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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/08/2019 TO 15/08/2019

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
2019/08/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	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
2019/08/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	2025	07/11/2019			Bond Future	137.9922	137.9922	137.9541	137.9541	(0.028)	0.0000	0.0000	1,451
2019/08/15	2025	06/02/2020			Bond Future	139.0333	139.0333	138.9945	138.9945	(0.028)	0.0000	0.0000	0
2019/08/15	2025	07/05/2020			Bond Future	141.6414	141.6414	141.6019	141.6019	(0.028)	0.0000	0.0000	0
2019/08/15	2029	07/11/2019			Bond Future	102.9238	102.9238	102.6552	102.6552	(0.261)	0.0000	0.0000	4,260
2019/08/15	2029	06/02/2020			Bond Future	104.7998	104.7998	104.5263	104.5263	(0.261)	0.0000	0.0000	0
2019/08/15	2029	07/05/2020			Bond Future	105.6530	105.6530	105.3744	105.3744	(0.264)	0.0000	0.0000	0
2019/08/15	2030	07/11/2019	9.49	Put	Bond Future	925.2500	0.9253	802.4000	0.8024	(13.277)	0	0	0
2019/08/15	2030	07/11/2019	9.76	Put	Bond Future	526.8000	0.5268	448.0300	0.4480	(14.953)	0	0	5,500
2019/08/15	2030	07/11/2019	8.40	Put	Bond Future	0.0000	0.0000	5,076.6100	5.0766	100.000	0	0	0
2019/08/15	2030	07/11/2019			Bond Future	9.2251	94.2434	9.1674	94.6008	(0.625)	0.0000	0.0000	77,076
2019/08/15	2030	07/11/2019	9.48	Call	Bond Future	2,502.1400	2.5021	2,734.7600	2.7348	9.297	0	0	0
2019/08/15	2030	07/11/2019	9.48	Put	Bond Future	944.8300	0.9448	820.0500	0.8200	(13.207)	0	0	0
2019/08/15	2030	07/11/2019	8.60	Put	Bond Future	4,236.7200	4.2367	3,930.0200	3.9300	(7.239)	0	0	0
2019/08/15	2030	07/11/2019	8.60	Call	Bond Future	265.3500	0.2654	316.0500	0.3161	19.107	0	0	5,500
2019/08/15	2030	07/11/2019	9.10	Put	Bond Future	1,974.3100	1.9743	1,767.6000	1.7676	(10.470)	0	0	0
2019/08/15	2030	07/11/2019	9.10	Call	Bond Future	1,197.2900	1.1973	1,347.9800	1.3480	12.586	0	0	5,500
2019/08/15	2030	07/11/2019	9.49	Call	Bond Future	2,542.9400	2.5429	2,777.4900	2.7775	9.224	0	0	0
2019/08/15	2030	07/11/2019	9.76	Call	Bond Future	3,754.5100	3.7545	4,033.1400	4.0331	7.421	0	0	0
2019/08/15	2030	07/11/2019	9.85	Put	Bond Future	0.0000	0.0000	368.5400	0.3685	100.000	0	0	2,500
2019/08/15	2030	07/11/2019	8.57	Put	Bond Future	4,403.5000	4.4035	4,092.3500	4.0924	(7.066)	0	0	0
2019/08/15	2030	07/11/2019	8.40	Call	Bond Future	0.0000	0.0000	144.3800	0.1444	100.000	0	0	0
2019/08/15	2030	07/11/2019	9.47	Call	Bond Future	2,461.8000	2.4618	2,692.4700	2.6925	9.370	0	0	0
2019/08/15	2030	07/11/2019	9.47	Put	Bond Future	964.9100	0.9649	838.1800	0.8382	(13.134)	0	0	0
2019/08/15	2030	07/11/2019	9.70	Call	Bond Future	3,471.6900	3.4717	3,741.7500	3.7418	7.779	0	0	0
2019/08/15	2030	07/11/2019	9.70	Put	Bond Future	598.4500	0.5984	511.1100	0.5111	(14.594)	0	0	0
2019/08/15	2030	07/11/2019	9.85	Call	Bond Future	0.0000	0.0000	4,481.8300	4.4818	100.000	0	0	0
2019/08/15	2030	07/11/2019	8.57	Call	Bond Future	235.9000	0.2359	282.1500	0.2821	19.606	0	0	0
2019/08/15	2030	07/11/2019	9.12	Put	Bond Future	1,905.2200	1.9052	1,703.0300	1.7030	(10.612)	0	0	0
2019/08/15	2030	07/11/2019	9.12	Call	Bond Future	1,253.0300	1.2530	1,408.2400	1.4082	12.387	0	0	0
2019/08/15	2030	07/11/2019	8.95	Call	Bond Future	824.9800	0.8250	942.2400	0.9422	14.214	0	0	0
2019/08/15	2030	07/11/2019	8.95	Put	Bond Future	2,545.3900	2.5454	2,305.2500	2.3053	(9.434)	0	0	5,000
2019/08/15	2030	07/11/2019	9.35	Call	Bond Future	0.0000	0.0000	2,206.5200	2.2065	100.000	0	0	0
2019/08/15	2030	07/11/2019	9.35	Put	Bond Future	0.0000	0.0000	1,081.5500	1.0816	100.000	0	0	2,500
2019/08/15	2030	06/02/2020	9.14	Call	Bond Future	1,878.0300	1.8780	2,038.8400	2.0388	8.563	0	0	0
2019/08/15	2030	06/02/2020	8.40	Call	Bond Future	405.6800	0.4057	460.7800	0.4608	13.582	0	0	5,820
2019/08/15	2030	06/02/2020	9.15	Put	Bond Future	2,796.6500	2.7967	2,595.0900	2.5951	(7.207)	0	0	0
2019/08/15	2030	06/02/2020			Bond Future	9.2961	91.9297	9.2361	92.2935	(0.645)	0.0000	0.0000	0
2019/08/15	2030	06/02/2020	9.00	Put	Bond Future	3,317.2100	3.3172	3,092.6600	3.0927	(6.769)	0	0	0
2019/08/15	2030	06/02/2020	9.00	Call	Bond Future	1,501.7600	1.5018	1,641.1100	1.6411	9.279	0	0	5,820
2019/08/15	2030	06/02/2020	9.14	Put	Bond Future	2,829.1500	2.8292	2,626.0600	2.6261	(7.178)	0	0	0
2019/08/15	2030	06/02/2020	8.40	Put	Bond Future	6,047.8000	6.0478	5,739.0000	5.7390	(5.106)	0	0	0
2019/08/15	2030	06/02/2020	9.15	Call	Bond Future	1,906.8700	1.9069	2,069.2100	2.0692	8.513	0	0	0

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2019/08/15	2030	06/02/2020	9.16	Call	Bond Future	1,935.6900	1.9357	2,099.5500	2.0996	8.465	0	0	0
2019/08/15	2030	06/02/2020	9.16	Put	Bond Future	2,764.1900	2.7642	2,564.1500	2.5642	(7.237)	0	0	0
2019/08/15	2030	07/05/2020	8.79	Call	Bond Future	1,342.1200	1.3421	1,459.1000	1.4591	8.716	0	0	0
2019/08/15	2030	07/05/2020	8.78	Put	Bond Future	4,877.8000	4.8778	4,622.9900	4.6230	(5.224)	0	0	0
2019/08/15	2030	07/05/2020			Bond Future	9.3647	93.6332	9.3025	94.0037	(0.665)	0.0000	0.0000	0
2019/08/15	2030	07/05/2020	8.80	Call	Bond Future	1,363.9100	1.3639	1,482.1600	1.4822	8.670	0	0	0
2019/08/15	2030	07/05/2020	8.80	Put	Bond Future	4,796.5600	4.7966	4,544.2700	4.5443	(5.260)	0	0	0
2019/08/15	2030	07/05/2020	8.79	Put	Bond Future	4,837.0600	4.8371	4,583.5000	4.5835	(5.242)	0	0	0
2019/08/15	2030	07/05/2020	8.78	Call	Bond Future	1,320.5200	1.3205	1,436.2500	1.4363	8.764	0	0	0
2019/08/15	2032	07/11/2019	9.71	Call	Bond Future	2,190.4400	2.1904	2,365.4600	2.3655	7.990	0	0	0
2019/08/15	2032	07/11/2019	9.70	Put	Bond Future	1,506.6700	1.5067	1,363.1600	1.3632	(9.525)	0	0	0
2019/08/15	2032	07/11/2019			Bond Future	9.6028	91.2747	9.5554	91.5915	(0.493)	0.0000	0.0000	50,602
2019/08/15	2032	07/11/2019	9.72	Call	Bond Future	2,229.4600	2.2295	2,406.2700	2.4063	7.931	0	0	0
2019/08/15	2032	07/11/2019	9.72	Put	Bond Future	1,452.2800	1.4523	1,312.3600	1.3124	(9.635)	0	0	0
