.2634	14.701	0	0	0
2019/07/03	2044	07/11/2019	10.06	Put	Bond Future	1,975.0700	1.9751	1,752.8200	1.7528	(11.253)	0	0	0
2019/07/03	2044	07/11/2019	9.19	Call	Bond Future	571.0100	0.5710	797.5400	0.7975	39.672	0	0	328
2019/07/03	2044	07/11/2019	9.74	Call	Bond Future	2,248.9400	2.2489	2,676.6500	2.6767	19.018	0	0	328
2019/07/03	2044	07/11/2019	10.07	Call	Bond Future	3,768.0000	3.7680	4,318.6800	4.3187	14.615	0	0	0
2019/07/03	2044	07/11/2019	9.19	Put	Bond Future	6,399.9500	6.4000	5,857.8000	5.8578	(8.471)	0	0	0
2019/07/03	2044	07/11/2019	10.05	Call	Bond Future	3,666.2900	3.6663	4,208.4300	4.2084	14.787	0	0	0
2019/07/03	2044	07/11/2019	10.05	Put	Bond Future	2,005.6700	2.0057	1,779.1300	1.7791	(11.295)	0	0	0
2019/07/03	2044	06/02/2020	9.74	Call	Bond Future	2,977.8100	2.9778	3,314.4200	3.3144	11.304	0	0	328
2019/07/03	2044	06/02/2020	10.78	Put	Bond Future	1,444.0500	1.4441	1,243.0300	1.2430	(13.921)	0	0	328
2019/07/03	2044	06/02/2020	9.77	Put	Bond Future	4,237.3600	4.2374	3,799.6900	3.7997	(10.329)	0	0	0
2019/07/03	2044	06/02/2020			Bond Future	9.9058	89.7403	9.8122	90.5231	(0.945)	0.0000	0.0000	0
2019/07/03	2044	06/02/2020	9.09	Put	Bond Future	8,156.0500	8.1561	7,523.2000	7.5232	(7.759)	0	0	0
2019/07/03	2044	06/02/2020	9.09	Call	Bond Future	933.6900	0.9337	1,083.6300	1.0836	16.059	0	0	328
2019/07/03	2044	06/02/2020	9.74	Put	Bond Future	4,371.8200	4.3718	3,925.6400	3.9256	(10.206)	0	0	0
2019/07/03	2044	06/02/2020	9.77	Call	Bond Future	3,098.2900	3.0983	3,443.4100	3.4434	11.139	0	0	0
2019/07/03	2044	06/02/2020	10.78	Call	Bond Future	8,237.4700	8.2375	8,819.2400	8.8192	7.062	0	0	0
2019/07/03	2044	06/02/2020	9.78	Call	Bond Future	3,138.7800	3.1388	3,486.8300	3.4868	11.089	0	0	0
2019/07/03	2044	06/02/2020	9.76	Put	Bond Future	4,282.2500	4.2823	3,841.6600	3.8417	(10.289)	0	0	0
2019/07/03	2044	06/02/2020	9.78	Put	Bond Future	4,193.1300	4.1931	3,758.3900	3.7584	(10.368)	0	0	0
2019/07/03	2044	06/02/2020	9.76	Call	Bond Future	3,058.3300	3.0583	3,400.5300	3.4005	11.189	0	0	0
2019/07/03	2046	01/08/2019			Bond Future	114.8582	114.8582	114.6804	114.6804	(0.155)	0.0000	0.0000	12,638
2019/07/03	2046	07/11/2019			Bond Future	115.4272	115.4272	115.2458	115.2458	(0.157)	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
2019/07/03	2046	06/02/2020			Bond Future	117.6409	117.6409	117.4557	117.4557	(0.157)	0.0000	0.0000	0
2019/07/03	2050	01/08/2019			Bond Future	118.0508	118.0508	118.3273	118.3273	0.234	0.0000	0.0000	11,104
2019/07/03	2050	07/11/2019			Bond Future	120.4027	120.4027	120.6847	120.6847	0.234	0.0000	0.0000	0
2019/07/03	2050	06/02/2020			Bond Future	120.8754	120.8754	121.1625	121.1625	0.238	0.0000	0.0000	0
2019/07/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	AL37	01/08/2019			Index Future	654.0440	654.0440	655.3130	655.3130	0.194	0.0000	0.0000	0
2019/07/03	AL37	07/11/2019			Index Future	666.9010	666.9010	668.1950	668.1950	0.194	0.0000	0.0000	0
2019/07/03	AL37	06/02/2020			Index Future	679.5310	679.5310	680.8490	680.8490	0.194	0.0000	0.0000	0
2019/07/03	AL7T	01/08/2019			Index Future	761.7400	761.7400	764.7860	764.7860	0.400	0.0000	0.0000	0
2019/07/03	AL7T	07/11/2019			Index Future	776.7140	776.7140	779.8200	779.8200	0.400	0.0000	0.0000	0
2019/07/03	AL7T	06/02/2020			Index Future	791.4240	791.4240	794.5880	794.5880	0.400	0.0000	0.0000	0
2019/07/03	ALBI	01/08/2019			Index Future	682.9370	682.9370	686.6810	686.6810	0.548	0.0000	0.0000	987
2019/07/03	ALBI	07/11/2019			Index Future	696.3630	696.3630	700.1800	700.1800	0.548	0.0000	0.0000	0
2019/07/03	ALBI	06/02/2020			Index Future	709.5510	709.5510	713.4390	713.4390	0.548	0.0000	0.0000	0
2019/07/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C050	31/12/2050			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
2019/07/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/03	ES33	01/08/2019			Bond Future	10.7830	79.3907	10.6985	79.8927	(0.784)	0.0000	0.0000	350
