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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/08/2019 TO 16/08/2019

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
2019/08/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	2025	07/11/2019			Bond Future	137.9541	137.9541	138.0564	138.0564	0.074	0.0000	0.0000	1,451
2019/08/16	2025	06/02/2020			Bond Future	138.9945	138.9945	139.0988	139.0988	0.075	0.0000	0.0000	0
2019/08/16	2025	07/05/2020			Bond Future	141.6019	141.6019	141.7080	141.7080	0.075	0.0000	0.0000	0
2019/08/16	2029	07/11/2019			Bond Future	102.6552	102.6552	102.6979	102.6979	0.042	0.0000	0.0000	4,260
2019/08/16	2029	06/02/2020			Bond Future	104.5263	104.5263	104.5698	104.5698	0.042	0.0000	0.0000	0
2019/08/16	2029	07/05/2020			Bond Future	105.3744	105.3744	105.4186	105.4186	0.042	0.0000	0.0000	0
2019/08/16	2030	07/11/2019	9.49	Put	Bond Future	802.4000	0.8024	726.6300	0.7266	(9.443)	0	0	0
2019/08/16	2030	07/11/2019	9.76	Put	Bond Future	448.0300	0.4480	399.8800	0.3999	(10.747)	0	0	5,500
2019/08/16	2030	07/11/2019	8.40	Put	Bond Future	5,076.6100	5.0766	4,864.8500	4.8649	(4.171)	0	0	0
2019/08/16	2030	07/11/2019			Bond Future	9.1674	94.6008	9.1304	94.8307	(0.403)	0.0000	0.0000	77,076
2019/08/16	2030	07/11/2019	9.48	Call	Bond Future	2,734.7600	2.7348	2,887.6700	2.8877	5.591	0	0	0
2019/08/16	2030	07/11/2019	9.48	Put	Bond Future	820.0500	0.8200	743.0600	0.7431	(9.388)	0	0	0
2019/08/16	2030	07/11/2019	8.60	Put	Bond Future	3,930.0200	3.9300	3,734.7700	3.7348	(4.968)	0	0	0
2019/08/16	2030	07/11/2019	8.60	Call	Bond Future	316.0500	0.3161	350.7000	0.3507	10.963	0	0	5,500
2019/08/16	2030	07/11/2019	9.10	Put	Bond Future	1,767.6000	1.7676	1,638.1000	1.6381	(7.326)	0	0	0
2019/08/16	2030	07/11/2019	9.10	Call	Bond Future	1,347.9800	1.3480	1,448.3800	1.4484	7.448	0	0	5,500
2019/08/16	2030	07/11/2019	9.49	Call	Bond Future	2,777.4900	2.7775	2,931.6200	2.9316	5.549	0	0	0
2019/08/16	2030	07/11/2019	9.76	Call	Bond Future	4,033.1400	4.0331	4,214.8900	4.2149	4.506	0	0	0
2019/08/16	2030	07/11/2019	9.85	Put	Bond Future	368.5400	0.3685	327.4900	0.3275	(11.139)	0	0	2,500
2019/08/16	2030	07/11/2019	8.57	Put	Bond Future	4,092.3500	4.0924	3,894.1100	3.8941	(4.844)	0	0	0
2019/08/16	2030	07/11/2019	8.40	Call	Bond Future	144.3800	0.1444	162.5200	0.1625	12.564	0	0	0
2019/08/16	2030	07/11/2019	9.47	Call	Bond Future	2,692.4700	2.6925	2,844.1500	2.8442	5.633	0	0	0
2019/08/16	2030	07/11/2019	9.47	Put	Bond Future	838.1800	0.8382	759.9600	0.7600	(9.332)	0	0	0
2019/08/16	2030	07/11/2019	9.70	Call	Bond Future	3,741.7500	3.7418	3,918.1600	3.9182	4.715	0	0	0
2019/08/16	2030	07/11/2019	9.70	Put	Bond Future	511.1100	0.5111	457.6200	0.4576	(10.465)	0	0	0
2019/08/16	2030	07/11/2019	9.85	Call	Bond Future	4,481.8300	4.4818	4,670.6800	4.6707	4.214	0	0	0
