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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/07/2019 TO 29/07/2019

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
2019/07/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	2025	01/08/2019			Bond Future	136.5667	136.5667	136.2981	136.2981	(0.197)	0.0000	0.0000	597
2019/07/29	2025	07/11/2019			Bond Future	139.2219	139.2219	138.9480	138.9480	(0.197)	0.0000	0.0000	1,451
2019/07/29	2025	06/02/2020			Bond Future	140.2955	140.2955	140.0168	140.0168	(0.199)	0.0000	0.0000	0
2019/07/29	2025	07/05/2020			Bond Future	142.9523	142.9523	142.6681	142.6681	(0.199)	0.0000	0.0000	0
2019/07/29	2029	01/08/2019			Bond Future	102.7707	102.7707	102.6034	102.6034	(0.163)	0.0000	0.0000	454
2019/07/29	2029	07/11/2019			Bond Future	103.6747	103.6747	103.5043	103.5043	(0.164)	0.0000	0.0000	4,260
2019/07/29	2029	06/02/2020			Bond Future	105.5718	105.5718	105.3984	105.3984	(0.164)	0.0000	0.0000	0
2019/07/29	2029	07/05/2020			Bond Future	106.4582	106.4582	106.2814	106.2814	(0.166)	0.0000	0.0000	0
2019/07/29	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	2030	01/08/2019	8.67	Put	Bond Future	2,332.3500	2.3324	2,068.6400	2.0686	(11.307)	0	0	0
2019/07/29	2030	01/08/2019	9.15	Put	Bond Future	149.1700	0.1492	30.7900	0.0308	(79.359)	0	0	0
2019/07/29	2030	01/08/2019	9.68	Call	Bond Future	4,031.0900	4.0311	4,291.5400	4.2915	6.461	0	0	0
2019/07/29	2030	01/08/2019			Bond Future	9.0292	93.2453	8.9884	93.5059	(0.452)	0.0000	0.0000	7,346
2019/07/29	2030	01/08/2019	8.35	Put	Bond Future	4,468.8900	4.4689	4,208.3700	4.2084	(5.830)	0	0	0
2019/07/29	2030	01/08/2019	8.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,025
2019/07/29	2030	01/08/2019	9.22	Put	Bond Future	72.4800	0.0725	8.2400	0.0082	(88.631)	0	0	0
2019/07/29	2030	01/08/2019	9.22	Call	Bond Future	1,279.1600	1.2792	1,475.4400	1.4754	15.344	0	0	5,400
2019/07/29	2030	01/08/2019	9.69	Call	Bond Future	4,091.1800	4.0912	4,351.6400	4.3516	6.366	0	0	0
2019/07/29	2030	01/08/2019	9.69	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	5,400
2019/07/29	2030	01/08/2019	9.91	Call	Bond Future	5,399.7700	5.3998	5,660.2900	5.6603	4.825	0	0	0
2019/07/29	2030	01/08/2019	9.92	Call	Bond Future	5,458.6400	5.4586	5,719.1600	5.7192	4.773	0	0	0
2019/07/29	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	2030	01/08/2019	8.67	Call	Bond Future	3.5800	0.0036	0.3900	0.0004	(89.106)	0	0	5,400
2019/07/29	2030	01/08/2019	9.15	Call	Bond Future	915.6500	0.9156	1,057.7900	1.0578	15.523	0	0	2,025
2019/07/29	2030	01/08/2019	9.68	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	4,771
2019/07/29	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	2030	01/08/2019	9.90	Call	Bond Future	5,340.8400	5.3408	5,601.3600	5.6014	4.878	0	0	0
2019/07/29	2030	01/08/2019	8.77	Put	Bond Future	1,694.1400	1.6941	1,419.0500	1.4191	(16.238)	0	0	0
2019/07/29	2030	01/08/2019	8.77	Call	Bond Future	21.4200	0.0214	6.8500	0.0069	(68.021)	0	0	0
2019/07/29	2030	01/08/2019	9.24	Call	Bond Future	1,389.9400	1.3899	1,597.9000	1.5979	14.962	0	0	0
2019/07/29	2030	01/08/2019	9.24	Put	Bond Future	58.0000	0.0580	5.4400	0.0054	(90.621)	0	0	0
2019/07/29	2030	01/08/2019	9.27	Put	Bond Future	40.9100	0.0409	2.8300	0.0028	(93.082)	0	0	0
2019/07/29	2030	01/08/2019	9.27	Call	Bond Future	1,560.3200	1.5603	1,782.7600	1.7828	14.256	0	0	0
2019/07/29	2030	01/08/2019	9.08	Call	Bond Future	603.7900	0.6038	677.5500	0.6775	12.216	0	0	0
2019/07/29	2030	01/08/2019	9.08	Put	Bond Future	280.3300	0.2803	93.5700	0.0936	(66.621)	0	0	6,570
2019/07/29	2030	07/11/2019	9.49	Put	Bond Future	922.1000	0.9221	822.5000	0.8225	(10.801)	0	0	0
2019/07/29	2030	07/11/2019	9.76	Put	Bond Future	569.9500	0.5699	499.6900	0.4997	(12.327)	0	0	5,500
2019/07/29	2030	07/11/2019			Bond Future	9.0979	95.0332	9.0555	95.2988	(0.466)	0.0000	0.0000	70,929
2019/07/29	2030	07/11/2019	9.10	Put	Bond Future	1,774.6300	1.7746	1,621.8900	1.6219	(8.607)	0	0	0
2019/07/29	2030	07/11/2019	9.10	Call	Bond Future	1,787.4400	1.7874	1,900.3200	1.9003	6.315	0	0	5,500
2019/07/29	2030	07/11/2019	9.48	Call	Bond Future	3,285.3500	3.2854	3,450.1500	3.4501	5.016	0	0	0
2019/07/29	2030	07/11/2019	9.48	Put	Bond Future	938.2100	0.9382	837.3900	0.8374	(10.746)	0	0	0

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2019/07/29	2030	07/11/2019	8.60	Put	Bond Future	3,741.0500	3.7411	3,520.7200	3.5207	(5.890)	0	0	0
2019/07/29	2030	07/11/2019	8.60	Call	Bond Future	559.5100	0.5595	604.8000	0.6048	8.095	0	0	5,500
2019/07/29	2030	07/11/2019	9.49	Call	Bond Future	3,329.6200	3.3296	3,495.6400	3.4956	4.986	0	0	0
2019/07/29	2030	07/11/2019	9.76	Call	Bond Future	4,587.4900	4.5875	4,782.8500	4.7829	4.259	0	0	0
2019/07/29	2030	07/11/2019	8.57	Put	Bond Future	3,890.9400	3.8909	3,667.3800	3.6674	(5.746)	0	0	0
2019/07/29	2030	07/11/2019	9.47	Call	Bond Future	3,241.3000	3.2413	3,404.8700	3.4049	5.046	0	0	0
2019/07/29	2030	07/11/2019	9.47	Put	Bond Future	954.5800	0.9546	852.5300	0.8525	(10.691)	0	0	0
2019/07/29	2030	07/11/2019	9.12	Put	Bond Future	1,717.9400	1.7179	1,568.1300	1.5681	(8.720)	0	0	0
2019/07/29	2030	07/11/2019	9.12	Call	Bond Future	1,855.5800	1.8556	1,971.3900	1.9714	6.241	0	0	0
2019/07/29	2030	07/11/2019	9.70	Call	Bond Future	4,300.1600	4.3002	4,489.5000	4.4895	4.403	0	0	0
2019/07/29	2030	07/11/2019	9.70	Put	Bond Future	637.0900	0.6371	560.8100	0.5608	(11.973)	0	0	0
2019/07/29	2030	07/11/2019	8.95	Call	Bond Future	1,322.3400	1.3223	1,413.2400	1.4132	6.874	0	0	0
2019/07/29	2030	07/11/2019	8.95	Put	Bond Future	2,252.9200	2.2529	2,078.2000	2.0782	(7.755)	0	0	5,000
2019/07/29	2030	07/11/2019	8.57	Call	Bond Future	513.1700	0.5132	555.2300	0.5552	8.196	0	0	0
2019/07/29	2030	06/02/2020	9.14	Call	Bond Future	2,439.4500	2.4394	2,558.8600	2.5589	4.895	0	0	0
2019/07/29	2030	06/02/2020	9.15	Put	Bond Future	2,551.3200	2.5513	2,401.3000	2.4013	(5.880)	0	0	0
2019/07/29	2030	06/02/2020			Bond Future	9.1628	92.7408	9.1188	93.0112	(0.481)	0.0000	0.0000	0
2019/07/29	2030	06/02/2020	9.14	Put	Bond Future	2,579.4600	2.5795	2,428.4100	2.4284	(5.856)	0	0	0
2019/07/29	2030	06/02/2020	9.15	Call	Bond Future	2,472.6500	2.4726	2,593.0900	2.5931	4.871	0	0	0
2019/07/29	2030	06/02/2020	9.16	Call	Bond Future	2,506.3300	2.5063	2,627.8000	2.6278	4.847	0	0	0
2019/07/29	2030	06/02/2020	9.16	Put	Bond Future	2,523.7200	2.5237	2,374.7300	2.3747	(5.904)	0	0	0
2019/07/29	2030	07/05/2020	8.78	Put	Bond Future	4,608.6900	4.6087	4,423.7100	4.4237	(4.014)	0	0	0
2019/07/29	2030	07/05/2020	8.79	Call	Bond Future	1,919.6500	1.9197	2,010.8700	2.0109	4.752	0	0	0
2019/07/29	2030	07/05/2020			Bond Future	9.2235	94.4762	9.1777	94.7516	(0.496)	0.0000	0.0000	0
2019/07/29	2030	07/05/2020	8.80	Call	Bond Future	1,944.7400	1.9447	2,036.8000	2.0368	4.734	0	0	0
2019/07/29	2030	07/05/2020	8.80	Put	Bond Future	4,534.3700	4.5344	4,351.0600	4.3511	(4.043)	0	0	0
2019/07/29	2030	07/05/2020	8.78	Call	Bond Future	1,894.4300	1.8944	1,984.8200	1.9848	4.771	0	0	0
2019/07/29	2030	07/05/2020	8.79	Put	Bond Future	4,571.5700	4.5716	4,387.4200	4.3874	(4.028)	0	0	0
2019/07/29	2032	01/08/2019	10.10	Call	Bond Future	4,750.0100	4.7500	5,032.2700	5.0323	5.942	0	0	0
2019/07/29	2032	01/08/2019	10.11	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	2032	01/08/2019			Bond Future	9.3848	94.5634	9.3439	94.8457	(0.436)	0.0000	0.0000	22,951
2019/07/29	2032	01/08/2019	10.10	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	2032	01/08/2019	10.11	Call	Bond Future	4,813.9500	4.8139	5,096.2200	5.0962	5.864	0	0	0