2019/07/03	ES33	07/11/2019			Bond Future	10.9004	77.1578	10.8127	77.6696	(0.805)	0.0000	0.0000	0
2019/07/03	ES33	06/02/2020			Bond Future	11.0072	78.6198	10.9163	79.1408	(0.826)	0.0000	0.0000	0
2019/07/03	ES42	01/08/2019			Bond Future	11.0926	81.0031	10.9980	81.6456	(0.852)	0.0000	0.0000	4,919

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
2019/07/03	ES42	07/11/2019			Bond Future	11.2087	78.3302	11.1106	78.9852	(0.876)	0.0000	0.0000	0
2019/07/03	ES42	06/02/2020			Bond Future	11.3105	79.8146	11.2090	80.4817	(0.898)	0.0000	0.0000	0
2019/07/03	GOVI	01/08/2019	638.68	Call	GOVI	374,580.0000	37.4580	413,320.0000	41.3320	10.342	0	0	0
2019/07/03	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	GOVI	01/08/2019			GOVI	676.1380	676.1380	680.0120	680.0120	0.573	0.0000	0.0000	437
2019/07/03	GOVI	01/08/2019	638.69	Call	GOVI	374,480.0000	37.4480	413,220.0000	41.3220	10.345	0	0	0
2019/07/03	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	GOVI	01/08/2019	638.67	Call	GOVI	374,680.0000	37.4680	413,420.0000	41.3420	10.339	0	0	0
2019/07/03	GOVI	07/11/2019	672.90	Call	GOVI	165,290.0000	16.5290	204,800.0000	20.4800	23.903	0	0	0
2019/07/03	GOVI	07/11/2019			GOVI	689.4290	689.4290	693.3800	693.3800	0.573	0.0000	0.0000	0
2019/07/03	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	GOVI	07/11/2019	672.91	Call	GOVI	165,190.0000	16.5190	204,700.0000	20.4700	23.918	0	0	0
2019/07/03	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	GOVI	07/11/2019	672.92	Call	GOVI	165,090.0000	16.5090	204,600.0000	20.4600	23.932	0	0	0
2019/07/03	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	33,700.0000	3.3700	100.000	0	0	0
2019/07/03	GOVI	06/02/2020	703.15	Put	GOVI	6,640.0000	0.6640	0.0000	0.0000	(100.000)	0	0	0
2019/07/03	GOVI	06/02/2020			GOVI	702.4860	702.4860	706.5100	706.5100	0.573	0.0000	0.0000	0
2019/07/03	GOVI	06/02/2020	703.14	Put	GOVI	6,540.0000	0.6540	0.0000	0.0000	(100.000)	0	0	0
2019/07/03	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	33,600.0000	3.3600	100.000	0	0	0
2019/07/03	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	33,800.0000	3.3800	100.000	0	0	0
2019/07/03	GOVI	06/02/2020	703.13	Put	GOVI	6,440.0000	0.6440	0.0000	0.0000	(100.000)	0	0	0
2019/07/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/03	IGOV	01/08/2019			Index Future	261.7360	261.7360	261.7630	261.7630	0.010	0.0000	0.0000	815
2019/07/03	IGOV	07/11/2019			Index Future	266.9510	266.9510	266.9790	266.9790	0.010	0.0000	0.0000	218
2019/07/03	IGOV	06/02/2020			Index Future	272.0700	272.0700	272.0980	272.0980	0.010	0.0000	0.0000	0
2019/07/03	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/03	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/03	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/07/03	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5600	98.5600	(0.020)	0.0000	0.0000	0
2019/07/03	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	101.9800	101.9800	(0.020)	0.0000	0.0000	0
2019/07/03	IS02	21/09/2020			Interest Rate Swap	98.8300	98.8300	98.8000	98.8000	(0.030)	0.0000	0.0000	0
2019/07/03	IS05	17/12/2020			Interest Rate Swap	95.4600	95.4600	95.4200	95.4200	(0.042)	0.0000	0.0000	0
2019/07/03	IS05	16/03/2021			Interest Rate Swap	94.4700	94.4700	94.4100	94.4100	(0.064)	0.0000	0.0000	0
2019/07/03	IS05	15/06/2021			Interest Rate Swap	93.4400	93.4400	93.3600	93.3600	(0.086)	0.0000	0.0000	0
2019/07/03	IS05	21/09/2021			Interest Rate Swap	93.3800	93.3800	93.2800	93.2800	(0.107)	0.0000	0.0000	0
2019/07/03	IS05	21/12/2021			Interest Rate Swap	95.3800	95.3800	95.2600	95.2600	(0.126)	0.0000	0.0000	51
2019/07/03	IS05	15/03/2022			Interest Rate Swap	95.3300	95.3300	95.2000	95.2000	(0.136)	0.0000	0.0000	0
2019/07/03	IS05	21/06/2022			Interest Rate Swap	96.3200	96.3200	96.1700	96.1700	(0.156)	0.0000	0.0000	0
2019/07/03	IS05	20/09/2022			Interest Rate Swap	100.0800	100.0800	99.9200	99.9200	(0.160)	0.0000	0.0000	0