2019/08/15	2032	07/11/2019	9.71	Put	Bond Future	1,479.1900	1.4792	1,337.4800	1.3375	(9.580)	0	0	0
2019/08/15	2032	07/11/2019	9.70	Call	Bond Future	2,151.9300	2.1519	2,325.1500	2.3251	8.050	0	0	0
2019/08/15	2032	06/02/2020	9.40	Put	Bond Future	3,574.6700	3.5747	3,376.5800	3.3766	(5.541)	0	0	0
2019/08/15	2032	06/02/2020			Bond Future	9.6806	92.9163	9.6315	93.2387	(0.507)	0.0000	0.0000	0
2019/08/15	2032	06/02/2020	9.39	Call	Bond Future	1,681.6000	1.6816	1,804.6500	1.8047	7.317	0	0	0
2019/08/15	2032	06/02/2020	9.39	Put	Bond Future	3,613.9500	3.6139	3,414.5300	3.4145	(5.518)	0	0	0
2019/08/15	2032	06/02/2020	9.40	Call	Bond Future	1,709.7600	1.7098	1,834.1400	1.8341	7.275	0	0	0
2019/08/15	2032	06/02/2020	9.38	Call	Bond Future	1,653.4600	1.6535	1,775.1600	1.7752	7.360	0	0	0
2019/08/15	2032	06/02/2020	9.38	Put	Bond Future	3,653.3200	3.6533	3,452.5500	3.4525	(5.496)	0	0	0
2019/08/15	2032	07/05/2020	9.19	Call	Bond Future	1,573.4800	1.5735	1,679.0400	1.6790	6.709	0	0	0
2019/08/15	2032	07/05/2020			Bond Future	9.7546	90.4777	9.7038	90.8060	(0.521)	0.0000	0.0000	0
2019/08/15	2032	07/05/2020	9.17	Call	Bond Future	1,525.4800	1.5255	1,628.8600	1.6289	6.777	0	0	0
2019/08/15	2032	07/05/2020	9.17	Put	Bond Future	5,401.8600	5.4019	5,176.9300	5.1769	(4.164)	0	0	0
2019/08/15	2032	07/05/2020	9.19	Put	Bond Future	5,313.4800	5.3135	5,090.7300	5.0907	(4.192)	0	0	0
2019/08/15	2032	07/05/2020	9.18	Call	Bond Future	1,549.5100	1.5495	1,653.9900	1.6540	6.743	0	0	0
2019/08/15	2032	07/05/2020	9.18	Put	Bond Future	5,357.6600	5.3577	5,133.8300	5.1338	(4.178)	0	0	0
2019/08/15	2033	07/11/2019			Bond Future	103.5325	103.5325	103.2305	103.2305	(0.292)	0.0000	0.0000	6,260
2019/08/15	2033	06/02/2020			Bond Future	105.4196	105.4196	105.1120	105.1120	(0.292)	0.0000	0.0000	0
2019/08/15	2033	07/05/2020			Bond Future	106.2013	106.2013	105.8880	105.8880	(0.295)	0.0000	0.0000	0
2019/08/15	2037	07/11/2019	9.97	Call	Bond Future	1,945.7600	1.9458	2,093.8300	2.0938	7.610	0	0	0
2019/08/15	2037	07/11/2019			Bond Future	9.9874	90.2653	9.9453	90.5769	(0.421)	0.0000	0.0000	62,917
2019/08/15	2037	07/11/2019	9.95	Call	Bond Future	1,870.4300	1.8704	2,014.8500	2.0149	7.721	0	0	0
2019/08/15	2037	07/11/2019	9.95	Put	Bond Future	2,147.2000	2.1472	1,980.0200	1.9800	(7.786)	0	0	0
2019/08/15	2037	07/11/2019	9.97	Put	Bond Future	2,074.2400	2.0742	1,910.7100	1.9107	(7.884)	0	0	0
2019/08/15	2037	07/11/2019	9.96	Call	Bond Future	1,907.9000	1.9079	2,054.1500	2.0541	7.665	0	0	0
2019/08/15	2037	07/11/2019	9.96	Put	Bond Future	2,110.4800	2.1105	1,945.1300	1.9451	(7.835)	0	0	0
2019/08/15	2037	06/02/2020	9.67	Call	Bond Future	1,662.7000	1.6627	1,770.9700	1.7710	6.512	0	0	0
2019/08/15	2037	06/02/2020	9.66	Put	Bond Future	4,669.9500	4.6700	4,459.7300	4.4597	(4.502)	0	0	0
2019/08/15	2037	06/02/2020			Bond Future	10.0664	87.6295	10.0229	87.9468	(0.432)	0.0000	0.0000	0
2019/08/15	2037	06/02/2020	9.68	Call	Bond Future	1,691.5300	1.6915	1,801.0700	1.8011	6.476	0	0	0
2019/08/15	2037	06/02/2020	9.68	Put	Bond Future	4,574.0300	4.5740	4,366.3400	4.3663	(4.541)	0	0	0

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2019/08/15	2037	06/02/2020	9.67	Put	Bond Future	4,621.6900	4.6217	4,412.7300	4.4127	(4.521)	0	0	0
2019/08/15	2037	06/02/2020	9.66	Call	Bond Future	1,634.3700	1.6344	1,741.3800	1.7414	6.547	0	0	0
2019/08/15	2037	07/05/2020	9.60	Put	Bond Future	5,983.0200	5.9830	5,767.7700	5.7678	(3.598)	0	0	0
2019/08/15	2037	07/05/2020	9.59	Call	Bond Future	1,920.9300	1.9209	2,027.6600	2.0277	5.556	0	0	0
2019/08/15	2037	07/05/2020			Bond Future	10.1432	89.2534	10.0984	89.5765	(0.442)	0.0000	0.0000	0
2019/08/15	2037	07/05/2020	9.60	Call	Bond Future	1,948.3200	1.9483	2,056.0900	2.0561	5.531	0	0	0
2019/08/15	2037	07/05/2020	9.59	Put	Bond Future	6,032.5100	6.0325	5,816.2200	5.8162	(3.585)	0	0	0
2019/08/15	2037	07/05/2020	9.61	Call	Bond Future	1,975.9400	1.9759	2,084.7300	2.0847	5.506	0	0	0
2019/08/15	2037	07/05/2020	9.61	Put	Bond Future	5,933.8500	5.9338	5,719.6200	5.7196	(3.610)	0	0	0
2019/08/15	2038	07/11/2019			Bond Future	122.1396	122.1396	122.1378	122.1378	(0.001)	0.0000	0.0000	21,774
2019/08/15	2038	06/02/2020			Bond Future	122.7076	122.7076	122.7058	122.7058	(0.001)	0.0000	0.0000	0
2019/08/15	2038	07/05/2020			Bond Future	125.0094	125.0094	125.0077	125.0077	(0.001)	0.0000	0.0000	0
2019/08/15	2040	07/11/2019	10.04	Put	Bond Future	2,425.5400	2.4255	2,303.7800	2.3038	(5.020)	0	0	0
2019/08/15	2040	07/11/2019	10.03	Call	Bond Future	1,888.9800	1.8890	1,976.7200	1.9767	4.645	0	0	0
2019/08/15	2040	07/11/2019	9.80	Put	Bond Future	3,565.3400	3.5653	3,414.9000	3.4149	(4.220)	0	0	0
2019/08/15	2040	07/11/2019	9.30	Put	Bond Future	6,908.6300	6.9086	6,712.7500	6.7127	(2.835)	0	0	0
2019/08/15	2040	07/11/2019			Bond Future	10.1027	93.0894	10.0761	93.3001	(0.263)	0.0000	0.0000	43,814
2019/08/15	2040	07/11/2019	10.04	Call	Bond Future	1,927.6700	1.9277	2,016.6400	2.0166	4.615	0	0	0
2019/08/15	2040	07/11/2019	10.03	Put	Bond Future	2,466.6500	2.4666	2,343.6600	2.3437	(4.986)	0	0	0
2019/08/15	2040	07/11/2019	9.80	Call	Bond Future	1,121.1800	1.1212	1,181.4700	1.1815	5.377	0	0	1,260
2019/08/15	2040	07/11/2019	9.30	Call	Bond Future	192.0600	0.1921	206.9100	0.2069	7.732	0	0	1,260
2019/08/15	2040	07/11/2019	10.05	Call	Bond Future	1,966.7800	1.9668	2,056.9700	2.0570	4.586	0	0	0
2019/08/15	2040	07/11/2019	10.05	Put	Bond Future	2,384.9700	2.3850	2,264.4300	2.2644	(5.054)	0	0	0
2019/08/15	2040	06/02/2020	9.76	Call	Bond Future	1,737.7700	1.7378	1,805.6200	1.8056	3.904	0	0	0
2019/08/15	2040	06/02/2020	9.00	Put	Bond Future	0.0000	0.0000	10,089.2000	10.0892	100.000	0	0	0
2019/08/15	2040	06/02/2020			Bond Future	10.1821	90.2539	10.1546	90.4684	(0.270)	0.0000	0.0000	0
2019/08/15	2040	06/02/2020	8.40	Put	Bond Future	0.0000	0.0000	15,608.9500	15.6089	100.000	0	0	0
2019/08/15	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	48.9200	0.0489	100.000	0	0	0