2019/07/29	2032	01/08/2019	10.09	Call	Bond Future	4,686.0000	4.6860	4,968.2500	4.9682	6.023	0	0	0
2019/07/29	2032	01/08/2019	10.09	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	2032	07/11/2019	9.71	Call	Bond Future	3,054.9900	3.0550	3,211.0100	3.2110	5.107	0	0	0
2019/07/29	2032	07/11/2019	9.70	Put	Bond Future	1,423.7000	1.4237	1,290.6200	1.2906	(9.347)	0	0	0
2019/07/29	2032	07/11/2019			Bond Future	9.4625	92.2169	9.4200	92.5046	(0.449)	0.0000	0.0000	47,314
2019/07/29	2032	07/11/2019	9.72	Call	Bond Future	3,099.0900	3.0991	3,256.4800	3.2565	5.079	0	0	0
2019/07/29	2032	07/11/2019	9.72	Put	Bond Future	1,379.7400	1.3797	1,249.3900	1.2494	(9.447)	0	0	0
2019/07/29	2032	07/11/2019	9.71	Put	Bond Future	1,401.5700	1.4016	1,269.8500	1.2698	(9.398)	0	0	0
2019/07/29	2032	07/11/2019	9.70	Call	Bond Future	3,011.1300	3.0111	3,165.7900	3.1658	5.136	0	0	0
2019/07/29	2032	06/02/2020	9.40	Put	Bond Future	3,198.8600	3.1989	3,022.7700	3.0228	(5.505)	0	0	0
2019/07/29	2032	06/02/2020			Bond Future	9.5343	93.8823	9.4903	94.1752	(0.461)	0.0000	0.0000	0
2019/07/29	2032	06/02/2020	9.39	Call	Bond Future	2,267.8400	2.2678	2,383.6000	2.3836	5.104	0	0	0
2019/07/29	2032	06/02/2020	9.39	Put	Bond Future	3,234.2100	3.2342	3,056.9800	3.0570	(5.480)	0	0	0
2019/07/29	2032	06/02/2020	9.40	Call	Bond Future	2,299.9300	2.2999	2,416.8300	2.4168	5.083	0	0	0

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2019/07/29	2032	06/02/2020	9.38	Call	Bond Future	2,236.2600	2.2363	2,350.8900	2.3509	5.126	0	0	0
2019/07/29	2032	06/02/2020	9.38	Put	Bond Future	3,270.1400	3.2701	3,091.7800	3.0918	(5.454)	0	0	0
2019/07/29	2032	07/05/2020	9.19	Call	Bond Future	2,334.6900	2.3347	2,437.1800	2.4372	4.390	0	0	0
2019/07/29	2032	07/05/2020			Bond Future	9.6004	91.4783	9.5549	91.7766	(0.474)	0.0000	0.0000	0
2019/07/29	2032	07/05/2020	9.17	Call	Bond Future	2,280.9200	2.2809	2,381.6900	2.3817	4.418	0	0	0
2019/07/29	2032	07/05/2020	9.17	Put	Bond Future	5,156.7800	5.1568	4,959.2000	4.9592	(3.831)	0	0	0
2019/07/29	2032	07/05/2020	9.19	Put	Bond Future	5,074.1700	5.0742	4,878.3100	4.8783	(3.860)	0	0	0
2019/07/29	2032	07/05/2020	9.18	Call	Bond Future	2,307.7200	2.3077	2,409.3500	2.4094	4.404	0	0	0
2019/07/29	2032	07/05/2020	9.18	Put	Bond Future	5,115.3500	5.1154	4,918.6300	4.9186	(3.846)	0	0	0
2019/07/29	2033	01/08/2019			Bond Future	103.6249	103.6249	103.6951	103.6951	0.068	0.0000	0.0000	320
2019/07/29	2033	07/11/2019			Bond Future	104.4699	104.4699	104.5416	104.5416	0.069	0.0000	0.0000	6,140
2019/07/29	2033	06/02/2020			Bond Future	106.3817	106.3817	106.4546	106.4546	0.069	0.0000	0.0000	0
2019/07/29	2033	07/05/2020			Bond Future	107.2003	107.2003	107.2745	107.2745	0.069	0.0000	0.0000	0
2019/07/29	2037	01/08/2019	10.31	Call	Bond Future	4,062.0300	4.0620	4,258.5400	4.2585	4.838	0	0	0
2019/07/29	2037	01/08/2019			Bond Future	9.7597	89.6678	9.7339	89.8655	(0.265)	0.0000	0.0000	43,753
2019/07/29	2037	01/08/2019	10.29	Call	Bond Future	3,919.8500	3.9199	4,115.9500	4.1160	5.003	0	0	0
2019/07/29	2037	01/08/2019	10.29	Put	Bond Future	1.6100	0.0016	0.0100	0.0000	(99.379)	0	0	0
2019/07/29	2037	01/08/2019	10.31	Put	Bond Future	1.1900	0.0012	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	2037	01/08/2019	10.30	Call	Bond Future	3,990.9700	3.9910	4,187.2900	4.1873	4.919	0	0	0
2019/07/29	2037	01/08/2019	10.30	Put	Bond Future	1.3900	0.0014	0.0100	0.0000	(99.281)	0	0	0
2019/07/29	2037	07/11/2019	9.97	Call	Bond Future	2,863.6400	2.8636	2,948.7000	2.9487	2.970	0	0	0
2019/07/29	2037	07/11/2019			Bond Future	9.8370	91.3871	9.8103	91.5887	(0.272)	0.0000	0.0000	61,681
2019/07/29	2037	07/11/2019	9.95	Call	Bond Future	2,774.2700	2.7743	2,857.2900	2.8573	2.992	0	0	0
2019/07/29	2037	07/11/2019	9.95	Put	Bond Future	1,929.2600	1.9293	1,810.6800	1.8107	(6.146)	0	0	0
2019/07/29	2037	07/11/2019	9.97	Put	Bond Future	1,870.3400	1.8703	1,753.8000	1.7538	(6.231)	0	0	0
2019/07/29	2037	07/11/2019	9.96	Call	Bond Future	2,818.7100	2.8187	2,902.7500	2.9027	2.982	0	0	0
2019/07/29	2037	07/11/2019	9.96	Put	Bond Future	1,899.5100	1.8995	1,781.9500	1.7819	(6.189)	0	0	0
2019/07/29	2037	06/02/2020	9.67	Call	Bond Future	2,321.7800	2.3218	2,386.5700	2.3866	2.791	0	0	0
2019/07/29	2037	06/02/2020	9.66	Put	Bond Future	4,175.4600	4.1755	4,034.2400	4.0342	(3.382)	0	0	0
2019/07/29	2037	06/02/2020			Bond Future	9.9101	88.7782	9.8825	88.9835	(0.279)	0.0000	0.0000	0
2019/07/29	2037	06/02/2020	9.68	Call	Bond Future	2,355.2400	2.3552	2,420.7600	2.4208	2.782	0	0	0
2019/07/29	2037	06/02/2020	9.68	Put	Bond Future	4,089.0400	4.0890	3,949.2900	3.9493	(3.418)	0	0	0
2019/07/29	2037	06/02/2020	9.67	Put	Bond Future	4,132.0700	4.1321	3,991.5900	3.9916	(3.400)	0	0	0
2019/07/29	2037	06/02/2020	9.66	Call	Bond Future	2,288.5800	2.2886	2,352.6300	2.3526	2.799	0	0	0
2019/07/29	2037	07/05/2020	9.60	Put	Bond Future	5,634.0300	5.6340	5,491.1800	5.4912	(2.535)	0	0	0
2019/07/29	2037	07/05/2020	9.59	Call	Bond Future	2,754.1400	2.7541	2,819.7000	2.8197	2.380	0	0	0
2019/07/29	2037	07/05/2020			Bond Future	9.9797	90.4396	9.9512	90.6486	(0.285)	0.0000	0.0000	0
2019/07/29	2037	07/05/2020	9.60	Call	Bond Future	2,785.4700	2.7855	2,851.6200	2.8516	2.375	0	0	0
2019/07/29	2037	07/05/2020	9.59	Put	Bond Future	5,679.5800	5.6796	5,536.1400	5.5361	(2.526)	0	0	0
2019/07/29	2037	07/05/2020	9.61	Call	Bond Future	2,816.6900	2.8167	2,883.4100	2.8834	2.369	0	0	0
2019/07/29	2037	07/05/2020	9.61	Put	Bond Future	5,588.4600	5.5885	5,446.1800	5.4462	(2.546)	0	0	0
2019/07/29	2038	01/08/2019			Bond Future	121.6016	121.6016	121.4359	121.4359	(0.136)	0.0000	0.0000	3,406
2019/07/29	2038	07/11/2019			Bond Future	123.9659	123.9659	123.7969	123.7969	(0.136)	0.0000	0.0000	21,624
2019/07/29	2038	06/02/2020			Bond Future	124.5760	124.5760	124.4040	124.4040	(0.138)	0.0000	0.0000	0
2019/07/29	2038	07/05/2020			Bond Future	126.9352	126.9352	126.7598	126.7598	(0.138)	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
2019/07/29	2040	01/08/2019	10.37	Put	Bond Future	3.4100	0.0034	0.0300	0.0000	(99.120)	0	0	0
2019/07/29	2040	01/08/2019	10.36	Call	Bond Future	3,845.1700	3.8452	4,094.3700	4.0944	6.481	0	0	0
2019/07/29	2040	01/08/2019			Bond Future	9.8747	92.5152	9.8439	92.7683	(0.312)	0.0000	0.0000	21,345
2019/07/29	2040	01/08/2019	10.37	Call	Bond Future	3,921.1100	3.9211	4,170.8200	4.1708	6.368	0	0	0
2019/07/29	2040	01/08/2019	10.36	Put	Bond Future	3.9200	0.0039	0.0300	0.0000	(99.235)	0	0	0
2019/07/29	2040	01/08/2019	10.38	Call	Bond Future	3,996.9900	3.9970	4,247.1400	4.2471	6.258	0	0	0
2019/07/29	2040	01/08/2019	10.38	Put	Bond Future	2.9600	0.0030	0.0200	0.0000	(99.324)	0	0	0
2019/07/29	2040	07/11/2019	9.80	Put	Bond Future	3,051.5100	3.0515	2,872.4600	2.8725	(5.868)	0	0	0
2019/07/29	2040	07/11/2019	9.30	Put	Bond Future	6,003.8100	6.0038	5,770.4400	5.7704	(3.887)	0	0	0
2019/07/29	2040	07/11/2019	10.04	Put	Bond Future	2,096.6500	2.0966	1,950.0000	1.9500	(6.994)	0	0	0
2019/07/29	2040	07/11/2019	10.03	Call	Bond Future	2,752.0100	2.7520	2,862.0200	2.8620	3.997	0	0	0
2019/07/29	2040	07/11/2019			Bond Future	9.9525	94.2891	9.9206	94.5471	(0.320)	0.0000	0.0000	43,826
2019/07/29	2040	07/11/2019	9.80	Call	Bond Future	1,807.0800	1.8071	1,886.0300	1.8860	4.369	0	0	1,260
2019/07/29	2040	07/11/2019	9.30	Call	Bond Future	486.9700	0.4870	511.6000	0.5116	5.058	0	0	1,260
2019/07/29	2040	07/11/2019	10.04	Call	Bond Future	2,798.5100	2.7985	2,909.8600	2.9099	3.979	0	0	0
2019/07/29	2040	07/11/2019	10.03	Put	Bond Future	2,129.9500	2.1300	1,981.9600	1.9820	(6.948)	0	0	0
