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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/07/2019 TO 31/07/2019

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
2019/07/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	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
2019/07/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	2025	01/08/2019			Bond Future	136.2597	136.2597	135.6561	135.6561	(0.443)	0.0000	0.0000	597
2019/07/31	2025	07/11/2019			Bond Future	138.9015	138.9015	138.2867	138.2867	(0.443)	0.0000	0.0000	1,451
2019/07/31	2025	06/02/2020			Bond Future	139.9606	139.9606	139.3349	139.3349	(0.447)	0.0000	0.0000	0
2019/07/31	2025	07/05/2020			Bond Future	142.6031	142.6031	141.9652	141.9652	(0.447)	0.0000	0.0000	0
2019/07/31	2029	01/08/2019			Bond Future	102.6900	102.6900	102.1990	102.1990	(0.478)	0.0000	0.0000	454
2019/07/31	2029	07/11/2019			Bond Future	103.5870	103.5870	103.0868	103.0868	(0.483)	0.0000	0.0000	4,260
2019/07/31	2029	06/02/2020			Bond Future	105.4761	105.4761	104.9669	104.9669	(0.483)	0.0000	0.0000	0
2019/07/31	2029	07/05/2020			Bond Future	106.3547	106.3547	105.8357	105.8357	(0.488)	0.0000	0.0000	0
2019/07/31	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2030	01/08/2019	8.67	Put	Bond Future	1,935.4800	1.9355	2,018.7400	2.0187	4.302	0	0	0
2019/07/31	2030	01/08/2019	9.15	Put	Bond Future	7.3900	0.0074	0.8000	0.0008	(89.175)	0	0	0
2019/07/31	2030	01/08/2019	9.68	Call	Bond Future	4,424.3800	4.4244	4,341.0500	4.3411	(1.883)	0	0	0
2019/07/31	2030	01/08/2019			Bond Future	8.9677	93.6387	8.9807	93.5554	0.145	0.0000	0.0000	7,146
2019/07/31	2030	01/08/2019	8.35	Put	Bond Future	4,075.5300	4.0755	4,158.8600	4.1589	2.045	0	0	0
2019/07/31	2030	01/08/2019	8.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,025
2019/07/31	2030	01/08/2019	9.22	Put	Bond Future	1.0700	0.0011	0.0200	0.0000	(98.131)	0	0	0
2019/07/31	2030	01/08/2019	9.22	Call	Bond Future	1,601.1100	1.6011	1,516.7300	1.5167	(5.270)	0	0	0
2019/07/31	2030	01/08/2019	9.69	Call	Bond Future	4,484.4800	4.4845	4,401.1500	4.4012	(1.858)	0	0	0
2019/07/31	2030	01/08/2019	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,400
2019/07/31	2030	01/08/2019	9.91	Call	Bond Future	5,793.1300	5.7931	5,709.8000	5.7098	(1.438)	0	0	0
2019/07/31	2030	01/08/2019	9.92	Call	Bond Future	5,852.0000	5.8520	5,768.6700	5.7687	(1.424)	0	0	0
2019/07/31	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2030	01/08/2019	8.67	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	5,400
2019/07/31	2030	01/08/2019	9.15	Call	Bond Future	1,167.2300	1.1672	1,077.3100	1.0773	(7.704)	0	0	2,025
2019/07/31	2030	01/08/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,771
2019/07/31	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2030	01/08/2019	9.90	Call	Bond Future	5,734.2000	5.7342	5,650.8700	5.6509	(1.453)	0	0	0
2019/07/31	2030	01/08/2019	8.77	Put	Bond Future	1,282.4900	1.2825	1,362.7400	1.3627	6.257	0	0	0
2019/07/31	2030	01/08/2019	8.77	Call	Bond Future	3.1300	0.0031	0.0500	0.0001	(98.403)	0	0	0
2019/07/31	2030	01/08/2019	9.24	Call	Bond Future	1,725.8800	1.7259	1,641.9800	1.6420	(4.861)	0	0	0
2019/07/31	2030	01/08/2019	9.24	Put	Bond Future	0.5800	0.0006	0.0100	0.0000	(98.276)	0	0	0
2019/07/31	2030	01/08/2019	9.27	Put	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2019/07/31	2030	01/08/2019	9.27	Call	Bond Future	1,912.9900	1.9130	1,829.4400	1.8294	(4.368)	0	0	0
2019/07/31	2030	01/08/2019	9.08	Call	Bond Future	753.3800	0.7534	646.0500	0.6461	(14.246)	0	0	0
2019/07/31	2030	01/08/2019	9.08	Put	Bond Future	36.5600	0.0366	12.5600	0.0126	(65.646)	0	0	6,570
2019/07/31	2030	07/11/2019	9.49	Put	Bond Future	779.5500	0.7795	726.1600	0.7262	(6.849)	0	0	0
2019/07/31	2030	07/11/2019	9.76	Put	Bond Future	470.2200	0.4702	427.7800	0.4278	(9.026)	0	0	5,500
2019/07/31	2030	07/11/2019			Bond Future	9.0348	95.4291	9.0482	95.3445	0.149	0.0000	0.0000	71,766
2019/07/31	2030	07/11/2019	9.10	Put	Bond Future	1,553.3100	1.5533	1,521.3700	1.5214	(2.056)	0	0	0
2019/07/31	2030	07/11/2019	9.10	Call	Bond Future	1,962.0100	1.9620	1,845.4800	1.8455	(5.939)	0	0	5,500
2019/07/31	2030	07/11/2019	9.48	Call	Bond Future	3,536.9100	3.5369	3,398.8500	3.3988	(3.903)	0	0	0
2019/07/31	2030	07/11/2019	9.48	Put	Bond Future	793.8800	0.7939	740.4100	0.7404	(6.735)	0	0	0

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2019/07/31	2030	07/11/2019	8.60	Put	Bond Future	3,417.0700	3.4171	3,427.5700	3.4276	0.307	0	0	0
2019/07/31	2030	07/11/2019	8.60	Call	Bond Future	631.4200	0.6314	557.3300	0.5573	(11.734)	0	0	5,500
2019/07/31	2030	07/11/2019	9.49	Call	Bond Future	3,582.9600	3.5830	3,444.9800	3.4450	(3.851)	0	0	0
2019/07/31	2030	07/11/2019	9.76	Call	Bond Future	4,883.6500	4.8837	4,756.6200	4.7566	(2.601)	0	0	0
2019/07/31	2030	07/11/2019	8.57	Put	Bond Future	3,561.9600	3.5620	3,574.4000	3.5744	0.349	0	0	0
2019/07/31	2030	07/11/2019	9.47	Call	Bond Future	3,491.0500	3.4911	3,353.1000	3.3531	(3.952)	0	0	0
2019/07/31	2030	07/11/2019	9.47	Put	Bond Future	808.4400	0.8084	755.0800	0.7551	(6.600)	0	0	0
2019/07/31	2030	07/11/2019	9.12	Put	Bond Future	1,501.0100	1.5010	1,466.5500	1.4666	(2.296)	0	0	0
2019/07/31	2030	07/11/2019	9.12	Call	Bond Future	2,034.5400	2.0345	1,915.4900	1.9155	(5.851)	0	0	0
2019/07/31	2030	07/11/2019	9.70	Call	Bond Future	4,587.5800	4.5876	4,456.0100	4.4560	(2.868)	0	0	0
2019/07/31	2030	07/11/2019	9.70	Put	Bond Future	528.6200	0.5286	481.6400	0.4816	(8.887)	0	0	0
2019/07/31	2030	07/11/2019	8.95	Call	Bond Future	1,463.8600	1.4639	1,364.5200	1.3645	(6.786)	0	0	0
2019/07/31	2030	07/11/2019	8.95	Put	Bond Future	1,998.5500	1.9985	1,983.8000	1.9838	(0.738)	0	0	5,000
2019/07/31	2030	07/11/2019	8.57	Call	Bond Future	580.0800	0.5801	507.9300	0.5079	(12.438)	0	0	0
2019/07/31	2030	06/02/2020	9.14	Call	Bond Future	2,618.9300	2.6189	2,545.4200	2.5454	(2.807)	0	0	0
2019/07/31	2030	06/02/2020	9.15	Put	Bond Future	2,335.2400	2.3352	2,346.6400	2.3466	0.488	0	0	0
2019/07/31	2030	06/02/2020			Bond Future	9.0982	93.1378	9.1122	93.0518	0.154	0.0000	0.0000	0
2019/07/31	2030	06/02/2020	9.14	Put	Bond Future	2,361.8500	2.3619	2,374.3900	2.3744	0.531	0	0	0
2019/07/31	2030	06/02/2020	9.15	Call	Bond Future	2,653.6600	2.6537	2,579.0100	2.5790	(2.813)	0	0	0
2019/07/31	2030	06/02/2020	9.16	Call	Bond Future	2,688.8600	2.6889	2,612.8200	2.6128	(2.828)	0	0	0
2019/07/31	2030	06/02/2020	9.16	Put	Bond Future	2,309.1600	2.3092	2,319.1700	2.3192	0.433	0	0	0
2019/07/31	2030	07/05/2020	8.78	Put	Bond Future	4,343.4300	4.3434	4,154.6100	4.1546	(4.347)	0	0	0
2019/07/31	2030	07/05/2020	8.79	Call	Bond Future	2,054.8000	2.0548	1,777.5100	1.7775	(13.495)	0	0	0
2019/07/31	2030	07/05/2020			Bond Future	9.1572	94.8754	9.1718	94.7875	0.159	0.0000	0.0000	0
2019/07/31	2030	07/05/2020	8.80	Call	Bond Future	2,081.1000	2.0811	1,803.5700	1.8036	(13.336)	0	0	0
2019/07/31	2030	07/05/2020	8.80	Put	Bond Future	4,271.5500	4.2715	4,081.8900	4.0819	(4.440)	0	0	0
2019/07/31	2030	07/05/2020	8.78	Call	Bond Future	2,028.3500	2.0284	1,751.6600	1.7517	(13.641)	0	0	0
2019/07/31	2030	07/05/2020	8.79	Put	Bond Future	4,307.5400	4.3075	4,118.1200	4.1181	(4.397)	0	0	0
2019/07/31	2032	01/08/2019	10.10	Call	Bond Future	5,107.1300	5.1071	5,088.5600	5.0886	(0.364)	0	0	0
2019/07/31	2032	01/08/2019	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2032	01/08/2019			Bond Future	9.3331	94.9206	9.3358	94.9020	0.029	0.0000	0.0000	22,951