2019/08/15	2040	06/02/2020	9.74	Call	Bond Future	1,679.0300	1.6790	1,745.2400	1.7452	3.943	0	0	0
2019/08/15	2040	06/02/2020	9.74	Put	Bond Future	5,230.8700	5.2309	5,082.5100	5.0825	(2.836)	0	0	0
2019/08/15	2040	06/02/2020	9.76	Put	Bond Future	5,124.1700	5.1242	4,977.4500	4.9775	(2.863)	0	0	0
2019/08/15	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	291.2300	0.2912	100.000	0	0	0
2019/08/15	2040	06/02/2020	9.75	Call	Bond Future	1,708.6000	1.7086	1,775.6300	1.7756	3.923	0	0	0
2019/08/15	2040	06/02/2020	9.75	Put	Bond Future	5,177.6600	5.1777	5,030.1200	5.0301	(2.850)	0	0	0
2019/08/15	2040	07/05/2020	9.74	Call	Bond Future	2,099.3400	2.0993	2,170.5100	2.1705	3.390	0	0	0
2019/08/15	2040	07/05/2020	9.75	Put	Bond Future	6,183.3600	6.1834	6,036.7300	6.0367	(2.371)	0	0	0
2019/08/15	2040	07/05/2020			Bond Future	10.2593	91.9264	10.2309	92.1449	(0.277)	0.0000	0.0000	0
2019/08/15	2040	07/05/2020	9.74	Put	Bond Future	6,235.6800	6.2357	6,088.3400	6.0883	(2.363)	0	0	0
2019/08/15	2040	07/05/2020	9.75	Call	Bond Future	2,129.5000	2.1295	2,201.3800	2.2014	3.375	0	0	0
2019/08/15	2040	07/05/2020	9.73	Call	Bond Future	2,069.1300	2.0691	2,139.5900	2.1396	3.405	0	0	0
2019/08/15	2040	07/05/2020	9.73	Put	Bond Future	6,288.0700	6.2881	6,140.0200	6.1400	(2.354)	0	0	0
2019/08/15	2044	07/11/2019	10.07	Put	Bond Future	2,487.5000	2.4875	2,384.9800	2.3850	(4.121)	0	0	0
2019/08/15	2044	07/11/2019	9.74	Put	Bond Future	4,171.7400	4.1717	4,038.2000	4.0382	(3.201)	0	0	0
2019/08/15	2044	07/11/2019	10.52	Call	Bond Future	4,131.6100	4.1316	4,242.5700	4.2426	2.686	0	0	0
2019/08/15	2044	07/11/2019			Bond Future	10.1351	90.0271	10.1136	90.1994	(0.211)	0.0000	0.0000	37,851

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
2019/08/15	2044	07/11/2019	10.06	Call	Bond Future	1,923.1200	1.9231	1,991.9200	1.9919	3.578	0	0	0
2019/08/15	2044	07/11/2019	10.06	Put	Bond Future	2,529.4400	2.5294	2,425.9300	2.4259	(4.092)	0	0	0
2019/08/15	2044	07/11/2019	10.52	Put	Bond Future	1,129.5600	1.1296	1,068.2100	1.0682	(5.431)	0	0	328
2019/08/15	2044	07/11/2019	10.07	Call	Bond Future	1,962.3700	1.9624	2,032.1600	2.0322	3.556	0	0	0
2019/08/15	2044	07/11/2019	9.19	Call	Bond Future	100.4300	0.1004	106.5500	0.1065	6.094	0	0	328
2019/08/15	2044	07/11/2019	9.74	Call	Bond Future	899.9700	0.9000	938.7400	0.9387	4.308	0	0	328
2019/08/15	2044	07/11/2019	10.05	Call	Bond Future	1,884.4600	1.8845	1,952.2800	1.9523	3.599	0	0	0
2019/08/15	2044	07/11/2019	10.05	Put	Bond Future	2,572.0900	2.5721	2,467.6000	2.4676	(4.062)	0	0	0
2019/08/15	2044	07/11/2019	9.19	Put	Bond Future	8,277.6200	8.2776	8,111.4300	8.1114	(2.008)	0	0	0
2019/08/15	2044	06/02/2020	9.74	Call	Bond Future	1,538.4200	1.5384	1,588.2100	1.5882	3.236	0	0	328
2019/08/15	2044	06/02/2020	10.78	Put	Bond Future	1,633.3900	1.6334	1,575.3300	1.5753	(3.555)	0	0	328
2019/08/15	2044	06/02/2020	9.77	Put	Bond Future	5,244.5800	5.2446	5,120.9800	5.1210	(2.357)	0	0	0
2019/08/15	2044	06/02/2020			Bond Future	10.2114	87.2618	10.1893	87.4372	(0.217)	0.0000	0.0000	0
2019/08/15	2044	06/02/2020	9.09	Put	Bond Future	10,024.3900	10.0244	9,863.4300	9.8634	(1.606)	0	0	0
2019/08/15	2044	06/02/2020	9.09	Call	Bond Future	323.4400	0.3234	337.9100	0.3379	4.474	0	0	328
2019/08/15	2044	06/02/2020	9.74	Put	Bond Future	5,411.0200	5.4110	5,285.3800	5.2854	(2.322)	0	0	0
2019/08/15	2044	06/02/2020	9.77	Call	Bond Future	1,626.9200	1.6269	1,678.7500	1.6788	3.186	0	0	0
2019/08/15	2044	06/02/2020	10.78	Call	Bond Future	5,948.2200	5.9482	6,065.5900	6.0656	1.973	0	0	0
2019/08/15	2044	06/02/2020	9.78	Call	Bond Future	1,656.7500	1.6568	1,709.2700	1.7093	3.170	0	0	0
2019/08/15	2044	06/02/2020	9.76	Put	Bond Future	5,299.9100	5.2999	5,175.6300	5.1756	(2.345)	0	0	0
2019/08/15	2044	06/02/2020	9.78	Put	Bond Future	5,189.6900	5.1897	5,066.7800	5.0668	(2.368)	0	0	0
2019/08/15	2044	06/02/2020	9.76	Call	Bond Future	1,597.4000	1.5974	1,648.5500	1.6485	3.202	0	0	0
2019/08/15	2044	07/05/2020	9.81	Call	Bond Future	2,282.5100	2.2825	2,341.9300	2.3419	2.603	0	0	0
2019/08/15	2044	07/05/2020	9.79	Put	Bond Future	6,244.7700	6.2448	6,124.3700	6.1244	(1.928)	0	0	0
2019/08/15	2044	07/05/2020	9.26	Call	Bond Future	892.0100	0.8920	921.8300	0.9218	3.343	0	0	556
2019/08/15	2044	07/05/2020	9.33	Call	Bond Future	1,028.1200	1.0281	1,061.3600	1.0614	3.233	0	0	100
2019/08/15	2044	07/05/2020	9.98	Call	Bond Future	2,852.0400	2.8520	2,921.2300	2.9212	2.426	0	0	100
2019/08/15	2044	07/05/2020			Bond Future	10.2855	88.8789	10.2627	89.0575	(0.222)	0.0000	0.0000	0
2019/08/15	2044	07/05/2020	9.81	Put	Bond Future	6,138.9400	6.1389	6,019.6900	6.0197	(1.943)	0	0	0
2019/08/15	2044	07/05/2020	9.79	Call	Bond Future	2,219.9100	2.2199	2,278.1800	2.2782	2.625	0	0	0
2019/08/15	2044	07/05/2020	9.33	Put	Bond Future	9,074.8700	9.0749	8,929.4400	8.9294	(1.603)	0	0	0
2019/08/15	2044	07/05/2020	9.80	Put	Bond Future	6,191.6700	6.1917	6,071.8400	6.0718	(1.935)	0	0	0
2019/08/15	2044	07/05/2020	9.26	Put	Bond Future	9,576.5000	9.5765	9,427.6500	9.4276	(1.554)	0	0	0
2019/08/15	2044	07/05/2020	9.91	Put	Bond Future	5,631.5200	5.6315	5,518.0100	5.5180	(2.016)	0	0	0
2019/08/15	2044	07/05/2020	9.98	Put	Bond Future	5,297.4700	5.2975	5,187.9900	5.1880	(2.067)	0	0	0
2019/08/15	2044	07/05/2020	11.09	Call	Bond Future	7,868.7400	7.8687	7,993.0300	7.9930	1.580	0	0	0
2019/08/15	2044	07/05/2020	9.80	Call	Bond Future	2,251.0900	2.2511	2,309.9300	2.3099	2.614	0	0	0
2019/08/15	2044	07/05/2020	9.91	Call	Bond Future	2,609.5500	2.6095	2,674.7100	2.6747	2.497	0	0	556
2019/08/15	2044	07/05/2020	11.02	Call	Bond Future	7,500.1600	7.5002	7,621.8000	7.6218	1.622	0	0	0
2019/08/15	2044	07/05/2020	11.02	Put	Bond Future	2,062.7400	2.0627	2,005.7100	2.0057	(2.765)	0	0	556
2019/08/15	2044	07/05/2020	11.09	Put	Bond Future	1,943.4500	1.9434	1,889.0700	1.8891	(2.798)	0	0	100
2019/08/15	2046	07/11/2019			Bond Future	113.0909	113.0909	113.0894	113.0894	(0.001)	0.0000	0.0000	17,994