2019/07/29	2040	07/11/2019	10.05	Call	Bond Future	2,845.5400	2.8455	2,958.2300	2.9582	3.960	0	0	0
2019/07/29	2040	07/11/2019	10.05	Put	Bond Future	2,064.0000	2.0640	1,918.6900	1.9187	(7.040)	0	0	0
2019/07/29	2040	06/02/2020	9.76	Call	Bond Future	2,359.1600	2.3592	2,444.8500	2.4449	3.632	0	0	0
2019/07/29	2040	06/02/2020			Bond Future	10.0261	91.4821	9.9932	91.7448	(0.328)	0.0000	0.0000	0
2019/07/29	2040	06/02/2020	9.74	Call	Bond Future	2,290.0500	2.2900	2,373.8200	2.3738	3.658	0	0	0
2019/07/29	2040	06/02/2020	9.74	Put	Bond Future	4,613.6100	4.6136	4,434.7200	4.4347	(3.877)	0	0	0
2019/07/29	2040	06/02/2020	9.76	Put	Bond Future	4,517.2800	4.5173	4,340.3100	4.3403	(3.918)	0	0	0
2019/07/29	2040	06/02/2020	9.75	Call	Bond Future	2,324.4600	2.3245	2,409.2000	2.4092	3.646	0	0	0
2019/07/29	2040	06/02/2020	9.75	Put	Bond Future	4,565.2400	4.5652	4,387.3200	4.3873	(3.897)	0	0	0
2019/07/29	2040	07/05/2020	9.75	Put	Bond Future	5,945.2900	5.9453	5,769.7200	5.7697	(2.953)	0	0	0
2019/07/29	2040	07/05/2020	9.74	Call	Bond Future	3,124.8300	3.1248	3,216.0000	3.2160	2.918	0	0	0
2019/07/29	2040	07/05/2020			Bond Future	10.0962	93.1941	10.0622	93.4616	(0.336)	0.0000	0.0000	0
2019/07/29	2040	07/05/2020	9.75	Call	Bond Future	3,159.1300	3.1591	3,251.0500	3.2511	2.910	0	0	0
2019/07/29	2040	07/05/2020	9.74	Put	Bond Future	5,993.4700	5.9935	5,817.1500	5.8172	(2.942)	0	0	0
2019/07/29	2040	07/05/2020	9.73	Call	Bond Future	3,090.7200	3.0907	3,181.1500	3.1812	2.926	0	0	0
2019/07/29	2040	07/05/2020	9.73	Put	Bond Future	6,041.9600	6.0420	5,864.9000	5.8649	(2.931)	0	0	0
2019/07/29	2044	01/08/2019	10.40	Put	Bond Future	4.0600	0.0041	0.0400	0.0000	(99.015)	0	0	0
2019/07/29	2044	01/08/2019	9.86	Put	Bond Future	914.3300	0.9143	618.0900	0.6181	(32.400)	0	0	0
2019/07/29	2044	01/08/2019	10.53	Call	Bond Future	4,762.6700	4.7627	4,976.8700	4.9769	4.497	0	0	0
2019/07/29	2044	01/08/2019	9.39	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	228
2019/07/29	2044	01/08/2019			Bond Future	9.9296	89.3674	9.9038	89.5822	(0.260)	0.0000	0.0000	23,935
2019/07/29	2044	01/08/2019	10.39	Call	Bond Future	3,695.4100	3.6954	3,905.6000	3.9056	5.688	0	0	0
2019/07/29	2044	01/08/2019	10.39	Put	Bond Future	4.6600	0.0047	0.0500	0.0001	(98.927)	0	0	0
2019/07/29	2044	01/08/2019	10.40	Call	Bond Future	3,772.0900	3.7721	3,982.8700	3.9829	5.588	0	0	0
2019/07/29	2044	01/08/2019	9.86	Call	Bond Future	333.2600	0.3333	251.8200	0.2518	(24.437)	0	0	100
2019/07/29	2044	01/08/2019	10.53	Put	Bond Future	0.6000	0.0006	0.0000	0.0000	(100.000)	0	0	100
2019/07/29	2044	01/08/2019	9.39	Put	Bond Future	4,677.2400	4.6772	4,462.3300	4.4623	(4.595)	0	0	0
2019/07/29	2044	01/08/2019	9.74	Put	Bond Future	1,693.0000	1.6930	1,423.3700	1.4234	(15.926)	0	0	0
2019/07/29	2044	01/08/2019	10.38	Call	Bond Future	3,618.6800	3.6187	3,828.2100	3.8282	5.790	0	0	0
2019/07/29	2044	01/08/2019	10.38	Put	Bond Future	5.3400	0.0053	0.0700	0.0001	(98.689)	0	0	0

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2019/07/29	2044	01/08/2019	9.36	Put	Bond Future	4,949.1200	4.9491	4,734.2700	4.7343	(4.341)	0	0	0
2019/07/29	2044	01/08/2019	9.36	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	100
2019/07/29	2044	01/08/2019	9.74	Call	Bond Future	94.8000	0.0948	39.9700	0.0400	(57.838)	0	0	228
2019/07/29	2044	01/08/2019	10.27	Call	Bond Future	2,775.9800	2.7760	2,969.8000	2.9698	6.982	0	0	0
2019/07/29	2044	01/08/2019	10.27	Put	Bond Future	22.0000	0.0220	1.0200	0.0010	(95.364)	0	0	228
2019/07/29	2044	07/11/2019	9.74	Put	Bond Future	3,691.5200	3.6915	3,521.7500	3.5218	(4.599)	0	0	0
2019/07/29	2044	07/11/2019	10.52	Call	Bond Future	5,162.1600	5.1622	5,294.1500	5.2941	2.557	0	0	0
2019/07/29	2044	07/11/2019	10.07	Put	Bond Future	2,244.5900	2.2446	2,110.9100	2.1109	(5.956)	0	0	0
2019/07/29	2044	07/11/2019			Bond Future	10.0051	91.0810	9.9785	91.2999	(0.266)	0.0000	0.0000	36,325
2019/07/29	2044	07/11/2019	10.52	Put	Bond Future	1,106.1800	1.1062	1,019.2700	1.0193	(7.857)	0	0	328
2019/07/29	2044	07/11/2019	10.06	Call	Bond Future	2,726.9600	2.7270	2,811.0500	2.8111	3.084	0	0	0
2019/07/29	2044	07/11/2019	10.06	Put	Bond Future	2,279.3500	2.2794	2,144.5400	2.1445	(5.914)	0	0	0
2019/07/29	2044	07/11/2019	9.19	Call	Bond Future	282.0300	0.2820	291.4100	0.2914	3.326	0	0	328
2019/07/29	2044	07/11/2019	9.74	Call	Bond Future	1,473.6800	1.4737	1,522.8100	1.5228	3.334	0	0	328
2019/07/29	2044	07/11/2019	10.07	Call	Bond Future	2,773.3900	2.7734	2,858.6100	2.8586	3.073	0	0	0
2019/07/29	2044	07/11/2019	9.19	Put	Bond Future	7,405.2900	7.4053	7,195.7700	7.1958	(2.829)	0	0	0
2019/07/29	2044	07/11/2019	10.05	Call	Bond Future	2,681.0600	2.6811	2,764.0300	2.7640	3.095	0	0	0
2019/07/29	2044	07/11/2019	10.05	Put	Bond Future	2,314.7600	2.3148	2,178.8300	2.1788	(5.872)	0	0	0
2019/07/29	2044	06/02/2020	9.74	Call	Bond Future	2,196.0100	2.1960	2,258.9400	2.2589	2.866	0	0	328
2019/07/29	2044	06/02/2020	10.78	Put	Bond Future	1,652.1200	1.6521	1,569.7500	1.5697	(4.986)	0	0	328
2019/07/29	2044	06/02/2020	9.77	Put	Bond Future	4,836.2900	4.8363	4,678.6500	4.6787	(3.260)	0	0	0
2019/07/29	2044	06/02/2020			Bond Future	10.0765	88.3413	10.0490	88.5642	(0.273)	0.0000	0.0000	0
2019/07/29	2044	06/02/2020	9.09	Put	Bond Future	9,215.0100	9.2150	9,012.5600	9.0126	(2.197)	0	0	0
2019/07/29	2044	06/02/2020	9.09	Call	Bond Future	593.6200	0.5936	614.0900	0.6141	3.448	0	0	328
2019/07/29	2044	06/02/2020	9.74	Put	Bond Future	4,989.0500	4.9890	4,829.0600	4.8291	(3.207)	0	0	0
2019/07/29	2044	06/02/2020	9.77	Call	Bond Future	2,298.1900	2.2982	2,363.4700	2.3635	2.840	0	0	0
2019/07/29	2044	06/02/2020	10.78	Call	Bond Future	7,046.5100	7.0465	7,187.0600	7.1871	1.995	0	0	0
2019/07/29	2044	06/02/2020	9.78	Call	Bond Future	2,332.8100	2.3328	2,398.8800	2.3989	2.832	0	0	0
2019/07/29	2044	06/02/2020	9.76	Put	Bond Future	4,886.8000	4.8868	4,728.3700	4.7284	(3.242)	0	0	0
2019/07/29	2044	06/02/2020	9.78	Put	Bond Future	4,786.1900	4.7862	4,629.3400	4.6293	(3.277)	0	0	0
2019/07/29	2044	06/02/2020	9.76	Call	Bond Future	2,263.8500	2.2638	2,328.3400	2.3283	2.849	0	0	0
2019/07/29	2044	07/05/2020	9.81	Call	Bond Future	3,308.0300	3.3080	3,383.0600	3.3831	2.268	0	0	0
2019/07/29	2044	07/05/2020	9.79	Put	Bond Future	6,146.7000	6.1467	5,993.5100	5.9935	(2.492)	0	0	0
2019/07/29	2044	07/05/2020			Bond Future	10.1444	89.9945	10.1160	90.2214	(0.279)	0.0000	0.0000	0
2019/07/29	2044	07/05/2020	9.81	Put	Bond Future	6,048.8500	6.0488	5,896.9100	5.8969	(2.512)	0	0	0
2019/07/29	2044	07/05/2020	9.79	Call	Bond Future	3,237.4500	3.2375	3,311.2300	3.3112	2.279	0	0	0
2019/07/29	2044	07/05/2020	9.80	Put	Bond Future	6,097.6100	6.0976	5,945.0500	5.9450	(2.502)	0	0	0
2019/07/29	2044	07/05/2020	9.80	Call	Bond Future	3,272.6400	3.2726	3,347.0500	3.3470	2.274	0	0	0
2019/07/29	2046	01/08/2019			Bond Future	114.5124	114.5124	114.5239	114.5239	0.010	0.0000	0.0000	7,052
2019/07/29	2046	07/11/2019			Bond Future	115.0197	115.0197	115.0315	115.0315	0.010	0.0000	0.0000	16,994
2019/07/29	2046	06/02/2020			Bond Future	117.1243	117.1243	117.1364	117.1364	0.010	0.0000	0.0000	0
2019/07/29	2046	07/05/2020			Bond Future	117.5938	117.5938	117.6060	117.6060	0.010	0.0000	0.0000	0
2019/07/29	2050	01/08/2019			Bond Future	117.8634	117.8634	117.8752	117.8752	0.010	0.0000	0.0000	5,822
2019/07/29	2050	07/11/2019			Bond Future	120.1550	120.1550	120.1671	120.1671	0.010	0.0000	0.0000	12,746
2019/07/29	2050	06/02/2020			Bond Future	120.5181	120.5181	120.5305	120.5305	0.010	0.0000	0.0000	0