2019/07/03	IS05	20/12/2022			Interest Rate Swap	101.1700	101.1700	100.9900	100.9900	(0.178)	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
2019/07/03	IS05	22/03/2023			Interest Rate Swap	94.3100	94.3100	94.1100	94.1100	(0.212)	0.0000	0.0000	0
2019/07/03	IS05	20/06/2023			Interest Rate Swap	100.2600	100.2600	100.0500	100.0500	(0.209)	0.0000	0.0000	0
2019/07/03	IS05	19/09/2023			Interest Rate Swap	95.5900	95.5900	95.3400	95.3400	(0.262)	0.0000	0.0000	0
2019/07/03	IS10	17/12/2025			Interest Rate Swap	91.4000	91.4000	90.9300	90.9300	(0.514)	0.0000	0.0000	0
2019/07/03	IS10	16/03/2026			Interest Rate Swap	88.2800	88.2800	87.7700	87.7700	(0.578)	0.0000	0.0000	0
2019/07/03	IS10	15/06/2026			Interest Rate Swap	86.9300	86.9300	86.4000	86.4000	(0.610)	0.0000	0.0000	0
2019/07/03	IS10	21/09/2026			Interest Rate Swap	89.0600	89.0600	88.5300	88.5300	(0.595)	0.0000	0.0000	0
2019/07/03	IS10	21/12/2026			Interest Rate Swap	92.8800	92.8800	92.3600	92.3600	(0.560)	0.0000	0.0000	0
2019/07/03	IS10	15/03/2027			Interest Rate Swap	91.3800	91.3800	90.8500	90.8500	(0.580)	0.0000	0.0000	0
2019/07/03	IS10	21/06/2027			Interest Rate Swap	93.4500	93.4500	92.9300	92.9300	(0.556)	0.0000	0.0000	0
2019/07/03	IS10	20/09/2027			Interest Rate Swap	98.9700	98.9700	98.4500	98.4500	(0.525)	0.0000	0.0000	0
2019/07/03	IS10	20/12/2027			Interest Rate Swap	99.3100	99.3100	98.7800	98.7800	(0.534)	0.0000	0.0000	0
2019/07/03	IS10	22/03/2028			Interest Rate Swap	92.6600	92.6600	92.1200	92.1200	(0.583)	0.0000	0.0000	0
2019/07/03	IS10	20/06/2028			Interest Rate Swap	99.9800	99.9800	99.4400	99.4400	(0.540)	0.0000	0.0000	0
2019/07/03	IS10	19/09/2028			Interest Rate Swap	93.4000	93.4000	92.8200	92.8200	(0.621)	0.0000	0.0000	0
2019/07/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/03	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/03	R023	01/08/2019	8.95	Call	Bond Future	4,962.5800	4.9626	5,138.5500	5.1386	3.546	0	0	0
2019/07/03	R023	01/08/2019			Bond Future	7.3090	104.7037	7.2526	104.8797	(0.771)	0.0000	0.0000	57,435
2019/07/03	R023	01/08/2019	8.93	Call	Bond Future	4,903.9200	4.9039	5,079.8900	5.0799	3.588	0	0	0
2019/07/03	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R023	01/08/2019	8.94	Call	Bond Future	4,933.2500	4.9332	5,109.2200	5.1092	3.567	0	0	0
2019/07/03	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R023	07/11/2019	7.98	Call	Bond Future	2,124.8700	2.1249	2,282.6300	2.2826	7.424	0	0	0
2019/07/03	R023	07/11/2019			Bond Future	7.3049	102.8303	7.2433	103.0096	(0.843)	0.0000	0.0000	0
2019/07/03	R023	07/11/2019	7.99	Call	Bond Future	2,150.3900	2.1504	2,308.5200	2.3085	7.354	0	0	0
2019/07/03	R023	07/11/2019	7.98	Put	Bond Future	183.6000	0.1836	161.9800	0.1620	(11.776)	0	0	0
2019/07/03	R023	07/11/2019	7.99	Put	Bond Future	180.7200	0.1807	159.4700	0.1595	(11.759)	0	0	0
2019/07/03	R023	07/11/2019	8.00	Call	Bond Future	2,175.8200	2.1758	2,334.4500	2.3344	7.291	0	0	0
2019/07/03	R023	07/11/2019	8.00	Put	Bond Future	177.7500	0.1777	157.0000	0.1570	(11.674)	0	0	0
2019/07/03	R023	06/02/2020	7.54	Call	Bond Future	1,314.6200	1.3146	1,423.8100	1.4238	8.306	0	0	0
2019/07/03	R023	06/02/2020			Bond Future	7.2766	104.7784	7.2094	104.9607	(0.923)	0.0000	0.0000	0
2019/07/03	R023	06/02/2020	7.52	Call	Bond Future	1,275.7700	1.2758	1,383.4400	1.3834	8.440	0	0	0
2019/07/03	R023	06/02/2020	7.52	Put	Bond Future	618.4100	0.6184	543.7900	0.5438	(12.066)	0	0	0
2019/07/03	R023	06/02/2020	7.54	Put	Bond Future	603.4800	0.6035	530.3800	0.5304	(12.113)	0	0	0
2019/07/03	R023	06/02/2020	7.53	Call	Bond Future	1,294.9900	1.2950	1,403.7300	1.4037	8.397	0	0	0
2019/07/03	R023	06/02/2020	7.53	Put	Bond Future	610.7400	0.6107	537.1900	0.5372	(12.043)	0	0	0
2019/07/03	R035	01/08/2019	10.23	Call	Bond Future	5,315.6900	5.3157	5,926.2100	5.9262	11.485	0	0	0
2019/07/03	R035	01/08/2019	10.22	Put	Bond Future	80.4000	0.0804	45.1400	0.0451	(43.856)	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