2019/08/16	2030	07/11/2019	8.57	Call	Bond Future	282.1500	0.2821	313.8100	0.3138	11.221	0	0	0
2019/08/16	2030	07/11/2019	9.12	Put	Bond Future	1,703.0300	1.7030	1,576.4600	1.5765	(7.432)	0	0	0
2019/08/16	2030	07/11/2019	9.12	Call	Bond Future	1,408.2400	1.4082	1,511.5700	1.5116	7.338	0	0	0
2019/08/16	2030	07/11/2019	8.95	Call	Bond Future	942.2400	0.9422	1,020.8600	1.0209	8.344	0	0	0
2019/08/16	2030	07/11/2019	8.95	Put	Bond Future	2,305.2500	2.3053	2,153.9700	2.1540	(6.562)	0	0	5,000
2019/08/16	2030	07/11/2019	9.35	Call	Bond Future	2,206.5200	2.2065	2,342.6100	2.3426	6.168	0	0	0
2019/08/16	2030	07/11/2019	9.35	Put	Bond Future	1,081.5500	1.0816	987.7400	0.9877	(8.674)	0	0	2,500
2019/08/16	2030	06/02/2020	9.14	Call	Bond Future	2,038.8400	2.0388	2,144.6600	2.1447	5.190	0	0	0
2019/08/16	2030	06/02/2020	8.40	Call	Bond Future	460.7800	0.4608	497.9000	0.4979	8.056	0	0	5,820
2019/08/16	2030	06/02/2020	9.15	Put	Bond Future	2,595.0900	2.5951	2,467.7800	2.4678	(4.906)	0	0	0
2019/08/16	2030	06/02/2020			Bond Future	9.2361	92.2935	9.1977	92.5277	(0.416)	0.0000	0.0000	0
2019/08/16	2030	06/02/2020	9.00	Put	Bond Future	3,092.6600	3.0927	2,950.5400	2.9505	(4.595)	0	0	0
2019/08/16	2030	06/02/2020	9.00	Call	Bond Future	1,641.1100	1.6411	1,733.1000	1.7331	5.605	0	0	5,820
2019/08/16	2030	06/02/2020	9.14	Put	Bond Future	2,626.0600	2.6261	2,497.7700	2.4978	(4.885)	0	0	0
2019/08/16	2030	06/02/2020	8.40	Put	Bond Future	5,739.0000	5.7390	5,542.0100	5.5420	(3.432)	0	0	0
2019/08/16	2030	06/02/2020	9.15	Call	Bond Future	2,069.2100	2.0692	2,176.0100	2.1760	5.161	0	0	0

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2019/08/16	2030	06/02/2020	9.16	Call	Bond Future	2,099.5500	2.0996	2,207.3400	2.2073	5.134	0	0	0
2019/08/16	2030	06/02/2020	9.16	Put	Bond Future	2,564.1500	2.5642	2,437.8300	2.4378	(4.926)	0	0	0
2019/08/16	2030	07/05/2020	8.79	Call	Bond Future	1,459.1000	1.4591	1,536.4500	1.5365	5.301	0	0	0
2019/08/16	2030	07/05/2020	8.78	Put	Bond Future	4,622.9900	4.6230	4,461.1300	4.4611	(3.501)	0	0	0
2019/08/16	2030	07/05/2020			Bond Future	9.3025	94.0037	9.2625	94.2421	(0.429)	0.0000	0.0000	0
2019/08/16	2030	07/05/2020	8.80	Call	Bond Future	1,482.1600	1.4822	1,560.3300	1.5603	5.274	0	0	0
2019/08/16	2030	07/05/2020	8.80	Put	Bond Future	4,544.2700	4.5443	4,384.0600	4.3841	(3.526)	0	0	0
2019/08/16	2030	07/05/2020	8.79	Put	Bond Future	4,583.5000	4.5835	4,422.4700	4.4225	(3.513)	0	0	0
2019/08/16	2030	07/05/2020	8.78	Call	Bond Future	1,436.2500	1.4363	1,512.7700	1.5128	5.328	0	0	0
2019/08/16	2032	07/11/2019	9.71	Call	Bond Future	2,365.4600	2.3655	2,506.6700	2.5067	5.970	0	0	0
2019/08/16	2032	07/11/2019	9.70	Put	Bond Future	1,363.1600	1.3632	1,254.4800	1.2545	(7.973)	0	0	0
2019/08/16	2032	07/11/2019			Bond Future	9.5554	91.5915	9.5184	91.8399	(0.387)	0.0000	0.0000	50,602