2019/07/29	2050	07/05/2020			Bond Future	122.8001	122.8001	122.8129	122.8129	0.010	0.0000	0.0000	0

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2019/07/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	AL37	01/08/2019			Index Future	651.0700	651.0700	651.7220	651.7220	0.100	0.0000	0.0000	0
2019/07/29	AL37	07/11/2019			Index Future	663.5540	663.5540	664.2190	664.2190	0.100	0.0000	0.0000	0
2019/07/29	AL37	06/02/2020			Index Future	675.5370	675.5370	676.2160	676.2160	0.101	0.0000	0.0000	0
2019/07/29	AL37	07/05/2020			Index Future	688.1730	688.1730	688.8620	688.8620	0.100	0.0000	0.0000	0
2019/07/29	AL7T	01/08/2019			Index Future	754.7660	754.7660	756.6290	756.6290	0.247	0.0000	0.0000	0
2019/07/29	AL7T	07/11/2019			Index Future	769.2380	769.2380	771.1380	771.1380	0.247	0.0000	0.0000	120
2019/07/29	AL7T	06/02/2020			Index Future	783.1310	783.1310	785.0660	785.0660	0.247	0.0000	0.0000	0
2019/07/29	AL7T	07/05/2020			Index Future	797.7790	797.7790	799.7480	799.7480	0.247	0.0000	0.0000	0
2019/07/29	ALBI	01/08/2019			Index Future	675.9750	675.9750	677.5580	677.5580	0.234	0.0000	0.0000	261
2019/07/29	ALBI	07/11/2019			Index Future	688.9370	688.9370	690.5500	690.5500	0.234	0.0000	0.0000	216
2019/07/29	ALBI	06/02/2020			Index Future	701.3790	701.3790	703.0220	703.0220	0.234	0.0000	0.0000	0
2019/07/29	ALBI	07/05/2020			Index Future	714.4980	714.4980	716.1700	716.1700	0.234	0.0000	0.0000	0
2019/07/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C070	01/08/2021			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
2019/07/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/29	ES33	01/08/2019			Bond Future	10.8877	78.7749	10.8564	78.9584	(0.288)	0.0000	0.0000	0
2019/07/29	ES33	07/11/2019			Bond Future	11.0158	76.4928	10.9832	76.6798	(0.296)	0.0000	0.0000	350
2019/07/29	ES33	06/02/2020			Bond Future	11.1388	77.8741	11.1050	78.0646	(0.303)	0.0000	0.0000	0
2019/07/29	ES33	07/05/2020			Bond Future	11.2552	75.5367	11.2202	75.7306	(0.311)	0.0000	0.0000	0
2019/07/29	ES42	01/08/2019			Bond Future	11.2377	80.0338	11.2064	80.2414	(0.279)	0.0000	0.0000	0
2019/07/29	ES42	07/11/2019			Bond Future	11.3654	77.3034	11.3329	77.5151	(0.287)	0.0000	0.0000	4,919
2019/07/29	ES42	06/02/2020			Bond Future	11.4836	78.6994	11.4498	78.9149	(0.294)	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
2019/07/29	ES42	07/05/2020			Bond Future	11.6003	75.9071	11.5653	76.1265	(0.302)	0.0000	0.0000	0
2019/07/29	GOVI	01/08/2019	638.68	Call	GOVI	303,340.0000	30.3340	319,310.0000	31.9310	5.265	0	0	0
2019/07/29	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	01/08/2019			GOVI	669.0140	669.0140	670.6110	670.6110	0.239	0.0000	0.0000	12
2019/07/29	GOVI	01/08/2019	638.69	Call	GOVI	303,240.0000	30.3240	319,210.0000	31.9210	5.266	0	0	0
2019/07/29	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	01/08/2019	638.67	Call	GOVI	303,440.0000	30.3440	319,410.0000	31.9410	5.263	0	0	0
2019/07/29	GOVI	07/11/2019	672.90	Call	GOVI	89,420.0000	8.9420	105,700.0000	10.5700	18.206	0	0	0
2019/07/29	GOVI	07/11/2019			GOVI	681.8420	681.8420	683.4700	683.4700	0.239	0.0000	0.0000	1,069
2019/07/29	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	07/11/2019	672.91	Call	GOVI	89,320.0000	8.9320	105,600.0000	10.5600	18.227	0	0	0
2019/07/29	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	07/11/2019	672.92	Call	GOVI	89,220.0000	8.9220	105,500.0000	10.5500	18.247	0	0	0
2019/07/29	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	06/02/2020	703.15	Put	GOVI	89,940.0000	8.9940	73,360.0000	7.3360	(18.435)	0	0	0
2019/07/29	GOVI	06/02/2020			GOVI	694.1560	694.1560	695.8140	695.8140	0.239	0.0000	0.0000	0
2019/07/29	GOVI	06/02/2020	703.14	Put	GOVI	89,840.0000	8.9840	73,260.0000	7.3260	(18.455)	0	0	0
2019/07/29	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	06/02/2020	703.13	Put	GOVI	89,740.0000	8.9740	73,160.0000	7.3160	(18.476)	0	0	0
2019/07/29	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	07/05/2020			GOVI	707.1400	707.1400	708.8280	708.8280	0.239	0.0000	0.0000	0
2019/07/29	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GOVI	07/05/2020	720.00	Put	GOVI	128,600.0000	12.8600	111,720.0000	11.1720	(13.126)	0	0	0
2019/07/29	GOVI	07/05/2020	719.98	Put	GOVI	128,400.0000	12.8400	111,520.0000	11.1520	(13.146)	0	0	0
2019/07/29	GOVI	07/05/2020	719.99	Put	GOVI	128,500.0000	12.8500	111,620.0000	11.1620	(13.136)	0	0	0
2019/07/29	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/29	IGOV	01/08/2019			Index Future	261.7330	261.7330	261.6320	261.6320	(0.039)	0.0000	0.0000	118
2019/07/29	IGOV	07/11/2019			Index Future	266.8210	266.8210	266.7190	266.7190	(0.038)	0.0000	0.0000	1,019
2019/07/29	IGOV	06/02/2020			Index Future	271.7040	271.7040	271.6000	271.6000	(0.038)	0.0000	0.0000	0
2019/07/29	IGOV	07/05/2020			Index Future	276.8490	276.8490	276.7420	276.7420	(0.039)	0.0000	0.0000	0
2019/07/29	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/29	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/29	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/07/29	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/07/29	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2019/07/29	IS02	21/09/2020			Interest Rate Swap	98.8900	98.8900	98.8800	98.8800	(0.010)	0.0000	0.0000	0
2019/07/29	IS05	17/12/2020			Interest Rate Swap	95.5300	95.5300	95.5200	95.5200	(0.010)	0.0000	0.0000	0
2019/07/29	IS05	16/03/2021			Interest Rate Swap	94.5500	94.5500	94.5400	94.5400	(0.011)	0.0000	0.0000	0

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2019/07/29	IS05	15/06/2021			Interest Rate Swap	93.5400		93.5400	93.5200	93.5200	(0.021)	0.0000	0.0000	0
2019/07/29	IS05	21/09/2021			Interest Rate Swap	93.5100		93.5100	93.4600	93.4600	(0.053)	0.0000	0.0000	0
2019/07/29	IS05	21/12/2021			Interest Rate Swap	95.5400		95.5400	95.4800	95.4800	(0.063)	0.0000	0.0000	51
2019/07/29	IS05	15/03/2022			Interest Rate Swap	95.5100		95.5100	95.4400	95.4400	(0.073)	0.0000	0.0000	0
2019/07/29	IS05	21/06/2022			Interest Rate Swap	96.5200		96.5200	96.4400	96.4400	(0.083)	0.0000	0.0000	0
2019/07/29	IS05	20/09/2022			Interest Rate Swap	100.3100		100.3100	100.2200	100.2200	(0.090)	0.0000	0.0000	0
2019/07/29	IS05	20/12/2022			Interest Rate Swap	101.4300		101.4300	101.3100	101.3100	(0.118)	0.0000	0.0000	0
2019/07/29	IS05	22/03/2023			Interest Rate Swap	94.6100		94.6100	94.4600	94.4600	(0.159)	0.0000	0.0000	0
2019/07/29	IS05	20/06/2023			Interest Rate Swap	100.5900		100.5900	100.4100	100.4100	(0.179)	0.0000	0.0000	0
2019/07/29	IS05	19/09/2023			Interest Rate Swap	95.9200		95.9200	95.7300	95.7300	(0.198)	0.0000	0.0000	0
2019/07/29	IS10	17/12/2025			Interest Rate Swap	91.7600		91.7600	91.5100	91.5100	(0.272)	0.0000	0.0000	0
2019/07/29	IS10	16/03/2026			Interest Rate Swap	88.6500		88.6500	88.4000	88.4000	(0.282)	0.0000	0.0000	0
2019/07/29	IS10	15/06/2026			Interest Rate Swap	87.3200		87.3200	87.0500	87.0500	(0.309)	0.0000	0.0000	0
2019/07/29	IS10	21/09/2026			Interest Rate Swap	89.4600		89.4600	89.1900	89.1900	(0.302)	0.0000	0.0000	0
2019/07/29	IS10	21/12/2026			Interest Rate Swap	93.2800		93.2800	93.0100	93.0100	(0.289)	0.0000	0.0000	0
2019/07/29	IS10	15/03/2027			Interest Rate Swap	91.7800		91.7800	91.5000	91.5000	(0.305)	0.0000	0.0000	0
2019/07/29	IS10	21/06/2027			Interest Rate Swap	93.8600		93.8600	93.5700	93.5700	(0.309)	0.0000	0.0000	0
2019/07/29	IS10	20/09/2027			Interest Rate Swap	99.3800		99.3800	99.0900	99.0900	(0.292)	0.0000	0.0000	0
2019/07/29	IS10	20/12/2027			Interest Rate Swap	99.7400		99.7400	99.4400	99.4400	(0.301)	0.0000	0.0000	0