2019/07/03	R035	01/08/2019			Bond Future	9.5229	98.6172	9.4399	99.2616	(0.872)	0.0000	0.0000	66,587
2019/07/03	R035	01/08/2019	10.24	Call	Bond Future	5,383.3200	5.3833	5,995.1700	5.9952	11.366	0	0	0
2019/07/03	R035	01/08/2019	10.24	Put	Bond Future	73.6000	0.0736	41.0000	0.0410	(44.293)	0	0	0
2019/07/03	R035	01/08/2019	10.23	Put	Bond Future	76.9500	0.0770	43.0200	0.0430	(44.094)	0	0	0
2019/07/03	R035	01/08/2019	10.22	Call	Bond Future	5,248.0700	5.2481	5,857.2600	5.8573	11.608	0	0	0
2019/07/03	R035	07/11/2019	10.21	Put	Bond Future	1,022.8000	1.0228	857.8300	0.8578	(16.129)	0	0	3,500
2019/07/03	R035	07/11/2019	9.88	Call	Bond Future	3,788.9800	3.7890	4,205.6000	4.2056	10.996	0	0	0
2019/07/03	R035	07/11/2019	9.89	Call	Bond Future	3,838.4600	3.8385	4,257.7700	4.2578	10.924	0	0	0
2019/07/03	R035	07/11/2019	9.87	Put	Bond Future	1,678.3100	1.6783	1,435.0900	1.4351	(14.492)	0	0	0
2019/07/03	R035	07/11/2019			Bond Future	9.5945	96.0533	9.5086	96.7105	(0.896)	0.0000	0.0000	0
2019/07/03	R035	07/11/2019	8.92	Put	Bond Future	5,896.1300	5.8961	5,359.3600	5.3594	(9.104)	0	0	0
2019/07/03	R035	07/11/2019	8.92	Call	Bond Future	554.7600	0.5548	675.1300	0.6751	21.698	0	0	3,500
2019/07/03	R035	07/11/2019	9.52	Put	Bond Future	2,784.1000	2.7841	2,435.0600	2.4351	(12.537)	0	0	0
2019/07/03	R035	07/11/2019	9.52	Call	Bond Future	2,214.6500	2.2147	2,522.7500	2.5228	13.912	0	0	3,500
2019/07/03	R035	07/11/2019	9.89	Put	Bond Future	1,629.9500	1.6300	1,392.1200	1.3921	(14.591)	0	0	0
2019/07/03	R035	07/11/2019	9.87	Call	Bond Future	3,739.7400	3.7397	4,153.6600	4.1537	11.068	0	0	0
2019/07/03	R035	07/11/2019	10.21	Call	Bond Future	5,538.3400	5.5383	6,030.5100	6.0305	8.887	0	0	0
2019/07/03	R035	07/11/2019	9.88	Put	Bond Future	1,653.9700	1.6540	1,413.4500	1.4134	(14.542)	0	0	0
2019/07/03	R035	06/02/2020	9.60	Call	Bond Future	3,051.2400	3.0512	3,373.0600	3.3731	10.547	0	0	0
2019/07/03	R035	06/02/2020	9.61	Put	Bond Future	3,442.8900	3.4429	3,098.0400	3.0980	(10.016)	0	0	0
2019/07/03	R035	06/02/2020			Bond Future	9.6570	97.8731	9.5682	98.5423	(0.920)	0.0000	0.0000	0
2019/07/03	R035	06/02/2020	9.60	Put	Bond Future	3,479.9600	3.4800	3,132.6400	3.1326	(9.981)	0	0	0
2019/07/03	R035	06/02/2020	9.61	Call	Bond Future	3,089.5900	3.0896	3,413.8800	3.4139	10.496	0	0	0
2019/07/03	R035	06/02/2020	9.59	Call	Bond Future	3,013.1300	3.0131	3,332.4700	3.3325	10.598	0	0	0
2019/07/03	R035	06/02/2020	9.59	Put	Bond Future	3,517.3600	3.5174	3,167.5600	3.1676	(9.945)	0	0	0
2019/07/03	R186	01/08/2019	9.54	Call	Bond Future	7,696.6500	7.6966	8,064.2900	8.0643	4.777	0	0	0
2019/07/03	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/03	R186	01/08/2019	8.55	Put	Bond Future	155.5000	0.1555	87.7100	0.0877	(43.595)	0	0	0
2019/07/03	R186	01/08/2019	8.38	Call	Bond Future	1,548.6200	1.5486	1,795.5600	1.7956	15.946	0	0	0
2019/07/03	R186	01/08/2019			Bond Future	8.1739	113.9950	8.1117	114.3627	(0.761)	0.0000	0.0000	129,393
2019/07/03	R186	01/08/2019	9.52	Call	Bond Future	7,588.9900	7.5890	7,956.6200	7.9566	4.844	0	0	0
2019/07/03	R186	01/08/2019	9.52	Put	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	0
2019/07/03	R186	01/08/2019	8.30	Put	Bond Future	479.1300	0.4791	328.1600	0.3282	(31.509)	0	0	0
2019/07/03	R186	01/08/2019	8.30	Call	Bond Future	1,219.4500	1.2194	1,436.1900	1.4362	17.774	0	0	6,000
2019/07/03	R186	01/08/2019	9.05	Put	Bond Future	8.8800	0.0089	3.6900	0.0037	(58.446)	0	0	0
2019/07/03	R186	01/08/2019	9.05	Call	Bond Future	5,025.4100	5.0254	5,387.9300	5.3879	7.214	0	0	6,000
2019/07/03	R186	01/08/2019	9.54	Put	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	0
2019/07/03	R186	01/08/2019	10.08	Call	Bond Future	10,550.4000	10.5504	10,918.1100	10.9181	3.485	0	0	0
2019/07/03	R186	01/08/2019	8.55	Call	Bond Future	2,345.2200	2.3452	2,645.1400	2.6451	12.789	0	0	0
2019/07/03	R186	01/08/2019	8.38	Put	Bond Future	341.8300	0.3418	221.0600	0.2211	(35.330)	0	0	0
2019/07/03	R186	01/08/2019	8.70	Put	Bond Future	72.5600	0.0726	36.2800	0.0363	(50.000)	0	0	3,100
