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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/07/2019 TO 30/07/2019

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
2019/07/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	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
2019/07/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	2025	01/08/2019			Bond Future	136.2981	136.2981	136.2597	136.2597	(0.028)	0.0000	0.0000	597
2019/07/30	2025	07/11/2019			Bond Future	138.9480	138.9480	138.9015	138.9015	(0.033)	0.0000	0.0000	1,451
2019/07/30	2025	06/02/2020			Bond Future	140.0168	140.0168	139.9606	139.9606	(0.040)	0.0000	0.0000	0
2019/07/30	2025	07/05/2020			Bond Future	142.6681	142.6681	142.6031	142.6031	(0.046)	0.0000	0.0000	0
2019/07/30	2029	01/08/2019			Bond Future	102.6034	102.6034	102.6900	102.6900	0.084	0.0000	0.0000	454
2019/07/30	2029	07/11/2019			Bond Future	103.5043	103.5043	103.5870	103.5870	0.080	0.0000	0.0000	4,260
2019/07/30	2029	06/02/2020			Bond Future	105.3984	105.3984	105.4761	105.4761	0.074	0.0000	0.0000	0
2019/07/30	2029	07/05/2020			Bond Future	106.2814	106.2814	106.3547	106.3547	0.069	0.0000	0.0000	0
2019/07/30	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	2030	01/08/2019	8.67	Put	Bond Future	2,068.6400	2.0686	1,935.4800	1.9355	(6.437)	0	0	0
2019/07/30	2030	01/08/2019	9.15	Put	Bond Future	30.7900	0.0308	7.3900	0.0074	(75.999)	0	0	0
2019/07/30	2030	01/08/2019	9.68	Call	Bond Future	4,291.5400	4.2915	4,424.3800	4.4244	3.095	0	0	0
2019/07/30	2030	01/08/2019			Bond Future	8.9884	93.5059	8.9677	93.6387	(0.231)	0.0000	0.0000	7,146
2019/07/30	2030	01/08/2019	8.35	Put	Bond Future	4,208.3700	4.2084	4,075.5300	4.0755	(3.157)	0	0	0
2019/07/30	2030	01/08/2019	8.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,025
2019/07/30	2030	01/08/2019	9.22	Put	Bond Future	8.2400	0.0082	1.0700	0.0011	(87.015)	0	0	0
2019/07/30	2030	01/08/2019	9.22	Call	Bond Future	1,475.4400	1.4754	1,601.1100	1.6011	8.517	0	0	5,400
2019/07/30	2030	01/08/2019	9.69	Call	Bond Future	4,351.6400	4.3516	4,484.4800	4.4845	3.053	0	0	0
2019/07/30	2030	01/08/2019	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,400
2019/07/30	2030	01/08/2019	9.91	Call	Bond Future	5,660.2900	5.6603	5,793.1300	5.7931	2.347	0	0	0
2019/07/30	2030	01/08/2019	9.92	Call	Bond Future	5,719.1600	5.7192	5,852.0000	5.8520	2.323	0	0	0
2019/07/30	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	2030	01/08/2019	8.67	Call	Bond Future	0.3900	0.0004	0.0700	0.0001	(82.051)	0	0	5,400
2019/07/30	2030	01/08/2019	9.15	Call	Bond Future	1,057.7900	1.0578	1,167.2300	1.1672	10.346	0	0	2,025
2019/07/30	2030	01/08/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,771
2019/07/30	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	2030	01/08/2019	9.90	Call	Bond Future	5,601.3600	5.6014	5,734.2000	5.7342	2.372	0	0	0
2019/07/30	2030	01/08/2019	8.77	Put	Bond Future	1,419.0500	1.4191	1,282.4900	1.2825	(9.623)	0	0	0
2019/07/30	2030	01/08/2019	8.77	Call	Bond Future	6.8500	0.0069	3.1300	0.0031	(54.307)	0	0	0
2019/07/30	2030	01/08/2019	9.24	Call	Bond Future	1,597.9000	1.5979	1,725.8800	1.7259	8.009	0	0	0
2019/07/30	2030	01/08/2019	9.24	Put	Bond Future	5.4400	0.0054	0.5800	0.0006	(89.338)	0	0	0
2019/07/30	2030	01/08/2019	9.27	Put	Bond Future	2.8300	0.0028	0.2200	0.0002	(92.226)	0	0	0
2019/07/30	2030	01/08/2019	9.27	Call	Bond Future	1,782.7600	1.7828	1,912.9900	1.9130	7.305	0	0	0
2019/07/30	2030	01/08/2019	9.08	Call	Bond Future	677.5500	0.6775	753.3800	0.7534	11.192	0	0	0
2019/07/30	2030	01/08/2019	9.08	Put	Bond Future	93.5700	0.0936	36.5600	0.0366	(60.928)	0	0	6,570
2019/07/30	2030	07/11/2019	9.49	Put	Bond Future	822.5000	0.8225	779.5500	0.7795	(5.222)	0	0	0
2019/07/30	2030	07/11/2019	9.76	Put	Bond Future	499.6900	0.4997	470.2200	0.4702	(5.898)	0	0	5,500
2019/07/30	2030	07/11/2019			Bond Future	9.0555	95.2988	9.0348	95.4291	(0.229)	0.0000	0.0000	71,943
2019/07/30	2030	07/11/2019	9.10	Put	Bond Future	1,621.8900	1.6219	1,553.3100	1.5533	(4.228)	0	0	0
2019/07/30	2030	07/11/2019	9.10	Call	Bond Future	1,900.3200	1.9003	1,962.0100	1.9620	3.246	0	0	5,500
2019/07/30	2030	07/11/2019	9.48	Call	Bond Future	3,450.1500	3.4501	3,536.9100	3.5369	2.515	0	0	0
2019/07/30	2030	07/11/2019	9.48	Put	Bond Future	837.3900	0.8374	793.8800	0.7939	(5.196)	0	0	0

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2019/07/30	2030	07/11/2019	8.60	Put	Bond Future	3,520.7200	3.5207	3,417.0700	3.4171	(2.944)	0	0	0
2019/07/30	2030	07/11/2019	8.60	Call	Bond Future	604.8000	0.6048	631.4200	0.6314	4.401	0	0	5,500
2019/07/30	2030	07/11/2019	9.49	Call	Bond Future	3,495.6400	3.4956	3,582.9600	3.5830	2.498	0	0	0
2019/07/30	2030	07/11/2019	9.76	Call	Bond Future	4,782.8500	4.7829	4,883.6500	4.8837	2.108	0	0	0
2019/07/30	2030	07/11/2019	8.57	Put	Bond Future	3,667.3800	3.6674	3,561.9600	3.5620	(2.875)	0	0	0
2019/07/30	2030	07/11/2019	9.47	Call	Bond Future	3,404.8700	3.4049	3,491.0500	3.4911	2.531	0	0	0
2019/07/30	2030	07/11/2019	9.47	Put	Bond Future	852.5300	0.8525	808.4400	0.8084	(5.172)	0	0	0
2019/07/30	2030	07/11/2019	9.12	Put	Bond Future	1,568.1300	1.5681	1,501.0100	1.5010	(4.280)	0	0	0
2019/07/30	2030	07/11/2019	9.12	Call	Bond Future	1,971.3900	1.9714	2,034.5400	2.0345	3.203	0	0	0
2019/07/30	2030	07/11/2019	9.70	Call	Bond Future	4,489.5000	4.4895	4,587.5800	4.5876	2.185	0	0	0
2019/07/30	2030	07/11/2019	9.70	Put	Bond Future	560.8100	0.5608	528.6200	0.5286	(5.740)	0	0	0
2019/07/30	2030	07/11/2019	8.95	Call	Bond Future	1,413.2400	1.4132	1,463.8600	1.4639	3.582	0	0	0
2019/07/30	2030	07/11/2019	8.95	Put	Bond Future	2,078.2000	2.0782	1,998.5500	1.9985	(3.833)	0	0	5,000
2019/07/30	2030	07/11/2019	8.57	Call	Bond Future	555.2300	0.5552	580.0800	0.5801	4.476	0	0	0
2019/07/30	2030	06/02/2020	9.14	Call	Bond Future	2,558.8600	2.5589	2,618.9300	2.6189	2.348	0	0	0
2019/07/30	2030	06/02/2020	9.15	Put	Bond Future	2,401.3000	2.4013	2,335.2400	2.3352	(2.751)	0	0	0
2019/07/30	2030	06/02/2020			Bond Future	9.1188	93.0112	9.0982	93.1378	(0.226)	0.0000	0.0000	0
2019/07/30	2030	06/02/2020	9.14	Put	Bond Future	2,428.4100	2.4284	2,361.8500	2.3619	(2.741)	0	0	0
2019/07/30	2030	06/02/2020	9.15	Call	Bond Future	2,593.0900	2.5931	2,653.6600	2.6537	2.336	0	0	0
2019/07/30	2030	06/02/2020	9.16	Call	Bond Future	2,627.8000	2.6278	2,688.8600	2.6889	2.324	0	0	0
2019/07/30	2030	06/02/2020	9.16	Put	Bond Future	2,374.7300	2.3747	2,309.1600	2.3092	(2.761)	0	0	0
2019/07/30	2030	07/05/2020	8.78	Put	Bond Future	4,423.7100	4.4237	4,343.4300	4.3434	(1.815)	0	0	0
2019/07/30	2030	07/05/2020	8.79	Call	Bond Future	2,010.8700	2.0109	2,054.8000	2.0548	2.185	0	0	0
2019/07/30	2030	07/05/2020			Bond Future	9.1777	94.7516	9.1572	94.8754	(0.224)	0.0000	0.0000	0
2019/07/30	2030	07/05/2020	8.80	Call	Bond Future	2,036.8000	2.0368	2,081.1000	2.0811	2.175	0	0	0
2019/07/30	2030	07/05/2020	8.80	Put	Bond Future	4,351.0600	4.3511	4,271.5500	4.2715	(1.827)	0	0	0
2019/07/30	2030	07/05/2020	8.78	Call	Bond Future	1,984.8200	1.9848	2,028.3500	2.0284	2.193	0	0	0
2019/07/30	2030	07/05/2020	8.79	Put	Bond Future	4,387.4200	4.3874	4,307.5400	4.3075	(1.821)	0	0	0
2019/07/30	2032	01/08/2019	10.10	Call	Bond Future	5,032.2700	5.0323	5,107.1300	5.1071	1.488	0	0	0
2019/07/30	2032	01/08/2019	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	2032	01/08/2019			Bond Future	9.3439	94.8457	9.3331	94.9206	(0.116)	0.0000	0.0000	22,951