2019/07/31	2032	01/08/2019	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2032	01/08/2019	10.11	Call	Bond Future	5,171.0800	5.1711	5,152.5100	5.1525	(0.359)	0	0	0
2019/07/31	2032	01/08/2019	10.09	Call	Bond Future	5,043.1100	5.0431	5,024.5400	5.0245	(0.368)	0	0	0
2019/07/31	2032	01/08/2019	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2032	07/11/2019	9.71	Call	Bond Future	3,248.1000	3.2481	3,050.2000	3.0502	(6.093)	0	0	0
2019/07/31	2032	07/11/2019	9.70	Put	Bond Future	1,256.1800	1.2562	1,077.1100	1.0771	(14.255)	0	0	0
2019/07/31	2032	07/11/2019			Bond Future	9.4096	92.5758	9.4123	92.5573	0.029	0.0000	0.0000	48,518
2019/07/31	2032	07/11/2019	9.72	Call	Bond Future	3,293.9100	3.2939	3,095.8900	3.0959	(6.012)	0	0	0
2019/07/31	2032	07/11/2019	9.72	Put	Bond Future	1,215.6400	1.2156	1,036.1200	1.0361	(14.768)	0	0	0
2019/07/31	2032	07/11/2019	9.71	Put	Bond Future	1,235.7600	1.2358	1,056.3600	1.0564	(14.517)	0	0	0
2019/07/31	2032	07/11/2019	9.70	Call	Bond Future	3,202.5300	3.2025	3,004.9600	3.0050	(6.169)	0	0	0
2019/07/31	2032	06/02/2020	9.40	Put	Bond Future	2,981.1300	2.9811	2,982.1800	2.9822	0.035	0	0	0
2019/07/31	2032	06/02/2020			Bond Future	9.4803	94.2419	9.4831	94.2231	0.030	0.0000	0.0000	0
2019/07/31	2032	06/02/2020	9.39	Call	Bond Future	2,408.3400	2.4083	2,390.9600	2.3910	(0.722)	0	0	0
2019/07/31	2032	06/02/2020	9.39	Put	Bond Future	3,015.0900	3.0151	3,016.5000	3.0165	0.047	0	0	0
2019/07/31	2032	06/02/2020	9.40	Call	Bond Future	2,441.8200	2.4418	2,424.0800	2.4241	(0.727)	0	0	0

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2019/07/31	2032	06/02/2020	9.38	Call	Bond Future	2,375.3700		2.3754	2,357.8100	2.3578	(0.739)	0	0	0
2019/07/31	2032	06/02/2020	9.38	Put	Bond Future	3,049.6300		3.0496	3,050.8600	3.0509	0.040	0	0	0
2019/07/31	2032	07/05/2020	9.19	Call	Bond Future	2,456.9700		2.4570	2,197.6600	2.1977	(10.554)	0	0	0
2019/07/31	2032	07/05/2020			Bond Future	9.5454		91.8394	9.5483	91.8200	0.031	0.0000	0.0000	0
2019/07/31	2032	07/05/2020	9.17	Call	Bond Future	2,401.1300		2.4011	2,141.7100	2.1417	(10.804)	0	0	0
2019/07/31	2032	07/05/2020	9.17	Put	Bond Future	4,915.8700		4.9159	4,675.8500	4.6758	(4.883)	0	0	0
2019/07/31	2032	07/05/2020	9.19	Put	Bond Future	4,835.3300		4.8353	4,595.4200	4.5954	(4.962)	0	0	0
2019/07/31	2032	07/05/2020	9.18	Call	Bond Future	2,428.9600		2.4290	2,169.5900	2.1696	(10.678)	0	0	0
2019/07/31	2032	07/05/2020	9.18	Put	Bond Future	4,875.4700		4.8755	4,635.5000	4.6355	(4.922)	0	0	0
2019/07/31	2033	01/08/2019			Bond Future	103.6935		103.6935	103.0314	103.0314	(0.639)	0.0000	0.0000	320
2019/07/31	2033	07/11/2019			Bond Future	104.5342		104.5342	103.8598	103.8598	(0.645)	0.0000	0.0000	6,140
2019/07/31	2033	06/02/2020			Bond Future	106.4406		106.4406	105.7540	105.7540	(0.645)	0.0000	0.0000	0
2019/07/31	2033	07/05/2020			Bond Future	107.2543		107.2543	106.5545	106.5545	(0.652)	0.0000	0.0000	0
2019/07/31	2037	01/08/2019	10.31	Call	Bond Future	4,264.6000		4.2646	4,128.9900	4.1290	(3.180)	0	0	0
2019/07/31	2037	01/08/2019			Bond Future	9.7331		89.8716	9.7508	89.7360	0.182	0.0000	0.0000	43,453
2019/07/31	2037	01/08/2019	10.29	Call	Bond Future	4,122.0000		4.1220	3,986.3900	3.9864	(3.290)	0	0	0
2019/07/31	2037	01/08/2019	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2037	01/08/2019	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2037	01/08/2019	10.30	Call	Bond Future	4,193.3400		4.1933	4,057.7300	4.0577	(3.234)	0	0	0
2019/07/31	2037	01/08/2019	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2037	07/11/2019	9.97	Call	Bond Future	2,938.2500		2.9382	2,728.2000	2.7282	(7.149)	0	0	0
2019/07/31	2037	07/11/2019			Bond Future	9.8101		91.5899	9.8284	91.4520	0.186	0.0000	0.0000	61,145
2019/07/31	2037	07/11/2019	9.95	Call	Bond Future	2,846.7900		2.8468	2,639.3200	2.6393	(7.288)	0	0	0
2019/07/31	2037	07/11/2019	9.95	Put	Bond Future	1,798.9700		1.7990	1,729.4300	1.7294	(3.866)	0	0	0
2019/07/31	2037	07/11/2019	9.97	Put	Bond Future	1,742.1400		1.7421	1,670.0200	1.6700	(4.140)	0	0	0
2019/07/31	2037	07/11/2019	9.96	Call	Bond Future	2,892.2700		2.8923	2,683.6800	2.6837	(7.212)	0	0	0
2019/07/31	2037	07/11/2019	9.96	Put	Bond Future	1,770.2600		1.7703	1,699.6000	1.6996	(3.992)	0	0	0
2019/07/31	2037	06/02/2020	9.67	Call	Bond Future	2,376.6500		2.3766	2,216.8900	2.2169	(6.722)	0	0	0
2019/07/31	2037	06/02/2020	9.66	Put	Bond Future	4,028.8400		4.0288	4,009.5800	4.0096	(0.478)	0	0	0
2019/07/31	2037	06/02/2020			Bond Future	9.8831		88.9790	9.9020	88.8388	0.191	0.0000	0.0000	0
2019/07/31	2037	06/02/2020	9.68	Call	Bond Future	2,410.8000		2.4108	2,251.0500	2.2510	(6.626)	0	0	0
2019/07/31	2037	06/02/2020	9.68	Put	Bond Future	3,943.8000		3.9438	3,924.3100	3.9243	(0.494)	0	0	0
2019/07/31	2037	06/02/2020	9.67	Put	Bond Future	3,986.1400		3.9861	3,966.6400	3.9666	(0.489)	0	0	0
2019/07/31	2037	06/02/2020	9.66	Call	Bond Future	2,342.7600		2.3428	2,183.2400	2.1832	(6.809)	0	0	0
2019/07/31	2037	07/05/2020	9.60	Put	Bond Future	5,489.8500		5.4899	5,261.1400	5.2611	(4.166)	0	0	0
2019/07/31	2037	07/05/2020	9.59	Call	Bond Future	2,808.8600		2.8089	2,437.4300	2.4374	(13.224)	0	0	0
2019/07/31	2037	07/05/2020			Bond Future	9.9525		90.6390	9.9720	90.4959	0.196	0.0000	0.0000	0
2019/07/31	2037	07/05/2020	9.60	Call	Bond Future	2,840.7300		2.8407	2,468.8600	2.4689	(13.091)	0	0	0
2019/07/31	2037	07/05/2020	9.59	Put	Bond Future	5,534.8600		5.5349	5,306.5900	5.3066	(4.124)	0	0	0
2019/07/31	2037	07/05/2020	9.61	Call	Bond Future	2,872.4800		2.8725	2,500.5100	2.5005	(12.949)	0	0	0
2019/07/31	2037	07/05/2020	9.61	Put	Bond Future	5,444.8100		5.4448	5,216.0000	5.2160	(4.202)	0	0	0
2019/07/31	2038	01/08/2019			Bond Future	121.4340		121.4340	119.6687	119.6687	(1.454)	0.0000	0.0000	3,406
2019/07/31	2038	07/11/2019			Bond Future	123.7884		123.7884	121.9893	121.9893	(1.453)	0.0000	0.0000	21,624
2019/07/31	2038	06/02/2020			Bond Future	124.3877		124.3877	122.5559	122.5559	(1.473)	0.0000	0.0000	0
2019/07/31	2038	07/05/2020			Bond Future	126.7361		126.7361	124.8696	124.8696	(1.473)	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
2019/07/31	2040	01/08/2019	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2040	01/08/2019	10.36	Call	Bond Future	4,018.4700	4.0185	3,873.4400	3.8734	(3.609)	0	0	0
2019/07/31	2040	01/08/2019			Bond Future	9.8531	92.6924	9.8708	92.5474	0.179	0.0000	0.0000	20,745
2019/07/31	2040	01/08/2019	10.37	Call	Bond Future	4,094.9200	4.0949	3,949.8900	3.9499	(3.542)	0	0	0
2019/07/31	2040	01/08/2019	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2040	01/08/2019	10.38	Call	Bond Future	4,171.2500	4.1713	4,026.2200	4.0262	(3.477)	0	0	0
2019/07/31	2040	01/08/2019	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2040	07/11/2019	9.80	Put	Bond Future	2,906.9200	2.9069	2,869.0700	2.8691	(1.302)	0	0	0
2019/07/31	2040	07/11/2019	9.30	Put	Bond Future	5,831.3300	5.8313	5,850.4000	5.8504	0.327	0	0	0
2019/07/31	2040	07/11/2019	10.04	Put	Bond Future	1,973.3900	1.9734	1,910.3700	1.9104	(3.193)	0	0	0
2019/07/31	2040	07/11/2019	10.03	Call	Bond Future	2,803.4300	2.8034	2,594.6100	2.5946	(7.449)	0	0	0
2019/07/31	2040	07/11/2019			Bond Future	9.9308	94.4647	9.9490	94.3172	0.184	0.0000	0.0000	44,740
2019/07/31	2040	07/11/2019	9.80	Call	Bond Future	1,838.0900	1.8381	1,652.7400	1.6527	(10.084)	0	0	1,260
2019/07/31	2040	07/11/2019	9.30	Call	Bond Future	490.0900	0.4901	361.6600	0.3617	(26.205)	0	0	1,260
2019/07/31	2040	07/11/2019	10.04	Call	Bond Future	2,850.8500	2.8508	2,640.3300	2.6403	(7.384)	0	0	0
2019/07/31	2040	07/11/2019	10.03	Put	Bond Future	2,005.7700	2.0058	1,944.4500	1.9444	(3.057)	0	0	0