2019/08/15	2046	06/02/2020			Bond Future	115.1521	115.1521	115.1508	115.1508	(0.001)	0.0000	0.0000	0
2019/08/15	2046	07/05/2020			Bond Future	115.5640	115.5640	115.5625	115.5625	(0.001)	0.0000	0.0000	0
2019/08/15	2050	07/11/2019			Bond Future	117.8347	117.8347	117.8333	117.8333	(0.001)	0.0000	0.0000	12,776
2019/08/15	2050	06/02/2020			Bond Future	118.1470	118.1470	118.1456	118.1456	(0.001)	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
2019/08/15	2050	07/05/2020			Bond Future	120.3633	120.3633	120.3618	120.3618	(0.001)	0.0000	0.0000	0
2019/08/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	AL37	07/11/2019			Index Future	662.1120	662.1120	663.1130	663.1130	0.151	0.0000	0.0000	0
2019/08/15	AL37	06/02/2020			Index Future	674.0200	674.0200	675.0400	675.0400	0.151	0.0000	0.0000	0
2019/08/15	AL37	07/05/2020			Index Future	686.5070	686.5070	687.5450	687.5450	0.151	0.0000	0.0000	0
2019/08/15	AL7T	07/11/2019			Index Future	763.8810	763.8810	766.0080	766.0080	0.278	0.0000	0.0000	120
2019/08/15	AL7T	06/02/2020			Index Future	777.6200	777.6200	779.7860	779.7860	0.279	0.0000	0.0000	0
2019/08/15	AL7T	07/05/2020			Index Future	792.0260	792.0260	794.2320	794.2320	0.279	0.0000	0.0000	0
2019/08/15	ALBI	07/11/2019			Index Future	682.7060	682.7060	684.4670	684.4670	0.258	0.0000	0.0000	226
2019/08/15	ALBI	06/02/2020			Index Future	694.9850	694.9850	696.7780	696.7780	0.258	0.0000	0.0000	0
2019/08/15	ALBI	07/05/2020			Index Future	707.8600	707.8600	709.6860	709.6860	0.258	0.0000	0.0000	0
2019/08/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C186	21/12/2026			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
2019/08/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/15	ES33	07/11/2019			Bond Future	11.1568	75.6908	11.1088	75.9620	(0.430)	0.0000	0.0000	350
2019/08/15	ES33	06/02/2020			Bond Future	11.2862	77.0521	11.2364	77.3282	(0.441)	0.0000	0.0000	0
2019/08/15	ES33	07/05/2020			Bond Future	11.4105	74.6856	11.3589	74.9668	(0.452)	0.0000	0.0000	0
2019/08/15	ES42	07/11/2019			Bond Future	11.4806	76.5631	11.4534	76.7372	(0.237)	0.0000	0.0000	4,919
2019/08/15	ES42	06/02/2020			Bond Future	11.6039	77.9401	11.5756	78.1173	(0.244)	0.0000	0.0000	0
2019/08/15	ES42	07/05/2020			Bond Future	11.7273	75.1196	11.6980	75.3000	(0.250)	0.0000	0.0000	0
2019/08/15	GOVI	07/11/2019	672.90	Call	GOVI	25,750.0000	2.5750	44,130.0000	4.4130	71.379	0	0	0
2019/08/15	GOVI	07/11/2019			GOVI	675.4750	675.4750	677.3130	677.3130	0.272	0.0000	0.0000	1,186

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
2019/08/15	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	GOVI	07/11/2019	672.91	Call	GOVI	25,650.0000	2.5650	44,030.0000	4.4030	71.657	0	0	0
2019/08/15	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	GOVI	07/11/2019	672.92	Call	GOVI	25,550.0000	2.5550	43,930.0000	4.3930	71.937	0	0	0
2019/08/15	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	GOVI	06/02/2020	703.15	Put	GOVI	155,270.0000	15.5270	136,550.0000	13.6550	(12.056)	0	0	0
2019/08/15	GOVI	06/02/2020			GOVI	687.6230	687.6230	689.4950	689.4950	0.272	0.0000	0.0000	0
2019/08/15	GOVI	06/02/2020	703.14	Put	GOVI	155,170.0000	15.5170	136,450.0000	13.6450	(12.064)	0	0	0
2019/08/15	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	GOVI	06/02/2020	703.13	Put	GOVI	155,070.0000	15.5070	136,350.0000	13.6350	(12.072)	0	0	0
2019/08/15	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	GOVI	07/05/2020			GOVI	700.3620	700.3620	702.2680	702.2680	0.272	0.0000	0.0000	0
2019/08/15	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	GOVI	07/05/2020	720.00	Put	GOVI	196,380.0000	19.6380	177,320.0000	17.7320	(9.706)	0	0	0
2019/08/15	GOVI	07/05/2020	719.98	Put	GOVI	196,180.0000	19.6180	177,120.0000	17.7120	(9.716)	0	0	0
2019/08/15	GOVI	07/05/2020	719.99	Put	GOVI	196,280.0000	19.6280	177,220.0000	17.7220	(9.711)	0	0	0
2019/08/15	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/15	IGOV	07/11/2019			Index Future	264.3710	264.3710	264.2480	264.2480	(0.047)	0.0000	0.0000	1,018
2019/08/15	IGOV	06/02/2020			Index Future	269.1900	269.1900	269.0650	269.0650	(0.046)	0.0000	0.0000	0
2019/08/15	IGOV	07/05/2020			Index Future	274.2390	274.2390	274.1120	274.1120	(0.046)	0.0000	0.0000	0
2019/08/15	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/15	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/15	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/15	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.5900	98.5900	(0.010)	0.0000	0.0000	0
2019/08/15	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0300	102.0300	(0.020)	0.0000	0.0000	0
2019/08/15	IS02	21/09/2020			Interest Rate Swap	98.9000	98.9000	98.8700	98.8700	(0.030)	0.0000	0.0000	0
2019/08/15	IS05	17/12/2020			Interest Rate Swap	95.5300	95.5300	95.5000	95.5000	(0.031)	0.0000	0.0000	0
2019/08/15	IS05	16/03/2021			Interest Rate Swap	94.5500	94.5500	94.5000	94.5000	(0.053)	0.0000	0.0000	0
2019/08/15	IS05	15/06/2021			Interest Rate Swap	93.5200	93.5200	93.4600	93.4600	(0.064)	0.0000	0.0000	0
2019/08/15	IS05	21/09/2021			Interest Rate Swap	93.4800	93.4800	93.3900	93.3900	(0.096)	0.0000	0.0000	0
2019/08/15	IS05	21/12/2021			Interest Rate Swap	95.4900	95.4900	95.3900	95.3900	(0.105)	0.0000	0.0000	51
2019/08/15	IS05	15/03/2022			Interest Rate Swap	95.4500	95.4500	95.3300	95.3300	(0.126)	0.0000	0.0000	0
2019/08/15	IS05	21/06/2022			Interest Rate Swap	96.4500	96.4500	96.3200	96.3200	(0.135)	0.0000	0.0000	0
2019/08/15	IS05	20/09/2022			Interest Rate Swap	100.2200	100.2200	100.0800	100.0800	(0.140)	0.0000	0.0000	0
2019/08/15	IS05	20/12/2022			Interest Rate Swap	101.3100	101.3100	101.1700	101.1700	(0.138)	0.0000	0.0000	0
2019/08/15	IS05	22/03/2023			Interest Rate Swap	94.4600	94.4600	94.3100	94.3100	(0.159)	0.0000	0.0000	0
2019/08/15	IS05	20/06/2023			Interest Rate Swap	100.4000	100.4000	100.2600	100.2600	(0.139)	0.0000	0.0000	0