2019/07/30	2032	01/08/2019	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	2032	01/08/2019	10.11	Call	Bond Future	5,096.2200	5.0962	5,171.0800	5.1711	1.469	0	0	0
2019/07/30	2032	01/08/2019	10.09	Call	Bond Future	4,968.2500	4.9682	5,043.1100	5.0431	1.507	0	0	0
2019/07/30	2032	01/08/2019	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	2032	07/11/2019	9.71	Call	Bond Future	3,211.0100	3.2110	3,248.1000	3.2481	1.155	0	0	0
2019/07/30	2032	07/11/2019	9.70	Put	Bond Future	1,290.6200	1.2906	1,256.1800	1.2562	(2.668)	0	0	0
2019/07/30	2032	07/11/2019			Bond Future	9.4200	92.5046	9.4096	92.5758	(0.111)	0.0000	0.0000	48,395
2019/07/30	2032	07/11/2019	9.72	Call	Bond Future	3,256.4800	3.2565	3,293.9100	3.2939	1.149	0	0	0
2019/07/30	2032	07/11/2019	9.72	Put	Bond Future	1,249.3900	1.2494	1,215.6400	1.2156	(2.701)	0	0	0
2019/07/30	2032	07/11/2019	9.71	Put	Bond Future	1,269.8500	1.2698	1,235.7600	1.2358	(2.685)	0	0	0
2019/07/30	2032	07/11/2019	9.70	Call	Bond Future	3,165.7900	3.1658	3,202.5300	3.2025	1.161	0	0	0
2019/07/30	2032	06/02/2020	9.40	Put	Bond Future	3,022.7700	3.0228	2,981.1300	2.9811	(1.378)	0	0	0
2019/07/30	2032	06/02/2020			Bond Future	9.4903	94.1752	9.4803	94.2419	(0.105)	0.0000	0.0000	0
2019/07/30	2032	06/02/2020	9.39	Call	Bond Future	2,383.6000	2.3836	2,408.3400	2.4083	1.038	0	0	0
2019/07/30	2032	06/02/2020	9.39	Put	Bond Future	3,056.9800	3.0570	3,015.0900	3.0151	(1.370)	0	0	0
2019/07/30	2032	06/02/2020	9.40	Call	Bond Future	2,416.8300	2.4168	2,441.8200	2.4418	1.034	0	0	0

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2019/07/30	2032	06/02/2020	9.38	Call	Bond Future	2,350.8900	2.3509	2,375.3700	2.3754	1.041	0	0	0
2019/07/30	2032	06/02/2020	9.38	Put	Bond Future	3,091.7800	3.0918	3,049.6300	3.0496	(1.363)	0	0	0
2019/07/30	2032	07/05/2020	9.19	Call	Bond Future	2,437.1800	2.4372	2,456.9700	2.4570	0.812	0	0	0
2019/07/30	2032	07/05/2020			Bond Future	9.5549	91.7766	9.5454	91.8394	(0.100)	0.0000	0.0000	0
2019/07/30	2032	07/05/2020	9.17	Call	Bond Future	2,381.6900	2.3817	2,401.1300	2.4011	0.816	0	0	0
2019/07/30	2032	07/05/2020	9.17	Put	Bond Future	4,959.2000	4.9592	4,915.8700	4.9159	(0.874)	0	0	0
2019/07/30	2032	07/05/2020	9.19	Put	Bond Future	4,878.3100	4.8783	4,835.3300	4.8353	(0.881)	0	0	0
2019/07/30	2032	07/05/2020	9.18	Call	Bond Future	2,409.3500	2.4094	2,428.9600	2.4290	0.814	0	0	0
2019/07/30	2032	07/05/2020	9.18	Put	Bond Future	4,918.6300	4.9186	4,875.4700	4.8755	(0.877)	0	0	0
2019/07/30	2033	01/08/2019			Bond Future	103.6951	103.6951	103.6935	103.6935	(0.001)	0.0000	0.0000	320
2019/07/30	2033	07/11/2019			Bond Future	104.5416	104.5416	104.5342	104.5342	(0.007)	0.0000	0.0000	6,140
2019/07/30	2033	06/02/2020			Bond Future	106.4546	106.4546	106.4406	106.4406	(0.013)	0.0000	0.0000	0
2019/07/30	2033	07/05/2020			Bond Future	107.2745	107.2745	107.2543	107.2543	(0.019)	0.0000	0.0000	0
2019/07/30	2037	01/08/2019	10.31	Call	Bond Future	4,258.5400	4.2585	4,264.6000	4.2646	0.142	0	0	0
2019/07/30	2037	01/08/2019			Bond Future	9.7339	89.8655	9.7331	89.8716	(0.008)	0.0000	0.0000	43,453
2019/07/30	2037	01/08/2019	10.29	Call	Bond Future	4,115.9500	4.1160	4,122.0000	4.1220	0.147	0	0	0
2019/07/30	2037	01/08/2019	10.29	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	2037	01/08/2019	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	2037	01/08/2019	10.30	Call	Bond Future	4,187.2900	4.1873	4,193.3400	4.1933	0.144	0	0	0
2019/07/30	2037	01/08/2019	10.30	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	2037	07/11/2019	9.97	Call	Bond Future	2,948.7000	2.9487	2,938.2500	2.9382	(0.354)	0	0	0
2019/07/30	2037	07/11/2019			Bond Future	9.8103	91.5887	9.8101	91.5899	(0.002)	0.0000	0.0000	60,941
2019/07/30	2037	07/11/2019	9.95	Call	Bond Future	2,857.2900	2.8573	2,846.7900	2,8468	(0.367)	0	0	0
2019/07/30	2037	07/11/2019	9.95	Put	Bond Future	1,810.6800	1.8107	1,798.9700	1.7990	(0.647)	0	0	0
2019/07/30	2037	07/11/2019	9.97	Put	Bond Future	1,753.8000	1.7538	1,742.1400	1.7421	(0.665)	0	0	0
2019/07/30	2037	07/11/2019	9.96	Call	Bond Future	2,902.7500	2.9027	2,892.2700	2,8923	(0.361)	0	0	0
2019/07/30	2037	07/11/2019	9.96	Put	Bond Future	1,781.9500	1.7819	1,770.2600	1.7703	(0.656)	0	0	0
2019/07/30	2037	06/02/2020	9.67	Call	Bond Future	2,386.5700	2.3866	2,376.6500	2,3766	(0.416)	0	0	0
2019/07/30	2037	06/02/2020	9.66	Put	Bond Future	4,034.2400	4.0342	4,028.8400	4.0288	(0.134)	0	0	0
2019/07/30	2037	06/02/2020			Bond Future	9.8825	88.9835	9.8831	88.9790	0.006	0.0000	0.0000	0
2019/07/30	2037	06/02/2020	9.68	Call	Bond Future	2,420.7600	2.4208	2,410.8000	2,4108	(0.411)	0	0	0
2019/07/30	2037	06/02/2020	9.68	Put	Bond Future	3,949.2900	3.9493	3,943.8000	3,9438	(0.139)	0	0	0
2019/07/30	2037	06/02/2020	9.67	Put	Bond Future	3,991.5900	3.9916	3,986.1400	3,9861	(0.137)	0	0	0
2019/07/30	2037	06/02/2020	9.66	Call	Bond Future	2,352.6300	2.3526	2,342.7600	2,3428	(0.420)	0	0	0
2019/07/30	2037	07/05/2020	9.60	Put	Bond Future	5,491.1800	5.4912	5,489.8500	5,4899	(0.024)	0	0	0
2019/07/30	2037	07/05/2020	9.59	Call	Bond Future	2,819.7000	2.8197	2,808.8600	2,8089	(0.384)	0	0	0
2019/07/30	2037	07/05/2020			Bond Future	9.9512	90.6486	9.9525	90.6390	0.013	0.0000	0.0000	0
2019/07/30	2037	07/05/2020	9.60	Call	Bond Future	2,851.6200	2.8516	2,840.7300	2,8407	(0.382)	0	0	0
2019/07/30	2037	07/05/2020	9.59	Put	Bond Future	5,536.1400	5.5361	5,534.8600	5,5349	(0.023)	0	0	0
2019/07/30	2037	07/05/2020	9.61	Call	Bond Future	2,883.4100	2.8834	2,872.4800	2,8725	(0.379)	0	0	0
2019/07/30	2037	07/05/2020	9.61	Put	Bond Future	5,446.1800	5.4462	5,444.8100	5,4448	(0.025)	0	0	0
2019/07/30	2038	01/08/2019			Bond Future	121.4359	121.4359	121.4340	121.4340	(0.002)	0.0000	0.0000	3,406
2019/07/30	2038	07/11/2019			Bond Future	123.7969	123.7969	123.7884	123.7884	(0.007)	0.0000	0.0000	21,624
2019/07/30	2038	06/02/2020			Bond Future	124.4040	124.4040	124.3877	124.3877	(0.013)	0.0000	0.0000	0
2019/07/30	2038	07/05/2020			Bond Future	126.7598	126.7598	126.7361	126.7361	(0.019)	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
2019/07/30	2040	01/08/2019	10.37	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	2040	01/08/2019	10.36	Call	Bond Future	4,094.3700	4.0944	4,018.4700	4.0185	(1.854)	0	0	0
2019/07/30	2040	01/08/2019			Bond Future	9.8439	92.7683	9.8531	92.6924	0.094	0.0000	0.0000	20,745
2019/07/30	2040	01/08/2019	10.37	Call	Bond Future	4,170.8200	4.1708	4,094.9200	4.0949	(1.820)	0	0	0
2019/07/30	2040	01/08/2019	10.36	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	2040	01/08/2019	10.38	Call	Bond Future	4,247.1400	4.2471	4,171.2500	4.1713	(1.787)	0	0	0
2019/07/30	2040	01/08/2019	10.38	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	2040	07/11/2019	9.80	Put	Bond Future	2,872.4600	2.8725	2,906.9200	2.9069	1.200	0	0	0
2019/07/30	2040	07/11/2019	9.30	Put	Bond Future	5,770.4400	5.7704	5,831.3300	5.8313	1.055	0	0	0
2019/07/30	2040	07/11/2019	10.04	Put	Bond Future	1,950.0000	1.9500	1,973.3900	1.9734	1.199	0	0	0
2019/07/30	2040	07/11/2019	10.03	Call	Bond Future	2,862.0200	2.8620	2,803.4300	2.8034	(2.047)	0	0	0
2019/07/30	2040	07/11/2019			Bond Future	9.9206	94.5471	9.9308	94.4647	0.103	0.0000	0.0000	44,426
2019/07/30	2040	07/11/2019	9.80	Call	Bond Future	1,886.0300	1.8860	1,838.0900	1.8381	(2.542)	0	0	1,260
2019/07/30	2040	07/11/2019	9.30	Call	Bond Future	511.6000	0.5116	490.0900	0.4901	(4.204)	0	0	1,260
2019/07/30	2040	07/11/2019	10.04	Call	Bond Future	2,909.8600	2.9099	2,850.8500	2.8508	(2.028)	0	0	0