2019/07/31	2040	07/11/2019	10.05	Call	Bond Future	2,898.8100	2.8988	2,686.6300	2.6866	(7.320)	0	0	0
2019/07/31	2040	07/11/2019	10.05	Put	Bond Future	1,941.6700	1.9417	1,876.9900	1.8770	(3.331)	0	0	0
2019/07/31	2040	06/02/2020	9.76	Call	Bond Future	2,398.3600	2.3984	2,311.7100	2.3117	(3.613)	0	0	0
2019/07/31	2040	06/02/2020			Bond Future	10.0044	91.6551	10.0233	91.5050	0.188	0.0000	0.0000	0
2019/07/31	2040	06/02/2020	9.74	Call	Bond Future	2,328.0900	2.3281	2,242.0000	2.2420	(3.698)	0	0	0
2019/07/31	2040	06/02/2020	9.74	Put	Bond Future	4,478.7200	4.4787	4,542.7100	4.5427	1.429	0	0	0
2019/07/31	2040	06/02/2020	9.76	Put	Bond Future	4,383.5500	4.3836	4,446.9800	4.4470	1.447	0	0	0
2019/07/31	2040	06/02/2020	9.75	Call	Bond Future	2,363.0800	2.3631	2,277.1000	2.2771	(3.638)	0	0	0
2019/07/31	2040	06/02/2020	9.75	Put	Bond Future	4,430.9300	4.4309	4,495.0300	4.4950	1.447	0	0	0
2019/07/31	2040	07/05/2020	9.75	Put	Bond Future	5,817.1500	5.8172	5,562.2000	5.5622	(4.383)	0	0	0
2019/07/31	2040	07/05/2020	9.74	Call	Bond Future	3,167.1800	3.1672	2,759.2200	2.7592	(12.881)	0	0	0
2019/07/31	2040	07/05/2020			Bond Future	10.0744	93.3650	10.0939	93.2119	0.193	0.0000	0.0000	0
2019/07/31	2040	07/05/2020	9.75	Call	Bond Future	3,201.9300	3.2019	2,793.8800	2.7939	(12.744)	0	0	0
2019/07/31	2040	07/05/2020	9.74	Put	Bond Future	5,864.8800	5.8649	5,610.0200	5.6100	(4.346)	0	0	0
2019/07/31	2040	07/05/2020	9.73	Call	Bond Future	3,132.6300	3.1326	2,724.7900	2.7248	(13.019)	0	0	0
2019/07/31	2040	07/05/2020	9.73	Put	Bond Future	5,912.9300	5.9129	5,658.1900	5.6582	(4.308)	0	0	0
2019/07/31	2044	01/08/2019	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2044	01/08/2019	9.86	Put	Bond Future	601.3700	0.6014	637.3900	0.6374	5.990	0	0	0
2019/07/31	2044	01/08/2019	10.53	Call	Bond Future	4,899.7900	4.8998	4,752.2700	4.7523	(3.011)	0	0	0
2019/07/31	2044	01/08/2019	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	228
2019/07/31	2044	01/08/2019			Bond Future	9.9130	89.5051	9.9308	89.3576	0.179	0.0000	0.0000	22,809
2019/07/31	2044	01/08/2019	10.39	Call	Bond Future	3,828.4700	3.8285	3,680.9500	3.6810	(3.853)	0	0	0
2019/07/31	2044	01/08/2019	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	2044	01/08/2019	10.40	Call	Bond Future	3,905.7500	3.9057	3,758.2300	3.7582	(3.777)	0	0	0
2019/07/31	2044	01/08/2019	9.86	Call	Bond Future	158.0200	0.1580	46.5200	0.0465	(70.561)	0	0	100
2019/07/31	2044	01/08/2019	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2019/07/31	2044	01/08/2019	9.39	Put	Bond Future	4,539.4100	4.5394	4,686.9300	4.6869	3.250	0	0	0
2019/07/31	2044	01/08/2019	9.74	Put	Bond Future	1,473.2800	1.4733	1,608.4200	1.6084	9.173	0	0	0
2019/07/31	2044	01/08/2019	10.38	Call	Bond Future	3,751.0600	3.7511	3,603.5400	3.6035	(3.933)	0	0	0
2019/07/31	2044	01/08/2019	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/31	2044	01/08/2019	9.36	Put	Bond Future	4,811.3500	4.8113	4,958.8700	4.9589	3.066	0	0	0
2019/07/31	2044	01/08/2019	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2019/07/31	2044	01/08/2019	9.74	Call	Bond Future	12.8000	0.0128	0.4200	0.0004	(96.719)	0	0	228
2019/07/31	2044	01/08/2019	10.27	Call	Bond Future	2,891.8300	2.8918	2,744.1800	2.7442	(5.106)	0	0	0
2019/07/31	2044	01/08/2019	10.27	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	228
2019/07/31	2044	07/11/2019	9.74	Put	Bond Future	3,562.4200	3.5624	3,530.6400	3.5306	(0.892)	0	0	0
2019/07/31	2044	07/11/2019	10.52	Call	Bond Future	5,220.8000	5.2208	4,969.8600	4.9699	(4.807)	0	0	0
2019/07/31	2044	07/11/2019	10.07	Put	Bond Future	2,135.5600	2.1356	2,060.0300	2.0600	(3.537)	0	0	0
2019/07/31	2044	07/11/2019			Bond Future	9.9886	91.2164	10.0069	91.0664	0.183	0.0000	0.0000	38,767
2019/07/31	2044	07/11/2019	10.52	Put	Bond Future	1,029.3700	1.0294	928.4600	0.9285	(9.803)	0	0	328
2019/07/31	2044	07/11/2019	10.06	Call	Bond Future	2,752.6800	2.7527	2,528.8400	2.5288	(8.132)	0	0	0
2019/07/31	2044	07/11/2019	10.06	Put	Bond Future	2,169.6200	2.1696	2,095.8100	2.0958	(3.402)	0	0	0
2019/07/31	2044	07/11/2019	9.19	Call	Bond Future	276.9900	0.2770	188.8200	0.1888	(31.831)	0	0	328
2019/07/31	2044	07/11/2019	9.74	Call	Bond Future	1,480.0300	1.4800	1,298.2200	1.2982	(12.284)	0	0	328
2019/07/31	2044	07/11/2019	10.07	Call	Bond Future	2,799.8100	2.7998	2,574.2500	2.5743	(8.056)	0	0	0
2019/07/31	2044	07/11/2019	9.19	Put	Bond Future	7,264.8000	7.2648	7,326.6600	7.3267	0.852	0	0	0
2019/07/31	2044	07/11/2019	10.05	Call	Bond Future	2,706.1000	2.7061	2,484.0000	2.4840	(8.207)	0	0	0
2019/07/31	2044	07/11/2019	10.05	Put	Bond Future	2,204.3500	2.2044	2,132.2800	2.1323	(3.269)	0	0	0
2019/07/31	2044	06/02/2020	9.74	Call	Bond Future	2,214.5300	2.2145	2,113.9900	2.1140	(4.540)	0	0	328
2019/07/31	2044	06/02/2020	10.78	Put	Bond Future	1,584.9500	1.5850	1,560.8100	1.5608	(1.523)	0	0	328
2019/07/31	2044	06/02/2020	9.77	Put	Bond Future	4,723.7100	4.7237	4,774.1400	4.7741	1.068	0	0	0
2019/07/31	2044	06/02/2020			Bond Future	10.0602	88.4736	10.0790	88.3209	0.187	0.0000	0.0000	0
2019/07/31	2044	06/02/2020	9.09	Put	Bond Future	9,084.2000	9.0842	9,166.1400	9.1661	0.902	0	0	0
2019/07/31	2044	06/02/2020	9.09	Call	Bond Future	595.1000	0.5951	524.3700	0.5244	(11.885)	0	0	328
2019/07/31	2044	06/02/2020	9.74	Put	Bond Future	4,875.2800	4.8753	4,927.4100	4.9274	1.069	0	0	0
2019/07/31	2044	06/02/2020	9.77	Call	Bond Future	2,317.9000	2.3179	2,215.6600	2.2157	(4.411)	0	0	0
2019/07/31	2044	06/02/2020	10.78	Call	Bond Future	7,111.6300	7.1116	6,934.8200	6.9348	(2.486)	0	0	0
2019/07/31	2044	06/02/2020	9.78	Call	Bond Future	2,352.9200	2.3529	2,249.9700	2.2500	(4.375)	0	0	0
2019/07/31	2044	06/02/2020	9.76	Put	Bond Future	4,773.8200	4.7738	4,825.2200	4.8252	1.077	0	0	0
2019/07/31	2044	06/02/2020	9.78	Put	Bond Future	4,674.0100	4.6740	4,723.7300	4.7237	1.064	0	0	0
2019/07/31	2044	06/02/2020	9.76	Call	Bond Future	2,283.1600	2.2832	2,181.8900	2.1819	(4.436)	0	0	0
2019/07/31	2044	07/05/2020	9.81	Call	Bond Future	3,332.9700	3.3330	2,785.6700	2.7857	(16.421)	0	0	0
2019/07/31	2044	07/05/2020	9.79	Put	Bond Future	6,041.2700	6.0413	5,650.3700	5.6504	(6.470)	0	0	0
2019/07/31	2044	07/05/2020			Bond Future	10.1282	90.1242	10.1476	89.9685	0.192	0.0000	0.0000	0
2019/07/31	2044	07/05/2020	9.81	Put	Bond Future	5,944.0500	5.9440	5,552.4500	5.5525	(6.588)	0	0	0
2019/07/31	2044	07/05/2020	9.79	Call	Bond Future	3,261.7600	3.2618	2,715.1600	2.7152	(16.758)	0	0	0
2019/07/31	2044	07/05/2020	9.80	Put	Bond Future	5,992.5000	5.9925	5,601.2300	5.6012	(6.529)	0	0	0
2019/07/31	2044	07/05/2020	9.80	Call	Bond Future	3,297.2700	3.2973	2,750.3000	2.7503	(16.589)	0	0	0
2019/07/31	2046	01/08/2019			Bond Future	114.7325	114.7325	113.0602	113.0602	(1.458)	0.0000	0.0000	7,052
2019/07/31	2046	07/11/2019			Bond Future	115.2378	115.2378	113.5338	113.5338	(1.479)	0.0000	0.0000	17,994
2019/07/31	2046	06/02/2020			Bond Future	117.3394	117.3394	115.6043	115.6043	(1.479)	0.0000	0.0000	0
2019/07/31	2046	07/05/2020			Bond Future	117.8064	117.8064	116.0383	116.0383	(1.501)	0.0000	0.0000	0
2019/07/31	2050	01/08/2019			Bond Future	118.3551	118.3551	116.4394	116.4394	(1.619)	0.0000	0.0000	5,822
2019/07/31	2050	07/11/2019			Bond Future	120.6498	120.6498	118.6975	118.6975	(1.618)	0.0000	0.0000	12,746
2019/07/31	2050	06/02/2020			Bond Future	121.0145	121.0145	119.0266	119.0266	(1.643)	0.0000	0.0000	0
2019/07/31	2050	07/05/2020			Bond Future	123.2993	123.2993	121.2737	121.2737	(1.643)	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