2019/08/16	2032	07/11/2019	9.72	Call	Bond Future	2,406.2700	2.4063	2,548.8700	2.5489	5.926	0	0	0
2019/08/16	2032	07/11/2019	9.72	Put	Bond Future	1,312.3600	1.3124	1,206.4800	1.2065	(8.068)	0	0	0
2019/08/16	2032	07/11/2019	9.71	Put	Bond Future	1,337.4800	1.3375	1,230.2100	1.2302	(8.020)	0	0	0
2019/08/16	2032	07/11/2019	9.70	Call	Bond Future	2,325.1500	2.3251	2,464.9500	2.4650	6.013	0	0	0
2019/08/16	2032	06/02/2020	9.40	Put	Bond Future	3,376.5800	3.3766	3,224.0100	3.2240	(4.518)	0	0	0
2019/08/16	2032	06/02/2020			Bond Future	9.6315	93.2387	9.5932	93.4917	(0.398)	0.0000	0.0000	0
2019/08/16	2032	06/02/2020	9.39	Call	Bond Future	1,804.6500	1.8047	1,903.9900	1.9040	5.505	0	0	0
2019/08/16	2032	06/02/2020	9.39	Put	Bond Future	3,414.5300	3.4145	3,260.9000	3.2609	(4.499)	0	0	0
2019/08/16	2032	06/02/2020	9.40	Call	Bond Future	1,834.1400	1.8341	1,934.5400	1.9345	5.474	0	0	0
2019/08/16	2032	06/02/2020	9.38	Call	Bond Future	1,775.1600	1.7752	1,873.4400	1.8734	5.536	0	0	0
2019/08/16	2032	06/02/2020	9.38	Put	Bond Future	3,452.5500	3.4525	3,297.8600	3.2979	(4.480)	0	0	0
2019/08/16	2032	07/05/2020	9.19	Call	Bond Future	1,679.0400	1.6790	1,764.2000	1.7642	5.072	0	0	0
2019/08/16	2032	07/05/2020			Bond Future	9.7038	90.8060	9.6640	91.0636	(0.409)	0.0000	0.0000	0
2019/08/16	2032	07/05/2020	9.17	Call	Bond Future	1,628.8600	1.6289	1,712.3100	1.7123	5.123	0	0	0
2019/08/16	2032	07/05/2020	9.17	Put	Bond Future	5,176.9300	5.1769	5,002.7700	5.0028	(3.364)	0	0	0
2019/08/16	2032	07/05/2020	9.19	Put	Bond Future	5,090.7300	5.0907	4,918.2800	4.9183	(3.388)	0	0	0
2019/08/16	2032	07/05/2020	9.18	Call	Bond Future	1,653.9900	1.6540	1,738.3000	1.7383	5.097	0	0	0
2019/08/16	2032	07/05/2020	9.18	Put	Bond Future	5,133.8300	5.1338	4,960.5300	4.9605	(3.376)	0	0	0
2019/08/16	2033	07/11/2019			Bond Future	103.2305	103.2305	103.3489	103.3489	0.115	0.0000	0.0000	6,260
2019/08/16	2033	06/02/2020			Bond Future	105.1120	105.1120	105.2327	105.2327	0.115	0.0000	0.0000	0
2019/08/16	2033	07/05/2020			Bond Future	105.8880	105.8880	106.0109	106.0109	0.116	0.0000	0.0000	0
2019/08/16	2037	07/11/2019	9.97	Call	Bond Future	2,093.8300	2.0938	2,187.4500	2.1875	4.471	0	0	0
2019/08/16	2037	07/11/2019			Bond Future	9.9453	90.5769	9.9187	90.7748	(0.267)	0.0000	0.0000	62,917
2019/08/16	2037	07/11/2019	9.95	Call	Bond Future	2,014.8500	2.0149	2,106.1400	2.1061	4.531	0	0	0
2019/08/16	2037	07/11/2019	9.95	Put	Bond Future	1,980.0200	1.9800	1,873.4500	1.8734	(5.382)	0	0	0
2019/08/16	2037	07/11/2019	9.97	Put	Bond Future	1,910.7100	1.9107	1,806.4700	1.8065	(5.456)	0	0	0
2019/08/16	2037	07/11/2019	9.96	Call	Bond Future	2,054.1500	2.0541	2,146.6000	2.1466	4.501	0	0	0
2019/08/16	2037	07/11/2019	9.96	Put	Bond Future	1,945.1300	1.9451	1,839.7200	1.8397	(5.419)	0	0	0
2019/08/16	2037	06/02/2020	9.67	Call	Bond Future	1,770.9700	1.7710	1,839.4700	1.8395	3.868	0	0	0