2019/07/30	2040	07/11/2019	10.03	Put	Bond Future	1,981.9600	1.9820	2,005.7700	2.0058	1.201	0	0	0
2019/07/30	2040	07/11/2019	10.05	Call	Bond Future	2,958.2300	2.9582	2,898.8100	2.8988	(2.009)	0	0	0
2019/07/30	2040	07/11/2019	10.05	Put	Bond Future	1,918.6900	1.9187	1,941.6700	1.9417	1.198	0	0	0
2019/07/30	2040	06/02/2020	9.76	Call	Bond Future	2,444.8500	2.4449	2,398.3600	2.3984	(1.902)	0	0	0
2019/07/30	2040	06/02/2020			Bond Future	9.9932	91.7448	10.0044	91.6551	0.112	0.0000	0.0000	0
2019/07/30	2040	06/02/2020	9.74	Call	Bond Future	2,373.8200	2.3738	2,328.0900	2.3281	(1.926)	0	0	0
2019/07/30	2040	06/02/2020	9.74	Put	Bond Future	4,434.7200	4.4347	4,478.7200	4.4787	0.992	0	0	0
2019/07/30	2040	06/02/2020	9.76	Put	Bond Future	4,340.3100	4.3403	4,383.5500	4.3836	0.996	0	0	0
2019/07/30	2040	06/02/2020	9.75	Call	Bond Future	2,409.2000	2.4092	2,363.0800	2.3631	(1.914)	0	0	0
2019/07/30	2040	06/02/2020	9.75	Put	Bond Future	4,387.3200	4.3873	4,430.9300	4.4309	0.994	0	0	0
2019/07/30	2040	07/05/2020	9.75	Put	Bond Future	5,769.7200	5.7697	5,817.1500	5.8172	0.822	0	0	0
2019/07/30	2040	07/05/2020	9.74	Call	Bond Future	3,216.0000	3.2160	3,167.1800	3.1672	(1.518)	0	0	0
2019/07/30	2040	07/05/2020			Bond Future	10.0622	93.4616	10.0744	93.3650	0.122	0.0000	0.0000	0
2019/07/30	2040	07/05/2020	9.75	Call	Bond Future	3,251.0500	3.2511	3,201.9300	3.2019	(1.511)	0	0	0
2019/07/30	2040	07/05/2020	9.74	Put	Bond Future	5,817.1500	5.8172	5,864.8800	5.8649	0.821	0	0	0
2019/07/30	2040	07/05/2020	9.73	Call	Bond Future	3,181.1500	3.1812	3,132.6300	3.1326	(1.525)	0	0	0
2019/07/30	2040	07/05/2020	9.73	Put	Bond Future	5,864.9000	5.8649	5,912.9300	5.9129	0.819	0	0	0
2019/07/30	2044	01/08/2019	10.40	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	2044	01/08/2019	9.86	Put	Bond Future	618.0900	0.6181	601.3700	0.6014	(2.705)	0	0	0
2019/07/30	2044	01/08/2019	10.53	Call	Bond Future	4,976.8700	4.9769	4,899.7900	4.8998	(1.549)	0	0	0
2019/07/30	2044	01/08/2019	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	228
2019/07/30	2044	01/08/2019			Bond Future	9.9038	89.5822	9.9130	89.5051	0.093	0.0000	0.0000	23,339
2019/07/30	2044	01/08/2019	10.39	Call	Bond Future	3,905.6000	3.9056	3,828.4700	3.8285	(1.975)	0	0	0
2019/07/30	2044	01/08/2019	10.39	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	2044	01/08/2019	10.40	Call	Bond Future	3,982.8700	3.9829	3,905.7500	3.9057	(1.936)	0	0	0
2019/07/30	2044	01/08/2019	9.86	Call	Bond Future	251.8200	0.2518	158.0200	0.1580	(37.249)	0	0	100
2019/07/30	2044	01/08/2019	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2019/07/30	2044	01/08/2019	9.39	Put	Bond Future	4,462.3300	4.4623	4,539.4100	4.5394	1.727	0	0	0
2019/07/30	2044	01/08/2019	9.74	Put	Bond Future	1,423.3700	1.4234	1,473.2800	1.4733	3.506	0	0	0
2019/07/30	2044	01/08/2019	10.38	Call	Bond Future	3,828.2100	3.8282	3,751.0600	3.7511	(2.015)	0	0	0
2019/07/30	2044	01/08/2019	10.38	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0

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2019/07/30	2044	01/08/2019	9.36	Put	Bond Future	4,734.2700	4.7343	4,811.3500	4.8113	1.628	0	0	0
2019/07/30	2044	01/08/2019	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2019/07/30	2044	01/08/2019	9.74	Call	Bond Future	39.9700	0.0400	12.8000	0.0128	(67.976)	0	0	228
2019/07/30	2044	01/08/2019	10.27	Call	Bond Future	2,969.8000	2.9698	2,891.8300	2.8918	(2.625)	0	0	0
2019/07/30	2044	01/08/2019	10.27	Put	Bond Future	1.0200	0.0010	0.1300	0.0001	(87.255)	0	0	228
2019/07/30	2044	07/11/2019	9.74	Put	Bond Future	3,521.7500	3.5218	3,562.4200	3.5624	1.155	0	0	0
2019/07/30	2044	07/11/2019	10.52	Call	Bond Future	5,294.1500	5.2941	5,220.8000	5.2208	(1.385)	0	0	0
2019/07/30	2044	07/11/2019	10.07	Put	Bond Future	2,110.9100	2.1109	2,135.5600	2.1356	1.168	0	0	0
2019/07/30	2044	07/11/2019			Bond Future	9.9785	91.2999	9.9886	91.2164	0.102	0.0000	0.0000	38,223
2019/07/30	2044	07/11/2019	10.52	Put	Bond Future	1,019.2700	1.0193	1,029.3700	1.0294	0.991	0	0	328
2019/07/30	2044	07/11/2019	10.06	Call	Bond Future	2,811.0500	2.8111	2,752.6800	2.7527	(2.076)	0	0	0
2019/07/30	2044	07/11/2019	10.06	Put	Bond Future	2,144.5400	2.1445	2,169.6200	2.1696	1.169	0	0	0
2019/07/30	2044	07/11/2019	9.19	Call	Bond Future	291.4100	0.2914	276.9900	0.2770	(4.948)	0	0	328
2019/07/30	2044	07/11/2019	9.74	Call	Bond Future	1,522.8100	1.5228	1,480.0300	1.4800	(2.809)	0	0	328
2019/07/30	2044	07/11/2019	10.07	Call	Bond Future	2,858.6100	2.8586	2,799.8100	2.7998	(2.057)	0	0	0
2019/07/30	2044	07/11/2019	9.19	Put	Bond Future	7,195.7700	7.1958	7,264.8000	7.2648	0.959	0	0	0
2019/07/30	2044	07/11/2019	10.05	Call	Bond Future	2,764.0300	2.7640	2,706.1000	2.7061	(2.096)	0	0	0
2019/07/30	2044	07/11/2019	10.05	Put	Bond Future	2,178.8300	2.1788	2,204.3500	2.2044	1.171	0	0	0
2019/07/30	2044	06/02/2020	9.74	Call	Bond Future	2,258.9400	2.2589	2,214.5300	2.2145	(1.966)	0	0	328
2019/07/30	2044	06/02/2020	10.78	Put	Bond Future	1,569.7500	1.5697	1,584.9500	1.5850	0.968	0	0	328
2019/07/30	2044	06/02/2020	9.77	Put	Bond Future	4,678.6500	4.6787	4,723.7100	4.7237	0.963	0	0	0
2019/07/30	2044	06/02/2020			Bond Future	10.0490	88.5642	10.0602	88.4736	0.111	0.0000	0.0000	0
2019/07/30	2044	06/02/2020	9.09	Put	Bond Future	9,012.5600	9.0126	9,084.2000	9.0842	0.795	0	0	0
2019/07/30	2044	06/02/2020	9.09	Call	Bond Future	614.0900	0.6141	595.1000	0.5951	(3.092)	0	0	328
2019/07/30	2044	06/02/2020	9.74	Put	Bond Future	4,829.0600	4.8291	4,875.2800	4.8753	0.957	0	0	0
2019/07/30	2044	06/02/2020	9.77	Call	Bond Future	2,363.4700	2.3635	2,317.9000	2.3179	(1.928)	0	0	0
2019/07/30	2044	06/02/2020	10.78	Call	Bond Future	7,187.0600	7.1871	7,111.6300	7.1116	(1.050)	0	0	0
2019/07/30	2044	06/02/2020	9.78	Call	Bond Future	2,398.8800	2.3989	2,352.9200	2.3529	(1.916)	0	0	0
2019/07/30	2044	06/02/2020	9.76	Put	Bond Future	4,728.3700	4.7284	4,773.8200	4.7738	0.961	0	0	0
2019/07/30	2044	06/02/2020	9.78	Put	Bond Future	4,629.3400	4.6293	4,674.0100	4.6740	0.965	0	0	0
2019/07/30	2044	06/02/2020	9.76	Call	Bond Future	2,328.3400	2.3283	2,283.1600	2.2832	(1.940)	0	0	0
2019/07/30	2044	07/05/2020	9.81	Call	Bond Future	3,383.0600	3.3831	3,332.9700	3.3330	(1.481)	0	0	0
2019/07/30	2044	07/05/2020	9.79	Put	Bond Future	5,993.5100	5.9935	6,041.2700	6.0413	0.797	0	0	0
2019/07/30	2044	07/05/2020			Bond Future	10.1160	90.2214	10.1282	90.1242	0.120	0.0000	0.0000	0
2019/07/30	2044	07/05/2020	9.81	Put	Bond Future	5,896.9100	5.8969	5,944.0500	5.9440	0.799	0	0	0
2019/07/30	2044	07/05/2020	9.79	Call	Bond Future	3,311.2300	3.3112	3,261.7600	3.2618	(1.494)	0	0	0
2019/07/30	2044	07/05/2020	9.80	Put	Bond Future	5,945.0500	5.9450	5,992.5000	5.9925	0.798	0	0	0
2019/07/30	2044	07/05/2020	9.80	Call	Bond Future	3,347.0500	3.3470	3,297.2700	3.2973	(1.487)	0	0	0
2019/07/30	2046	01/08/2019			Bond Future	114.5239	114.5239	114.7325	114.7325	0.182	0.0000	0.0000	7,052
2019/07/30	2046	07/11/2019			Bond Future	115.0315	115.0315	115.2378	115.2378	0.179	0.0000	0.0000	17,994
2019/07/30	2046	06/02/2020			Bond Future	117.1364	117.1364	117.3394	117.3394	0.173	0.0000	0.0000	0
2019/07/30	2046	07/05/2020			Bond Future	117.6060	117.6060	117.8064	117.8064	0.170	0.0000	0.0000	0
2019/07/30	2050	01/08/2019			Bond Future	117.8752	117.8752	118.3551	118.3551	0.407	0.0000	0.0000	5,822
2019/07/30	2050	07/11/2019			Bond Future	120.1671	120.1671	120.6498	120.6498	0.402	0.0000	0.0000	12,746
2019/07/30	2050	06/02/2020			Bond Future	120.5305	120.5305	121.0145	121.0145	0.402	0.0000	0.0000	0