2019/07/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	AL37	01/08/2019			Index Future	652.0320	652.0320	651.5660	651.5660	(0.071)	0.0000	0.0000	0
2019/07/31	AL37	07/11/2019			Index Future	664.5010	664.5010	664.0270	664.0270	(0.071)	0.0000	0.0000	0
2019/07/31	AL37	06/02/2020			Index Future	676.4600	676.4600	675.9780	675.9780	(0.071)	0.0000	0.0000	0
2019/07/31	AL37	07/05/2020			Index Future	689.0740	689.0740	688.5820	688.5820	(0.071)	0.0000	0.0000	0
2019/07/31	AL7T	01/08/2019			Index Future	757.3100	757.3100	756.7090	756.7090	(0.079)	0.0000	0.0000	0
2019/07/31	AL7T	07/11/2019			Index Future	771.7910	771.7910	771.1800	771.1800	(0.079)	0.0000	0.0000	120
2019/07/31	AL7T	06/02/2020			Index Future	785.6820	785.6820	785.0600	785.0600	(0.079)	0.0000	0.0000	0
2019/07/31	AL7T	07/05/2020			Index Future	800.3320	800.3320	799.6980	799.6980	(0.079)	0.0000	0.0000	0
2019/07/31	ALBI	01/08/2019			Index Future	677.5370	677.5370	676.6640	676.6640	(0.129)	0.0000	0.0000	44
2019/07/31	ALBI	07/11/2019			Index Future	690.4930	690.4930	689.6050	689.6050	(0.129)	0.0000	0.0000	230
2019/07/31	ALBI	06/02/2020			Index Future	702.9210	702.9210	702.0170	702.0170	(0.129)	0.0000	0.0000	0
2019/07/31	ALBI	07/05/2020			Index Future	716.0280	716.0280	715.1060	715.1060	(0.129)	0.0000	0.0000	0
2019/07/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	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
2019/07/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/31	ES33	01/08/2019			Bond Future	10.8601	78.9366	10.8763	78.8418	0.149	0.0000	0.0000	0
2019/07/31	ES33	07/11/2019			Bond Future	10.9878	76.6534	11.0045	76.5571	0.153	0.0000	0.0000	350
2019/07/31	ES33	06/02/2020			Bond Future	11.1107	78.0329	11.1280	77.9350	0.156	0.0000	0.0000	0
2019/07/31	ES33	07/05/2020			Bond Future	11.2267	75.6941	11.2448	75.5941	0.161	0.0000	0.0000	0
2019/07/31	ES42	01/08/2019			Bond Future	11.2151	80.1835	11.2313	80.0764	0.144	0.0000	0.0000	0
2019/07/31	ES42	07/11/2019			Bond Future	11.3426	77.4517	11.3594	77.3428	0.148	0.0000	0.0000	4,919
2019/07/31	ES42	06/02/2020			Bond Future	11.4606	78.8455	11.4780	78.7347	0.152	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
2019/07/31	ES42	07/05/2020			Bond Future	11.5772	76.0515	11.5953	75.9384	0.156	0.0000	0.0000	0
2019/07/31	GOVI	01/08/2019	638.68	Call	GOVI	318,800.0000	31.8800	310,750.0000	31.0750	(2.525)	0	0	0
2019/07/31	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	01/08/2019			GOVI	670.5600	670.5600	669.7550	669.7550	(0.120)	0.0000	0.0000	9
2019/07/31	GOVI	01/08/2019	638.69	Call	GOVI	318,700.0000	31.8700	310,650.0000	31.0650	(2.526)	0	0	0
2019/07/31	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	01/08/2019	638.67	Call	GOVI	318,900.0000	31.8900	310,850.0000	31.0850	(2.524)	0	0	0
2019/07/31	GOVI	07/11/2019	672.90	Call	GOVI	104,830.0000	10.4830	96,630.0000	9.6630	(7.822)	0	0	0
2019/07/31	GOVI	07/11/2019			GOVI	683.3830	683.3830	682.5630	682.5630	(0.120)	0.0000	0.0000	1,089
2019/07/31	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	07/11/2019	672.91	Call	GOVI	104,730.0000	10.4730	96,530.0000	9.6530	(7.830)	0	0	0
2019/07/31	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	07/11/2019	672.92	Call	GOVI	104,630.0000	10.4630	96,430.0000	9.6430	(7.837)	0	0	0
2019/07/31	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	06/02/2020	703.15	Put	GOVI	74,670.0000	7.4670	83,020.0000	8.3020	11.183	0	0	0
2019/07/31	GOVI	06/02/2020			GOVI	695.6830	695.6830	694.8480	694.8480	(0.120)	0.0000	0.0000	0
2019/07/31	GOVI	06/02/2020	703.14	Put	GOVI	74,570.0000	7.4570	82,920.0000	8.2920	11.198	0	0	0
2019/07/31	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	06/02/2020	703.13	Put	GOVI	74,470.0000	7.4470	82,820.0000	8.2820	11.213	0	0	0
2019/07/31	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	07/05/2020			GOVI	708.6550	708.6550	707.8040	707.8040	(0.120)	0.0000	0.0000	0
2019/07/31	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GOVI	07/05/2020	720.00	Put	GOVI	113,450.0000	11.3450	121,960.0000	12.1960	7.501	0	0	0
2019/07/31	GOVI	07/05/2020	719.98	Put	GOVI	113,250.0000	11.3250	121,760.0000	12.1760	7.514	0	0	0
2019/07/31	GOVI	07/05/2020	719.99	Put	GOVI	113,350.0000	11.3350	121,860.0000	12.1860	7.508	0	0	0
2019/07/31	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/31	IGOV	01/08/2019			Index Future	261.8020	261.8020	260.0640	260.0640	(0.664)	0.0000	0.0000	98
2019/07/31	IGOV	07/11/2019			Index Future	266.8780	266.8780	265.1070	265.1070	(0.664)	0.0000	0.0000	1,016
2019/07/31	IGOV	06/02/2020			Index Future	271.7450	271.7450	269.9420	269.9420	(0.663)	0.0000	0.0000	0
2019/07/31	IGOV	07/05/2020			Index Future	276.8750	276.8750	275.0370	275.0370	(0.664)	0.0000	0.0000	0
2019/07/31	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/31	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/31	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/07/31	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2019/07/31	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0200	102.0200	(0.010)	0.0000	0.0000	0
2019/07/31	IS02	21/09/2020			Interest Rate Swap	98.8800	98.8800	98.8700	98.8700	(0.010)	0.0000	0.0000	0
2019/07/31	IS05	17/12/2020			Interest Rate Swap	95.5200	95.5200	95.5100	95.5100	(0.010)	0.0000	0.0000	0
2019/07/31	IS05	16/03/2021			Interest Rate Swap	94.5400	94.5400	94.5300	94.5300	(0.011)	0.0000	0.0000	0

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2019/07/31	IS05	15/06/2021			Interest Rate Swap	93.5300		93.5300	93.5100	93.5100	(0.021)	0.0000	0.0000	0
2019/07/31	IS05	21/09/2021			Interest Rate Swap	93.4900		93.4900	93.4600	93.4600	(0.032)	0.0000	0.0000	0
2019/07/31	IS05	21/12/2021			Interest Rate Swap	95.5000		95.5000	95.4700	95.4700	(0.031)	0.0000	0.0000	51
2019/07/31	IS05	15/03/2022			Interest Rate Swap	95.4700		95.4700	95.4300	95.4300	(0.042)	0.0000	0.0000	0
2019/07/31	IS05	21/06/2022			Interest Rate Swap	96.4800		96.4800	96.4300	96.4300	(0.052)	0.0000	0.0000	0
2019/07/31	IS05	20/09/2022			Interest Rate Swap	100.2600		100.2600	100.2000	100.2000	(0.060)	0.0000	0.0000	0
2019/07/31	IS05	20/12/2022			Interest Rate Swap	101.3700		101.3700	101.3000	101.3000	(0.069)	0.0000	0.0000	0
2019/07/31	IS05	22/03/2023			Interest Rate Swap	94.5300		94.5300	94.4500	94.4500	(0.085)	0.0000	0.0000	0
2019/07/31	IS05	20/06/2023			Interest Rate Swap	100.5000		100.5000	100.4000	100.4000	(0.100)	0.0000	0.0000	0
2019/07/31	IS05	19/09/2023			Interest Rate Swap	95.8300		95.8300	95.7200	95.7200	(0.115)	0.0000	0.0000	0
2019/07/31	IS10	17/12/2025			Interest Rate Swap	91.6200		91.6200	91.5000	91.5000	(0.131)	0.0000	0.0000	0
2019/07/31	IS10	16/03/2026			Interest Rate Swap	88.5100		88.5100	88.3900	88.3900	(0.136)	0.0000	0.0000	0
2019/07/31	IS10	15/06/2026			Interest Rate Swap	87.1700		87.1700	87.0500	87.0500	(0.138)	0.0000	0.0000	0
2019/07/31	IS10	21/09/2026			Interest Rate Swap	89.3200		89.3200	89.2100	89.2100	(0.123)	0.0000	0.0000	0
2019/07/31	IS10	21/12/2026			Interest Rate Swap	93.1300		93.1300	93.0500	93.0500	(0.086)	0.0000	0.0000	0
2019/07/31	IS10	15/03/2027			Interest Rate Swap	91.6300		91.6300	91.5700	91.5700	(0.065)	0.0000	0.0000	0
2019/07/31	IS10	21/06/2027			Interest Rate Swap	93.7000		93.7000	93.6700	93.6700	(0.032)	0.0000	0.0000	0
2019/07/31	IS10	20/09/2027			Interest Rate Swap	99.2300		99.2300	99.2000	99.2000	(0.030)	0.0000	0.0000	0
2019/07/31	IS10	20/12/2027			Interest Rate Swap	99.5800		99.5800	99.5500	99.5500	(0.030)	0.0000	0.0000	0