2019/07/03	R186	01/08/2019	9.53	Call	Bond Future	7,642.8400	7.6428	8,010.4700	8.0105	4.810	0	0	0
2019/07/03	R186	01/08/2019	9.53	Put	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2019/07/03	R186	01/08/2019	9.22	Call	Bond Future	5,958.5800	5.9586	6,325.0800	6.3251	6.151	0	0	0
2019/07/03	R186	01/08/2019	9.22	Put	Bond Future	2.3000	0.0023	1.0900	0.0011	(52.609)	0	0	0
2019/07/03	R186	01/08/2019	8.70	Call	Bond Future	3,120.3000	3.1203	3,451.7300	3.4517	10.622	0	0	0
2019/07/03	R186	07/11/2019	8.94	Call	Bond Future	4,458.3700	4.4584	4,772.3300	4.7723	7.042	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
2019/07/03	R186	07/11/2019	8.20	Call	Bond Future	1,542.8600	1.5429	1,736.1400	1.7361	12.527	0	0	0
2019/07/03	R186	07/11/2019	8.23	Call	Bond Future	1,631.7900	1.6318	1,831.4800	1.8315	12.237	0	0	5,000
2019/07/03	R186	07/11/2019			Bond Future	8.2143	116.2359	8.1488	116.6108	(0.798)	0.0000	0.0000	5,960
2019/07/03	R186	07/11/2019	8.94	Put	Bond Future	411.4300	0.4114	350.4400	0.3504	(14.824)	0	0	0
2019/07/03	R186	07/11/2019	8.73	Call	Bond Future	3,508.7200	3.5087	3,797.8500	3.7979	8.240	0	0	0
2019/07/03	R186	07/11/2019	8.73	Put	Bond Future	613.2200	0.6132	527.4000	0.5274	(13.995)	0	0	5,000
2019/07/03	R186	07/11/2019	8.20	Put	Bond Future	1,624.4300	1.6244	1,442.7600	1.4428	(11.184)	0	0	7,500
2019/07/03	R186	07/11/2019	8.95	Call	Bond Future	4,504.9600	4.5050	4,819.9300	4.8199	6.992	0	0	0
2019/07/03	R186	07/11/2019	8.96	Put	Bond Future	395.8800	0.3959	336.9000	0.3369	(14.898)	0	0	0
2019/07/03	R186	07/11/2019	8.23	Put	Bond Future	1,542.0800	1.5421	1,366.8200	1.3668	(11.365)	0	0	0
2019/07/03	R186	07/11/2019	8.95	Put	Bond Future	403.5900	0.4036	343.6100	0.3436	(14.862)	0	0	0
2019/07/03	R186	07/11/2019	8.96	Call	Bond Future	4,551.6600	4.5517	4,867.6300	4.8676	6.942	0	0	0
2019/07/03	R186	06/02/2020	8.57	Call	Bond Future	3,232.0600	3.2321	3,485.8500	3.4858	7.852	0	0	0
2019/07/03	R186	06/02/2020			Bond Future	8.2403	113.1314	8.1715	113.5128	(0.834)	0.0000	0.0000	0
2019/07/03	R186	06/02/2020	8.55	Call	Bond Future	3,158.0500	3.1581	3,408.9300	3.4089	7.944	0	0	0
2019/07/03	R186	06/02/2020	8.55	Put	Bond Future	1,458.8900	1.4589	1,328.2900	1.3283	(8.952)	0	0	0
2019/07/03	R186	06/02/2020	8.57	Put	Bond Future	1,424.3300	1.4243	1,296.6400	1.2966	(8.965)	0	0	0
2019/07/03	R186	06/02/2020	8.56	Call	Bond Future	3,194.9800	3.1950	3,447.4700	3.4475	7.903	0	0	0
2019/07/03	R186	06/02/2020	8.56	Put	Bond Future	1,441.5200	1.4415	1,312.5300	1.3125	(8.948)	0	0	0
2019/07/03	R197	01/08/2019			Bond Future	302.8592	302.8592	302.9330	302.9330	0.024	0.0000	0.0000	2,507
2019/07/03	R197	07/11/2019			Bond Future	308.8932	308.8932	308.9685	308.9685	0.024	0.0000	0.0000	0
2019/07/03	R197	06/02/2020			Bond Future	307.1549	307.1549	307.2304	307.2304	0.025	0.0000	0.0000	0
2019/07/03	R202	01/08/2019			Bond Future	233.4072	233.4072	233.4742	233.4742	0.029	0.0000	0.0000	9,518
2019/07/03	R202	07/11/2019			Bond Future	238.0574	238.0574	238.1258	238.1258	0.029	0.0000	0.0000	0
2019/07/03	R202	06/02/2020			Bond Future	238.5531	238.5531	238.6219	238.6219	0.029	0.0000	0.0000	0
2019/07/03	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R207	01/08/2019	7.33	Call	Bond Future	559.6300	0.5596	552.3200	0.5523	(1.306)	0	0	0
2019/07/03	R207	01/08/2019			Bond Future	6.0400	100.9196	6.0567	100.9123	0.277	0.0000	0.0000	4,891
2019/07/03	R207	01/08/2019	7.34	Call	Bond Future	563.9500	0.5640	556.6400	0.5566	(1.296)	0	0	0
2019/07/03	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R207	01/08/2019	7.35	Call	Bond Future	568.2600	0.5683	560.9500	0.5609	(1.286)	0	0	0
2019/07/03	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R207	07/11/2019	2.08	Put	Bond Future	344.9400	0.3449	352.3900	0.3524	2.160	0	0	0
2019/07/03	R207	07/11/2019			Bond Future	3.9987	102.9035	4.0403	102.8960	1.041	0.0000	0.0000	0