2019/07/30	2050	07/05/2020			Bond Future	122.8129	122.8129	123.2993	123.2993	0.396	0.0000	0.0000	0

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2019/07/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	AL37	01/08/2019			Index Future	651.7220	651.7220	652.0320	652.0320	0.048	0.0000	0.0000	0
2019/07/30	AL37	07/11/2019			Index Future	664.2190	664.2190	664.5010	664.5010	0.042	0.0000	0.0000	0
2019/07/30	AL37	06/02/2020			Index Future	676.2160	676.2160	676.4600	676.4600	0.036	0.0000	0.0000	0
2019/07/30	AL37	07/05/2020			Index Future	688.8620	688.8620	689.0740	689.0740	0.031	0.0000	0.0000	0
2019/07/30	AL7T	01/08/2019			Index Future	756.6290	756.6290	757.3100	757.3100	0.090	0.0000	0.0000	0
2019/07/30	AL7T	07/11/2019			Index Future	771.1380	771.1380	771.7910	771.7910	0.085	0.0000	0.0000	120
2019/07/30	AL7T	06/02/2020			Index Future	785.0660	785.0660	785.6820	785.6820	0.078	0.0000	0.0000	0
2019/07/30	AL7T	07/05/2020			Index Future	799.7480	799.7480	800.3320	800.3320	0.073	0.0000	0.0000	0
2019/07/30	ALBI	01/08/2019			Index Future	677.5580	677.5580	677.5370	677.5370	(0.003)	0.0000	0.0000	44
2019/07/30	ALBI	07/11/2019			Index Future	690.5500	690.5500	690.4930	690.4930	(0.008)	0.0000	0.0000	230
2019/07/30	ALBI	06/02/2020			Index Future	703.0220	703.0220	702.9210	702.9210	(0.014)	0.0000	0.0000	0
2019/07/30	ALBI	07/05/2020			Index Future	716.1700	716.1700	716.0280	716.0280	(0.020)	0.0000	0.0000	0
2019/07/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	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
2019/07/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/30	ES33	01/08/2019			Bond Future	10.8564	78.9584	10.8601	78.9366	0.034	0.0000	0.0000	0
2019/07/30	ES33	07/11/2019			Bond Future	10.9832	76.6798	10.9878	76.6534	0.042	0.0000	0.0000	350
2019/07/30	ES33	06/02/2020			Bond Future	11.1050	78.0646	11.1107	78.0329	0.051	0.0000	0.0000	0
2019/07/30	ES33	07/05/2020			Bond Future	11.2202	75.7306	11.2267	75.6941	0.059	0.0000	0.0000	0
2019/07/30	ES42	01/08/2019			Bond Future	11.2064	80.2414	11.2151	80.1835	0.078	0.0000	0.0000	0
2019/07/30	ES42	07/11/2019			Bond Future	11.3329	77.5151	11.3426	77.4517	0.086	0.0000	0.0000	4,919
2019/07/30	ES42	06/02/2020			Bond Future	11.4498	78.9149	11.4606	78.8455	0.095	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
2019/07/30	ES42	07/05/2020			Bond Future	11.5653	76.1265	11.5772	76.0515	0.103	0.0000	0.0000	0
2019/07/30	GOVI	01/08/2019	638.68	Call	GOVI	319,310.0000	31.9310	318,800.0000	31.8800	(0.160)	0	0	0
2019/07/30	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	01/08/2019			GOVI	670.6110	670.6110	670.5600	670.5600	(0.008)	0.0000	0.0000	11
2019/07/30	GOVI	01/08/2019	638.69	Call	GOVI	319,210.0000	31.9210	318,700.0000	31.8700	(0.160)	0	0	0
2019/07/30	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	01/08/2019	638.67	Call	GOVI	319,410.0000	31.9410	318,900.0000	31.8900	(0.160)	0	0	0
2019/07/30	GOVI	07/11/2019	672.90	Call	GOVI	105,700.0000	10.5700	104,830.0000	10.4830	(0.823)	0	0	0
2019/07/30	GOVI	07/11/2019			GOVI	683.4700	683.4700	683.3830	683.3830	(0.013)	0.0000	0.0000	1,075
2019/07/30	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	07/11/2019	672.91	Call	GOVI	105,600.0000	10.5600	104,730.0000	10.4730	(0.824)	0	0	0
2019/07/30	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	07/11/2019	672.92	Call	GOVI	105,500.0000	10.5500	104,630.0000	10.4630	(0.825)	0	0	0
2019/07/30	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	06/02/2020	703.15	Put	GOVI	73,360.0000	7.3360	74,670.0000	7.4670	1.786	0	0	0
2019/07/30	GOVI	06/02/2020			GOVI	695.8140	695.8140	695.6830	695.6830	(0.019)	0.0000	0.0000	0
2019/07/30	GOVI	06/02/2020	703.14	Put	GOVI	73,260.0000	7.3260	74,570.0000	7.4570	1.788	0	0	0
2019/07/30	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	06/02/2020	703.13	Put	GOVI	73,160.0000	7.3160	74,470.0000	7.4470	1.791	0	0	0
2019/07/30	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	07/05/2020			GOVI	708.8280	708.8280	708.6550	708.6550	(0.024)	0.0000	0.0000	0
2019/07/30	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GOVI	07/05/2020	720.00	Put	GOVI	111,720.0000	11.1720	113,450.0000	11.3450	1.549	0	0	0
2019/07/30	GOVI	07/05/2020	719.98	Put	GOVI	111,520.0000	11.1520	113,250.0000	11.3250	1.551	0	0	0
2019/07/30	GOVI	07/05/2020	719.99	Put	GOVI	111,620.0000	11.1620	113,350.0000	11.3350	1.550	0	0	0
2019/07/30	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/30	IGOV	01/08/2019			Index Future	261.6320	261.6320	261.8020	261.8020	0.065	0.0000	0.0000	118
2019/07/30	IGOV	07/11/2019			Index Future	266.7190	266.7190	266.8780	266.8780	0.060	0.0000	0.0000	1,019
2019/07/30	IGOV	06/02/2020			Index Future	271.6000	271.6000	271.7450	271.7450	0.053	0.0000	0.0000	0
2019/07/30	IGOV	07/05/2020			Index Future	276.7420	276.7420	276.8750	276.8750	0.048	0.0000	0.0000	0
2019/07/30	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/30	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/30	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/07/30	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/07/30	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2019/07/30	IS02	21/09/2020			Interest Rate Swap	98.8800	98.8800	98.8800	98.8800	0.000	0.0000	0.0000	0
2019/07/30	IS05	17/12/2020			Interest Rate Swap	95.5200	95.5200	95.5200	95.5200	0.000	0.0000	0.0000	0
2019/07/30	IS05	16/03/2021			Interest Rate Swap	94.5400	94.5400	94.5400	94.5400	0.000	0.0000	0.0000	0

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2019/07/30	IS05	15/06/2021			Interest Rate Swap	93.5200	93.5200	93.5300	93.5300	0.011	0.0000	0.0000	0
2019/07/30	IS05	21/09/2021			Interest Rate Swap	93.4600	93.4600	93.4900	93.4900	0.032	0.0000	0.0000	0
2019/07/30	IS05	21/12/2021			Interest Rate Swap	95.4800	95.4800	95.5000	95.5000	0.021	0.0000	0.0000	51
2019/07/30	IS05	15/03/2022			Interest Rate Swap	95.4400	95.4400	95.4700	95.4700	0.031	0.0000	0.0000	0
2019/07/30	IS05	21/06/2022			Interest Rate Swap	96.4400	96.4400	96.4800	96.4800	0.041	0.0000	0.0000	0
2019/07/30	IS05	20/09/2022			Interest Rate Swap	100.2200	100.2200	100.2600	100.2600	0.040	0.0000	0.0000	0
2019/07/30	IS05	20/12/2022			Interest Rate Swap	101.3100	101.3100	101.3700	101.3700	0.059	0.0000	0.0000	0
2019/07/30	IS05	22/03/2023			Interest Rate Swap	94.4600	94.4600	94.5300	94.5300	0.074	0.0000	0.0000	0
2019/07/30	IS05	20/06/2023			Interest Rate Swap	100.4100	100.4100	100.5000	100.5000	0.090	0.0000	0.0000	0
2019/07/30	IS05	19/09/2023			Interest Rate Swap	95.7300	95.7300	95.8300	95.8300	0.104	0.0000	0.0000	0
2019/07/30	IS10	17/12/2025			Interest Rate Swap	91.5100	91.5100	91.6200	91.6200	0.120	0.0000	0.0000	0
2019/07/30	IS10	16/03/2026			Interest Rate Swap	88.4000	88.4000	88.5100	88.5100	0.124	0.0000	0.0000	0
2019/07/30	IS10	15/06/2026			Interest Rate Swap	87.0500	87.0500	87.1700	87.1700	0.138	0.0000	0.0000	0
2019/07/30	IS10	21/09/2026			Interest Rate Swap	89.1900	89.1900	89.3200	89.3200	0.146	0.0000	0.0000	0
2019/07/30	IS10	21/12/2026			Interest Rate Swap	93.0100	93.0100	93.1300	93.1300	0.129	0.0000	0.0000	0
2019/07/30	IS10	15/03/2027			Interest Rate Swap	91.5000	91.5000	91.6300	91.6300	0.142	0.0000	0.0000	0
2019/07/30	IS10	21/06/2027			Interest Rate Swap	93.5700	93.5700	93.7000	93.7000	0.139	0.0000	0.0000	0
2019/07/30	IS10	20/09/2027			Interest Rate Swap	99.0900	99.0900	99.2300	99.2300	0.141	0.0000	0.0000	0