2019/07/31	IS10	22/03/2028			Interest Rate Swap	92.9600		92.9600	92.9100	92.9100	(0.054)	0.0000	0.0000	0
2019/07/31	IS10	20/06/2028			Interest Rate Swap	100.2900		100.2900	100.2300	100.2300	(0.060)	0.0000	0.0000	0
2019/07/31	IS10	19/09/2028			Interest Rate Swap	93.7200		93.7200	93.6500	93.6500	(0.075)	0.0000	0.0000	0
2019/07/31	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/31	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/31	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/31	JBAF	18/12/2019			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/31	R023	01/08/2019	8.95	Call	Bond Future	4,692.8100		4.6928	4,616.5700	4.6166	(1.625)	0	0	0
2019/07/31	R023	01/08/2019			Bond Future	7.3956		104.4339	7.4202	104.3577	0.332	0.0000	0.0000	34,410
2019/07/31	R023	01/08/2019	8.93	Call	Bond Future	4,634.1500		4.6342	4,557.9100	4.5579	(1.645)	0	0	0
2019/07/31	R023	01/08/2019	8.93	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R023	01/08/2019	8.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R023	01/08/2019	8.94	Call	Bond Future	4,663.4800		4.6635	4,587.2400	4.5872	(1.635)	0	0	0
2019/07/31	R023	01/08/2019	8.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R023	07/11/2019	7.98	Call	Bond Future	1,799.8900		1.7999	1,697.4300	1.6974	(5.693)	0	0	0
2019/07/31	R023	07/11/2019			Bond Future	7.4184		102.5005	7.4451	102.4232	0.360	0.0000	0.0000	52,535
2019/07/31	R023	07/11/2019	7.99	Call	Bond Future	1,824.7800		1.8248	1,722.5100	1.7225	(5.605)	0	0	0
2019/07/31	R023	07/11/2019	7.98	Put	Bond Future	188.3900		0.1884	163.2400	0.1632	(13.350)	0	0	0
2019/07/31	R023	07/11/2019	7.99	Put	Bond Future	184.8800		0.1849	159.9200	0.1599	(13.501)	0	0	0
2019/07/31	R023	07/11/2019	8.00	Call	Bond Future	1,849.7400		1.8497	1,747.7900	1.7478	(5.512)	0	0	0
2019/07/31	R023	07/11/2019	8.00	Put	Bond Future	181.4400		0.1814	156.8000	0.1568	(13.580)	0	0	0
2019/07/31	R023	06/02/2020	7.54	Call	Bond Future	996.6600		0.9967	915.8000	0.9158	(8.113)	0	0	0
2019/07/31	R023	06/02/2020			Bond Future	7.4367		104.3452	7.4659	104.2666	0.392	0.0000	0.0000	0
2019/07/31	R023	06/02/2020	7.52	Call	Bond Future	961.7800		0.9618	882.8200	0.8828	(8.210)	0	0	0

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2019/07/31	R023	06/02/2020	7.52	Put	Bond Future	737.5700	0.7376	737.2100	0.7372	(0.049)	0	0	0
2019/07/31	R023	06/02/2020	7.54	Put	Bond Future	718.6700	0.7187	716.4100	0.7164	(0.314)	0	0	0
2019/07/31	R023	06/02/2020	7.53	Call	Bond Future	979.3100	0.9793	899.3900	0.8994	(8.161)	0	0	0
2019/07/31	R023	06/02/2020	7.53	Put	Bond Future	728.2100	0.7282	726.8900	0.7269	(0.181)	0	0	0
2019/07/31	R023	07/05/2020	6.91	Put	Bond Future	1,692.6700	1.6927	1,663.8800	1.6639	(1.701)	0	0	0
2019/07/31	R023	07/05/2020			Bond Future	7.4183	102.3580	7.4505	102.2776	0.433	0.0000	0.0000	0
2019/07/31	R023	07/05/2020	6.90	Call	Bond Future	401.4200	0.4014	292.8000	0.2928	(27.059)	0	0	0
2019/07/31	R023	07/05/2020	6.90	Put	Bond Future	1,708.7900	1.7088	1,680.5200	1.6805	(1.654)	0	0	0
2019/07/31	R023	07/05/2020	6.91	Call	Bond Future	410.7300	0.4107	301.5900	0.3016	(26.572)	0	0	0
2019/07/31	R023	07/05/2020	6.89	Call	Bond Future	392.2300	0.3922	284.1600	0.2842	(27.553)	0	0	0
2019/07/31	R023	07/05/2020	6.89	Put	Bond Future	1,725.0200	1.7250	1,697.3000	1.6973	(1.607)	0	0	0
2019/07/31	R035	01/08/2019	10.23	Call	Bond Future	4,506.8100	4.5068	4,334.4200	4.3344	(3.825)	0	0	0
2019/07/31	R035	01/08/2019	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R035	01/08/2019			Bond Future	9.6182	97.8853	9.6408	97.7129	0.235	0.0000	0.0000	70,830
2019/07/31	R035	01/08/2019	10.24	Call	Bond Future	4,577.7900	4.5778	4,405.4000	4.4054	(3.766)	0	0	0
2019/07/31	R035	01/08/2019	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R035	01/08/2019	10.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R035	01/08/2019	10.22	Call	Bond Future	4,435.7400	4.4357	4,263.3500	4.2633	(3.886)	0	0	0
2019/07/31	R035	07/11/2019	10.21	Put	Bond Future	1,000.5800	1.0006	854.8300	0.8548	(14.567)	0	0	3,500
2019/07/31	R035	07/11/2019	9.88	Call	Bond Future	3,040.7700	3.0408	2,728.5300	2.7285	(10.268)	0	0	0
2019/07/31	R035	07/11/2019	9.89	Call	Bond Future	3,087.7500	3.0877	2,773.7900	2.7738	(10.168)	0	0	0
2019/07/31	R035	07/11/2019	9.87	Put	Bond Future	1,730.0500	1.7300	1,594.5700	1.5946	(7.831)	0	0	0
2019/07/31	R035	07/11/2019			Bond Future	9.7000	95.2561	9.7234	95.0808	0.241	0.0000	0.0000	91,543
2019/07/31	R035	07/11/2019	8.92	Put	Bond Future	6,439.6000	6.4396	6,490.8600	6.4909	0.796	0	0	0
2019/07/31	R035	07/11/2019	8.92	Call	Bond Future	301.0200	0.3010	176.9000	0.1769	(41.233)	0	0	3,500
2019/07/31	R035	07/11/2019	9.52	Put	Bond Future	2,947.9800	2.9480	2,888.2600	2.8883	(2.026)	0	0	0
2019/07/31	R035	07/11/2019	9.52	Call	Bond Future	1,581.3200	1.5813	1,346.2200	1.3462	(14.867)	0	0	3,500
2019/07/31	R035	07/11/2019	9.89	Put	Bond Future	1,676.4500	1.6765	1,537.8700	1.5379	(8.266)	0	0	0
2019/07/31	R035	07/11/2019	9.87	Call	Bond Future	2,994.2700	2.9943	2,683.4100	2.6834	(10.382)	0	0	0
2019/07/31	R035	07/11/2019	10.21	Call	Bond Future	4,718.9100	4.7189	4,397.7800	4.3978	(6.805)	0	0	0
2019/07/31	R035	07/11/2019	9.88	Put	Bond Future	1,702.9700	1.7030	1,566.1100	1.5661	(8.037)	0	0	0
2019/07/31	R035	06/02/2020	9.60	Call	Bond Future	2,405.0600	2.4051	2,323.0500	2.3231	(3.410)	0	0	0
2019/07/31	R035	06/02/2020	9.61	Put	Bond Future	3,695.8400	3.6958	3,791.2100	3.7912	2.580	0	0	0
2019/07/31	R035	06/02/2020			Bond Future	9.7783	96.9704	9.8024	96.7920	0.247	0.0000	0.0000	0
2019/07/31	R035	06/02/2020	9.60	Put	Bond Future	3,736.4700	3.7365	3,832.8500	3.8329	2.579	0	0	0
2019/07/31	R035	06/02/2020	9.61	Call	Bond Future	2,439.8500	2.4399	2,356.8300	2.3568	(3.403)	0	0	0
2019/07/31	R035	06/02/2020	9.59	Call	Bond Future	2,370.5400	2.3705	2,289.5300	2.2895	(3.417)	0	0	0
2019/07/31	R035	06/02/2020	9.59	Put	Bond Future	3,777.4600	3.7775	3,874.8400	3.8748	2.578	0	0	0
2019/07/31	R035	07/05/2020	9.48	Put	Bond Future	5,482.6100	5.4826	5,310.2500	5.3102	(3.144)	0	0	0
2019/07/31	R035	07/05/2020	9.47	Call	Bond Future	2,737.0100	2.7370	2,383.1100	2.3831	(12.930)	0	0	0
2019/07/31	R035	07/05/2020			Bond Future	9.8447	94.2748	9.8697	94.0927	0.254	0.0000	0.0000	0
2019/07/31	R035	07/05/2020	9.48	Call	Bond Future	2,768.4800	2.7685	2,414.0800	2.4141	(12.801)	0	0	0
2019/07/31	R035	07/05/2020	9.47	Put	Bond Future	5,527.1800	5.5272	5,355.3200	5.3553	(3.109)	0	0	0
2019/07/31	R035	07/05/2020	9.49	Call	Bond Future	2,799.8200	2.7998	2,445.2600	2.4453	(12.664)	0	0	0
2019/07/31	R035	07/05/2020	9.49	Put	Bond Future	5,438.0000	5.4380	5,265.4800	5.2655	(3.172)	0	0	0
2019/07/31	R186	01/08/2019	9.54	Call	Bond Future	6,972.1100	6.9721	6,894.3700	6.8944	(1.115)	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
2019/07/31	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/31	R186	01/08/2019	8.38	Call	Bond Future	530.2900	0.5303	427.3400	0.4273	(19.414)	0	0	0
2019/07/31	R186	01/08/2019	8.55	Put	Bond Future	0.4400	0.0004	0.0100	0.0000	(97.727)	0	0	0
2019/07/31	R186	01/08/2019	8.00	Put	Bond Future	1,755.9200	1.7559	1,833.6400	1.8336	4.426	0	0	0
2019/07/31	R186	01/08/2019			Bond Future	8.2973	113.2705	8.3106	113.1928	0.160	0.0000	0.0000	57,244
2019/07/31	R186	01/08/2019	9.52	Call	Bond Future	6,864.4300	6.8644	6,786.6900	6.7867	(1.133)	0	0	0
2019/07/31	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R186	01/08/2019	8.30	Put	Bond Future	194.1700	0.1942	173.8000	0.1738	(10.491)	0	0	0