2019/07/03	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R207	07/11/2019	2.07	Put	Bond Future	346.7400	0.3467	354.1900	0.3542	2.149	0	0	0
2019/07/03	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R207	07/11/2019	2.06	Put	Bond Future	348.5500	0.3485	356.0000	0.3560	2.137	0	0	0
2019/07/03	R208	01/08/2019	8.16	Call	Bond Future	2,897.7500	2.8977	2,881.6800	2.8817	(0.555)	0	0	0
2019/07/03	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R208	01/08/2019			Bond Future	6.2595	103.1076	6.2698	103.0915	0.165	0.0000	0.0000	10,796
2019/07/03	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R208	01/08/2019	8.17	Call	Bond Future	2,912.7000	2.9127	2,896.6300	2.8966	(0.552)	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
2019/07/03	R208	01/08/2019	8.15	Call	Bond Future	2,882.8000	2.8828	2,866.7300	2.8667	(0.557)	0	0	0
2019/07/03	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/03	R208	07/11/2019	6.83	Call	Bond Future	1,081.2200	1.0812	1,062.9500	1.0630	(1.690)	0	0	0
2019/07/03	R208	07/11/2019	6.82	Put	Bond Future	30.3700	0.0304	28.5000	0.0285	(6.157)	0	0	0
2019/07/03	R208	07/11/2019			Bond Future	6.0263	101.7304	6.0388	101.7140	0.207	0.0000	0.0000	0
2019/07/03	R208	07/11/2019	6.84	Call	Bond Future	1,093.6500	1.0936	1,075.4100	1.0754	(1.668)	0	0	0
2019/07/03	R208	07/11/2019	6.84	Put	Bond Future	29.2700	0.0293	27.4400	0.0274	(6.252)	0	0	0
2019/07/03	R208	07/11/2019	6.83	Put	Bond Future	29.8200	0.0298	27.9600	0.0280	(6.237)	0	0	0
2019/07/03	R208	07/11/2019	6.82	Call	Bond Future	1,068.7800	1.0688	1,050.5000	1.0505	(1.710)	0	0	0
2019/07/03	R208	06/02/2020	6.13	Put	Bond Future	65.4500	0.0654	64.0000	0.0640	(2.215)	0	0	0
2019/07/03	R208	06/02/2020	6.12	Call	Bond Future	583.0700	0.5831	564.4300	0.5644	(3.197)	0	0	0
2019/07/03	R208	06/02/2020			Bond Future	5.6465	103.6578	5.6622	103.6406	0.278	0.0000	0.0000	0
2019/07/03	R208	06/02/2020	6.13	Call	Bond Future	592.6900	0.5927	574.0400	0.5740	(3.147)	0	0	0
2019/07/03	R208	06/02/2020	6.12	Put	Bond Future	66.7000	0.0667	65.2600	0.0653	(2.159)	0	0	0
2019/07/03	R208	06/02/2020	6.14	Call	Bond Future	602.3300	0.6023	583.6700	0.5837	(3.098)	0	0	0
2019/07/03	R208	06/02/2020	6.14	Put	Bond Future	64.2300	0.0642	62.7700	0.0628	(2.273)	0	0	0
2019/07/03	R209	01/08/2019	10.17	Call	Bond Future	4,281.9100	4.2819	4,797.0600	4.7971	12.031	0	0	0
2019/07/03	R209	01/08/2019	10.15	Put	Bond Future	87.5200	0.0875	50.6300	0.0506	(42.150)	0	0	0
2019/07/03	R209	01/08/2019	9.30	Call	Bond Future	459.8200	0.4598	624.9300	0.6249	35.908	0	0	7,560
2019/07/03	R209	01/08/2019			Bond Future	9.5058	75.2164	9.4231	75.7657	(0.870)	0.0000	0.0000	89,403
2019/07/03	R209	01/08/2019	10.17	Put	Bond Future	80.2400	0.0802	46.0800	0.0461	(42.572)	0	0	0
2019/07/03	R209	01/08/2019	10.15	Call	Bond Future	4,167.9000	4.1679	4,680.3200	4.6803	12.294	0	0	0
2019/07/03	R209	01/08/2019	10.16	Put	Bond Future	83.8100	0.0838	48.3000	0.0483	(42.370)	0	0	0
2019/07/03	R209	01/08/2019	9.30	Put	Bond Future	1,837.7300	1.8377	1,453.5300	1.4535	(20.906)	0	0	0
2019/07/03	R209	01/08/2019	9.80	Put	Bond Future	363.4300	0.3634	239.6800	0.2397	(34.051)	0	0	0
2019/07/03	R209	01/08/2019	10.16	Call	Bond Future	4,224.8700	4.2249	4,738.6700	4.7387	12.161	0	0	0
2019/07/03	R209	01/08/2019	9.80	Call	Bond Future	2,269.4100	2.2694	2,694.9700	2.6950	18.752	0	0	7,560
2019/07/03	R209	01/08/2019	10.46	Call	Bond Future	5,946.5100	5.9465	6,485.5800	6.4856	9.065	0	0	0
2019/07/03	R209	01/08/2019	10.46	Put	Bond Future	20.9100	0.0209	10.6700	0.0107	(48.972)	0	0	7,560
2019/07/03	R209	07/11/2019	9.82	Call	Bond Future	3,120.1500	3.1201	3,466.8100	3.4668	11.110	0	0	0
2019/07/03	R209	07/11/2019			Bond Future	9.5681	73.5431	9.4827	74.1032	(0.892)	0.0000	0.0000	0
2019/07/03	R209	07/11/2019	9.80	Call	Bond Future	3,037.5800	3.0376	3,379.5300	3.3795	11.257	0	0	0
2019/07/03	R209	07/11/2019	9.80	Put	Bond Future	1,546.9100	1.5469	1,328.7100	1.3287	(14.106)	0	0	0
2019/07/03	R209	07/11/2019	9.82	Put	Bond Future	1,503.0200	1.5030	1,289.5300	1.2895	(14.204)	0	0	0