2019/07/29	IS10	22/03/2028			Interest Rate Swap	93.1300		93.1300	92.8100	92.8100	(0.344)	0.0000	0.0000	0
2019/07/29	IS10	20/06/2028			Interest Rate Swap	100.4600		100.4600	100.1500	100.1500	(0.309)	0.0000	0.0000	0
2019/07/29	IS10	19/09/2028			Interest Rate Swap	93.9000		93.9000	93.5800	93.5800	(0.341)	0.0000	0.0000	0
2019/07/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/29	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/29	JBAF	18/12/2019			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/29	R023	01/08/2019	8.95	Call	Bond Future	4,566.7800		4.5668	4,645.3600	4.6454	1.721	0	0	0
2019/07/29	R023	01/08/2019			Bond Future	7.4362		104.3079	7.4109	104.3865	(0.340)	0.0000	0.0000	34,410
2019/07/29	R023	01/08/2019	8.93	Call	Bond Future	4,508.1200		4.5081	4,586.7000	4.5867	1.743	0	0	0
2019/07/29	R023	01/08/2019	8.93	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R023	01/08/2019	8.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R023	01/08/2019	8.94	Call	Bond Future	4,537.4500		4.5375	4,616.0300	4.6160	1.732	0	0	0
2019/07/29	R023	01/08/2019	8.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R023	07/11/2019	7.98	Call	Bond Future	1,711.2800		1.7113	1,767.7000	1.7677	3.297	0	0	0
2019/07/29	R023	07/11/2019			Bond Future	7.4609		102.3775	7.4332	102.4577	(0.371)	0.0000	0.0000	52,086
2019/07/29	R023	07/11/2019	7.99	Call	Bond Future	1,735.6800		1.7357	1,792.4200	1.7924	3.269	0	0	0
2019/07/29	R023	07/11/2019	7.98	Put	Bond Future	222.7400		0.2227	198.9900	0.1990	(10.663)	0	0	0
2019/07/29	R023	07/11/2019	7.99	Put	Bond Future	218.7400		0.2187	195.3100	0.1953	(10.711)	0	0	0
2019/07/29	R023	07/11/2019	8.00	Call	Bond Future	1,760.1600		1.7602	1,817.2300	1.8172	3.242	0	0	0
2019/07/29	R023	07/11/2019	8.00	Put	Bond Future	214.8200		0.2148	191.7200	0.1917	(10.753)	0	0	0
2019/07/29	R023	06/02/2020	7.54	Call	Bond Future	940.7600		0.9408	978.3500	0.9783	3.996	0	0	0
2019/07/29	R023	06/02/2020			Bond Future	7.4808		104.2264	7.4505	104.3081	(0.405)	0.0000	0.0000	0
2019/07/29	R023	06/02/2020	7.52	Call	Bond Future	907.0100		0.9070	943.8300	0.9438	4.059	0	0	0

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2019/07/29	R023	06/02/2020	7.52	Put	Bond Future	801.5900	0.8016	756.7500	0.7567	(5.594)	0	0	0
2019/07/29	R023	06/02/2020	7.54	Put	Bond Future	781.5600	0.7816	737.4900	0.7375	(5.639)	0	0	0
2019/07/29	R023	06/02/2020	7.53	Call	Bond Future	923.9700	0.9240	961.1800	0.9612	4.027	0	0	0
2019/07/29	R023	06/02/2020	7.53	Put	Bond Future	791.6600	0.7917	747.2100	0.7472	(5.615)	0	0	0
2019/07/29	R023	07/05/2020	6.91	Put	Bond Future	1,780.6900	1.7807	1,716.9200	1.7169	(3.581)	0	0	0
2019/07/29	R023	07/05/2020			Bond Future	7.4644	102.2427	7.4312	102.3258	(0.445)	0.0000	0.0000	0
2019/07/29	R023	07/05/2020	6.90	Call	Bond Future	374.6400	0.3746	393.6200	0.3936	5.066	0	0	0
2019/07/29	R023	07/05/2020	6.90	Put	Bond Future	1,797.2500	1.7972	1,733.1600	1.7332	(3.566)	0	0	0
2019/07/29	R023	07/05/2020	6.91	Call	Bond Future	383.5100	0.3835	402.8100	0.4028	5.032	0	0	0
2019/07/29	R023	07/05/2020	6.89	Call	Bond Future	365.8900	0.3659	384.5600	0.3846	5.103	0	0	0
2019/07/29	R023	07/05/2020	6.89	Put	Bond Future	1,813.9200	1.8139	1,749.5200	1.7495	(3.550)	0	0	0
2019/07/29	R035	01/08/2019	10.23	Call	Bond Future	4,342.1500	4.3421	4,500.5500	4.5006	3.648	0	0	0
2019/07/29	R035	01/08/2019	10.22	Put	Bond Future	0.7600	0.0008	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	R035	01/08/2019			Bond Future	9.6399	97.7200	9.6190	97.8790	(0.216)	0.0000	0.0000	73,166
2019/07/29	R035	01/08/2019	10.24	Call	Bond Future	4,413.0400	4.4130	4,571.5300	4.5715	3.591	0	0	0
2019/07/29	R035	01/08/2019	10.24	Put	Bond Future	0.5600	0.0006	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	R035	01/08/2019	10.23	Put	Bond Future	0.6500	0.0007	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	R035	01/08/2019	10.22	Call	Bond Future	4,271.1900	4.2712	4,429.4800	4.4295	3.706	0	0	0
2019/07/29	R035	07/11/2019	10.21	Put	Bond Future	1,084.0500	1.0841	1,010.8900	1.0109	(6.749)	0	0	3,500
2019/07/29	R035	07/11/2019	9.88	Call	Bond Future	2,987.8900	2.9879	3,051.2600	3.0513	2.121	0	0	0
2019/07/29	R035	07/11/2019	9.89	Call	Bond Future	3,034.0400	3.0340	3,098.2300	3.0982	2.116	0	0	0
2019/07/29	R035	07/11/2019	9.87	Put	Bond Future	1,841.4000	1.8414	1,741.7700	1.7418	(5.411)	0	0	0
2019/07/29	R035	07/11/2019			Bond Future	9.7218	95.0927	9.7002	95.2549	(0.222)	0.0000	0.0000	89,532
2019/07/29	R035	07/11/2019	8.92	Put	Bond Future	6,603.1500	6.6032	6,445.7900	6.4458	(2.383)	0	0	0
2019/07/29	R035	07/11/2019	8.92	Call	Bond Future	301.1800	0.3012	306.0100	0.3060	1.604	0	0	3,500
2019/07/29	R035	07/11/2019	9.52	Put	Bond Future	3,086.6600	3.0867	2,959.3100	2.9593	(4.126)	0	0	0
2019/07/29	R035	07/11/2019	9.52	Call	Bond Future	1,556.6100	1.5566	1,591.4500	1.5915	2.238	0	0	3,500
2019/07/29	R035	07/11/2019	9.89	Put	Bond Future	1,786.1300	1.7861	1,688.1300	1.6881	(5.487)	0	0	0
2019/07/29	R035	07/11/2019	9.87	Call	Bond Future	2,942.2300	2.9422	3,004.7900	3.0048	2.126	0	0	0
2019/07/29	R035	07/11/2019	10.21	Call	Bond Future	4,638.9900	4.6390	4,728.0200	4.7280	1.919	0	0	0
2019/07/29	R035	07/11/2019	9.88	Put	Bond Future	1,813.4800	1.8135	1,714.6600	1.7147	(5.449)	0	0	0
2019/07/29	R035	06/02/2020	9.60	Call	Bond Future	2,365.1600	2.3652	2,414.9500	2,4150	2.105	0	0	0
2019/07/29	R035	06/02/2020	9.61	Put	Bond Future	3,815.7000	3.8157	3,701.0400	3.7010	(3.005)	0	0	0
2019/07/29	R035	06/02/2020			Bond Future	9.8000	96.8101	9.7776	96.9752	(0.228)	0.0000	0.0000	0
2019/07/29	R035	06/02/2020	9.60	Put	Bond Future	3,856.9000	3.8569	3,741.6300	3.7416	(2.989)	0	0	0
2019/07/29	R035	06/02/2020	9.61	Call	Bond Future	2,399.3800	2.3994	2,449.7800	2,4498	2.101	0	0	0
2019/07/29	R035	06/02/2020	9.59	Call	Bond Future	2,331.1900	2.3312	2,380.3900	2,3804	2.111	0	0	0
2019/07/29	R035	06/02/2020	9.59	Put	Bond Future	3,898.4400	3.8984	3,782.5800	3,7826	(2.972)	0	0	0
2019/07/29	R035	07/05/2020	9.48	Put	Bond Future	5,602.8300	5.6028	5,483.5000	5,4835	(2.130)	0	0	0
2019/07/29	R035	07/05/2020	9.47	Call	Bond Future	2,699.5700	2.6996	2,747.9100	2,7479	1.791	0	0	0
2019/07/29	R035	07/05/2020			Bond Future	9.8664	94.1167	9.8433	94.2848	(0.234)	0.0000	0.0000	0
2019/07/29	R035	07/05/2020	9.48	Call	Bond Future	2,730.6400	2.7306	2,779.4300	2,7794	1.787	0	0	0
2019/07/29	R035	07/05/2020	9.47	Put	Bond Future	5,647.8000	5.6478	5,528.0200	5,5280	(2.121)	0	0	0
2019/07/29	R035	07/05/2020	9.49	Call	Bond Future	2,761.5700	2.7616	2,810.8100	2,8108	1.783	0	0	0
2019/07/29	R035	07/05/2020	9.49	Put	Bond Future	5,557.8100	5.5578	5,438.9300	5,4389	(2.139)	0	0	0
2019/07/29	R186	01/08/2019	9.54	Call	Bond Future	6,701.6700	6.7017	6,909.9700	6.9100	3.108	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
2019/07/29	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/29	R186	01/08/2019	8.38	Call	Bond Future	470.3200	0.4703	514.9300	0.5149	9.485	0	0	0
2019/07/29	R186	01/08/2019	8.55	Put	Bond Future	40.9200	0.0409	3.4400	0.0034	(91.593)	0	0	0
2019/07/29	R186	01/08/2019	8.00	Put	Bond Future	2,028.6200	2.0286	1,818.2300	1.8182	(10.371)	0	0	0
2019/07/29	R186	01/08/2019			Bond Future	8.3436	113.0001	8.3079	113.2084	(0.428)	0.0000	0.0000	59,760
2019/07/29	R186	01/08/2019	9.52	Call	Bond Future	6,593.9900	6.5940	6,802.2900	6.8023	3.159	0	0	0
2019/07/29	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R186	01/08/2019	8.30	Put	Bond Future	491.4200	0.4914	271.1700	0.2712	(44.819)	0	0	0