2019/07/30	IS10	20/12/2027			Interest Rate Swap	99.4400	99.4400	99.5800	99.5800	0.141	0.0000	0.0000	0
2019/07/30	IS10	22/03/2028			Interest Rate Swap	92.8100	92.8100	92.9600	92.9600	0.162	0.0000	0.0000	0
2019/07/30	IS10	20/06/2028			Interest Rate Swap	100.1500	100.1500	100.2900	100.2900	0.140	0.0000	0.0000	0
2019/07/30	IS10	19/09/2028			Interest Rate Swap	93.5800	93.5800	93.7200	93.7200	0.150	0.0000	0.0000	0
2019/07/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/30	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/30	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/30	R023	01/08/2019	8.95	Call	Bond Future	4,645.3600	4.6454	4,692.8100	4.6928	1.021	0	0	0
2019/07/30	R023	01/08/2019			Bond Future	7.4109	104.3865	7.3956	104.4339	(0.206)	0.0000	0.0000	34,410
2019/07/30	R023	01/08/2019	8.93	Call	Bond Future	4,586.7000	4.5867	4,634.1500	4.6342	1.035	0	0	0
2019/07/30	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R023	01/08/2019	8.94	Call	Bond Future	4,616.0300	4.6160	4,663.4800	4.6635	1.028	0	0	0
2019/07/30	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R023	07/11/2019	7.98	Call	Bond Future	1,767.7000	1.7677	1,799.8900	1.7999	1.821	0	0	0
2019/07/30	R023	07/11/2019			Bond Future	7.4332	102.4577	7.4184	102.5005	(0.199)	0.0000	0.0000	52,086
2019/07/30	R023	07/11/2019	7.99	Call	Bond Future	1,792.4200	1.7924	1,824.7800	1.8248	1.805	0	0	0
2019/07/30	R023	07/11/2019	7.98	Put	Bond Future	198.9900	0.1990	188.3900	0.1884	(5.327)	0	0	0
2019/07/30	R023	07/11/2019	7.99	Put	Bond Future	195.3100	0.1953	184.8800	0.1849	(5.340)	0	0	0
2019/07/30	R023	07/11/2019	8.00	Call	Bond Future	1,817.2300	1.8172	1,849.7400	1.8497	1.789	0	0	0
2019/07/30	R023	07/11/2019	8.00	Put	Bond Future	191.7200	0.1917	181.4400	0.1814	(5.362)	0	0	0
2019/07/30	R023	06/02/2020	7.54	Call	Bond Future	978.3500	0.9783	996.6600	0.9967	1.872	0	0	0
2019/07/30	R023	06/02/2020			Bond Future	7.4505	104.3081	7.4367	104.3452	(0.185)	0.0000	0.0000	0
2019/07/30	R023	06/02/2020	7.52	Call	Bond Future	943.8300	0.9438	961.7800	0.9618	1.902	0	0	0

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2019/07/30	R023	06/02/2020	7.52	Put	Bond Future	756.7500	0.7567	737.5700	0.7376	(2.535)	0	0	0
2019/07/30	R023	06/02/2020	7.54	Put	Bond Future	737.4900	0.7375	718.6700	0.7187	(2.552)	0	0	0
2019/07/30	R023	06/02/2020	7.53	Call	Bond Future	961.1800	0.9612	979.3100	0.9793	1.886	0	0	0
2019/07/30	R023	06/02/2020	7.53	Put	Bond Future	747.2100	0.7472	728.2100	0.7282	(2.543)	0	0	0
2019/07/30	R023	07/05/2020	6.91	Put	Bond Future	1,716.9200	1.7169	1,692.6700	1.6927	(1.412)	0	0	0
2019/07/30	R023	07/05/2020			Bond Future	7.4312	102.3258	7.4183	102.3580	(0.173)	0.0000	0.0000	0
2019/07/30	R023	07/05/2020	6.90	Call	Bond Future	393.6200	0.3936	401.4200	0.4014	1.982	0	0	0
2019/07/30	R023	07/05/2020	6.90	Put	Bond Future	1,733.1600	1.7332	1,708.7900	1.7088	(1.406)	0	0	0
2019/07/30	R023	07/05/2020	6.91	Call	Bond Future	402.8100	0.4028	410.7300	0.4107	1.966	0	0	0
2019/07/30	R023	07/05/2020	6.89	Call	Bond Future	384.5600	0.3846	392.2300	0.3922	1.994	0	0	0
2019/07/30	R023	07/05/2020	6.89	Put	Bond Future	1,749.5200	1.7495	1,725.0200	1.7250	(1.400)	0	0	0
2019/07/30	R035	01/08/2019	10.23	Call	Bond Future	4,500.5500	4.5006	4,506.8100	4.5068	0.139	0	0	0
2019/07/30	R035	01/08/2019	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R035	01/08/2019			Bond Future	9.6190	97.8790	9.6182	97.8853	(0.009)	0.0000	0.0000	70,966
2019/07/30	R035	01/08/2019	10.24	Call	Bond Future	4,571.5300	4.5715	4,577.7900	4.5778	0.137	0	0	0
2019/07/30	R035	01/08/2019	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R035	01/08/2019	10.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R035	01/08/2019	10.22	Call	Bond Future	4,429.4800	4.4295	4,435.7400	4.4357	0.141	0	0	0
2019/07/30	R035	07/11/2019	10.21	Put	Bond Future	1,010.8900	1.0109	1,000.5800	1.0006	(1.020)	0	0	3,500
2019/07/30	R035	07/11/2019	9.88	Call	Bond Future	3,051.2600	3.0513	3,040.7700	3.0408	(0.344)	0	0	0
2019/07/30	R035	07/11/2019	9.89	Call	Bond Future	3,098.2300	3.0982	3,087.7500	3.0877	(0.338)	0	0	0
2019/07/30	R035	07/11/2019	9.87	Put	Bond Future	1,741.7700	1.7418	1,730.0500	1.7300	(0.673)	0	0	0
2019/07/30	R035	07/11/2019			Bond Future	9.7002	95.2549	9.7000	95.2561	(0.002)	0.0000	0.0000	91,397
2019/07/30	R035	07/11/2019	8.92	Put	Bond Future	6,445.7900	6.4458	6,439.6000	6.4396	(0.096)	0	0	0
2019/07/30	R035	07/11/2019	8.92	Call	Bond Future	306.0100	0.3060	301.0200	0.3010	(1.631)	0	0	3,500
2019/07/30	R035	07/11/2019	9.52	Put	Bond Future	2,959.3100	2.9593	2,947.9800	2.9480	(0.383)	0	0	0
2019/07/30	R035	07/11/2019	9.52	Call	Bond Future	1,591.4500	1.5915	1,581.3200	1.5813	(0.637)	0	0	3,500
2019/07/30	R035	07/11/2019	9.89	Put	Bond Future	1,688.1300	1.6881	1,676.4500	1.6765	(0.692)	0	0	0
2019/07/30	R035	07/11/2019	9.87	Call	Bond Future	3,004.7900	3.0048	2,994.2700	2.9943	(0.350)	0	0	0
2019/07/30	R035	07/11/2019	10.21	Call	Bond Future	4,728.0200	4.7280	4,718.9100	4.7189	(0.193)	0	0	0
2019/07/30	R035	07/11/2019	9.88	Put	Bond Future	1,714.6600	1.7147	1,702.9700	1.7030	(0.682)	0	0	0
2019/07/30	R035	06/02/2020	9.60	Call	Bond Future	2,414.9500	2.4150	2,405.0600	2.4051	(0.410)	0	0	0
2019/07/30	R035	06/02/2020	9.61	Put	Bond Future	3,701.0400	3.7010	3,695.8400	3.6958	(0.141)	0	0	0
2019/07/30	R035	06/02/2020			Bond Future	9.7776	96.9752	9.7783	96.9704	0.007	0.0000	0.0000	0
2019/07/30	R035	06/02/2020	9.60	Put	Bond Future	3,741.6300	3.7416	3,736.4700	3.7365	(0.138)	0	0	0
2019/07/30	R035	06/02/2020	9.61	Call	Bond Future	2,449.7800	2.4498	2,439.8500	2.4399	(0.405)	0	0	0
2019/07/30	R035	06/02/2020	9.59	Call	Bond Future	2,380.3900	2.3804	2,370.5400	2.3705	(0.414)	0	0	0
2019/07/30	R035	06/02/2020	9.59	Put	Bond Future	3,782.5800	3.7826	3,777.4600	3.7775	(0.135)	0	0	0
2019/07/30	R035	07/05/2020	9.48	Put	Bond Future	5,483.5000	5.4835	5,482.6100	5.4826	(0.016)	0	0	0
2019/07/30	R035	07/05/2020	9.47	Call	Bond Future	2,747.9100	2.7479	2,737.0100	2.7370	(0.397)	0	0	0
2019/07/30	R035	07/05/2020			Bond Future	9.8433	94.2848	9.8447	94.2748	0.014	0.0000	0.0000	0
2019/07/30	R035	07/05/2020	9.48	Call	Bond Future	2,779.4300	2.7794	2,768.4800	2.7685	(0.394)	0	0	0
2019/07/30	R035	07/05/2020	9.47	Put	Bond Future	5,528.0200	5.5280	5,527.1800	5.5272	(0.015)	0	0	0
2019/07/30	R035	07/05/2020	9.49	Call	Bond Future	2,810.8100	2.8108	2,799.8200	2.7998	(0.391)	0	0	0
2019/07/30	R035	07/05/2020	9.49	Put	Bond Future	5,438.9300	5.4389	5,438.0000	5.4380	(0.017)	0	0	0
2019/07/30	R186	01/08/2019	9.54	Call	Bond Future	6,909.9700	6.9100	6,972.1100	6.9721	0.899	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
2019/07/30	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/30	R186	01/08/2019	8.38	Call	Bond Future	514.9300	0.5149	530.2900	0.5303	2.983	0	0	0
2019/07/30	R186	01/08/2019	8.55	Put	Bond Future	3.4400	0.0034	0.4400	0.0004	(87.209)	0	0	0
2019/07/30	R186	01/08/2019	8.00	Put	Bond Future	1,818.2300	1.8182	1,755.9200	1.7559	(3.427)	0	0	0
2019/07/30	R186	01/08/2019			Bond Future	8.3079	113.2084	8.2973	113.2705	(0.128)	0.0000	0.0000	57,944
2019/07/30	R186	01/08/2019	9.52	Call	Bond Future	6,802.2900	6.8023	6,864.4300	6.8644	0.914	0	0	0
2019/07/30	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R186	01/08/2019	8.30	Put	Bond Future	271.1700	0.2712	194.1700	0.1942	(28.395)	0	0	0
2019/07/30	R186	01/08/2019	8.30	Call	Bond Future	224.9300	0.2249	210.0700	0.2101	(6.606)	0	0	0