2019/07/03	R209	07/11/2019	9.81	Call	Bond Future	3,078.7600	3.0788	3,423.0700	3.4231	11.183	0	0	0
2019/07/03	R209	07/11/2019	9.81	Put	Bond Future	1,524.8200	1.5248	1,308.9800	1.3090	(14.155)	0	0	0
2019/07/03	R209	06/02/2020	9.52	Put	Bond Future	3,176.0700	3.1761	2,944.4900	2.9445	(7.291)	0	0	0
2019/07/03	R209	06/02/2020			Bond Future	9.6199	74.9366	9.5320	75.5069	(0.913)	0.0000	0.0000	0
2019/07/03	R209	06/02/2020	9.51	Call	Bond Future	2,495.0800	2.4951	2,831.7900	2.8318	13.495	0	0	0
2019/07/03	R209	06/02/2020	9.51	Put	Bond Future	3,209.5000	3.2095	2,975.8300	2.9758	(7.281)	0	0	0
2019/07/03	R209	06/02/2020	9.52	Call	Bond Future	2,527.0800	2.5271	2,865.8800	2.8659	13.407	0	0	0
2019/07/03	R209	06/02/2020	9.50	Call	Bond Future	2,463.2700	2.4633	2,797.6700	2.7977	13.575	0	0	0
2019/07/03	R209	06/02/2020	9.50	Put	Bond Future	3,243.2100	3.2432	3,007.2300	3.0072	(7.276)	0	0	0
2019/07/03	R210	01/08/2019			Bond Future	191.2389	191.2389	191.1439	191.1439	(0.050)	0.0000	0.0000	2,142
2019/07/03	R210	07/11/2019			Bond Future	192.4424	192.4424	192.3455	192.3455	(0.050)	0.0000	0.0000	0
2019/07/03	R210	06/02/2020			Bond Future	196.1334	196.1334	196.0338	196.0338	(0.051)	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
2019/07/03	R212	01/08/2019			Bond Future	160.2235	160.2235	160.2200	160.2200	(0.002)	0.0000	0.0000	6,690
2019/07/03	R212	07/11/2019			Bond Future	163.4157	163.4157	163.4122	163.4122	(0.002)	0.0000	0.0000	0
2019/07/03	R212	06/02/2020			Bond Future	164.3037	164.3037	164.2994	164.2994	(0.003)	0.0000	0.0000	0
2019/07/03	R213	01/08/2019	9.99	Put	Bond Future	19.0100	0.0190	10.2000	0.0102	(46.344)	0	0	0
2019/07/03	R213	01/08/2019	9.98	Call	Bond Future	5,464.0700	5.4641	5,918.3500	5.9184	8.314	0	0	0
2019/07/03	R213	01/08/2019			Bond Future	9.0849	88.2773	9.0123	88.7408	(0.800)	0.0000	0.0000	17,384
2019/07/03	R213	01/08/2019	9.99	Call	Bond Future	5,521.2100	5.5212	5,975.9100	5.9759	8.236	0	0	0
2019/07/03	R213	01/08/2019	9.98	Put	Bond Future	20.0200	0.0200	10.7900	0.0108	(46.104)	0	0	0
2019/07/03	R213	01/08/2019	10.00	Call	Bond Future	5,578.3300	5.5783	6,033.4400	6.0334	8.159	0	0	0
2019/07/03	R213	01/08/2019	10.00	Put	Bond Future	18.0400	0.0180	9.6400	0.0096	(46.563)	0	0	0
2019/07/03	R213	07/11/2019	9.59	Put	Bond Future	947.9500	0.9480	808.4300	0.8084	(14.718)	0	0	0
2019/07/03	R213	07/11/2019	9.58	Call	Bond Future	3,607.9800	3.6080	3,939.2500	3.9393	9.182	0	0	0
2019/07/03	R213	07/11/2019			Bond Future	9.1476	86.4614	9.0722	86.9340	(0.824)	0.0000	0.0000	3,080
2019/07/03	R213	07/11/2019	9.59	Call	Bond Future	3,652.3300	3.6523	3,985.4100	3.9854	9.120	0	0	0
2019/07/03	R213	07/11/2019	9.58	Put	Bond Future	963.4600	0.9635	822.1300	0.8221	(14.669)	0	0	0
2019/07/03	R213	07/11/2019	9.60	Call	Bond Future	3,696.8300	3.6968	4,031.7200	4.0317	9.059	0	0	0
2019/07/03	R213	07/11/2019	9.60	Put	Bond Future	932.6600	0.9327	794.9500	0.7950	(14.765)	0	0	0
2019/07/03	R213	06/02/2020	9.27	Call	Bond Future	2,857.1300	2.8571	3,112.4100	3.1124	8.935	0	0	0
2019/07/03	R213	06/02/2020	9.26	Put	Bond Future	2,460.7800	2.4608	2,233.1700	2.2332	(9.250)	0	0	0
2019/07/03	R213	06/02/2020			Bond Future	9.2009	88.0995	9.1228	88.5806	(0.848)	0.0000	0.0000	0
2019/07/03	R213	06/02/2020	9.28	Call	Bond Future	2,891.6300	2.8916	3,148.6600	3.1487	8.889	0	0	0
2019/07/03	R213	06/02/2020	9.28	Put	Bond Future	2,407.2600	2.4073	2,183.1600	2.1832	(9.309)	0	0	0
2019/07/03	R213	06/02/2020	9.27	Put	Bond Future	2,433.7600	2.4338	2,207.9100	2.2079	(9.280)	0	0	0
2019/07/03	R213	06/02/2020	9.26	Call	Bond Future	2,823.0900	2.8231	3,076.6100	3.0766	8.980	0	0	0
2019/07/03	R214	01/08/2019	10.34	Put	Bond Future	125.3300	0.1253	73.3300	0.0733	(41.490)	0	0	0
2019/07/03	R214	01/08/2019			Bond Future	9.7413	73.8027	9.6535	74.4082	(0.901)	0.0000	0.0000	10,625
2019/07/03	R214	01/08/2019	10.33	Call	Bond Future	3,987.4800	3.9875	4,539.1500	4.5392	13.835	0	0	0