2019/08/15	IS05	19/09/2023			Interest Rate Swap	95.7200	95.7200	95.5600	95.5600	(0.167)	0.0000	0.0000	0
2019/08/15	IS10	17/12/2025			Interest Rate Swap	91.4000	91.4000	91.1400	91.1400	(0.284)	0.0000	0.0000	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
2019/08/15	IS10	16/03/2026			Interest Rate Swap	88.2900		88.2900	88.0100	88.0100	(0.317)	0.0000	0.0000	0
2019/08/15	IS10	15/06/2026			Interest Rate Swap	86.9500		86.9500	86.6500	86.6500	(0.345)	0.0000	0.0000	0
2019/08/15	IS10	21/09/2026			Interest Rate Swap	89.0900		89.0900	88.8000	88.8000	(0.326)	0.0000	0.0000	0
2019/08/15	IS10	21/12/2026			Interest Rate Swap	92.9200		92.9200	92.6300	92.6300	(0.312)	0.0000	0.0000	0
2019/08/15	IS10	15/03/2027			Interest Rate Swap	91.4100		91.4100	91.1300	91.1300	(0.306)	0.0000	0.0000	0
2019/08/15	IS10	21/06/2027			Interest Rate Swap	93.4900		93.4900	93.2200	93.2200	(0.289)	0.0000	0.0000	0
2019/08/15	IS10	20/09/2027			Interest Rate Swap	99.0100		99.0100	98.7500	98.7500	(0.263)	0.0000	0.0000	0
2019/08/15	IS10	20/12/2027			Interest Rate Swap	99.3500		99.3500	99.0900	99.0900	(0.262)	0.0000	0.0000	0
2019/08/15	IS10	22/03/2028			Interest Rate Swap	92.7100		92.7100	92.4400	92.4400	(0.291)	0.0000	0.0000	0
2019/08/15	IS10	20/06/2028			Interest Rate Swap	100.0400		100.0400	99.7700	99.7700	(0.270)	0.0000	0.0000	0
2019/08/15	IS10	19/09/2028			Interest Rate Swap	93.4600		93.4600	93.1800	93.1800	(0.300)	0.0000	0.0000	0
2019/08/15	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/15	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/15	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/15	JBAF	18/12/2019			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/15	R023	07/11/2019	7.98	Call	Bond Future	1,476.3100		1.4763	1,589.2400	1.5892	7.649	0	0	0
2019/08/15	R023	07/11/2019			Bond Future	7.5241		102.1947	7.4752	102.3360	(0.650)	0.0000	0.0000	52,610
2019/08/15	R023	07/11/2019	7.99	Call	Bond Future	1,500.7000		1.5007	1,614.2200	1.6142	7.564	0	0	0
2019/08/15	R023	07/11/2019	7.98	Put	Bond Future	170.5700		0.1706	142.2100	0.1422	(16.627)	0	0	0
2019/08/15	R023	07/11/2019	7.99	Put	Bond Future	166.5600		0.1666	138.7900	0.1388	(16.673)	0	0	0
2019/08/15	R023	07/11/2019	8.00	Call	Bond Future	1,525.0500		1.5250	1,639.1600	1.6392	7.482	0	0	0
2019/08/15	R023	07/11/2019	8.00	Put	Bond Future	162.5100		0.1625	135.3300	0.1353	(16.725)	0	0	0
2019/08/15	R023	06/02/2020	7.54	Call	Bond Future	789.0900		0.7891	860.3500	0.8603	9.031	0	0	0
2019/08/15	R023	06/02/2020			Bond Future	7.5528		104.0327	7.4993	104.1766	(0.708)	0.0000	0.0000	0
2019/08/15	R023	06/02/2020	7.52	Call	Bond Future	759.3200		0.7593	829.0500	0.8291	9.183	0	0	0
2019/08/15	R023	06/02/2020	7.52	Put	Bond Future	847.5700		0.8476	773.4400	0.7734	(8.746)	0	0	0
2019/08/15	R023	06/02/2020	7.54	Put	Bond Future	823.5600		0.8236	750.9600	0.7510	(8.815)	0	0	0
2019/08/15	R023	06/02/2020	7.53	Call	Bond Future	773.9900		0.7740	844.4900	0.8445	9.109	0	0	0
2019/08/15	R023	06/02/2020	7.53	Put	Bond Future	835.3500		0.8353	761.9900	0.7620	(8.782)	0	0	0
2019/08/15	R023	07/05/2020	6.91	Put	Bond Future	1,857.8900		1.8579	1,743.4700	1.7435	(6.159)	0	0	0
2019/08/15	R023	07/05/2020			Bond Future	7.5509		102.0271	7.4921	102.1735	(0.778)	0.0000	0.0000	0
2019/08/15	R023	07/05/2020	6.90	Call	Bond Future	237.0000		0.2370	268.3400	0.2683	13.224	0	0	0
2019/08/15	R023	07/05/2020	6.90	Put	Bond Future	1,875.2400		1.8752	1,760.1300	1.7601	(6.138)	0	0	0
2019/08/15	R023	07/05/2020	6.91	Call	Bond Future	245.0800		0.2451	277.1100	0.2771	13.069	0	0	0
2019/08/15	R023	07/05/2020	6.89	Call	Bond Future	229.0800		0.2291	259.7300	0.2597	13.380	0	0	0
2019/08/15	R023	07/05/2020	6.89	Put	Bond Future	1,892.7400		1.8927	1,776.9400	1.7769	(6.118)	0	0	0
2019/08/15	R035	07/11/2019	9.88	Call	Bond Future	1,993.7500		1.9938	2,163.2700	2.1633	8.503	0	0	0
2019/08/15	R035	07/11/2019	9.89	Call	Bond Future	2,032.1400		2.0321	2,203.6700	2.2037	8.441	0	0	0
2019/08/15	R035	07/11/2019	9.87	Put	Bond Future	2,082.4400		2.0824	1,901.2000	1.9012	(8.703)	0	0	0
2019/08/15	R035	07/11/2019	10.21	Put	Bond Future	1,139.7900		1.1398	1,021.6100	1.0216	(10.369)	0	0	3,500
2019/08/15	R035	07/11/2019			Bond Future	9.8873		93.8650	9.8399	94.2138	(0.479)	0.0000	0.0000	96,124
2019/08/15	R035	07/11/2019	9.89	Put	Bond Future	2,011.9400		2.0119	1,834.7200	1.8347	(8.808)	0	0	0
2019/08/15	R035	07/11/2019	9.87	Call	Bond Future	1,955.5600		1.9556	2,123.0700	2.1231	8.566	0	0	0

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2019/08/15	R035	07/11/2019	8.92	Put	Bond Future	7,613.0600		7.6131	7,279.5700	7.2796	(4.380)	0	0	0
2019/08/15	R035	07/11/2019	8.92	Call	Bond Future	83.3800		0.0834	98.6400	0.0986	18.302	0	0	3,500
2019/08/15	R035	07/11/2019	9.52	Put	Bond Future	3,636.0200		3.6360	3,384.5600	3.3846	(6.916)	0	0	0
2019/08/15	R035	07/11/2019	9.52	Call	Bond Future	878.2600		0.8783	975.5500	0.9756	11.078	0	0	3,500
2019/08/15	R035	07/11/2019	9.88	Put	Bond Future	2,047.0500		2.0471	1,867.8200	1.8678	(8.756)	0	0	0
2019/08/15	R035	07/11/2019	10.21	Call	Bond Future	3,467.0200		3.4670	3,697.5900	3.6976	6.650	0	0	0
2019/08/15	R035	06/02/2020	9.60	Call	Bond Future	1,663.3700		1.6634	1,787.9700	1.7880	7.491	0	0	0
2019/08/15	R035	06/02/2020	9.61	Put	Bond Future	4,365.5700		4.3656	4,136.5100	4.1365	(5.247)	0	0	0
2019/08/15	R035	06/02/2020			Bond Future	9.9722		95.5532	9.9232	95.9083	(0.491)	0.0000	0.0000	0
2019/08/15	R035	06/02/2020	9.60	Put	Bond Future	4,412.0300		4.4120	4,181.5300	4.1815	(5.224)	0	0	0
2019/08/15	R035	06/02/2020	9.61	Call	Bond Future	1,692.3300		1.6923	1,818.3700	1.8184	7.448	0	0	0
2019/08/15	R035	06/02/2020	9.59	Call	Bond Future	1,634.7000		1.6347	1,757.8500	1.7578	7.533	0	0	0
2019/08/15	R035	06/02/2020	9.59	Put	Bond Future	4,458.8700		4.4589	4,226.9200	4.2269	(5.202)	0	0	0
2019/08/15	R035	07/05/2020	9.48	Put	Bond Future	5,981.0500		5.9811	5,737.2100	5.7372	(4.077)	0	0	0