2019/07/30	R186	01/08/2019	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R186	01/08/2019	9.05	Call	Bond Future	4,229.9700	4.2300	4,292.1100	4.2921	1.469	0	0	0
2019/07/30	R186	01/08/2019	7.75	Put	Bond Future	3,322.2000	3.3222	3,260.0600	3.2601	(1.870)	0	0	0
2019/07/30	R186	01/08/2019	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	620
2019/07/30	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R186	01/08/2019	10.08	Call	Bond Future	9,763.8400	9.7638	9,825.9800	9.8260	0.636	0	0	0
2019/07/30	R186	01/08/2019	8.38	Put	Bond Future	94.7000	0.0947	47.9200	0.0479	(49.398)	0	0	0
2019/07/30	R186	01/08/2019	8.70	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	3,100
2019/07/30	R186	01/08/2019	8.55	Call	Bond Future	1,406.6000	1.4066	1,465.7400	1.4657	4.204	0	0	0
2019/07/30	R186	01/08/2019	8.00	Call	Bond Future	0.1900	0.0002	0.0200	0.0000	(89.474)	0	0	620
2019/07/30	R186	01/08/2019	9.53	Call	Bond Future	6,856.1500	6.8562	6,918.2900	6.9183	0.906	0	0	0
2019/07/30	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R186	01/08/2019	8.70	Call	Bond Future	2,261.2300	2.2612	2,323.3200	2.3233	2.746	0	0	0
2019/07/30	R186	01/08/2019	9.22	Call	Bond Future	5,169.7200	5.1697	5,231.8600	5.2319	1.202	0	0	0
2019/07/30	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R186	07/11/2019	8.94	Call	Bond Future	3,669.0200	3.6690	3,708.7500	3.7088	1.083	0	0	0
2019/07/30	R186	07/11/2019	8.20	Call	Bond Future	1,005.7600	1.0058	1,022.0400	1.0220	1.619	0	0	0
2019/07/30	R186	07/11/2019	8.23	Call	Bond Future	1,078.9800	1.0790	1,096.2400	1.0962	1.600	0	0	5,000
2019/07/30	R186	07/11/2019			Bond Future	8.3651	115.3792	8.3550	115.4362	(0.121)	0.0000	0.0000	143,777
2019/07/30	R186	07/11/2019	8.94	Put	Bond Future	478.7900	0.4788	461.4600	0.4615	(3.620)	0	0	0
2019/07/30	R186	07/11/2019	8.25	Put	Bond Future	1,782.6800	1.7827	1,743.5400	1.7435	(2.196)	0	0	3,750
2019/07/30	R186	07/11/2019	8.25	Call	Bond Future	1,129.6800	1.1297	1,147.6000	1.1476	1.586	0	0	3,750
2019/07/30	R186	07/11/2019	8.73	Call	Bond Future	2,769.0500	2.7690	2,802.9500	2.8030	1.224	0	0	0
2019/07/30	R186	07/11/2019	8.73	Put	Bond Future	730.2600	0.7303	707.1000	0.7071	(3.171)	0	0	5,000
2019/07/30	R186	07/11/2019	8.20	Put	Bond Future	1,944.0400	1.9440	1,903.2600	1.9033	(2.098)	0	0	7,500
2019/07/30	R186	07/11/2019	8.95	Call	Bond Future	3,713.8200	3.7138	3,753.7900	3.7538	1.076	0	0	0
2019/07/30	R186	07/11/2019	8.96	Put	Bond Future	459.7000	0.4597	442.8600	0.4429	(3.663)	0	0	0
2019/07/30	R186	07/11/2019	8.23	Put	Bond Future	1,845.9800	1.8460	1,806.1800	1.8062	(2.156)	0	0	0
2019/07/30	R186	07/11/2019	8.95	Put	Bond Future	469.1600	0.4692	452.0700	0.4521	(3.643)	0	0	0
2019/07/30	R186	07/11/2019	8.96	Call	Bond Future	3,758.7700	3.7588	3,798.9900	3.7990	1.070	0	0	0
2019/07/30	R186	06/02/2020	8.57	Call	Bond Future	2,496.7000	2.4967	2,520.7900	2.5208	0.965	0	0	0
2019/07/30	R186	06/02/2020			Bond Future	8.4168	112.1586	8.4075	112.2097	(0.111)	0.0000	0.0000	0
2019/07/30	R186	06/02/2020	8.55	Call	Bond Future	2,429.8200	2.4298	2,453.4900	2.4535	0.974	0	0	0
2019/07/30	R186	06/02/2020	8.55	Put	Bond Future	1,703.3700	1.7034	1,676.0200	1.6760	(1.606)	0	0	0
2019/07/30	R186	06/02/2020	8.57	Put	Bond Future	1,661.6800	1.6617	1,634.7500	1.6347	(1.621)	0	0	0
2019/07/30	R186	06/02/2020	8.56	Call	Bond Future	2,463.1600	2.4632	2,487.0400	2.4870	0.969	0	0	0
2019/07/30	R186	06/02/2020	8.56	Put	Bond Future	1,682.4100	1.6824	1,655.2700	1.6553	(1.613)	0	0	0
2019/07/30	R186	07/05/2020	8.93	Call	Bond Future	4,238.1200	4.2381	4,263.0500	4.2631	0.588	0	0	0
2019/07/30	R186	07/05/2020	8.09	Put	Bond Future	3,559.2300	3.5592	3,526.9800	3.5270	(0.906)	0	0	0

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2019/07/30	R186	07/05/2020	8.28	Put	Bond Future	3,026.6200	3.0266	2,997.1600	2.9972	(0.973)	0	0	0
2019/07/30	R186	07/05/2020			Bond Future	8.4591	114.2571	8.4504	114.3029	(0.102)	0.0000	0.0000	0
2019/07/30	R186	07/05/2020	8.08	Call	Bond Future	1,555.2000	1.5552	1,568.5400	1.5685	0.858	0	0	0
2019/07/30	R186	07/05/2020	8.08	Put	Bond Future	3,589.6800	3.5897	3,557.2800	3.5573	(0.903)	0	0	0
2019/07/30	R186	07/05/2020	8.93	Put	Bond Future	1,775.7900	1.7758	1,754.9800	1.7550	(1.172)	0	0	6,000
2019/07/30	R186	07/05/2020	8.09	Call	Bond Future	1,579.0400	1.5790	1,592.5300	1.5925	0.854	0	0	0
2019/07/30	R186	07/05/2020	8.28	Call	Bond Future	2,071.4700	2.0715	2,087.7500	2.0878	0.786	0	0	6,000
2019/07/30	R186	07/05/2020	8.07	Call	Bond Future	1,531.1700	1.5312	1,544.3700	1.5444	0.862	0	0	0
2019/07/30	R186	07/05/2020	8.07	Put	Bond Future	3,619.9600	3.6200	3,587.4200	3.5874	(0.899)	0	0	0
2019/07/30	R186	07/05/2020	7.60	Put	Bond Future	5,295.1000	5.2951	5,256.0800	5.2561	(0.737)	0	0	0
2019/07/30	R186	07/05/2020	7.60	Call	Bond Future	615.2300	0.6152	621.9500	0.6220	1.092	0	0	6,000
2019/07/30	R197	01/08/2019			Bond Future	303.5100	303.5100	303.3832	303.3832	(0.042)	0.0000	0.0000	762
2019/07/30	R197	07/11/2019			Bond Future	309.4110	309.4110	309.2652	309.2652	(0.047)	0.0000	0.0000	2,507
2019/07/30	R197	06/02/2020			Bond Future	307.4145	307.4145	307.2469	307.2469	(0.055)	0.0000	0.0000	40
2019/07/30	R197	07/05/2020			Bond Future	313.2360	313.2360	313.0481	313.0481	(0.060)	0.0000	0.0000	0
2019/07/30	R202	01/08/2019			Bond Future	233.6057	233.6057	233.7328	233.7328	0.054	0.0000	0.0000	1,628
2019/07/30	R202	07/11/2019			Bond Future	238.1477	238.1477	238.2646	238.2646	0.049	0.0000	0.0000	9,082
2019/07/30	R202	06/02/2020			Bond Future	238.4378	238.4378	238.5420	238.5420	0.044	0.0000	0.0000	0
2019/07/30	R202	07/05/2020			Bond Future	242.9527	242.9527	243.0456	243.0456	0.038	0.0000	0.0000	0
2019/07/30	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R207	01/08/2019	7.33	Call	Bond Future	458.6500	0.4587	456.2700	0.4563	(0.519)	0	0	0
2019/07/30	R207	01/08/2019			Bond Future	6.2717	100.8186	6.2771	100.8163	0.087	0.0000	0.0000	2,784
2019/07/30	R207	01/08/2019	7.34	Call	Bond Future	462.9700	0.4630	460.5900	0.4606	(0.514)	0	0	0
2019/07/30	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R207	01/08/2019	7.35	Call	Bond Future	467.2800	0.4673	464.9000	0.4649	(0.509)	0	0	0
2019/07/30	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R207	07/11/2019	2.08	Put	Bond Future	496.6500	0.4966	504.5700	0.5046	1.595	0	0	0
2019/07/30	R207	07/11/2019			Bond Future	4.8466	102.7518	4.8910	102.7439	0.915	0.0000	0.0000	3,328
2019/07/30	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R207	07/11/2019	2.07	Put	Bond Future	498.4500	0.4984	506.3700	0.5064	1.589	0	0	0
2019/07/30	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R207	07/11/2019	2.06	Put	Bond Future	500.2600	0.5003	508.1800	0.5082	1.583	0	0	0
2019/07/30	R208	01/08/2019	8.16	Call	Bond Future	2,807.3500	2.8074	2,766.1000	2.7661	(1.469)	0	0	0
2019/07/30	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R208	01/08/2019			Bond Future	6.3176	103.0172	6.3442	102.9760	0.421	0.0000	0.0000	2,868
2019/07/30	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R208	01/08/2019	8.17	Call	Bond Future	2,822.3000	2.8223	2,781.0500	2.7811	(1.462)	0	0	0
2019/07/30	R208	01/08/2019	8.15	Call	Bond Future	2,792.4000	2.7924	2,751.1500	2.7512	(1.477)	0	0	0
2019/07/30	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R208	07/11/2019	6.83	Call	Bond Future	938.6300	0.9386	894.9900	0.8950	(4.649)	0	0	0
2019/07/30	R208	07/11/2019	6.82	Put	Bond Future	29.1700	0.0292	33.2200	0.0332	13.884	0	0	0
2019/07/30	R208	07/11/2019			Bond Future	6.1336	101.5892	6.1698	101.5416	0.590	0.0000	0.0000	10,137