2019/08/16	2037	06/02/2020	9.66	Put	Bond Future	4,459.7300	4.4597	4,325.9500	4.3260	(3.000)	0	0	0
2019/08/16	2037	06/02/2020			Bond Future	10.0229	87.9468	9.9954	88.1483	(0.274)	0.0000	0.0000	0
2019/08/16	2037	06/02/2020	9.68	Call	Bond Future	1,801.0700	1.8011	1,870.3700	1.8704	3.848	0	0	0
2019/08/16	2037	06/02/2020	9.68	Put	Bond Future	4,366.3400	4.3663	4,234.1500	4.2342	(3.027)	0	0	0

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2019/08/16	2037	06/02/2020	9.67	Put	Bond Future	4,412.7300		4.4127	4,279.7400	4.2797	(3.014)	0	0	0
2019/08/16	2037	06/02/2020	9.66	Call	Bond Future	1,741.3800		1.7414	1,809.0900	1.8091	3.888	0	0	0
2019/08/16	2037	07/05/2020	9.60	Put	Bond Future	5,767.7700		5.7678	5,630.9300	5.6309	(2.372)	0	0	0
2019/08/16	2037	07/05/2020	9.59	Call	Bond Future	2,027.6600		2.0277	2,095.3000	2.0953	3.336	0	0	0
2019/08/16	2037	07/05/2020			Bond Future	10.0984		89.5765	10.0700	89.7816	(0.281)	0.0000	0.0000	0
2019/08/16	2037	07/05/2020	9.60	Call	Bond Future	2,056.0900		2.0561	2,124.3800	2.1244	3.321	0	0	0
2019/08/16	2037	07/05/2020	9.59	Put	Bond Future	5,816.2200		5.8162	5,678.7300	5.6787	(2.364)	0	0	0
2019/08/16	2037	07/05/2020	9.61	Call	Bond Future	2,084.7300		2.0847	2,153.6800	2.1537	3.307	0	0	0
2019/08/16	2037	07/05/2020	9.61	Put	Bond Future	5,719.6200		5.7196	5,583.4400	5.5834	(2.381)	0	0	0
2019/08/16	2038	07/11/2019			Bond Future	122.1378		122.1378	122.1363	122.1363	(0.001)	0.0000	0.0000	21,774
2019/08/16	2038	06/02/2020			Bond Future	122.7058		122.7058	122.7043	122.7043	(0.001)	0.0000	0.0000	0
2019/08/16	2038	07/05/2020			Bond Future	125.0077		125.0077	125.0059	125.0059	(0.001)	0.0000	0.0000	0
2019/08/16	2040	07/11/2019	10.04	Put	Bond Future	2,303.7800		2.3038	2,164.6200	2.1646	(6.041)	0	0	0
2019/08/16	2040	07/11/2019	10.03	Call	Bond Future	1,976.7200		1.9767	2,088.4800	2.0885	5.654	0	0	0
2019/08/16	2040	07/11/2019	9.80	Put	Bond Future	3,414.9000		3.4149	3,240.5600	3.2406	(5.105)	0	0	0
2019/08/16	2040	07/11/2019	9.30	Put	Bond Future	6,712.7500		6.7127	6,480.5200	6.4805	(3.460)	0	0	0
2019/08/16	2040	07/11/2019			Bond Future	10.0761		93.3001	10.0444	93.5525	(0.315)	0.0000	0.0000	43,814
2019/08/16	2040	07/11/2019	10.04	Call	Bond Future	2,016.6400		2.0166	2,129.8700	2.1299	5.615	0	0	0
2019/08/16	2040	07/11/2019	10.03	Put	Bond Future	2,343.6600		2.3437	2,203.0300	2.2030	(6.000)	0	0	0
2019/08/16	2040	07/11/2019	9.80	Call	Bond Future	1,181.4700		1.1815	1,259.5200	1.2595	6.606	0	0	1,260
2019/08/16	2040	07/11/2019	9.30	Call	Bond Future	206.9100		0.2069	227.0700	0.2271	9.743	0	0	1,260
2019/08/16	2040	07/11/2019	10.05	Call	Bond Future	2,056.9700		2.0570	2,171.6700	2.1717	5.576	0	0	0
2019/08/16	2040	07/11/2019	10.05	Put	Bond Future	2,264.4300		2.2644	2,126.7400	2.1267	(6.081)	0	0	0