2019/08/15	R035	07/05/2020	9.47	Call	Bond Future	1,784.8000		1.7848	1,901.3600	1.9014	6.531	0	0	0
2019/08/15	R035	07/05/2020			Bond Future	10.0468		92.8195	9.9961	93.1811	(0.504)	0.0000	0.0000	0
2019/08/15	R035	07/05/2020	9.48	Call	Bond Future	1,811.6400		1.8116	1,929.3800	1.9294	6.499	0	0	0
2019/08/15	R035	07/05/2020	9.47	Put	Bond Future	6,030.2500		6.0302	5,785.2300	5.7852	(4.063)	0	0	0
2019/08/15	R035	07/05/2020	9.49	Call	Bond Future	1,838.4200		1.8384	1,957.3400	1.9573	6.469	0	0	0
2019/08/15	R035	07/05/2020	9.49	Put	Bond Future	5,931.8800		5.9319	5,689.2200	5.6892	(4.091)	0	0	0
2019/08/15	R186	07/11/2019	8.23	Call	Bond Future	636.3300		0.6363	717.0500	0.7170	12.685	0	0	5,000
2019/08/15	R186	07/11/2019	8.94	Call	Bond Future	2,848.3300		2.8483	3,047.4500	3.0475	6.991	0	0	0
2019/08/15	R186	07/11/2019	8.20	Call	Bond Future	582.6400		0.5826	658.3700	0.6584	12.998	0	0	0
2019/08/15	R186	07/11/2019			Bond Future	8.5178		114.5202	8.4700	114.7880	(0.561)	0.0000	0.0000	136,191
2019/08/15	R186	07/11/2019	8.25	Put	Bond Future	2,185.9200		2.1859	2,002.1700	2.0022	(8.406)	0	0	3,750
2019/08/15	R186	07/11/2019	8.25	Call	Bond Future	673.9100		0.6739	758.0200	0.7580	12.481	0	0	3,750
2019/08/15	R186	07/11/2019	8.73	Call	Bond Future	2,013.0300		2.0130	2,181.8800	2.1819	8.388	0	0	0
2019/08/15	R186	07/11/2019	8.73	Put	Bond Future	833.2500		0.8333	734.2400	0.7342	(11.882)	0	0	5,000
2019/08/15	R186	07/11/2019	8.94	Put	Bond Future	517.1100		0.5171	448.3700	0.4484	(13.293)	0	0	0
2019/08/15	R186	07/11/2019	8.23	Put	Bond Future	2,262.3400		2.2623	2,075.2000	2.0752	(8.272)	0	0	0
2019/08/15	R186	07/11/2019	8.20	Put	Bond Future	2,379.9300		2.3799	2,187.8000	2.1878	(8.073)	0	0	7,500
2019/08/15	R186	07/11/2019	8.95	Call	Bond Future	2,890.7300		2.8907	3,091.1200	3.0911	6.932	0	0	0
2019/08/15	R186	07/11/2019	8.96	Put	Bond Future	493.4600		0.4935	427.2300	0.4272	(13.422)	0	0	0
2019/08/15	R186	07/11/2019	8.95	Put	Bond Future	505.0800		0.5051	437.6100	0.4376	(13.358)	0	0	0
2019/08/15	R186	07/11/2019	8.96	Call	Bond Future	2,933.5200		2.9335	3,135.1500	3.1351	6.873	0	0	0
2019/08/15	R186	06/02/2020	8.11	Put	Bond Future	3,445.7300		3.4457	3,252.6700	3.2527	(5.603)	0	0	0
2019/08/15	R186	06/02/2020	8.50	Call	Bond Future	1,751.2200		1.7512	1,877.9400	1.8779	7.236	0	0	0
2019/08/15	R186	06/02/2020	8.57	Call	Bond Future	1,949.9400		1.9499	2,085.0500	2.0850	6.929	0	0	0
2019/08/15	R186	06/02/2020			Bond Future	8.5788		111.2758	8.5286	111.5485	(0.585)	0.0000	0.0000	0
2019/08/15	R186	06/02/2020	8.11	Call	Bond Future	865.5400		0.8655	945.2200	0.9452	9.206	0	0	1,007
2019/08/15	R186	06/02/2020	8.55	Call	Bond Future	1,891.9600		1.8920	2,024.6900	2.0247	7.015	0	0	0
2019/08/15	R186	06/02/2020	8.55	Put	Bond Future	2,048.3700		2.0484	1,908.3600	1.9084	(6.835)	0	0	0
2019/08/15	R186	06/02/2020	9.00	Put	Bond Future	1,156.3900		1.1564	1,064.9100	1.0649	(7.911)	0	0	1,007
2019/08/15	R186	06/02/2020	8.50	Put	Bond Future	2,179.6700		2.1797	2,033.6500	2.0337	(6.699)	0	0	1,007
2019/08/15	R186	06/02/2020	8.57	Put	Bond Future	1,997.7800		1.9978	1,860.1500	1.8601	(6.889)	0	0	0
2019/08/15	R186	06/02/2020	9.00	Call	Bond Future	3,409.9500		3.4100	3,591.2100	3.5912	5.316	0	0	0
2019/08/15	R186	06/02/2020	8.56	Call	Bond Future	1,920.8400		1.9208	2,054.7600	2.0548	6.972	0	0	0

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2019/08/15	R186	06/02/2020	8.56	Put	Bond Future	2,022.9500	2.0229	1,884.1300	1.8841	(6.862)	0	0	0
2019/08/15	R186	07/05/2020	8.93	Call	Bond Future	3,378.5600	3.3786	3,544.8500	3.5449	4.922	0	0	0
2019/08/15	R186	07/05/2020	8.28	Put	Bond Future	3,346.9000	3.3469	3,173.5900	3.1736	(5.178)	0	0	0
2019/08/15	R186	07/05/2020	8.09	Put	Bond Future	3,963.8600	3.9639	3,770.9000	3.7709	(4.868)	0	0	0
2019/08/15	R186	07/05/2020			Bond Future	8.6333	113.3377	8.5805	113.6154	(0.612)	0.0000	0.0000	0
2019/08/15	R186	07/05/2020	8.08	Call	Bond Future	1,044.7300	1.0447	1,128.4500	1.1284	8.014	0	0	0
2019/08/15	R186	07/05/2020	8.08	Put	Bond Future	3,998.6100	3.9986	3,804.6200	3.8046	(4.851)	0	0	0
2019/08/15	R186	07/05/2020	8.93	Put	Bond Future	1,835.6300	1.8356	1,724.2100	1.7242	(6.070)	0	0	6,000
2019/08/15	R186	07/05/2020	8.28	Call	Bond Future	1,472.3500	1.4724	1,576.7500	1.5768	7.091	0	0	6,000
2019/08/15	R186	07/05/2020	8.09	Call	Bond Future	1,064.2700	1.0643	1,149.0200	1.1490	7.963	0	0	0
2019/08/15	R186	07/05/2020	8.07	Call	Bond Future	1,025.4000	1.0254	1,108.0900	1.1081	8.064	0	0	0
2019/08/15	R186	07/05/2020	8.07	Put	Bond Future	4,033.5900	4.0336	3,838.5700	3.8386	(4.835)	0	0	0
2019/08/15	R186	07/05/2020	7.60	Put	Bond Future	5,940.3800	5.9404	5,700.7700	5.7008	(4.034)	0	0	0
2019/08/15	R186	07/05/2020	7.60	Call	Bond Future	341.1100	0.3411	379.2100	0.3792	11.169	0	0	6,000
2019/08/15	R197	07/11/2019			Bond Future	309.0908	309.0908	308.8451	308.8451	(0.079)	0.0000	0.0000	2,507
2019/08/15	R197	06/02/2020			Bond Future	307.0663	307.0663	306.8163	306.8163	(0.081)	0.0000	0.0000	40
2019/08/15	R197	07/05/2020			Bond Future	312.8267	312.8267	312.5719	312.5719	(0.081)	0.0000	0.0000	0
2019/08/15	R202	07/11/2019			Bond Future	235.8092	235.8092	235.8059	235.8059	(0.001)	0.0000	0.0000	9,082
2019/08/15	R202	06/02/2020			Bond Future	236.0396	236.0396	236.0360	236.0360	(0.002)	0.0000	0.0000	0
2019/08/15	R202	07/05/2020			Bond Future	240.4675	240.4675	240.4639	240.4639	(0.001)	0.0000	0.0000	0
2019/08/15	R207	07/11/2019	2.08	Put	Bond Future	793.8900	0.7939	794.6900	0.7947	0.101	0	0	0
2019/08/15	R207	07/11/2019			Bond Future	6.5153	102.4545	6.5198	102.4538	0.068	0.0000	0.0000	3,801
2019/08/15	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	R207	07/11/2019	2.07	Put	Bond Future	795.6900	0.7957	796.4900	0.7965	0.101	0	0	0
2019/08/15	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/15	R207	07/11/2019	2.06	Put	Bond Future	797.5000	0.7975	798.3000	0.7983	0.100	0	0	0
2019/08/15	R208	07/11/2019	6.83	Call	Bond Future	238.0600	0.2381	236.5600	0.2366	(0.630)	0	0	0