2019/07/29	R186	01/08/2019	8.30	Call	Bond Future	236.8800	0.2369	224.9300	0.2249	(5.045)	0	0	0
2019/07/29	R186	01/08/2019	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R186	01/08/2019	9.05	Call	Bond Future	4,021.6700	4.0217	4,229.9700	4.2300	5.179	0	0	0
2019/07/29	R186	01/08/2019	7.75	Put	Bond Future	3,530.5000	3.5305	3,322.2000	3.3222	(5.900)	0	0	0
2019/07/29	R186	01/08/2019	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	620
2019/07/29	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R186	01/08/2019	10.08	Call	Bond Future	9,555.5400	9.5555	9,763.8400	9.7638	2.180	0	0	0
2019/07/29	R186	01/08/2019	8.38	Put	Bond Future	258.3900	0.2584	94.7000	0.0947	(63.350)	0	0	0
2019/07/29	R186	01/08/2019	8.70	Put	Bond Future	4.6600	0.0047	0.0500	0.0001	(98.927)	0	0	3,100
2019/07/29	R186	01/08/2019	8.55	Call	Bond Future	1,235.7800	1.2358	1,406.6000	1.4066	13.823	0	0	0
2019/07/29	R186	01/08/2019	8.00	Call	Bond Future	2.2800	0.0023	0.1900	0.0002	(91.667)	0	0	620
2019/07/29	R186	01/08/2019	9.53	Call	Bond Future	6,647.8500	6.6478	6,856.1500	6.8562	3.133	0	0	0
2019/07/29	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R186	01/08/2019	8.70	Call	Bond Future	2,057.5400	2.0575	2,261.2300	2.2612	9.900	0	0	0
2019/07/29	R186	01/08/2019	9.22	Call	Bond Future	4,961.4200	4.9614	5,169.7200	5.1697	4.198	0	0	0
2019/07/29	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R186	07/11/2019	8.94	Call	Bond Future	3,519.9500	3.5200	3,669.0200	3.6690	4.235	0	0	0
2019/07/29	R186	07/11/2019	8.20	Call	Bond Future	942.6900	0.9427	1,005.7600	1.0058	6.690	0	0	0
2019/07/29	R186	07/11/2019	8.23	Call	Bond Future	1,012.2600	1.0123	1,078.9800	1.0790	6.591	0	0	5,000
2019/07/29	R186	07/11/2019			Bond Future	8.4027	115.1668	8.3651	115.3792	(0.448)	0.0000	0.0000	143,777
2019/07/29	R186	07/11/2019	8.94	Put	Bond Future	542.0900	0.5421	478.7900	0.4788	(11.677)	0	0	0
2019/07/29	R186	07/11/2019	8.25	Put	Bond Future	0.0000	0.0000	1,782.6800	1.7827	100.000	0	0	3,750
2019/07/29	R186	07/11/2019	8.25	Call	Bond Future	0.0000	0.0000	1,129.6800	1.1297	100.000	0	0	3,750
2019/07/29	R186	07/11/2019	8.73	Call	Bond Future	2,641.1800	2.6412	2,769.0500	2.7690	4.841	0	0	0
2019/07/29	R186	07/11/2019	8.73	Put	Bond Future	814.7600	0.8148	730.2600	0.7303	(10.371)	0	0	5,000
2019/07/29	R186	07/11/2019	8.20	Put	Bond Future	2,093.3400	2.0933	1,944.0400	1.9440	(7.132)	0	0	7,500
2019/07/29	R186	07/11/2019	8.95	Call	Bond Future	3,563.8400	3.5638	3,713.8200	3.7138	4.208	0	0	0
2019/07/29	R186	07/11/2019	8.96	Put	Bond Future	521.2000	0.5212	459.7000	0.4597	(11.800)	0	0	0
2019/07/29	R186	07/11/2019	8.23	Put	Bond Future	1,991.6300	1.9916	1,845.9800	1.8460	(7.313)	0	0	0
2019/07/29	R186	07/11/2019	8.95	Put	Bond Future	531.5500	0.5316	469.1600	0.4692	(11.737)	0	0	0
2019/07/29	R186	07/11/2019	8.96	Call	Bond Future	3,607.9000	3.6079	3,758.7700	3.7588	4.182	0	0	0
2019/07/29	R186	06/02/2020	8.57	Call	Bond Future	2,390.2800	2.3903	2,496.7000	2.4967	4.452	0	0	0
2019/07/29	R186	06/02/2020			Bond Future	8.4564	111.9424	8.4168	112.1586	(0.467)	0.0000	0.0000	0
2019/07/29	R186	06/02/2020	8.55	Call	Bond Future	2,325.1600	2.3252	2,429.8200	2.4298	4.501	0	0	0
2019/07/29	R186	06/02/2020	8.55	Put	Bond Future	1,814.9900	1.8150	1,703.3700	1.7034	(6.150)	0	0	0
2019/07/29	R186	06/02/2020	8.57	Put	Bond Future	1,771.5400	1.7715	1,661.6800	1.6617	(6.201)	0	0	0
2019/07/29	R186	06/02/2020	8.56	Call	Bond Future	2,357.6200	2.3576	2,463.1600	2.4632	4.477	0	0	0
2019/07/29	R186	06/02/2020	8.56	Put	Bond Future	1,793.1500	1.7931	1,682.4100	1.6824	(6.176)	0	0	0
2019/07/29	R186	07/05/2020	8.93	Call	Bond Future	0.0000	0.0000	4,238.1200	4.2381	100.000	0	0	0
2019/07/29	R186	07/05/2020	8.09	Put	Bond Future	3,708.6200	3.7086	3,559.2300	3.5592	(4.028)	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
2019/07/29	R186	07/05/2020	8.28	Put	Bond Future	0.0000	0.0000	3,026.6200	3.0266	100.000	0	0	0
2019/07/29	R186	07/05/2020			Bond Future	8.5006	114.0369	8.4591	114.2571	(0.489)	0.0000	0.0000	0
2019/07/29	R186	07/05/2020	8.08	Call	Bond Future	1,485.1400	1.4851	1,555.2000	1.5552	4.717	0	0	0
2019/07/29	R186	07/05/2020	8.08	Put	Bond Future	3,739.8000	3.7398	3,589.6800	3.5897	(4.014)	0	0	0
2019/07/29	R186	07/05/2020	8.93	Put	Bond Future	0.0000	0.0000	1,775.7900	1.7758	100.000	0	0	6,000
2019/07/29	R186	07/05/2020	8.09	Call	Bond Future	1,508.2500	1.5082	1,579.0400	1.5790	4.694	0	0	0
2019/07/29	R186	07/05/2020	8.28	Call	Bond Future	0.0000	0.0000	2,071.4700	2.0715	100.000	0	0	6,000
2019/07/29	R186	07/05/2020	8.07	Call	Bond Future	1,461.8500	1.4619	1,531.1700	1.5312	4.742	0	0	0
2019/07/29	R186	07/05/2020	8.07	Put	Bond Future	3,770.8200	3.7708	3,619.9600	3.6200	(4.001)	0	0	0
2019/07/29	R186	07/05/2020	7.60	Put	Bond Future	0.0000	0.0000	5,295.1000	5.2951	100.000	0	0	0
2019/07/29	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	615.2300	0.6152	100.000	0	0	6,000
2019/07/29	R197	01/08/2019			Bond Future	303.4847	303.4847	303.5100	303.5100	0.008	0.0000	0.0000	762
2019/07/29	R197	07/11/2019			Bond Future	309.3850	309.3850	309.4110	309.4110	0.008	0.0000	0.0000	2,507
2019/07/29	R197	06/02/2020			Bond Future	307.3879	307.3879	307.4145	307.4145	0.009	0.0000	0.0000	0
2019/07/29	R197	07/05/2020			Bond Future	313.2091	313.2091	313.2360	313.2360	0.009	0.0000	0.0000	0
2019/07/29	R202	01/08/2019			Bond Future	233.7137	233.7137	233.6057	233.6057	(0.046)	0.0000	0.0000	1,628
2019/07/29	R202	07/11/2019			Bond Future	238.2578	238.2578	238.1477	238.1477	(0.046)	0.0000	0.0000	9,082
2019/07/29	R202	06/02/2020			Bond Future	238.5498	238.5498	238.4378	238.4378	(0.047)	0.0000	0.0000	0
2019/07/29	R202	07/05/2020			Bond Future	243.0671	243.0671	242.9527	242.9527	(0.047)	0.0000	0.0000	0
2019/07/29	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R207	01/08/2019	7.33	Call	Bond Future	461.1100	0.4611	458.6500	0.4587	(0.533)	0	0	0
2019/07/29	R207	01/08/2019			Bond Future	6.2660	100.8211	6.2717	100.8186	0.090	0.0000	0.0000	2,784
2019/07/29	R207	01/08/2019	7.34	Call	Bond Future	465.4300	0.4654	462.9700	0.4630	(0.529)	0	0	0
2019/07/29	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R207	01/08/2019	7.35	Call	Bond Future	469.7400	0.4697	467.2800	0.4673	(0.524)	0	0	0
2019/07/29	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R207	07/11/2019	2.08	Put	Bond Future	494.1700	0.4942	496.6500	0.4966	0.502	0	0	0
2019/07/29	R207	07/11/2019			Bond Future	4.8328	102.7543	4.8466	102.7518	0.286	0.0000	0.0000	3,328
2019/07/29	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R207	07/11/2019	2.07	Put	Bond Future	495.9700	0.4960	498.4500	0.4984	0.500	0	0	0
2019/07/29	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R207	07/11/2019	2.06	Put	Bond Future	497.7800	0.4978	500.2600	0.5003	0.498	0	0	0
2019/07/29	R208	01/08/2019	8.16	Call	Bond Future	2,848.8600	2.8489	2,807.3500	2.8074	(1.457)	0	0	0
2019/07/29	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R208	01/08/2019			Bond Future	6.2909	103.0587	6.3176	103.0172	0.425	0.0000	0.0000	2,868
2019/07/29	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R208	01/08/2019	8.17	Call	Bond Future	2,863.8100	2.8638	2,822.3000	2.8223	(1.449)	0	0	0
2019/07/29	R208	01/08/2019	8.15	Call	Bond Future	2,833.9100	2.8339	2,792.4000	2.7924	(1.465)	0	0	0
2019/07/29	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/29	R208	07/11/2019	6.83	Call	Bond Future	978.8200	0.9788	938.6300	0.9386	(4.106)	0	0	0
2019/07/29	R208	07/11/2019	6.82	Put	Bond Future	27.0300	0.0270	29.1700	0.0292	7.917	0	0	0