2019/08/16	2040	06/02/2020	9.76	Call	Bond Future	1,805.6200		1.8056	1,891.1600	1.8912	4.737	0	0	0
2019/08/16	2040	06/02/2020	9.00	Put	Bond Future	10,089.2000		10.0892	9,853.7200	9.8537	(2.334)	0	0	0
2019/08/16	2040	06/02/2020			Bond Future	10.1546		90.4684	10.1218	90.7253	(0.323)	0.0000	0.0000	0
2019/08/16	2040	06/02/2020	8.40	Put	Bond Future	15,608.9500		15.6089	15,356.3600	15.3564	(1.618)	0	0	0
2019/08/16	2040	06/02/2020	8.40	Call	Bond Future	48.9200		0.0489	53.2500	0.0533	8.851	0	0	0
2019/08/16	2040	06/02/2020	9.74	Call	Bond Future	1,745.2400		1.7452	1,828.7700	1.8288	4.786	0	0	0
2019/08/16	2040	06/02/2020	9.74	Put	Bond Future	5,082.5100		5.0825	4,909.1200	4.9091	(3.412)	0	0	0
2019/08/16	2040	06/02/2020	9.76	Put	Bond Future	4,977.4500		4.9775	4,806.0700	4.8061	(3.443)	0	0	0
2019/08/16	2040	06/02/2020	9.00	Call	Bond Future	291.2300		0.2912	312.6700	0.3127	7.362	0	0	0
2019/08/16	2040	06/02/2020	9.75	Call	Bond Future	1,775.6300		1.7756	1,860.1700	1.8602	4.761	0	0	0
2019/08/16	2040	06/02/2020	9.75	Put	Bond Future	5,030.1200		5.0301	4,857.7400	4.8577	(3.427)	0	0	0
2019/08/16	2040	07/05/2020	9.74	Call	Bond Future	2,170.5100		2.1705	2,259.3400	2.2593	4.093	0	0	0
2019/08/16	2040	07/05/2020	9.75	Put	Bond Future	6,036.7300		6.0367	5,864.8200	5.8648	(2.848)	0	0	0
2019/08/16	2040	07/05/2020			Bond Future	10.2309		92.1449	10.1971	92.4065	(0.331)	0.0000	0.0000	0
2019/08/16	2040	07/05/2020	9.74	Put	Bond Future	6,088.3400		6.0883	5,915.5800	5.9156	(2.838)	0	0	0
2019/08/16	2040	07/05/2020	9.75	Call	Bond Future	2,201.3800		2.2014	2,291.0600	2.2911	4.074	0	0	0
2019/08/16	2040	07/05/2020	9.73	Call	Bond Future	2,139.5900		2.1396	2,227.5600	2.2276	4.112	0	0	0
2019/08/16	2040	07/05/2020	9.73	Put	Bond Future	6,140.0200		6.1400	5,966.4000	5.9664	(2.828)	0	0	0
2019/08/16	2044	07/11/2019	10.07	Put	Bond Future	2,384.9800		2.3850	2,242.8000	2.2428	(5.961)	0	0	0
2019/08/16	2044	07/11/2019	9.74	Put	Bond Future	4,038.2000		4.0382	3,847.9500	3.8480	(4.711)	0	0	0
2019/08/16	2044	07/11/2019	10.52	Call	Bond Future	4,242.5700		4.2426	4,416.7700	4.4168	4.106	0	0	0
2019/08/16	2044	07/11/2019			Bond Future	10.1136		90.1994	10.0820	90.4553	(0.313)	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
2019/08/16	2044	07/11/2019	10.06	Call	Bond Future	1,991.9200	1.9919	2,104.2200	2.1042	5.638	0	0	0
2019/08/16	2044	07/11/2019	10.06	Put	Bond Future	2,425.9300	2.4259	2,282.2600	2.2823	(5.922)	0	0	0
2019/08/16	2044	07/11/2019	10.52	Put	Bond Future	1,068.2100	1.0682	986.4400	0.9864	(7.655)	0	0	328
2019/08/16	2044	07/11/2019	10.07	Call	Bond Future	2,032.1600	2.0322	2,145.9500	2.1459	5.599	0	0	0
2019/08/16	2044	07/11/2019	9.19	Call	Bond Future	106.5500	0.1065	117.9200	0.1179	10.671	0	0	328
2019/08/16	2044	07/11/2019	9.74	Call	Bond Future	938.7400	0.9387	1,004.4600	1.0045	7.001	0	0	328