2019/08/15	R208	07/11/2019	6.82	Put	Bond Future	112.0400	0.1120	111.4700	0.1115	(0.509)	0	0	0
2019/08/15	R208	07/11/2019			Bond Future	6.7301	100.8089	6.7308	100.8080	0.010	0.0000	0.0000	10,137
2019/08/15	R208	07/11/2019	6.84	Call	Bond Future	247.5000	0.2475	245.9900	0.2460	(0.610)	0	0	0
2019/08/15	R208	07/11/2019	6.84	Put	Bond Future	104.6400	0.1046	104.0400	0.1040	(0.573)	0	0	0
2019/08/15	R208	07/11/2019	6.83	Put	Bond Future	108.1800	0.1082	107.5900	0.1076	(0.545)	0	0	0
2019/08/15	R208	07/11/2019	6.82	Call	Bond Future	228.9300	0.2289	227.4500	0.2275	(0.646)	0	0	0
2019/08/15	R208	06/02/2020	6.13	Put	Bond Future	535.6300	0.5356	536.1700	0.5362	0.101	0	0	0
2019/08/15	R208	06/02/2020	6.12	Call	Bond Future	25.4100	0.0254	25.0600	0.0251	(1.377)	0	0	0
2019/08/15	R208	06/02/2020			Bond Future	6.5999	102.6219	6.6008	102.6210	0.013	0.0000	0.0000	0
2019/08/15	R208	06/02/2020	6.13	Call	Bond Future	27.0100	0.0270	26.6400	0.0266	(1.370)	0	0	0
2019/08/15	R208	06/02/2020	6.12	Put	Bond Future	544.9000	0.5449	545.4600	0.5455	0.103	0	0	0
2019/08/15	R208	06/02/2020	6.14	Call	Bond Future	28.8300	0.0288	28.4500	0.0285	(1.318)	0	0	0
2019/08/15	R208	06/02/2020	6.14	Put	Bond Future	526.5900	0.5266	527.1200	0.5271	0.101	0	0	0
2019/08/15	R208	07/05/2020	4.81	Call	Bond Future	0.2000	0.0002	0.2000	0.0002	0.000	0	0	0
2019/08/15	R208	07/05/2020	4.80	Put	Bond Future	1,318.7000	1.3187	1,319.6800	1.3197	0.074	0	0	0
2019/08/15	R208	07/05/2020			Bond Future	6.3322	101.1195	6.3334	101.1185	0.018	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
2019/08/15	R208	07/05/2020	4.82	Call	Bond Future	0.2200	0.0002	0.2100	0.0002	(4.545)	0	0	0
2019/08/15	R208	07/05/2020	4.82	Put	Bond Future	1,301.3400	1.3013	1,302.3200	1.3023	0.075	0	0	0
2019/08/15	R208	07/05/2020	4.81	Put	Bond Future	1,310.0100	1.3100	1,311.0000	1.3110	0.076	0	0	0
2019/08/15	R208	07/05/2020	4.80	Call	Bond Future	0.1900	0.0002	0.1800	0.0002	(5.263)	0	0	0
2019/08/15	R209	07/11/2019	9.82	Call	Bond Future	1,584.0500	1.5841	1,721.5800	1.7216	8.682	0	0	0
2019/08/15	R209	07/11/2019	9.77	Put	Bond Future	2,048.2700	2.0483	1,880.5800	1.8806	(8.187)	0	0	8,000
2019/08/15	R209	07/11/2019	9.33	Call	Bond Future	465.2700	0.4653	522.9600	0.5230	12.399	0	0	8,000
2019/08/15	R209	07/11/2019			Bond Future	9.8676	71.6265	9.8204	71.9231	(0.477)	0.0000	0.0000	89,876
2019/08/15	R209	07/11/2019	9.80	Call	Bond Future	1,522.2800	1.5223	1,656.3700	1.6564	8.808	0	0	0
2019/08/15	R209	07/11/2019	9.80	Put	Bond Future	1,948.1800	1.9482	1,785.6800	1.7857	(8.341)	0	0	0
2019/08/15	R209	07/11/2019	9.50	Put	Bond Future	3,127.5300	3.1275	2,914.3200	2.9143	(6.817)	0	0	0
2019/08/15	R209	07/11/2019	9.50	Call	Bond Future	764.8200	0.7648	848.2000	0.8482	10.902	0	0	5,000
2019/08/15	R209	07/11/2019	8.92	Put	Bond Future	6,423.8900	6.4239	6,143.3300	6.1433	(4.367)	0	0	0
2019/08/15	R209	07/11/2019	8.92	Call	Bond Future	95.5400	0.0955	111.5700	0.1116	16.778	0	0	8,000
2019/08/15	R209	07/11/2019	9.82	Put	Bond Future	1,883.4900	1.8835	1,724.4300	1.7244	(8.445)	0	0	0
2019/08/15	R209	07/11/2019	9.77	Call	Bond Future	1,432.0500	1.4321	1,560.9500	1.5609	9.001	0	0	0
2019/08/15	R209	07/11/2019	9.33	Put	Bond Future	3,959.4200	3.9594	3,720.5200	3.7205	(6.034)	0	0	0
2019/08/15	R209	07/11/2019	9.81	Call	Bond Future	1,553.0700	1.5531	1,688.8800	1.6889	8.745	0	0	0
2019/08/15	R209	07/11/2019	9.81	Put	Bond Future	1,915.7000	1.9157	1,754.9200	1.7549	(8.393)	0	0	0
2019/08/15	R209	06/02/2020	9.52	Put	Bond Future	4,011.3300	4.0113	3,810.4600	3.8105	(5.008)	0	0	0
2019/08/15	R209	06/02/2020			Bond Future	9.9395	72.9147	9.8909	73.2166	(0.489)	0.0000	0.0000	0
2019/08/15	R209	06/02/2020	9.51	Call	Bond Future	1,316.7500	1.3168	1,416.5800	1.4166	7.582	0	0	0
2019/08/15	R209	06/02/2020	9.51	Put	Bond Future	4,052.9900	4.0530	3,850.9100	3.8509	(4.986)	0	0	0
2019/08/15	R209	06/02/2020	9.52	Call	Bond Future	1,340.5200	1.3405	1,441.5600	1.4416	7.537	0	0	0
2019/08/15	R209	06/02/2020	9.50	Call	Bond Future	1,293.2100	1.2932	1,391.8300	1.3918	7.626	0	0	0
2019/08/15	R209	06/02/2020	9.50	Put	Bond Future	4,094.9700	4.0950	3,891.6800	3.8917	(4.964)	0	0	0
2019/08/15	R209	07/05/2020	9.47	Call	Bond Future	1,614.6800	1.6147	1,717.9700	1.7180	6.397	0	0	0
2019/08/15	R209	07/05/2020			Bond Future	10.0079	71.1141	9.9578	71.4215	(0.500)	0.0000	0.0000	0
2019/08/15	R209	07/05/2020	9.45	Call	Bond Future	1,566.2300	1.5662	1,667.4700	1.6675	6.464	0	0	0
2019/08/15	R209	07/05/2020	9.45	Put	Bond Future	5,105.2700	5.1053	4,899.0300	4.8990	(4.040)	0	0	0
2019/08/15	R209	07/05/2020	9.47	Put	Bond Future	5,022.4800	5.0225	4,818.2900	4.8183	(4.066)	0	0	0
2019/08/15	R209	07/05/2020	9.46	Call	Bond Future	1,590.3600	1.5904	1,692.6200	1.6926	6.430	0	0	0
2019/08/15	R209	07/05/2020	9.46	Put	Bond Future	5,063.7400	5.0637	4,858.5200	4.8585	(4.053)	0	0	0
2019/08/15	R210	07/11/2019			Bond Future	190.2281	190.2281	190.2245	190.2245	(0.002)	0.0000	0.0000	2,132
2019/08/15	R210	06/02/2020			Bond Future	193.6952	193.6952	193.6917	193.6917	(0.002)	0.0000	0.0000	0
2019/08/15	R210	07/05/2020			Bond Future	194.6784	194.6784	194.6747	194.6747	(0.002)	0.0000	0.0000	0
2019/08/15	R212	07/11/2019			Bond Future	163.2606	163.2606	163.1585	163.1585	(0.063)	0.0000	0.0000	6,684
2019/08/15	R212	06/02/2020			Bond Future	163.9903	163.9903	163.8865	163.8865	(0.063)	0.0000	0.0000	0
2019/08/15	R212	07/05/2020			Bond Future	167.0667	167.0667	166.9608	166.9608	(0.063)	0.0000	0.0000	0
2019/08/15	R213	07/11/2019	9.59	Put	Bond Future	1,195.1300	1.1951	1,097.5700	1.0976	(8.163)	0	0	0
2019/08/15	R213	07/11/2019	9.58	Call	Bond Future	2,028.3100	2.0283	2,154.1900	2.1542	6.206	0	0	0
2019/08/15	R213	07/11/2019			Bond Future	9.4457	84.6263	9.4087	84.8511	(0.392)	0.0000	0.0000	20,554
2019/08/15	R213	07/11/2019	9.59	Call	Bond Future	2,064.4100	2.0644	2,191.6100	2.1916	6.162	0	0	0
2019/08/15	R213	07/11/2019	9.58	Put	Bond Future	1,218.8900	1.2189	1,120.0100	1.1200	(8.112)	0	0	0