2019/07/30	R208	07/11/2019	6.84	Call	Bond Future	950.9600	0.9510	907.2200	0.9072	(4.600)	0	0	0

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2019/07/30	R208	07/11/2019	6.84	Put	Bond Future	27.8500		0.0279	31.7000	0.0317	13.824	0	0	0
2019/07/30	R208	07/11/2019	6.83	Put	Bond Future	28.5000		0.0285	32.4500	0.0325	13.860	0	0	0
2019/07/30	R208	07/11/2019	6.82	Call	Bond Future	926.3100		0.9263	882.7700	0.8828	(4.700)	0	0	0
2019/07/30	R208	06/02/2020	6.13	Put	Bond Future	114.4300		0.1144	131.5900	0.1316	14.996	0	0	0
2019/07/30	R208	06/02/2020	6.12	Call	Bond Future	399.1200		0.3991	361.7500	0.3617	(9.363)	0	0	0
2019/07/30	R208	06/02/2020			Bond Future	5.8607		103.4238	5.9110	103.3690	0.858	0.0000	0.0000	0
2019/07/30	R208	06/02/2020	6.13	Call	Bond Future	407.6600		0.4077	369.9700	0.3700	(9.245)	0	0	0
2019/07/30	R208	06/02/2020	6.12	Put	Bond Future	116.7600		0.1168	134.2400	0.1342	14.971	0	0	0
2019/07/30	R208	06/02/2020	6.14	Call	Bond Future	416.5200		0.4165	378.5200	0.3785	(9.123)	0	0	0
2019/07/30	R208	06/02/2020	6.14	Put	Bond Future	112.4300		0.1124	129.2800	0.1293	14.987	0	0	0
2019/07/30	R208	07/05/2020	4.81	Call	Bond Future	46.1200		0.0461	36.2400	0.0362	(21.422)	0	0	0
2019/07/30	R208	07/05/2020	4.80	Put	Bond Future	527.9100		0.5279	579.8700	0.5799	9.843	0	0	0
2019/07/30	R208	07/05/2020			Bond Future	5.3582		101.9546	5.4296	101.8930	1.332	0.0000	0.0000	0
2019/07/30	R208	07/05/2020	4.82	Call	Bond Future	47.8600		0.0479	37.6900	0.0377	(21.249)	0	0	0
2019/07/30	R208	07/05/2020	4.82	Put	Bond Future	513.9500		0.5140	565.3400	0.5653	9.999	0	0	0
2019/07/30	R208	07/05/2020	4.81	Put	Bond Future	520.9000		0.5209	572.5800	0.5726	9.921	0	0	0
2019/07/30	R208	07/05/2020	4.80	Call	Bond Future	44.4300		0.0444	34.8300	0.0348	(21.607)	0	0	0
2019/07/30	R209	01/08/2019	10.17	Call	Bond Future	3,494.3900		3.4944	3,466.6500	3.4667	(0.794)	0	0	0
2019/07/30	R209	01/08/2019	10.15	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	R209	01/08/2019	9.30	Call	Bond Future	1.1600		0.0012	0.1100	0.0001	(90.517)	0	0	0
2019/07/30	R209	01/08/2019			Bond Future	9.6137		74.5091	9.6179	74.4814	0.044	0.0000	0.0000	64,725
2019/07/30	R209	01/08/2019	10.17	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	R209	01/08/2019	10.15	Call	Bond Future	3,373.1100		3.3731	3,345.3600	3.3454	(0.823)	0	0	0
2019/07/30	R209	01/08/2019	10.16	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/30	R209	01/08/2019	9.30	Put	Bond Future	2,086.3600		2.0864	2,113.0400	2.1130	1.279	0	0	0
2019/07/30	R209	01/08/2019	9.80	Put	Bond Future	31.4000		0.0314	13.5800	0.0136	(56.752)	0	0	0
2019/07/30	R209	01/08/2019	10.16	Call	Bond Future	3,433.7800		3.4338	3,406.0400	3.4060	(0.808)	0	0	0
2019/07/30	R209	01/08/2019	9.80	Call	Bond Future	1,230.0900		1.2301	1,184.5400	1.1845	(3.703)	0	0	0
2019/07/30	R209	01/08/2019	10.46	Call	Bond Future	5,218.3100		5.2183	5,190.5800	5.1906	(0.531)	0	0	0
2019/07/30	R209	01/08/2019	10.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,541
2019/07/30	R209	07/11/2019	9.33	Call	Bond Future	903.5400		0.9035	885.3500	0.8853	(2.013)	0	0	8,000
2019/07/30	R209	07/11/2019	9.77	Put	Bond Future	1,650.5000		1.6505	1,655.3600	1.6554	0.294	0	0	8,000
2019/07/30	R209	07/11/2019	9.82	Call	Bond Future	2,383.4300		2.3834	2,355.2400	2.3552	(1.183)	0	0	0
2019/07/30	R209	07/11/2019			Bond Future	9.6849		72.7865	9.6899	72.7543	0.052	0.0000	0.0000	89,816
2019/07/30	R209	07/11/2019	8.92	Put	Bond Future	5,422.0500		5.4221	5,446.0700	5.4461	0.443	0	0	0
2019/07/30	R209	07/11/2019	8.92	Call	Bond Future	253.6900		0.2537	245.4600	0.2455	(3.244)	0	0	8,000
2019/07/30	R209	07/11/2019	9.80	Call	Bond Future	2,306.9500		2.3069	2,279.0800	2.2791	(1.208)	0	0	0
2019/07/30	R209	07/11/2019	9.80	Put	Bond Future	1,572.8600		1.5729	1,577.2400	1.5772	0.278	0	0	0
2019/07/30	R209	07/11/2019	9.33	Put	Bond Future	3,237.7000		3.2377	3,251.7600	3.2518	0.434	0	0	0
2019/07/30	R209	07/11/2019	9.77	Call	Bond Future	2,194.2700		2.1943	2,166.8800	2.1669	(1.248)	0	0	0
2019/07/30	R209	07/11/2019	9.82	Put	Bond Future	1,522.8800		1.5229	1,526.9400	1.5269	0.267	0	0	0
2019/07/30	R209	07/11/2019	9.81	Call	Bond Future	2,345.0500		2.3450	2,317.0300	2.3170	(1.195)	0	0	0
2019/07/30	R209	07/11/2019	9.81	Put	Bond Future	1,547.6900		1.5477	1,551.9200	1.5519	0.273	0	0	0
2019/07/30	R209	06/02/2020	9.52	Put	Bond Future	3,461.4300		3.4614	3,476.1200	3.4761	0.424	0	0	0
2019/07/30	R209	06/02/2020			Bond Future	9.7504		74.1010	9.7563	74.0636	0.061	0.0000	0.0000	0
2019/07/30	R209	06/02/2020	9.51	Call	Bond Future	1,948.4700		1.9485	1,925.8800	1.9259	(1.159)	0	0	0
2019/07/30	R209	06/02/2020	9.51	Put	Bond Future	3,498.4300		3.4984	3,513.2900	3.5133	0.425	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
2019/07/30	R209	06/02/2020	9.52	Call	Bond Future	1,976.9000	1.9769	1,954.1400	1.9541	(1.151)	0	0	0
2019/07/30	R209	06/02/2020	9.50	Call	Bond Future	1,920.0500	1.9200	1,897.6300	1.8976	(1.168)	0	0	0
2019/07/30	R209	06/02/2020	9.50	Put	Bond Future	3,535.5300	3.5355	3,550.5600	3.5506	0.425	0	0	0
2019/07/30	R209	07/05/2020	9.47	Call	Bond Future	2,511.9100	2.5119	2,488.0600	2.4881	(0.949)	0	0	0
2019/07/30	R209	07/05/2020			Bond Future	9.8109	72.3354	9.8176	72.2932	0.068	0.0000	0.0000	0
2019/07/30	R209	07/05/2020	9.45	Call	Bond Future	2,457.1100	2.4571	2,433.5400	2.4335	(0.959)	0	0	0
2019/07/30	R209	07/05/2020	9.45	Put	Bond Future	4,774.7900	4.7748	4,793.3900	4.7934	0.390	0	0	0
2019/07/30	R209	07/05/2020	9.47	Put	Bond Future	4,698.3500	4.6983	4,716.6700	4.7167	0.390	0	0	0
2019/07/30	R209	07/05/2020	9.46	Call	Bond Future	2,484.4300	2.4844	2,460.7200	2.4607	(0.954)	0	0	0
2019/07/30	R209	07/05/2020	9.46	Put	Bond Future	4,736.4500	4.7364	4,754.9100	4.7549	0.390	0	0	0
2019/07/30	R210	01/08/2019			Bond Future	191.1124	191.1124	190.9633	190.9633	(0.078)	0.0000	0.0000	360
2019/07/30	R210	07/11/2019			Bond Future	192.2222	192.2222	192.0597	192.0597	(0.085)	0.0000	0.0000	2,132
2019/07/30	R210	06/02/2020			Bond Future	195.7397	195.7397	195.5622	195.5622	(0.091)	0.0000	0.0000	0
2019/07/30	R210	07/05/2020			Bond Future	196.7956	196.7956	196.6038	196.6038	(0.097)	0.0000	0.0000	0
2019/07/30	R212	01/08/2019			Bond Future	160.6557	160.6557	160.6107	160.6107	(0.028)	0.0000	0.0000	2,164
2019/07/30	R212	07/11/2019			Bond Future	163.7792	163.7792	163.7246	163.7246	(0.033)	0.0000	0.0000	6,684
2019/07/30	R212	06/02/2020			Bond Future	164.5304	164.5304	164.4645	164.4645	(0.040)	0.0000	0.0000	0
2019/07/30	R212	07/05/2020			Bond Future	167.6460	167.6460	167.5697	167.5697	(0.046)	0.0000	0.0000	0
2019/07/30	R213	01/08/2019	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R213	01/08/2019	9.98	Call	Bond Future	4,725.5500	4.7256	4,824.6700	4.8247	2.098	0	0	0
2019/07/30	R213	01/08/2019			Bond Future	9.1986	87.5588	9.1829	87.6579	(0.171)	0.0000	0.0000	14,455
2019/07/30	R213	01/08/2019	9.99	Call	Bond Future	4,783.7000	4.7837	4,882.8200	4.8828	2.072	0	0	0
2019/07/30	R213	01/08/2019	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R213	01/08/2019	10.00	Call	Bond Future	4,841.7900	4.8418	4,940.9100	4.9409	2.047	0	0	0
2019/07/30	R213	01/08/2019	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/30	R213	07/11/2019	9.59	Put	Bond Future	1,021.9100	1.0219	982.5400	0.9825	(3.853)	0	0	0
2019/07/30	R213	07/11/2019	9.58	Call	Bond Future	2,910.4800	2.9105	2,967.0300	2.9670	1.943	0	0	0
2019/07/30	R213	07/11/2019			Bond Future	9.2722	85.6877	9.2566	85.7841	(0.168)	0.0000	0.0000	22,984