2019/08/16	2044	07/11/2019	10.05	Call	Bond Future	1,952.2800	1.9523	2,063.0800	2.0631	5.675	0	0	0
2019/08/16	2044	07/11/2019	10.05	Put	Bond Future	2,467.6000	2.4676	2,322.4300	2.3224	(5.883)	0	0	0
2019/08/16	2044	07/11/2019	9.19	Put	Bond Future	8,111.4300	8.1114	7,866.8300	7.8668	(3.015)	0	0	0
2019/08/16	2044	06/02/2020	9.74	Call	Bond Future	1,588.2100	1.5882	1,668.4300	1.6684	5.051	0	0	328
2019/08/16	2044	06/02/2020	10.78	Put	Bond Future	1,575.3300	1.5753	1,495.5300	1.4955	(5.066)	0	0	328
2019/08/16	2044	06/02/2020	9.77	Put	Bond Future	5,120.9800	5.1210	4,943.7300	4.9437	(3.461)	0	0	0
2019/08/16	2044	06/02/2020			Bond Future	10.1893	87.4372	10.1566	87.6978	(0.321)	0.0000	0.0000	0
2019/08/16	2044	06/02/2020	9.09	Put	Bond Future	9,863.4300	9.8634	9,627.1900	9.6272	(2.395)	0	0	0
2019/08/16	2044	06/02/2020	9.09	Call	Bond Future	337.9100	0.3379	362.2900	0.3623	7.215	0	0	328
2019/08/16	2044	06/02/2020	9.74	Put	Bond Future	5,285.3800	5.2854	5,104.9800	5.1050	(3.413)	0	0	0
2019/08/16	2044	06/02/2020	9.77	Call	Bond Future	1,678.7500	1.6788	1,762.1200	1.7621	4.966	0	0	0
2019/08/16	2044	06/02/2020	10.78	Call	Bond Future	6,065.5900	6.0656	6,246.4100	6.2464	2.981	0	0	0
2019/08/16	2044	06/02/2020	9.78	Call	Bond Future	1,709.2700	1.7093	1,793.6900	1.7937	4.939	0	0	0
2019/08/16	2044	06/02/2020	9.76	Put	Bond Future	5,175.6300	5.1756	4,997.3300	4.9973	(3.445)	0	0	0
2019/08/16	2044	06/02/2020	9.78	Put	Bond Future	5,066.7800	5.0668	4,890.5800	4.8906	(3.478)	0	0	0
2019/08/16	2044	06/02/2020	9.76	Call	Bond Future	1,648.5500	1.6485	1,730.8700	1.7309	4.993	0	0	0
2019/08/16	2044	07/05/2020	9.81	Call	Bond Future	2,341.9300	2.3419	2,435.6200	2.4356	4.001	0	0	0
2019/08/16	2044	07/05/2020	9.79	Put	Bond Future	6,124.3700	6.1244	5,951.0000	5.9510	(2.831)	0	0	0
2019/08/16	2044	07/05/2020	9.26	Call	Bond Future	921.8300	0.9218	969.9100	0.9699	5.216	0	0	556
2019/08/16	2044	07/05/2020	9.33	Call	Bond Future	1,061.3600	1.0614	1,114.7800	1.1148	5.033	0	0	100
2019/08/16	2044	07/05/2020	9.98	Call	Bond Future	2,921.2300	2.9212	3,029.7200	3.0297	3.714	0	0	100
2019/08/16	2044	07/05/2020			Bond Future	10.2627	89.0575	10.2290	89.3229	(0.329)	0.0000	0.0000	0
2019/08/16	2044	07/05/2020	9.81	Put	Bond Future	6,019.6900	6.0197	5,848.0500	5.8480	(2.851)	0	0	0
2019/08/16	2044	07/05/2020	9.79	Call	Bond Future	2,278.1800	2.2782	2,370.1400	2.3701	4.037	0	0	0
2019/08/16	2044	07/05/2020	9.33	Put	Bond Future	8,929.4400	8.9294	8,717.5300	8.7175	(2.373)	0	0	0
2019/08/16	2044	07/05/2020	9.80	Put	Bond Future	6,071.8400	6.0718	5,899.3400	5.8993	(2.841)	0	0	0
2019/08/16	2044	07/05/2020	9.26	Put	Bond Future	9,427.6500	9.4276	9,210.4000	9.2104	(2.304)	0	0	0
2019/08/16	2044	07/05/2020	9.91	Put	Bond Future	5,518.0100	5.5180	5,355.0800	5.3551	(2.953)	0	0	0
2019/08/16	2044	07/05/2020	9.98	Put	Bond Future	5,187.9900	5.1880	5,031.1500	5.0312	(3.023)	0	0	0