2019/07/03	R214	01/08/2019	10.33	Put	Bond Future	130.4500	0.1304	76.6400	0.0766	(41.250)	0	0	0
2019/07/03	R214	01/08/2019	10.34	Call	Bond Future	4,044.9600	4.0450	4,598.4400	4.5984	13.683	0	0	0
2019/07/03	R214	01/08/2019	10.32	Call	Bond Future	3,930.1400	3.9301	4,479.8900	4.4799	13.988	0	0	0
2019/07/03	R214	01/08/2019	10.32	Put	Bond Future	135.8000	0.1358	80.0700	0.0801	(41.038)	0	0	0
2019/07/03	R214	07/11/2019	10.02	Put	Bond Future	1,640.9000	1.6409	1,465.3400	1.4653	(10.699)	0	0	0
2019/07/03	R214	07/11/2019			Bond Future	9.8076	71.9560	9.7170	72.5734	(0.923)	0.0000	0.0000	0
2019/07/03	R214	07/11/2019	10.01	Call	Bond Future	3,015.6300	3.0156	3,453.9800	3.4540	14.536	0	0	0
2019/07/03	R214	07/11/2019	10.01	Put	Bond Future	1,665.6800	1.6657	1,486.6100	1.4866	(10.751)	0	0	0
2019/07/03	R214	07/11/2019	10.02	Call	Bond Future	3,056.4700	3.0565	3,498.3300	3.4983	14.457	0	0	0
2019/07/03	R214	07/11/2019	10.00	Call	Bond Future	2,975.0200	2.9750	3,409.9900	3.4100	14.621	0	0	0
2019/07/03	R214	07/11/2019	10.00	Put	Bond Future	1,690.7800	1.6908	1,508.3300	1.5083	(10.791)	0	0	0
2019/07/03	R214	06/02/2020	9.73	Call	Bond Future	2,577.6700	2.5777	2,934.3600	2.9344	13.838	0	0	0
2019/07/03	R214	06/02/2020			Bond Future	9.8655	73.3192	9.7723	73.9480	(0.945)	0.0000	0.0000	0
2019/07/03	R214	06/02/2020	9.71	Call	Bond Future	2,511.1500	2.5112	2,865.0700	2.8651	14.094	0	0	0
2019/07/03	R214	06/02/2020	9.71	Put	Bond Future	3,565.1400	3.5651	3,290.2800	3.2903	(7.710)	0	0	0
2019/07/03	R214	06/02/2020	9.73	Put	Bond Future	3,494.6800	3.4947	3,222.5900	3.2226	(7.786)	0	0	0
2019/07/03	R214	06/02/2020	9.72	Call	Bond Future	2,544.1900	2.5442	2,899.5100	2.8995	13.966	0	0	0
2019/07/03	R214	06/02/2020	9.72	Put	Bond Future	3,529.6400	3.5296	3,256.1800	3.2562	(7.748)	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
2019/07/03	R248	01/08/2019	10.35	Call	Bond Future	5,227.2000	5.2272	5,945.7500	5.9458	13.746	0	0	0
2019/07/03	R248	01/08/2019	10.34	Put	Bond Future	141.8900	0.1419	80.0100	0.0800	(43.611)	0	0	0
2019/07/03	R248	01/08/2019			Bond Future	9.7412	94.2651	9.6534	95.0433	(0.901)	0.0000	0.0000	102,489
2019/07/03	R248	01/08/2019	10.36	Call	Bond Future	5,300.9700	5.3010	6,021.7100	6.0217	13.596	0	0	0
2019/07/03	R248	01/08/2019	10.36	Put	Bond Future	130.3900	0.1304	72.9500	0.0729	(44.052)	0	0	0
2019/07/03	R248	01/08/2019	10.35	Put	Bond Future	136.0300	0.1360	76.4000	0.0764	(43.836)	0	0	0
2019/07/03	R248	01/08/2019	10.34	Call	Bond Future	5,153.5300	5.1535	5,869.8300	5.8698	13.899	0	0	0
2019/07/03	R248	07/11/2019	10.02	Call	Bond Future	3,817.4700	3.8175	4,381.9300	4.3819	14.786	0	0	0
2019/07/03	R248	07/11/2019	10.01	Put	Bond Future	2,030.6700	2.0307	1,797.2800	1.7973	(11.493)	0	0	0
2019/07/03	R248	07/11/2019			Bond Future	9.8070	91.6791	9.7163	92.4726	(0.924)	0.0000	0.0000	2,048
2019/07/03	R248	07/11/2019	10.03	Call	Bond Future	3,870.1000	3.8701	4,439.1300	4.4391	14.703	0	0	0
2019/07/03	R248	07/11/2019	10.03	Put	Bond Future	1,968.1700	1.9682	1,743.7600	1.7438	(11.402)	0	0	0
2019/07/03	R248	07/11/2019	10.02	Put	Bond Future	1,999.3100	1.9993	1,770.3300	1.7703	(11.453)	0	0	0
2019/07/03	R248	07/11/2019	10.01	Call	Bond Future	3,764.9100	3.7649	4,324.9600	4.3250	14.876	0	0	0
2019/07/03	R248	06/02/2020	9.71	Put	Bond Future	4,425.9700	4.4260	4,073.6200	4.0736	(7.961)	0	0	0
2019/07/03	R248	06/02/2020			Bond Future	9.8645	93.4161	9.7712	94.2241	(0.946)	0.0000	0.0000	0
2019/07/03	R248	06/02/2020	9.71	Call	Bond Future	3,081.5000	3.0815	3,537.2200	3.5372	14.789	0	0	0
2019/07/03	R248	06/02/2020	9.70	Put	Bond Future	4,472.1500	4.4721	4,117.8700	4.1179	(7.922)	0	0	0
2019/07/03	R248	06/02/2020	9.72	Call	Bond Future	3,123.8300	3.1238	3,581.4700	3.5815	14.650	0	0	0
2019/07/03	R248	06/02/2020	9.72	Put	Bond Future	4,380.2000	4.3802	4,029.7700	4.0298	(8.000)	0	0	0
2019/07/03	R248	06/02/2020	9.70	Call	Bond Future	3,039.4400	3.0394	3,493.2300	3.4932	14.930	0	0	0

**Total**

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