2019/07/29	R208	07/11/2019			Bond Future	6.1015	101.6314	6.1336	101.5892	0.526	0.0000	0.0000	10,137
2019/07/29	R208	07/11/2019	6.84	Call	Bond Future	991.2100	0.9912	950.9600	0.9510	(4.061)	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
2019/07/29	R208	07/11/2019	6.84	Put	Bond Future	25.8400	0.0258	27.8500	0.0279	7.779	0	0	0
2019/07/29	R208	07/11/2019	6.83	Put	Bond Future	26.4300	0.0264	28.5000	0.0285	7.832	0	0	0
2019/07/29	R208	07/11/2019	6.82	Call	Bond Future	966.4300	0.9664	926.3100	0.9263	(4.151)	0	0	0
2019/07/29	R208	06/02/2020	6.13	Put	Bond Future	103.3500	0.1034	114.4300	0.1144	10.721	0	0	0
2019/07/29	R208	06/02/2020	6.12	Call	Bond Future	430.7900	0.4308	399.1200	0.3991	(7.352)	0	0	0
2019/07/29	R208	06/02/2020			Bond Future	5.8213	103.4668	5.8607	103.4238	0.677	0.0000	0.0000	0
2019/07/29	R208	06/02/2020	6.13	Call	Bond Future	439.5700	0.4396	407.6600	0.4077	(7.259)	0	0	0
2019/07/29	R208	06/02/2020	6.12	Put	Bond Future	105.4400	0.1054	116.7600	0.1168	10.736	0	0	0
2019/07/29	R208	06/02/2020	6.14	Call	Bond Future	448.6400	0.4486	416.5200	0.4165	(7.159)	0	0	0
2019/07/29	R208	06/02/2020	6.14	Put	Bond Future	101.5600	0.1016	112.4300	0.1124	10.703	0	0	0
2019/07/29	R208	07/05/2020	4.81	Call	Bond Future	54.9300	0.0549	46.1200	0.0461	(16.039)	0	0	0
2019/07/29	R208	07/05/2020	4.80	Put	Bond Future	492.5900	0.4926	527.9100	0.5279	7.170	0	0	0
2019/07/29	R208	07/05/2020			Bond Future	5.3074	101.9985	5.3582	101.9546	0.958	0.0000	0.0000	0
2019/07/29	R208	07/05/2020	4.82	Call	Bond Future	56.9000	0.0569	47.8600	0.0479	(15.888)	0	0	0
2019/07/29	R208	07/05/2020	4.82	Put	Bond Future	479.1000	0.4791	513.9500	0.5140	7.274	0	0	0
2019/07/29	R208	07/05/2020	4.81	Put	Bond Future	485.8200	0.4858	520.9000	0.5209	7.221	0	0	0
2019/07/29	R208	07/05/2020	4.80	Call	Bond Future	53.0000	0.0530	44.4300	0.0444	(16.170)	0	0	0
2019/07/29	R209	01/08/2019	10.17	Call	Bond Future	3,296.1200	3.2961	3,494.3900	3.4944	6.015	0	0	0
2019/07/29	R209	01/08/2019	10.15	Put	Bond Future	2.4300	0.0024	0.0200	0.0000	(99.177)	0	0	0
2019/07/29	R209	01/08/2019	9.30	Call	Bond Future	9.1100	0.0091	1.1600	0.0012	(87.267)	0	0	0
2019/07/29	R209	01/08/2019			Bond Future	9.6445	74.3090	9.6137	74.5091	(0.319)	0.0000	0.0000	64,725
2019/07/29	R209	01/08/2019	10.17	Put	Bond Future	1.8300	0.0018	0.0100	0.0000	(99.454)	0	0	0
2019/07/29	R209	01/08/2019	10.15	Call	Bond Future	3,175.4300	3.1754	3,373.1100	3.3731	6.225	0	0	0
2019/07/29	R209	01/08/2019	10.16	Put	Bond Future	2.1100	0.0021	0.0100	0.0000	(99.526)	0	0	0
2019/07/29	R209	01/08/2019	9.30	Put	Bond Future	2,294.4000	2.2944	2,086.3600	2.0864	(9.067)	0	0	0
2019/07/29	R209	01/08/2019	9.80	Put	Bond Future	138.8800	0.1389	31.4000	0.0314	(77.391)	0	0	0
2019/07/29	R209	01/08/2019	10.16	Call	Bond Future	3,235.7900	3.2358	3,433.7800	3.4338	6.119	0	0	0
2019/07/29	R209	01/08/2019	9.80	Call	Bond Future	1,137.4800	1.1375	1,230.0900	1.2301	8.142	0	0	0
2019/07/29	R209	01/08/2019	10.46	Call	Bond Future	5,018.2300	5.0182	5,218.3100	5.2183	3.987	0	0	0
2019/07/29	R209	01/08/2019	10.46	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,541
2019/07/29	R209	07/11/2019	9.33	Call	Bond Future	863.7200	0.8637	903.5400	0.9035	4.610	0	0	8,000
2019/07/29	R209	07/11/2019	9.77	Put	Bond Future	1,770.3700	1.7704	1,650.5000	1.6505	(6.771)	0	0	8,000
2019/07/29	R209	07/11/2019	9.82	Call	Bond Future	2,294.0300	2.2940	2,383.4300	2.3834	3.897	0	0	0
2019/07/29	R209	07/11/2019			Bond Future	9.7167	72.5825	9.6849	72.7865	(0.327)	0.0000	0.0000	89,068
2019/07/29	R209	07/11/2019	8.92	Put	Bond Future	5,613.8500	5.6138	5,422.0500	5.4221	(3.417)	0	0	0
2019/07/29	R209	07/11/2019	8.92	Call	Bond Future	241.4800	0.2415	253.6900	0.2537	5.056	0	0	8,000
2019/07/29	R209	07/11/2019	9.80	Call	Bond Future	2,219.6500	2.2197	2,306.9500	2.3069	3.933	0	0	0
2019/07/29	R209	07/11/2019	9.80	Put	Bond Future	1,689.5700	1.6896	1,572.8600	1.5729	(6.908)	0	0	0
2019/07/29	R209	07/11/2019	9.33	Put	Bond Future	3,401.8900	3.4019	3,237.7000	3.2377	(4.826)	0	0	0
2019/07/29	R209	07/11/2019	9.77	Call	Bond Future	2,110.1300	2.1101	2,194.2700	2.1943	3.987	0	0	0
2019/07/29	R209	07/11/2019	9.82	Put	Bond Future	1,637.4900	1.6375	1,522.8800	1.5229	(6.999)	0	0	0
2019/07/29	R209	07/11/2019	9.81	Call	Bond Future	2,256.7000	2.2567	2,345.0500	2.3450	3.915	0	0	0
2019/07/29	R209	07/11/2019	9.81	Put	Bond Future	1,663.3500	1.6634	1,547.6900	1.5477	(6.953)	0	0	0
2019/07/29	R209	06/02/2020	9.52	Put	Bond Future	3,601.2400	3.6012	3,461.4300	3.4614	(3.882)	0	0	0
2019/07/29	R209	06/02/2020			Bond Future	9.7832	73.8933	9.7504	74.1010	(0.335)	0.0000	0.0000	0
2019/07/29	R209	06/02/2020	9.51	Call	Bond Future	1,881.3400	1.8813	1,948.4700	1.9485	3.568	0	0	0
2019/07/29	R209	06/02/2020	9.51	Put	Bond Future	3,638.9900	3.6390	3,498.4300	3.4984	(3.863)	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
2019/07/29	R209	06/02/2020	9.52	Call	Bond Future	1,909.0200	1.9090	1,976.9000	1.9769	3.556	0	0	0
2019/07/29	R209	06/02/2020	9.50	Call	Bond Future	1,853.6800	1.8537	1,920.0500	1.9200	3.580	0	0	0
2019/07/29	R209	06/02/2020	9.50	Put	Bond Future	3,676.8500	3.6769	3,535.5300	3.5355	(3.844)	0	0	0
2019/07/29	R209	07/05/2020	9.47	Call	Bond Future	2,440.8500	2.4409	2,511.9100	2.5119	2.911	0	0	0
2019/07/29	R209	07/05/2020			Bond Future	9.8446	72.1240	9.8109	72.3354	(0.343)	0.0000	0.0000	0
2019/07/29	R209	07/05/2020	9.45	Call	Bond Future	2,387.2200	2.3872	2,457.1100	2.4571	2.928	0	0	0
2019/07/29	R209	07/05/2020	9.45	Put	Bond Future	4,916.3600	4.9164	4,774.7900	4.7748	(2.880)	0	0	0
2019/07/29	R209	07/05/2020	9.47	Put	Bond Future	4,838.7500	4.8388	4,698.3500	4.6983	(2.902)	0	0	0
2019/07/29	R209	07/05/2020	9.46	Call	Bond Future	2,413.9600	2.4140	2,484.4300	2.4844	2.919	0	0	0
2019/07/29	R209	07/05/2020	9.46	Put	Bond Future	4,877.4400	4.8774	4,736.4500	4.7364	(2.891)	0	0	0
2019/07/29	R210	01/08/2019			Bond Future	191.5311	191.5311	191.1124	191.1124	(0.219)	0.0000	0.0000	360
2019/07/29	R210	07/11/2019			Bond Future	192.6487	192.6487	192.2222	192.2222	(0.221)	0.0000	0.0000	2,132
2019/07/29	R210	06/02/2020			Bond Future	196.1741	196.1741	195.7397	195.7397	(0.221)	0.0000	0.0000	0
2019/07/29	R210	07/05/2020			Bond Future	197.2383	197.2383	196.7956	196.7956	(0.224)	0.0000	0.0000	0
2019/07/29	R212	01/08/2019			Bond Future	160.6051	160.6051	160.6557	160.6557	0.031	0.0000	0.0000	2,164
2019/07/29	R212	07/11/2019			Bond Future	163.7277	163.7277	163.7792	163.7792	0.032	0.0000	0.0000	6,684
2019/07/29	R212	06/02/2020			Bond Future	164.4778	164.4778	164.5304	164.5304	0.032	0.0000	0.0000	0
2019/07/29	R212	07/05/2020			Bond Future	167.5926	167.5926	167.6460	167.6460	0.032	0.0000	0.0000	0
2019/07/29	R213	01/08/2019	9.99	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	R213	01/08/2019	9.98	Call	Bond Future	4,438.1900	4.4382	4,725.5500	4.7256	6.475	0	0	0
2019/07/29	R213	01/08/2019			Bond Future	9.2445	87.2714	9.1986	87.5588	(0.496)	0.0000	0.0000	14,755
2019/07/29	R213	01/08/2019	9.99	Call	Bond Future	4,496.3300	4.4963	4,783.7000	4.7837	6.391	0	0	0
2019/07/29	R213	01/08/2019	9.98	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	R213	01/08/2019	10.00	Call	Bond Future	4,554.4200	4.5544	4,841.7900	4.8418	6.310	0	0	0
2019/07/29	R213	01/08/2019	10.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/29	R213	07/11/2019	9.59	Put	Bond Future	1,146.2700	1.1463	1,021.9100	1.0219	(10.849)	0	0	0
2019/07/29	R213	07/11/2019	9.58	Call	Bond Future	2,743.3600	2.7434	2,910.4800	2.9105	6.092	0	0	0