2019/07/30	R213	07/11/2019	9.59	Call	Bond Future	2,952.5500	2.9525	3,009.5700	3.0096	1.931	0	0	0
2019/07/30	R213	07/11/2019	9.58	Put	Bond Future	1,039.7000	1.0397	999.8600	0.9999	(3.832)	0	0	0
2019/07/30	R213	07/11/2019	9.60	Call	Bond Future	2,994.8300	2.9948	3,052.3200	3.0523	1.920	0	0	0
2019/07/30	R213	07/11/2019	9.60	Put	Bond Future	1,004.4000	1.0044	965.5000	0.9655	(3.873)	0	0	0
2019/07/30	R213	06/02/2020	9.27	Call	Bond Future	2,270.6600	2.2707	2,309.5300	2.3095	1.712	0	0	0
2019/07/30	R213	06/02/2020	9.26	Put	Bond Future	2,740.7900	2.7408	2,686.5800	2.6866	(1.978)	0	0	0
2019/07/30	R213	06/02/2020			Bond Future	9.3425	87.2352	9.3272	87.3279	(0.164)	0.0000	0.0000	0
2019/07/30	R213	06/02/2020	9.28	Call	Bond Future	2,302.7300	2.3027	2,341.9600	2.3420	1.704	0	0	0
2019/07/30	R213	06/02/2020	9.28	Put	Bond Future	2,682.6700	2.6827	2,629.1600	2.6292	(1.995)	0	0	0
2019/07/30	R213	06/02/2020	9.27	Put	Bond Future	2,711.6000	2.7116	2,657.7300	2.6577	(1.987)	0	0	0
2019/07/30	R213	06/02/2020	9.26	Call	Bond Future	2,238.7900	2.2388	2,277.3200	2.2773	1.721	0	0	0
2019/07/30	R213	07/05/2020	9.01	Put	Bond Future	4,499.9500	4.5000	4,440.9300	4.4409	(1.312)	0	0	0
2019/07/30	R213	07/05/2020	9.00	Call	Bond Future	2,103.0100	2.1030	2,133.5300	2.1335	1.451	0	0	0
2019/07/30	R213	07/05/2020			Bond Future	9.4004	85.3142	9.3853	85.4040	(0.160)	0.0000	0.0000	0
2019/07/30	R213	07/05/2020	9.01	Call	Bond Future	2,129.0200	2.1290	2,159.8000	2.1598	1.446	0	0	0
2019/07/30	R213	07/05/2020	9.00	Put	Bond Future	4,535.8300	4.5358	4,476.5500	4.4765	(1.307)	0	0	0
2019/07/30	R213	07/05/2020	9.02	Call	Bond Future	2,155.4900	2.1555	2,186.5300	2.1865	1.440	0	0	0

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2019/07/30	R213	07/05/2020	9.02	Put	Bond Future	4,464.5900	4.4646	4,405.8300	4.4058	(1.316)	0	0	0
2019/07/30	R214	01/08/2019	10.34	Put	Bond Future	0.1500	0.0002	0.0100	0.0000	(93.333)	0	0	0
2019/07/30	R214	01/08/2019			Bond Future	9.8638	72.9718	9.8730	72.9097	0.094	0.0000	0.0000	9,773
2019/07/30	R214	01/08/2019	10.33	Call	Bond Future	3,026.3200	3.0263	2,964.0000	2.9640	(2.059)	0	0	0
2019/07/30	R214	01/08/2019	10.33	Put	Bond Future	0.1900	0.0002	0.0100	0.0000	(94.737)	0	0	0
2019/07/30	R214	01/08/2019	10.34	Call	Bond Future	3,088.8800	3.0889	3,026.6000	3.0266	(2.016)	0	0	0
2019/07/30	R214	01/08/2019	10.32	Call	Bond Future	2,963.6800	2.9637	2,901.3200	2.9013	(2.104)	0	0	0
2019/07/30	R214	01/08/2019	10.32	Put	Bond Future	0.2400	0.0002	0.0200	0.0000	(91.667)	0	0	0
2019/07/30	R214	07/11/2019	10.02	Put	Bond Future	1,783.7600	1.7838	1,803.6900	1.8037	1.117	0	0	0
2019/07/30	R214	07/11/2019			Bond Future	9.9390	71.0746	9.9491	71.0074	0.102	0.0000	0.0000	16,083
2019/07/30	R214	07/11/2019	10.01	Call	Bond Future	2,279.8700	2.2799	2,232.9700	2.2330	(2.057)	0	0	0
2019/07/30	R214	07/11/2019	10.01	Put	Bond Future	1,811.2500	1.8113	1,831.5300	1.8315	1.120	0	0	0
2019/07/30	R214	07/11/2019	10.02	Call	Bond Future	2,318.0000	2.3180	2,270.7500	2.2707	(2.038)	0	0	0
2019/07/30	R214	07/11/2019	10.00	Call	Bond Future	2,242.1700	2.2422	2,195.6100	2.1956	(2.077)	0	0	0
2019/07/30	R214	07/11/2019	10.00	Put	Bond Future	1,839.2600	1.8393	1,859.8800	1.8599	1.121	0	0	0
2019/07/30	R214	06/02/2020	9.73	Call	Bond Future	1,977.9900	1.9780	1,940.9000	1.9409	(1.875)	0	0	0
2019/07/30	R214	06/02/2020			Bond Future	10.0104	72.3583	10.0216	72.2854	0.111	0.0000	0.0000	0
2019/07/30	R214	06/02/2020	9.71	Call	Bond Future	1,921.3800	1.9214	1,884.9000	1.8849	(1.899)	0	0	0
2019/07/30	R214	06/02/2020	9.71	Put	Bond Future	3,936.2800	3.9363	3,972.7100	3.9727	0.925	0	0	0
2019/07/30	R214	06/02/2020	9.73	Put	Bond Future	3,855.9100	3.8559	3,891.7300	3.8917	0.929	0	0	0
2019/07/30	R214	06/02/2020	9.72	Call	Bond Future	1,949.4700	1.9495	1,912.6900	1.9127	(1.887)	0	0	0
2019/07/30	R214	06/02/2020	9.72	Put	Bond Future	3,895.8300	3.8958	3,931.9600	3.9320	0.927	0	0	0
2019/07/30	R214	07/05/2020	9.77	Put	Bond Future	4,825.8800	4.8259	4,863.2600	4.8633	0.775	0	0	0
2019/07/30	R214	07/05/2020			Bond Future	10.0715	70.4128	10.0836	70.3346	0.120	0.0000	0.0000	0
2019/07/30	R214	07/05/2020	9.76	Call	Bond Future	2,795.6400	2.7956	2,755.0600	2.7551	(1.452)	0	0	0
2019/07/30	R214	07/05/2020	9.76	Put	Bond Future	4,864.7200	4.8647	4,902.3300	4.9023	0.773	0	0	0
2019/07/30	R214	07/05/2020	9.77	Call	Bond Future	2,824.7300	2.8247	2,783.9200	2.7839	(1.445)	0	0	0
2019/07/30	R214	07/05/2020	9.75	Call	Bond Future	2,766.6900	2.7667	2,726.3500	2.7263	(1.458)	0	0	0
2019/07/30	R214	07/05/2020	9.75	Put	Bond Future	4,903.8000	4.9038	4,941.6500	4.9417	0.772	0	0	0
2019/07/30	R248	01/08/2019	10.35	Call	Bond Future	3,852.1200	3.8521	3,686.8400	3.6868	(4.291)	0	0	0
2019/07/30	R248	01/08/2019	10.34	Put	Bond Future	0.2000	0.0002	0.0200	0.0000	(90.000)	0	0	0
2019/07/30	R248	01/08/2019			Bond Future	9.8838	93.0259	9.9030	92.8608	0.195	0.0000	0.0000	27,029
2019/07/30	R248	01/08/2019	10.36	Call	Bond Future	3,931.5000	3.9315	3,766.2500	3.7663	(4.203)	0	0	0
2019/07/30	R248	01/08/2019	10.36	Put	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	0	0	0
2019/07/30	R248	01/08/2019	10.35	Put	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	0
2019/07/30	R248	01/08/2019	10.34	Call	Bond Future	3,772.6300	3.7726	3,607.3200	3.6073	(4.382)	0	0	0
2019/07/30	R248	07/11/2019	10.02	Call	Bond Future	2,780.0900	2.7801	2,674.0000	2.6740	(3.816)	0	0	0
2019/07/30	R248	07/11/2019	10.01	Put	Bond Future	2,305.0200	2.3050	2,373.0200	2.3730	2.950	0	0	0
2019/07/30	R248	07/11/2019			Bond Future	9.9593	90.3721	9.9798	90.1990	0.206	0.0000	0.0000	90,822
2019/07/30	R248	07/11/2019	10.03	Call	Bond Future	2,828.2400	2.8282	2,721.2400	2.7212	(3.783)	0	0	0
2019/07/30	R248	07/11/2019	10.03	Put	Bond Future	2,233.2900	2.2333	2,299.4500	2.2994	2.962	0	0	0
2019/07/30	R248	07/11/2019	10.02	Put	Bond Future	2,268.9100	2.2689	2,335.9800	2.3360	2.956	0	0	0
2019/07/30	R248	07/11/2019	10.01	Call	Bond Future	2,732.2800	2.7323	2,627.1200	2.6271	(3.849)	0	0	0
2019/07/30	R248	06/02/2020	9.71	Put	Bond Future	5,033.1800	5.0332	5,135.6600	5.1357	2.036	0	0	0
2019/07/30	R248	06/02/2020			Bond Future	10.0311	92.0043	10.0529	91.8223	0.218	0.0000	0.0000	0
2019/07/30	R248	06/02/2020	9.71	Call	Bond Future	2,276.9600	2.2770	2,197.4100	2.1974	(3.494)	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
2019/07/30	R248	06/02/2020	9.70	Put	Bond Future	5,086.3600	5.0864	5,189.6000	5.1896	2.030	0	0	0
2019/07/30	R248	06/02/2020	9.72	Call	Bond Future	2,312.0600	2.3121	2,231.7500	2.2318	(3.474)	0	0	0
2019/07/30	R248	06/02/2020	9.72	Put	Bond Future	4,980.1800	4.9802	5,081.9000	5.0819	2.042	0	0	0
2019/07/30	R248	06/02/2020	9.70	Call	Bond Future	2,241.9000	2.2419	2,163.1100	2.1631	(3.514)	0	0	0
2019/07/30	R248	07/05/2020	9.79	Call	Bond Future	3,491.6700	3.4917	3,400.8000	3.4008	(2.602)	0	0	0
2019/07/30	R248	07/05/2020	9.77	Put	Bond Future	6,154.8600	6.1549	6,255.5400	6.2555	1.636	0	0	0
2019/07/30	R248	07/05/2020			Bond Future	10.0924	89.2844	10.1155	89.0940	0.229	0.0000	0.0000	0
2019/07/30	R248	07/05/2020	9.79	Put	Bond Future	6,054.3800	6.0544	6,153.9000	6.1539	1.644	0	0	0
2019/07/30	R248	07/05/2020	9.77	Call	Bond Future	3,418.0800	3.4181	3,328.3700	3.3284	(2.625)	0	0	0
2019/07/30	R248	07/05/2020	9.78	Put	Bond Future	6,104.3000	6.1043	6,204.4000	6.2044	1.640	0	0	0
2019/07/30	R248	07/05/2020	9.78	Call	Bond Future	3,454.6200	3.4546	3,364.3300	3.3643	(2.614)	0	0	0

Total **1456052**