2019/08/16	2044	07/05/2020	11.09	Call	Bond Future	7,993.0300	7.9930	8,182.7800	8.1828	2.374	0	0	0
2019/08/16	2044	07/05/2020	9.80	Call	Bond Future	2,309.9300	2.3099	2,402.7600	2.4028	4.019	0	0	0
2019/08/16	2044	07/05/2020	9.91	Call	Bond Future	2,674.7100	2.6747	2,777.1100	2.7771	3.828	0	0	556
2019/08/16	2044	07/05/2020	11.02	Call	Bond Future	7,621.8000	7.6218	7,807.7500	7.8077	2.440	0	0	0
2019/08/16	2044	07/05/2020	11.02	Put	Bond Future	2,005.7100	2.0057	1,926.3300	1.9263	(3.958)	0	0	556
2019/08/16	2044	07/05/2020	11.09	Put	Bond Future	1,889.0700	1.8891	1,813.4900	1.8135	(4.001)	0	0	100
2019/08/16	2046	07/11/2019			Bond Future	113.0894	113.0894	113.0882	113.0882	(0.001)	0.0000	0.0000	17,994
2019/08/16	2046	06/02/2020			Bond Future	115.1508	115.1508	115.1494	115.1494	(0.001)	0.0000	0.0000	0
2019/08/16	2046	07/05/2020			Bond Future	115.5625	115.5625	115.5610	115.5610	(0.001)	0.0000	0.0000	0
2019/08/16	2050	07/11/2019			Bond Future	117.8333	117.8333	117.8319	117.8319	(0.001)	0.0000	0.0000	12,776
2019/08/16	2050	06/02/2020			Bond Future	118.1456	118.1456	118.1442	118.1442	(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
2019/08/16	2050	07/05/2020			Bond Future	120.3618	120.3618	120.3604	120.3604	(0.001)	0.0000	0.0000	0
2019/08/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	AL37	07/11/2019			Index Future	663.1130	663.1130	664.0050	664.0050	0.135	0.0000	0.0000	0
2019/08/16	AL37	06/02/2020			Index Future	675.0400	675.0400	675.9480	675.9480	0.135	0.0000	0.0000	0
2019/08/16	AL37	07/05/2020			Index Future	687.5450	687.5450	688.4700	688.4700	0.135	0.0000	0.0000	0
2019/08/16	AL7T	07/11/2019			Index Future	766.0080	766.0080	767.7510	767.7510	0.228	0.0000	0.0000	120
2019/08/16	AL7T	06/02/2020			Index Future	779.7860	779.7860	781.5600	781.5600	0.227	0.0000	0.0000	0
2019/08/16	AL7T	07/05/2020			Index Future	794.2320	794.2320	796.0380	796.0380	0.227	0.0000	0.0000	0
2019/08/16	ALBI	07/11/2019			Index Future	684.4670	684.4670	685.9810	685.9810	0.221	0.0000	0.0000	226
2019/08/16	ALBI	06/02/2020			Index Future	696.7780	696.7780	698.3190	698.3190	0.221	0.0000	0.0000	0
2019/08/16	ALBI	07/05/2020			Index Future	709.6860	709.6860	711.2550	711.2550	0.221	0.0000	0.0000	0
2019/08/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	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
2019/08/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/16	ES33	07/11/2019			Bond Future	11.1088	75.9620	11.0868	76.0873	(0.199)	0.0000	0.0000	350
2019/08/16	ES33	06/02/2020			Bond Future	11.2364	77.3282	11.2135	77.4558	(0.204)	0.0000	0.0000	0
2019/08/16	ES33	07/05/2020			Bond Future	11.3589	74.9668	11.3352	75.0967	(0.209)	0.0000	0.0000	0
2019/08/16	ES42	07/11/2019			Bond Future	11.4534	76.7372	11.4210	76.9450	(0.283)	0.0000	0.0000	4,919