2019/07/29	R213	07/11/2019			Bond Future	9.3198	85.3948	9.2722	85.6877	(0.511)	0.0000	0.0000	22,684
2019/07/29	R213	07/11/2019	9.59	Call	Bond Future	2,784.0100	2.7840	2,952.5500	2.9525	6.054	0	0	0
2019/07/29	R213	07/11/2019	9.58	Put	Bond Future	1,165.4800	1.1655	1,039.7000	1.0397	(10.792)	0	0	0
2019/07/29	R213	07/11/2019	9.60	Call	Bond Future	2,824.8800	2.8249	2,994.8300	2.9948	6.016	0	0	0
2019/07/29	R213	07/11/2019	9.60	Put	Bond Future	1,127.3500	1.1273	1,004.4000	1.0044	(10.906)	0	0	0
2019/07/29	R213	06/02/2020	9.27	Call	Bond Future	2,147.7400	2.1477	2,270.6600	2.2707	5.723	0	0	0
2019/07/29	R213	06/02/2020	9.26	Put	Bond Future	2,917.2400	2.9172	2,740.7900	2.7408	(6.049)	0	0	0
2019/07/29	R213	06/02/2020			Bond Future	9.3918	86.9369	9.3425	87.2352	(0.525)	0.0000	0.0000	0
2019/07/29	R213	06/02/2020	9.28	Call	Bond Future	2,178.6700	2.1787	2,302.7300	2.3027	5.694	0	0	0
2019/07/29	R213	06/02/2020	9.28	Put	Bond Future	2,856.8300	2.8568	2,682.6700	2.6827	(6.096)	0	0	0
2019/07/29	R213	06/02/2020	9.27	Put	Bond Future	2,886.9000	2.8869	2,711.6000	2.7116	(6.072)	0	0	0
2019/07/29	R213	06/02/2020	9.26	Call	Bond Future	2,117.0200	2.1170	2,238.7900	2.2388	5.752	0	0	0
2019/07/29	R213	07/05/2020	9.01	Put	Bond Future	4,700.0700	4.7001	4,499.9500	4.5000	(4.258)	0	0	0
2019/07/29	R213	07/05/2020	9.00	Call	Bond Future	2,000.3400	2.0003	2,103.0100	2.1030	5.133	0	0	0
2019/07/29	R213	07/05/2020			Bond Future	9.4514	85.0105	9.4004	85.3142	(0.540)	0.0000	0.0000	0
2019/07/29	R213	07/05/2020	9.01	Call	Bond Future	2,025.4600	2.0255	2,129.0200	2.1290	5.113	0	0	0
2019/07/29	R213	07/05/2020	9.00	Put	Bond Future	4,736.8400	4.7368	4,535.8300	4.5358	(4.244)	0	0	0
2019/07/29	R213	07/05/2020	9.02	Call	Bond Future	2,051.0300	2.0510	2,155.4900	2.1555	5.093	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
2019/07/29	R213	07/05/2020	9.02	Put	Bond Future	4,663.8100	4.6638	4,464.5900	4.4646	(4.272)	0	0	0
2019/07/29	R214	01/08/2019	10.34	Put	Bond Future	7.7000	0.0077	0.1500	0.0002	(98.052)	0	0	0
2019/07/29	R214	01/08/2019			Bond Future	9.8946	72.7652	9.8638	72.9718	(0.311)	0.0000	0.0000	10,386
2019/07/29	R214	01/08/2019	10.33	Call	Bond Future	2,828.2000	2.8282	3,026.3200	3.0263	7.005	0	0	0
2019/07/29	R214	01/08/2019	10.33	Put	Bond Future	8.7100	0.0087	0.1900	0.0002	(97.819)	0	0	0
2019/07/29	R214	01/08/2019	10.34	Call	Bond Future	2,889.7900	2.8898	3,088.8800	3.0889	6.889	0	0	0
2019/07/29	R214	01/08/2019	10.32	Call	Bond Future	2,766.6400	2.7666	2,963.6800	2.9637	7.122	0	0	0
2019/07/29	R214	01/08/2019	10.32	Put	Bond Future	9.8400	0.0098	0.2400	0.0002	(97.561)	0	0	0
2019/07/29	R214	07/11/2019	10.02	Put	Bond Future	1,908.9700	1.9090	1,783.7600	1.7838	(6.559)	0	0	0
2019/07/29	R214	07/11/2019			Bond Future	9.9708	70.8640	9.9390	71.0746	(0.319)	0.0000	0.0000	15,483
2019/07/29	R214	07/11/2019	10.01	Call	Bond Future	2,195.4900	2.1955	2,279.8700	2.2799	3.843	0	0	0
2019/07/29	R214	07/11/2019	10.01	Put	Bond Future	1,937.5100	1.9375	1,811.2500	1.8113	(6.517)	0	0	0
2019/07/29	R214	07/11/2019	10.02	Call	Bond Future	2,232.5700	2.2326	2,318.0000	2.3180	3.827	0	0	0
2019/07/29	R214	07/11/2019	10.00	Call	Bond Future	2,158.8500	2.1588	2,242.1700	2.2422	3.859	0	0	0
2019/07/29	R214	07/11/2019	10.00	Put	Bond Future	1,966.5800	1.9666	1,839.2600	1.8393	(6.474)	0	0	0
2019/07/29	R214	06/02/2020	9.73	Call	Bond Future	1,911.4300	1.9114	1,977.9900	1.9780	3.482	0	0	0
2019/07/29	R214	06/02/2020			Bond Future	10.0432	72.1438	10.0104	72.3583	(0.327)	0.0000	0.0000	0
2019/07/29	R214	06/02/2020	9.71	Call	Bond Future	1,856.3200	1.8563	1,921.3800	1.9214	3.505	0	0	0
2019/07/29	R214	06/02/2020	9.71	Put	Bond Future	4,085.7400	4.0857	3,936.2800	3.9363	(3.658)	0	0	0
2019/07/29	R214	06/02/2020	9.73	Put	Bond Future	4,003.8700	4.0039	3,855.9100	3.8559	(3.695)	0	0	0
2019/07/29	R214	06/02/2020	9.72	Call	Bond Future	1,883.6700	1.8837	1,949.4700	1.9495	3.493	0	0	0
2019/07/29	R214	06/02/2020	9.72	Put	Bond Future	4,044.5500	4.0445	3,895.8300	3.8958	(3.677)	0	0	0
2019/07/29	R214	07/05/2020	9.77	Put	Bond Future	4,968.1300	4.9681	4,825.8800	4.8259	(2.863)	0	0	0
2019/07/29	R214	07/05/2020			Bond Future	10.1052	70.1943	10.0715	70.4128	(0.334)	0.0000	0.0000	0
2019/07/29	R214	07/05/2020	9.76	Call	Bond Future	2,720.0000	2.7200	2,795.6400	2.7956	2.781	0	0	0
2019/07/29	R214	07/05/2020	9.76	Put	Bond Future	5,007.5500	5.0075	4,864.7200	4.8647	(2.852)	0	0	0
2019/07/29	R214	07/05/2020	9.77	Call	Bond Future	2,748.5100	2.7485	2,824.7300	2.8247	2.773	0	0	0
2019/07/29	R214	07/05/2020	9.75	Call	Bond Future	2,691.6500	2.6917	2,766.6900	2.7667	2.788	0	0	0
2019/07/29	R214	07/05/2020	9.75	Put	Bond Future	5,047.2300	5.0472	4,903.8000	4.9038	(2.842)	0	0	0
2019/07/29	R248	01/08/2019	10.35	Call	Bond Future	3,596.9200	3.5969	3,852.1200	3.8521	7.095	0	0	0
2019/07/29	R248	01/08/2019	10.34	Put	Bond Future	10.1800	0.0102	0.2000	0.0002	(98.035)	0	0	0
2019/07/29	R248	01/08/2019			Bond Future	9.9146	92.7619	9.8838	93.0259	(0.311)	0.0000	0.0000	27,029
2019/07/29	R248	01/08/2019	10.36	Call	Bond Future	3,675.2500	3.6752	3,931.5000	3.9315	6.972	0	0	0
2019/07/29	R248	01/08/2019	10.36	Put	Bond Future	7.8700	0.0079	0.1300	0.0001	(98.348)	0	0	0
2019/07/29	R248	01/08/2019	10.35	Put	Bond Future	8.9500	0.0090	0.1600	0.0002	(98.212)	0	0	0
2019/07/29	R248	01/08/2019	10.34	Call	Bond Future	3,518.6200	3.5186	3,772.6300	3.7726	7.219	0	0	0
2019/07/29	R248	07/11/2019	10.02	Call	Bond Future	2,672.4200	2.6724	2,780.0900	2.7801	4.029	0	0	0
2019/07/29	R248	07/11/2019	10.01	Put	Bond Future	2,467.7900	2.4678	2,305.0200	2.3050	(6.596)	0	0	0
2019/07/29	R248	07/11/2019			Bond Future	9.9912	90.1031	9.9593	90.3721	(0.319)	0.0000	0.0000	91,792
2019/07/29	R248	07/11/2019	10.03	Call	Bond Future	2,719.1900	2.7192	2,828.2400	2.8282	4.010	0	0	0
2019/07/29	R248	07/11/2019	10.03	Put	Bond Future	2,393.2800	2.3933	2,233.2900	2.2333	(6.685)	0	0	0
2019/07/29	R248	07/11/2019	10.02	Put	Bond Future	2,430.2800	2.4303	2,268.9100	2.2689	(6.640)	0	0	0
2019/07/29	R248	07/11/2019	10.01	Call	Bond Future	2,626.0100	2.6260	2,732.2800	2.7323	4.047	0	0	0
2019/07/29	R248	06/02/2020	9.71	Put	Bond Future	5,226.3400	5.2263	5,033.1800	5.0332	(3.696)	0	0	0
2019/07/29	R248	06/02/2020			Bond Future	10.0639	91.7303	10.0311	92.0043	(0.327)	0.0000	0.0000	0
2019/07/29	R248	06/02/2020	9.71	Call	Bond Future	2,196.1600	2.1962	2,276.9600	2.2770	3.679	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
2019/07/29	R248	06/02/2020	9.70	Put	Bond Future	5,280.5000	5.2805	5,086.3600	5.0864	(3.677)	0	0	0
2019/07/29	R248	06/02/2020	9.72	Call	Bond Future	2,230.2800	2.2303	2,312.0600	2.3121	3.667	0	0	0
2019/07/29	R248	06/02/2020	9.72	Put	Bond Future	5,172.3600	5.1724	4,980.1800	4.9802	(3.716)	0	0	0
2019/07/29	R248	06/02/2020	9.70	Call	Bond Future	2,162.0800	2.1621	2,241.9000	2.2419	3.692	0	0	0
2019/07/29	R248	07/05/2020	9.79	Call	Bond Future	3,394.5100	3.3945	3,491.6700	3.4917	2.862	0	0	0
2019/07/29	R248	07/05/2020	9.77	Put	Bond Future	6,338.2300	6.3382	6,154.8600	6.1549	(2.893)	0	0	0
2019/07/29	R248	07/05/2020			Bond Future	10.1263	89.0054	10.0924	89.2844	(0.334)	0.0000	0.0000	0
2019/07/29	R248	07/05/2020	9.79	Put	Bond Future	6,236.2000	6.2362	6,054.3800	6.0544	(2.916)	0	0	0
2019/07/29	R248	07/05/2020	9.77	Call	Bond Future	3,322.4700	3.3225	3,418.0800	3.4181	2.878	0	0	0
2019/07/29	R248	07/05/2020	9.78	Put	Bond Future	6,286.8900	6.2869	6,104.3000	6.1043	(2.904)	0	0	0
2019/07/29	R248	07/05/2020	9.78	Call	Bond Future	3,358.2300	3.3582	3,454.6200	3.4546	2.870	0	0	0

Total

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