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2019/08/15	R213	07/11/2019	9.60	Call	Bond Future	2,100.9800		2.1010	2,229.4800	2.2295	6.116	0	0	0
2019/08/15	R213	07/11/2019	9.60	Put	Bond Future	1,171.9100		1.1719	1,075.6500	1.0756	(8.214)	0	0	0
2019/08/15	R213	06/02/2020	9.27	Call	Bond Future	1,639.0200		1.6390	1,728.0600	1.7281	5.433	0	0	0
2019/08/15	R213	06/02/2020	9.26	Put	Bond Future	3,201.9700		3.2020	3,061.2000	3.0612	(4.396)	0	0	0
2019/08/15	R213	06/02/2020			Bond Future	9.5234		86.1483	9.4850	86.3772	(0.403)	0.0000	0.0000	0
2019/08/15	R213	06/02/2020	9.28	Call	Bond Future	1,665.1100		1.6651	1,755.0800	1.7551	5.403	0	0	0
2019/08/15	R213	06/02/2020	9.28	Put	Bond Future	3,131.8600		3.1319	2,992.9600	2.9930	(4.435)	0	0	0
2019/08/15	R213	06/02/2020	9.27	Put	Bond Future	3,166.7700		3.1668	3,026.9400	3.0269	(4.416)	0	0	0
2019/08/15	R213	06/02/2020	9.26	Call	Bond Future	1,613.1600		1.6132	1,701.2600	1.7013	5.461	0	0	0
2019/08/15	R213	07/05/2020	9.01	Put	Bond Future	4,853.1000		4.8531	4,691.7400	4.6917	(3.325)	0	0	0
2019/08/15	R213	07/05/2020	9.00	Call	Bond Future	1,338.3100		1.3383	1,409.2100	1.4092	5.298	0	0	0
2019/08/15	R213	07/05/2020			Bond Future	9.5902		84.1920	9.5505	84.4250	(0.414)	0.0000	0.0000	0
2019/08/15	R213	07/05/2020	9.01	Call	Bond Future	1,359.9500		1.3600	1,431.6300	1.4316	5.271	0	0	0
2019/08/15	R213	07/05/2020	9.00	Put	Bond Future	4,893.3500		4.8933	4,731.2100	4.7312	(3.313)	0	0	0
2019/08/15	R213	07/05/2020	9.02	Call	Bond Future	1,382.0400		1.3820	1,454.5000	1.4545	5.243	0	0	0
2019/08/15	R213	07/05/2020	9.02	Put	Bond Future	4,813.3600		4.8134	4,652.7800	4.6528	(3.336)	0	0	0
2019/08/15	R214	07/11/2019	10.02	Put	Bond Future	2,078.4800		2.0785	1,977.6800	1.9777	(4.850)	0	0	0
2019/08/15	R214	07/11/2019			Bond Future	10.0955		70.0481	10.0690	70.2205	(0.263)	0.0000	0.0000	16,189
2019/08/15	R214	07/11/2019	10.01	Call	Bond Future	1,554.9200		1.5549	1,625.5400	1.6255	4.542	0	0	0
2019/08/15	R214	07/11/2019	10.01	Put	Bond Future	2,112.8600		2.1129	2,011.0800	2.0111	(4.817)	0	0	0
2019/08/15	R214	07/11/2019	10.02	Call	Bond Future	1,586.1600		1.5862	1,657.7600	1.6578	4.514	0	0	0
2019/08/15	R214	07/11/2019	10.00	Call	Bond Future	1,524.0100		1.5240	1,593.6500	1.5937	4.570	0	0	0
2019/08/15	R214	07/11/2019	10.00	Put	Bond Future	2,147.6600		2.1477	2,044.9000	2.0449	(4.785)	0	0	0
2019/08/15	R214	06/02/2020	9.73	Call	Bond Future	1,450.7200		1.4507	1,505.5800	1.5056	3.782	0	0	0
2019/08/15	R214	06/02/2020			Bond Future	10.1726		71.3079	10.1452	71.4835	(0.269)	0.0000	0.0000	0
2019/08/15	R214	06/02/2020	9.71	Call	Bond Future	1,401.6600		1.4017	1,455.2100	1.4552	3.820	0	0	0
2019/08/15	R214	06/02/2020	9.71	Put	Bond Future	4,466.9200		4.4669	4,344.9500	4.3450	(2.731)	0	0	0
2019/08/15	R214	06/02/2020	9.73	Put	Bond Future	4,379.0000		4.3790	4,258.3400	4.2583	(2.755)	0	0	0
2019/08/15	R214	06/02/2020	9.72	Call	Bond Future	1,426.0700		1.4261	1,480.2700	1.4803	3.801	0	0	0
2019/08/15	R214	06/02/2020	9.72	Put	Bond Future	4,422.7900		4.4228	4,301.4700	4.3015	(2.743)	0	0	0
2019/08/15	R214	07/05/2020	9.77	Put	Bond Future	4,998.0400		4.9980	4,881.0500	4.8811	(2.341)	0	0	0
2019/08/15	R214	07/05/2020			Bond Future	10.2404		69.3303	10.2122	69.5091	(0.275)	0.0000	0.0000	0
2019/08/15	R214	07/05/2020	9.76	Call	Bond Future	1,888.5000		1.8885	1,949.6700	1.9497	3.239	0	0	0
2019/08/15	R214	07/05/2020	9.76	Put	Bond Future	5,040.0400		5.0400	4,922.4800	4.9225	(2.333)	0	0	0
2019/08/15	R214	07/05/2020	9.77	Call	Bond Future	1,914.4300		1.9144	1,976.1700	1.9762	3.225	0	0	0
2019/08/15	R214	07/05/2020	9.75	Call	Bond Future	1,862.5300		1.8625	1,923.1300	1.9231	3.254	0	0	0
2019/08/15	R214	07/05/2020	9.75	Put	Bond Future	5,082.1000		5.0821	4,963.9700	4.9640	(2.324)	0	0	0
2019/08/15	R248	07/11/2019	10.02	Call	Bond Future	1,853.9400		1.8539	1,942.0000	1.9420	4.750	0	0	0
2019/08/15	R248	07/11/2019	10.01	Put	Bond Future	2,739.4500		2.7394	2,606.5900	2.6066	(4.850)	0	0	0
2019/08/15	R248	07/11/2019			Bond Future	10.1211		89.0208	10.0945	89.2404	(0.263)	0.0000	0.0000	89,039
2019/08/15	R248	07/11/2019	10.03	Call	Bond Future	1,893.1400		1.8931	1,982.4700	1.9825	4.719	0	0	0
2019/08/15	R248	07/11/2019	10.03	Put	Bond Future	2,649.5500		2.6495	2,519.2400	2.5192	(4.918)	0	0	0
2019/08/15	R248	07/11/2019	10.02	Put	Bond Future	2,694.1200		2.6941	2,562.5400	2.5625	(4.884)	0	0	0
2019/08/15	R248	07/11/2019	10.01	Call	Bond Future	1,815.3500		1.8153	1,902.1300	1.9021	4.780	0	0	0
2019/08/15	R248	06/02/2020	9.71	Put	Bond Future	5,641.4900		5.6415	5,481.5800	5.4816	(2.835)	0	0	0
2019/08/15	R248	06/02/2020			Bond Future	10.1988		90.6219	10.1713	90.8454	(0.269)	0.0000	0.0000	100

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
2019/08/15	R248	06/02/2020	9.71	Call	Bond Future	1,502.8200	1.5028	1,566.4800	1.5665	4.236	0	0	0
2019/08/15	R248	06/02/2020	9.70	Put	Bond Future	5,700.0300	5.7000	5,539.2400	5.5392	(2.821)	0	0	0
2019/08/15	R248	06/02/2020	9.72	Call	Bond Future	1,532.6200	1.5326	1,597.1800	1.5972	4.212	0	0	0
2019/08/15	R248	06/02/2020	9.72	Put	Bond Future	5,583.1900	5.5832	5,424.1800	5.4242	(2.848)	0	0	0
2019/08/15	R248	06/02/2020	9.70	Call	Bond Future	1,473.1200	1.4731	1,535.9000	1.5359	4.262	0	0	0
2019/08/15	R248	07/05/2020	9.79	Call	Bond Future	2,308.0200	2.3080	2,385.3600	2.3854	3.351	0	0	0
2019/08/15	R248	07/05/2020	9.77	Put	Bond Future	6,404.7900	6.4048	6,252.9200	6.2529	(2.371)	0	0	0
2019/08/15	R248	07/05/2020			Bond Future	10.2672	87.8602	10.2389	88.0880	(0.276)	0.0000	0.0000	0
2019/08/15	R248	07/05/2020	9.79	Put	Bond Future	6,294.8800	6.2949	6,144.4900	6.1445	(2.389)	0	0	0
2019/08/15	R248	07/05/2020	9.77	Call	Bond Future	2,243.8600	2.2439	2,319.7200	2.3197	3.381	0	0	0
2019/08/15	R248	07/05/2020	9.78	Put	Bond Future	6,349.5100	6.3495	6,198.3700	6.1984	(2.380)	0	0	0
2019/08/15	R248	07/05/2020	9.78	Call	Bond Future	2,275.6800	2.2757	2,352.2700	2.3523	3.366	0	0	0
<b>Total</b>													<b>1009828</b>