2019/07/31	R186	01/08/2019	8.30	Call	Bond Future	210.0700	0.2101	111.9600	0.1120	(46.703)	0	0	0
2019/07/31	R186	01/08/2019	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R186	01/08/2019	9.05	Call	Bond Future	4,292.1100	4.2921	4,214.3700	4.2144	(1.811)	0	0	0
2019/07/31	R186	01/08/2019	7.75	Put	Bond Future	3,260.0600	3.2601	3,337.8000	3.3378	2.385	0	0	0
2019/07/31	R186	01/08/2019	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	620
2019/07/31	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R186	01/08/2019	10.08	Call	Bond Future	9,825.9800	9.8260	9,748.2400	9.7482	(0.791)	0	0	0
2019/07/31	R186	01/08/2019	8.38	Put	Bond Future	47.9200	0.0479	22.7100	0.0227	(52.609)	0	0	0
2019/07/31	R186	01/08/2019	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,100
2019/07/31	R186	01/08/2019	8.55	Call	Bond Future	1,465.7400	1.4657	1,387.5700	1.3876	(5.333)	0	0	0
2019/07/31	R186	01/08/2019	8.00	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	620
2019/07/31	R186	01/08/2019	9.53	Call	Bond Future	6,918.2900	6.9183	6,840.5500	6.8405	(1.124)	0	0	0
2019/07/31	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R186	01/08/2019	8.70	Call	Bond Future	2,323.3200	2.3233	2,245.5800	2.2456	(3.346)	0	0	0
2019/07/31	R186	01/08/2019	9.22	Call	Bond Future	5,231.8600	5.2319	5,154.1200	5.1541	(1.486)	0	0	0
2019/07/31	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R186	07/11/2019	8.94	Call	Bond Future	3,708.7500	3.7088	3,611.4600	3.6115	(2.623)	0	0	0
2019/07/31	R186	07/11/2019	8.20	Call	Bond Future	1,022.0400	1.0220	970.8500	0.9708	(5.009)	0	0	0
2019/07/31	R186	07/11/2019	8.23	Call	Bond Future	1,096.2400	1.0962	1,042.6000	1.0426	(4.893)	0	0	5,000
2019/07/31	R186	07/11/2019			Bond Future	8.3550	115.4362	8.3689	115.3575	0.167	0.0000	0.0000	143,934
2019/07/31	R186	07/11/2019	8.94	Put	Bond Future	461.4600	0.4615	442.9400	0.4429	(4.013)	0	0	0
2019/07/31	R186	07/11/2019	8.25	Put	Bond Future	1,743.5400	1.7435	1,766.8300	1.7668	1.336	0	0	3,750
2019/07/31	R186	07/11/2019	8.25	Call	Bond Future	1,147.6000	1.1476	1,092.1200	1.0921	(4.834)	0	0	3,750
2019/07/31	R186	07/11/2019	8.73	Call	Bond Future	2,802.9500	2.8030	2,705.9900	2.7060	(3.459)	0	0	0
2019/07/31	R186	07/11/2019	8.73	Put	Bond Future	707.1000	0.7071	688.9100	0.6889	(2.572)	0	0	5,000
2019/07/31	R186	07/11/2019	8.20	Put	Bond Future	1,903.2600	1.9033	1,930.8400	1.9308	1.449	0	0	7,500
2019/07/31	R186	07/11/2019	8.95	Call	Bond Future	3,753.7900	3.7538	3,656.5800	3.6566	(2.590)	0	0	0
2019/07/31	R186	07/11/2019	8.96	Put	Bond Future	442.8600	0.4429	424.5000	0.4245	(4.146)	0	0	0
2019/07/31	R186	07/11/2019	8.23	Put	Bond Future	1,806.1800	1.8062	1,831.3100	1.8313	1.391	0	0	0
2019/07/31	R186	07/11/2019	8.95	Put	Bond Future	452.0700	0.4521	433.6300	0.4336	(4.079)	0	0	0
2019/07/31	R186	07/11/2019	8.96	Call	Bond Future	3,798.9900	3.7990	3,701.8600	3.7019	(2.557)	0	0	0
2019/07/31	R186	06/02/2020	8.57	Call	Bond Future	2,520.7900	2.5208	2,453.9500	2.4540	(2.652)	0	0	0
2019/07/31	R186	06/02/2020			Bond Future	8.4075	112.2097	8.4221	112.1296	0.174	0.0000	0.0000	0
2019/07/31	R186	06/02/2020	8.55	Call	Bond Future	2,453.4900	2.4535	2,388.8300	2.3888	(2.635)	0	0	0
2019/07/31	R186	06/02/2020	8.55	Put	Bond Future	1,676.0200	1.6760	1,691.4100	1.6914	0.918	0	0	0
2019/07/31	R186	06/02/2020	8.57	Put	Bond Future	1,634.7500	1.6347	1,647.9600	1.6480	0.808	0	0	0
2019/07/31	R186	06/02/2020	8.56	Call	Bond Future	2,487.0400	2.4870	2,421.1300	2.4211	(2.650)	0	0	0
2019/07/31	R186	06/02/2020	8.56	Put	Bond Future	1,655.2700	1.6553	1,669.4100	1.6694	0.854	0	0	0
2019/07/31	R186	07/05/2020	8.93	Call	Bond Future	4,263.0500	4.2631	3,955.8700	3.9559	(7.206)	0	0	0
2019/07/31	R186	07/05/2020	8.09	Put	Bond Future	3,526.9800	3.5270	3,401.9400	3.4019	(3.545)	0	0	0

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2019/07/31	R186	07/05/2020	8.28	Put	Bond Future	2,997.1600	2.9972	2,849.5600	2.8496	(4.925)	0	0	0
2019/07/31	R186	07/05/2020			Bond Future	8.4504	114.3029	8.4659	114.2210	0.183	0.0000	0.0000	0
2019/07/31	R186	07/05/2020	8.08	Call	Bond Future	1,568.5400	1.5685	1,362.8800	1.3629	(13.112)	0	0	0
2019/07/31	R186	07/05/2020	8.08	Put	Bond Future	3,557.2800	3.5573	3,433.4800	3.4335	(3.480)	0	0	0
2019/07/31	R186	07/05/2020	8.93	Put	Bond Future	1,754.9800	1.7550	1,529.6600	1.5297	(12.839)	0	0	6,000
2019/07/31	R186	07/05/2020	8.09	Call	Bond Future	1,592.5300	1.5925	1,385.6300	1.3856	(12.992)	0	0	0
2019/07/31	R186	07/05/2020	8.28	Call	Bond Future	2,087.7500	2.0878	1,858.2900	1.8583	(10.991)	0	0	6,000
2019/07/31	R186	07/05/2020	8.07	Call	Bond Future	1,544.3700	1.5444	1,340.3400	1.3403	(13.211)	0	0	0
2019/07/31	R186	07/05/2020	8.07	Put	Bond Future	3,587.4200	3.5874	3,465.2500	3.4652	(3.406)	0	0	0
2019/07/31	R186	07/05/2020	7.60	Put	Bond Future	5,256.0800	5.2561	5,216.3600	5.2164	(0.756)	0	0	0
2019/07/31	R186	07/05/2020	7.60	Call	Bond Future	621.9500	0.6220	500.3700	0.5004	(19.548)	0	0	6,000
2019/07/31	R197	01/08/2019			Bond Future	303.3832	303.3832	303.3540	303.3540	(0.010)	0.0000	0.0000	762
2019/07/31	R197	07/11/2019			Bond Future	309.2652	309.2652	309.2366	309.2366	(0.009)	0.0000	0.0000	2,507
2019/07/31	R197	06/02/2020			Bond Future	307.2469	307.2469	307.2182	307.2182	(0.009)	0.0000	0.0000	40
2019/07/31	R197	07/05/2020			Bond Future	313.0481	313.0481	313.0181	313.0181	(0.010)	0.0000	0.0000	0
2019/07/31	R202	01/08/2019			Bond Future	233.7328	233.7328	232.1560	232.1560	(0.675)	0.0000	0.0000	1,628
2019/07/31	R202	07/11/2019			Bond Future	238.2646	238.2646	236.6578	236.6578	(0.674)	0.0000	0.0000	9,082
2019/07/31	R202	06/02/2020			Bond Future	238.5420	238.5420	236.9065	236.9065	(0.686)	0.0000	0.0000	0
2019/07/31	R202	07/05/2020			Bond Future	243.0456	243.0456	241.3786	241.3786	(0.686)	0.0000	0.0000	0
2019/07/31	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R207	01/08/2019	7.33	Call	Bond Future	456.2700	0.4563	241.2400	0.2412	(47.128)	0	0	0
2019/07/31	R207	01/08/2019			Bond Future	6.2771	100.8163	6.7721	100.6012	7.886	0.0000	0.0000	2,784
2019/07/31	R207	01/08/2019	7.34	Call	Bond Future	460.5900	0.4606	245.5600	0.2456	(46.686)	0	0	0
2019/07/31	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R207	01/08/2019	7.35	Call	Bond Future	464.9000	0.4649	249.8700	0.2499	(46.253)	0	0	0
2019/07/31	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R207	07/11/2019	2.08	Put	Bond Future	504.5700	0.5046	723.3600	0.7234	43.362	0	0	0
2019/07/31	R207	07/11/2019			Bond Future	4.8910	102.7439	6.1185	102.5251	25.097	0.0000	0.0000	3,736
2019/07/31	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R207	07/11/2019	2.07	Put	Bond Future	506.3700	0.5064	725.1600	0.7252	43.208	0	0	0
2019/07/31	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R207	07/11/2019	2.06	Put	Bond Future	508.1800	0.5082	726.9700	0.7270	43.054	0	0	0
2019/07/31	R208	01/08/2019	8.16	Call	Bond Future	2,766.1000	2.7661	2,255.8600	2.2559	(18.446)	0	0	0
2019/07/31	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R208	01/08/2019			Bond Future	6.3442	102.9760	6.6741	102.4657	5.200	0.0000	0.0000	2,868
2019/07/31	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R208	01/08/2019	8.17	Call	Bond Future	2,781.0500	2.7811	2,270.8100	2.2708	(18.347)	0	0	0
2019/07/31	R208	01/08/2019	8.15	Call	Bond Future	2,751.1500	2.7512	2,240.9100	2.2409	(18.546)	0	0	0
2019/07/31	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R208	07/11/2019	6.83	Call	Bond Future	894.9900	0.8950	448.1100	0.4481	(49.931)	0	0	0
2019/07/31	R208	07/11/2019	6.82	Put	Bond Future	33.2200	0.0332	107.5000	0.1075	223.600	0	0	0
2019/07/31	R208	07/11/2019			Bond Future	6.1698	101.5416	6.5666	101.0219	6.431	0.0000	0.0000	10,137
2019/07/31	R208	07/11/2019	6.84	Call	Bond Future	907.2200	0.9072	458.6800	0.4587	(49.441)	0	0	0

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2019/07/31	R208	07/11/2019	6.84	Put	Bond Future	31.7000	0.0317	102.7900	0.1028	224.259	0	0	0
2019/07/31	R208	07/11/2019	6.83	Put	Bond Future	32.4500	0.0325	105.2000	0.1052	224.191	0	0	0
2019/07/31	R208	07/11/2019	6.82	Call	Bond Future	882.7700	0.8828	437.4200	0.4374	(50.449)	0	0	0
2019/07/31	R208	06/02/2020	6.13	Put	Bond Future	131.5900	0.1316	380.9900	0.3810	189.528	0	0	0
2019/07/31	R208	06/02/2020	6.12	Call	Bond Future	361.7500	0.3617	86.4700	0.0865	(76.097)	0	0	0
2019/07/31	R208	06/02/2020			Bond Future	5.9110	103.3690	6.3979	102.8401	8.239	0.0000	0.0000	0
2019/07/31	R208	06/02/2020	6.13	Call	Bond Future	369.9700	0.3700	90.5100	0.0905	(75.536)	0	0	0
2019/07/31	R208	06/02/2020	6.12	Put	Bond Future	134.2400	0.1342	387.8200	0.3878	188.900	0	0	0
2019/07/31	R208	06/02/2020	6.14	Call	Bond Future	378.5200	0.3785	94.4000	0.0944	(75.061)	0	0	0
2019/07/31	R208	06/02/2020	6.14	Put	Bond Future	129.2800	0.1293	374.0200	0.3740	189.310	0	0	0
2019/07/31	R208	07/05/2020	4.81	Call	Bond Future	36.2400	0.0362	0.4200	0.0004	(98.841)	0	0	0
2019/07/31	R208	07/05/2020	4.80	Put	Bond Future	579.8700	0.5799	1,084.4300	1.0844	87.013	0	0	0
2019/07/31	R208	07/05/2020			Bond Future	5.4296	101.8930	6.0575	101.3540	11.564	0.0000	0.0000	0
2019/07/31	R208	07/05/2020	4.82	Call	Bond Future	37.6900	0.0377	0.4600	0.0005	(98.780)	0	0	0
2019/07/31	R208	07/05/2020	4.82	Put	Bond Future	565.3400	0.5653	1,067.1200	1.0671	88.757	0	0	0
2019/07/31	R208	07/05/2020	4.81	Put	Bond Future	572.5800	0.5726	1,075.7700	1.0758	87.881	0	0	0
2019/07/31	R208	07/05/2020	4.80	Call	Bond Future	34.8300	0.0348	0.3800	0.0004	(98.909)	0	0	0
2019/07/31	R209	01/08/2019	10.17	Call	Bond Future	3,466.6500	3.4667	3,350.8700	3.3509	(3.340)	0	0	0
2019/07/31	R209	01/08/2019	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R209	01/08/2019	9.30	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/07/31	R209	01/08/2019			Bond Future	9.6179	74.4814	9.6357	74.3656	0.185	0.0000	0.0000	64,569
2019/07/31	R209	01/08/2019	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R209	01/08/2019	10.15	Call	Bond Future	3,345.3600	3.3454	3,229.5800	3.2296	(3.461)	0	0	0
2019/07/31	R209	01/08/2019	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R209	01/08/2019	9.30	Put	Bond Future	2,113.0400	2.1130	2,228.7100	2.2287	5.474	0	0	0
2019/07/31	R209	01/08/2019	9.80	Put	Bond Future	13.5800	0.0136	2.2300	0.0022	(83.579)	0	0	0
2019/07/31	R209	01/08/2019	10.16	Call	Bond Future	3,406.0400	3.4060	3,290.2600	3.2903	(3.399)	0	0	0
2019/07/31	R209	01/08/2019	9.80	Call	Bond Future	1,184.5400	1.1845	1,057.4100	1.0574	(10.732)	0	0	0
2019/07/31	R209	01/08/2019	10.46	Call	Bond Future	5,190.5800	5.1906	5,074.8000	5.0748	(2.231)	0	0	0
2019/07/31	R209	01/08/2019	10.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,541
2019/07/31	R209	07/11/2019	9.33	Call	Bond Future	885.3500	0.8853	772.5800	0.7726	(12.737)	0	0	8,000
2019/07/31	R209	07/11/2019	9.77	Put	Bond Future	1,655.3600	1.6554	1,623.3600	1.6234	(1.933)	0	0	8,000
2019/07/31	R209	07/11/2019	9.82	Call	Bond Future	2,355.2400	2.3552	2,198.5000	2.1985	(6.655)	0	0	0
2019/07/31	R209	07/11/2019			Bond Future	9.6899	72.7543	9.7083	72.6366	0.189	0.0000	0.0000	91,311
2019/07/31	R209	07/11/2019	8.92	Put	Bond Future	5,446.0700	5.4461	5,514.4100	5.5144	1.255	0	0	0
2019/07/31	R209	07/11/2019	8.92	Call	Bond Future	245.4600	0.2455	196.0900	0.1961	(20.113)	0	0	8,000
2019/07/31	R209	07/11/2019	9.80	Call	Bond Future	2,279.0800	2.2791	2,125.1100	2.1251	(6.756)	0	0	0
2019/07/31	R209	07/11/2019	9.80	Put	Bond Future	1,577.2400	1.5772	1,540.9800	1.5410	(2.299)	0	0	0
2019/07/31	R209	07/11/2019	9.33	Put	Bond Future	3,251.7600	3.2518	3,256.7000	3.2567	0.152	0	0	0
2019/07/31	R209	07/11/2019	9.77	Call	Bond Future	2,166.8800	2.1669	2,017.1700	2.0172	(6.909)	0	0	0
2019/07/31	R209	07/11/2019	9.82	Put	Bond Future	1,526.9400	1.5269	1,487.9100	1.4879	(2.556)	0	0	0
2019/07/31	R209	07/11/2019	9.81	Call	Bond Future	2,317.0300	2.3170	2,161.7300	2.1617	(6.703)	0	0	0
2019/07/31	R209	07/11/2019	9.81	Put	Bond Future	1,551.9200	1.5519	1,514.3300	1.5143	(2.422)	0	0	0
2019/07/31	R209	06/02/2020	9.52	Put	Bond Future	3,476.1200	3.4761	3,527.8800	3.5279	1.489	0	0	0
2019/07/31	R209	06/02/2020			Bond Future	9.7563	74.0636	9.7752	73.9438	0.194	0.0000	0.0000	0
2019/07/31	R209	06/02/2020	9.51	Call	Bond Future	1,925.8800	1.9259	1,858.3900	1.8584	(3.504)	0	0	0
2019/07/31	R209	06/02/2020	9.51	Put	Bond Future	3,513.2900	3.5133	3,565.5600	3.5656	1.488	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/31	R209	06/02/2020	9.52	Call	Bond Future	1,954.1400		1.9541	1,886.1400	1.8861	(3.480)	0	0	0
2019/07/31	R209	06/02/2020	9.50	Call	Bond Future	1,897.6300		1.8976	1,830.6600	1.8307	(3.529)	0	0	0
2019/07/31	R209	06/02/2020	9.50	Put	Bond Future	3,550.5600		3.5506	3,603.3500	3.6033	1.487	0	0	0
2019/07/31	R209	07/05/2020	9.47	Call	Bond Future	2,488.0600		2.4881	2,166.4300	2.1664	(12.927)	0	0	0
2019/07/31	R209	07/05/2020			Bond Future	9.8176		72.2932	9.8371	72.1711	0.199	0.0000	0.0000	0
2019/07/31	R209	07/05/2020	9.45	Call	Bond Future	2,433.5400		2.4335	2,111.4400	2.1114	(13.236)	0	0	0
2019/07/31	R209	07/05/2020	9.45	Put	Bond Future	4,793.3900		4.7934	4,593.4300	4.5934	(4.172)	0	0	0
2019/07/31	R209	07/05/2020	9.47	Put	Bond Future	4,716.6700		4.7167	4,517.1800	4.5172	(4.229)	0	0	0
2019/07/31	R209	07/05/2020	9.46	Call	Bond Future	2,460.7200		2.4607	2,138.7200	2.1387	(13.086)	0	0	0
2019/07/31	R209	07/05/2020	9.46	Put	Bond Future	4,754.9100		4.7549	4,555.0500	4.5550	(4.203)	0	0	0
2019/07/31	R210	01/08/2019			Bond Future	190.9633		190.9633	190.3718	190.3718	(0.310)	0.0000	0.0000	360
2019/07/31	R210	07/11/2019			Bond Future	192.0597		192.0597	191.4575	191.4575	(0.314)	0.0000	0.0000	2,132
2019/07/31	R210	06/02/2020			Bond Future	195.5622		195.5622	194.9493	194.9493	(0.313)	0.0000	0.0000	0
2019/07/31	R210	07/05/2020			Bond Future	196.6038		196.6038	195.9790	195.9790	(0.318)	0.0000	0.0000	0
2019/07/31	R212	01/08/2019			Bond Future	160.6107		160.6107	160.3606	160.3606	(0.156)	0.0000	0.0000	2,164
2019/07/31	R212	07/11/2019			Bond Future	163.7246		163.7246	163.4704	163.4704	(0.155)	0.0000	0.0000	6,684
2019/07/31	R212	06/02/2020			Bond Future	164.4645		164.4645	164.2058	164.2058	(0.157)	0.0000	0.0000	0
2019/07/31	R212	07/05/2020			Bond Future	167.5697		167.5697	167.3058	167.3058	(0.158)	0.0000	0.0000	0
2019/07/31	R213	01/08/2019	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R213	01/08/2019	9.98	Call	Bond Future	4,824.6700		4.8247	4,775.2200	4.7752	(1.025)	0	0	0
2019/07/31	R213	01/08/2019			Bond Future	9.1829		87.6579	9.1907	87.6084	0.086	0.0000	0.0000	14,455
2019/07/31	R213	01/08/2019	9.99	Call	Bond Future	4,882.8200		4.8828	4,833.3700	4.8334	(1.013)	0	0	0
2019/07/31	R213	01/08/2019	9.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R213	01/08/2019	10.00	Call	Bond Future	4,940.9100		4.9409	4,891.4600	4.8915	(1.001)	0	0	0
2019/07/31	R213	01/08/2019	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/31	R213	07/11/2019	9.59	Put	Bond Future	982.5400		0.9825	924.3100	0.9243	(5.926)	0	0	0
2019/07/31	R213	07/11/2019	9.58	Call	Bond Future	2,967.0300		2.9670	2,858.8200	2.8588	(3.647)	0	0	0
2019/07/31	R213	07/11/2019			Bond Future	9.2566		85.7841	9.2647	85.7340	0.088	0.0000	0.0000	22,984
2019/07/31	R213	07/11/2019	9.59	Call	Bond Future	3,009.5700		3.0096	2,901.2400	2.9012	(3.600)	0	0	0
2019/07/31	R213	07/11/2019	9.58	Put	Bond Future	999.8600		0.9999	941.7500	0.9417	(5.812)	0	0	0
2019/07/31	R213	07/11/2019	9.60	Call	Bond Future	3,052.3200		3.0523	2,943.8800	2.9439	(3.553)	0	0	0
2019/07/31	R213	07/11/2019	9.60	Put	Bond Future	965.5000		0.9655	907.1600	0.9072	(6.042)	0	0	0
2019/07/31	R213	06/02/2020	9.27	Call	Bond Future	2,309.5300		2.3095	2,266.0700	2.2661	(1.882)	0	0	0
2019/07/31	R213	06/02/2020	9.26	Put	Bond Future	2,686.5800		2.6866	2,695.1800	2.6952	0.320	0	0	0
2019/07/31	R213	06/02/2020			Bond Future	9.3272		87.3279	9.3356	87.2771	0.090	0.0000	0.0000	0
2019/07/31	R213	06/02/2020	9.28	Call	Bond Future	2,341.9600		2.3420	2,297.2800	2.2973	(1.908)	0	0	0
2019/07/31	R213	06/02/2020	9.28	Put	Bond Future	2,629.1600		2.6292	2,635.3200	2.6353	0.234	0	0	0
2019/07/31	R213	06/02/2020	9.27	Put	Bond Future	2,657.7300		2.6577	2,665.1100	2.6651	0.278	0	0	0
2019/07/31	R213	06/02/2020	9.26	Call	Bond Future	2,277.3200		2.2773	2,235.0800	2.2351	(1.855)	0	0	0
2019/07/31	R213	07/05/2020	9.01	Put	Bond Future	4,440.9300		4.4409	4,138.6500	4.1387	(6.807)	0	0	0
2019/07/31	R213	07/05/2020	9.00	Call	Bond Future	2,133.5300		2.1335	1,779.5200	1.7795	(16.593)	0	0	0
2019/07/31	R213	07/05/2020			Bond Future	9.3853		85.4040	9.3940	85.3519	0.093	0.0000	0.0000	0
2019/07/31	R213	07/05/2020	9.01	Call	Bond Future	2,159.8000		2.1598	1,805.4100	1.8054	(16.408)	0	0	0
2019/07/31	R213	07/05/2020	9.00	Put	Bond Future	4,476.5500		4.4765	4,174.6500	4.1746	(6.744)	0	0	0
2019/07/31	R213	07/05/2020	9.02	Call	Bond Future	2,186.5300		2.1865	1,831.5100	1.8315	(16.237)	0	0	0

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2019/07/31	R213	07/05/2020	9.02	Put	Bond Future	4,405.8300	4.4058	4,102.9200	4.1029	(6.875)	0	0	0
2019/07/31	R214	01/08/2019	10.34	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/31	R214	01/08/2019			Bond Future	9.8730	72.9097	9.8908	72.7907	0.180	0.0000	0.0000	9,773
2019/07/31	R214	01/08/2019	10.33	Call	Bond Future	2,964.0000	2.9640	2,844.9900	2.8450	(4.015)	0	0	0
2019/07/31	R214	01/08/2019	10.33	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/31	R214	01/08/2019	10.34	Call	Bond Future	3,026.6000	3.0266	2,907.5900	2.9076	(3.932)	0	0	0
2019/07/31	R214	01/08/2019	10.32	Call	Bond Future	2,901.3200	2.9013	2,782.3000	2.7823	(4.102)	0	0	0
2019/07/31	R214	01/08/2019	10.32	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/31	R214	07/11/2019	10.02	Put	Bond Future	1,803.6900	1.8037	1,746.5700	1.7466	(3.167)	0	0	0
2019/07/31	R214	07/11/2019			Bond Future	9.9491	71.0074	9.9674	70.8864	0.184	0.0000	0.0000	16,173
2019/07/31	R214	07/11/2019	10.01	Call	Bond Future	2,232.9700	2.2330	2,056.4500	2.0565	(7.905)	0	0	0
2019/07/31	R214	07/11/2019	10.01	Put	Bond Future	1,831.5300	1.8315	1,776.0700	1.7761	(3.028)	0	0	0
2019/07/31	R214	07/11/2019	10.02	Call	Bond Future	2,270.7500	2.2707	2,092.5700	2.0926	(7.847)	0	0	0
2019/07/31	R214	07/11/2019	10.00	Call	Bond Future	2,195.6100	2.1956	2,020.6300	2.0206	(7.970)	0	0	0
2019/07/31	R214	07/11/2019	10.00	Put	Bond Future	1,859.8800	1.8599	1,805.9600	1.8060	(2.899)	0	0	0
2019/07/31	R214	06/02/2020	9.73	Call	Bond Future	1,940.9000	1.9409	1,856.0700	1.8561	(4.371)	0	0	0
2019/07/31	R214	06/02/2020			Bond Future	10.0216	72.2854	10.0404	72.1622	0.188	0.0000	0.0000	0
2019/07/31	R214	06/02/2020	9.71	Call	Bond Future	1,884.9000	1.8849	1,799.6100	1.7996	(4.525)	0	0	0
2019/07/31	R214	06/02/2020	9.71	Put	Bond Future	3,972.7100	3.9727	4,010.5700	4.0106	0.953	0	0	0
2019/07/31	R214	06/02/2020	9.73	Put	Bond Future	3,891.7300	3.8917	3,930.0500	3.9300	0.985	0	0	0
2019/07/31	R214	06/02/2020	9.72	Call	Bond Future	1,912.6900	1.9127	1,827.6300	1.8276	(4.447)	0	0	0
2019/07/31	R214	06/02/2020	9.72	Put	Bond Future	3,931.9600	3.9320	3,970.0500	3.9700	0.969	0	0	0
2019/07/31	R214	07/05/2020	9.77	Put	Bond Future	4,863.2600	4.8633	4,636.3200	4.6363	(4.666)	0	0	0
2019/07/31	R214	07/05/2020			Bond Future	10.0836	70.3346	10.1030	70.2090	0.192	0.0000	0.0000	0
2019/07/31	R214	07/05/2020	9.76	Call	Bond Future	2,755.0600	2.7551	2,402.8900	2.4029	(12.783)	0	0	0
2019/07/31	R214	07/05/2020	9.76	Put	Bond Future	4,902.3300	4.9023	4,675.7100	4.6757	(4.623)	0	0	0
2019/07/31	R214	07/05/2020	9.77	Call	Bond Future	2,783.9200	2.7839	2,431.4300	2.4314	(12.662)	0	0	0
2019/07/31	R214	07/05/2020	9.75	Call	Bond Future	2,726.3500	2.7263	2,374.5200	2.3745	(12.905)	0	0	0
2019/07/31	R214	07/05/2020	9.75	Put	Bond Future	4,941.6500	4.9417	4,715.3700	4.7154	(4.579)	0	0	0
2019/07/31	R248	01/08/2019	10.35	Call	Bond Future	3,686.8400	3.6868	3,578.0600	3.5781	(2.950)	0	0	0
2019/07/31	R248	01/08/2019	10.34	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/31	R248	01/08/2019			Bond Future	9.9030	92.8608	9.9158	92.7520	0.128	0.0000	0.0000	26,929
2019/07/31	R248	01/08/2019	10.36	Call	Bond Future	3,766.2500	3.7663	3,657.4700	3.6575	(2.888)	0	0	0
2019/07/31	R248	01/08/2019	10.36	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/31	R248	01/08/2019	10.35	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/31	R248	01/08/2019	10.34	Call	Bond Future	3,607.3200	3.6073	3,498.5300	3.4985	(3.016)	0	0	0
2019/07/31	R248	07/11/2019	10.02	Call	Bond Future	2,674.0000	2.6740	2,460.0600	2.4601	(8.001)	0	0	0
2019/07/31	R248	07/11/2019	10.01	Put	Bond Future	2,373.0200	2.3730	2,271.4000	2.2714	(4.282)	0	0	0
2019/07/31	R248	07/11/2019			Bond Future	9.9798	90.1990	9.9929	90.0884	0.131	0.0000	0.0000	91,157
2019/07/31	R248	07/11/2019	10.03	Call	Bond Future	2,721.2400	2.7212	2,505.7300	2.5057	(7.920)	0	0	0
2019/07/31	R248	07/11/2019	10.03	Put	Bond Future	2,299.4500	2.2994	2,194.4800	2.1945	(4.565)	0	0	0
2019/07/31	R248	07/11/2019	10.02	Put	Bond Future	2,335.9800	2.3360	2,232.5800	2.2326	(4.426)	0	0	0
2019/07/31	R248	07/11/2019	10.01	Call	Bond Future	2,627.1200	2.6271	2,414.9600	2.4150	(8.076)	0	0	0
2019/07/31	R248	06/02/2020	9.71	Put	Bond Future	5,135.6600	5.1357	5,137.8600	5.1379	0.043	0	0	0
2019/07/31	R248	06/02/2020			Bond Future	10.0529	91.8223	10.0664	91.7098	0.134	0.0000	0.0000	100
2019/07/31	R248	06/02/2020	9.71	Call	Bond Future	2,197.4100	2.1974	2,087.1600	2.0872	(5.017)	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
2019/07/31	R248	06/02/2020	9.70	Put	Bond Future	5,189.6000	5.1896	5,191.7200	5.1917	0.041	0	0	0
2019/07/31	R248	06/02/2020	9.72	Call	Bond Future	2,231.7500	2.2318	2,121.8400	2.1218	(4.925)	0	0	0
2019/07/31	R248	06/02/2020	9.72	Put	Bond Future	5,081.9000	5.0819	5,084.4400	5.0844	0.050	0	0	0
2019/07/31	R248	06/02/2020	9.70	Call	Bond Future	2,163.1100	2.1631	2,052.7800	2.0528	(5.101)	0	0	0
2019/07/31	R248	07/05/2020	9.79	Call	Bond Future	3,400.8000	3.4008	2,939.3300	2.9393	(13.569)	0	0	0
2019/07/31	R248	07/05/2020	9.77	Put	Bond Future	6,255.5400	6.2555	5,909.6900	5.9097	(5.529)	0	0	0
2019/07/31	R248	07/05/2020			Bond Future	10.1155	89.0940	10.1294	88.9792	0.138	0.0000	0.0000	0
2019/07/31	R248	07/05/2020	9.79	Put	Bond Future	6,153.9000	6.1539	5,807.2300	5.8072	(5.633)	0	0	0
2019/07/31	R248	07/05/2020	9.77	Call	Bond Future	3,328.3700	3.3284	2,867.7200	2.8677	(13.840)	0	0	0
2019/07/31	R248	07/05/2020	9.78	Put	Bond Future	6,204.4000	6.2044	5,858.1300	5.8581	(5.581)	0	0	0
2019/07/31	R248	07/05/2020	9.78	Call	Bond Future	3,364.3300	3.3643	2,903.2600	2.9033	(13.705)	0	0	0

Total

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