2019/08/16	ES42	06/02/2020			Bond Future	11.5756	78.1173	11.5420	78.3289	(0.290)	0.0000	0.0000	0
2019/08/16	ES42	07/05/2020			Bond Future	11.6980	75.3000	11.6632	75.5155	(0.298)	0.0000	0.0000	0
2019/08/16	GOVI	07/11/2019	672.90	Call	GOVI	44,130.0000	4.4130	59,220.0000	5.9220	34.194	0	0	0
2019/08/16	GOVI	07/11/2019			GOVI	677.3130	677.3130	678.8220	678.8220	0.223	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
2019/08/16	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	GOVI	07/11/2019	672.91	Call	GOVI	44,030.0000	4.4030	59,120.0000	5.9120	34.272	0	0	0
2019/08/16	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	GOVI	07/11/2019	672.92	Call	GOVI	43,930.0000	4.3930	59,020.0000	5.9020	34.350	0	0	0
2019/08/16	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	GOVI	06/02/2020	703.15	Put	GOVI	136,550.0000	13.6550	121,180.0000	12.1180	(11.256)	0	0	0
2019/08/16	GOVI	06/02/2020			GOVI	689.4950	689.4950	691.0320	691.0320	0.223	0.0000	0.0000	0
2019/08/16	GOVI	06/02/2020	703.14	Put	GOVI	136,450.0000	13.6450	121,080.0000	12.1080	(11.264)	0	0	0
2019/08/16	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	GOVI	06/02/2020	703.13	Put	GOVI	136,350.0000	13.6350	120,980.0000	12.0980	(11.272)	0	0	0
2019/08/16	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	GOVI	07/05/2020			GOVI	702.2680	702.2680	703.8330	703.8330	0.223	0.0000	0.0000	0
2019/08/16	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	GOVI	07/05/2020	720.00	Put	GOVI	177,320.0000	17.7320	161,670.0000	16.1670	(8.826)	0	0	0
2019/08/16	GOVI	07/05/2020	719.98	Put	GOVI	177,120.0000	17.7120	161,470.0000	16.1470	(8.836)	0	0	0
2019/08/16	GOVI	07/05/2020	719.99	Put	GOVI	177,220.0000	17.7220	161,570.0000	16.1570	(8.831)	0	0	0
2019/08/16	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/16	IGOV	07/11/2019			Index Future	264.2480	264.2480	264.2120	264.2120	(0.014)	0.0000	0.0000	1,018
2019/08/16	IGOV	06/02/2020			Index Future	269.0650	269.0650	269.0270	269.0270	(0.014)	0.0000	0.0000	0
2019/08/16	IGOV	07/05/2020			Index Future	274.1120	274.1120	274.0740	274.0740	(0.014)	0.0000	0.0000	0
2019/08/16	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/16	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/16	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/16	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/08/16	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0100	102.0100	(0.020)	0.0000	0.0000	0
2019/08/16	IS02	21/09/2020			Interest Rate Swap	98.8700	98.8700	98.8400	98.8400	(0.030)	0.0000	0.0000	0
2019/08/16	IS05	17/12/2020			Interest Rate Swap	95.5000	95.5000	95.4500	95.4500	(0.052)	0.0000	0.0000	0
2019/08/16	IS05	16/03/2021			Interest Rate Swap	94.5000	94.5000	94.4300	94.4300	(0.074)	0.0000	0.0000	0
2019/08/16	IS05	15/06/2021			Interest Rate Swap	93.4600	93.4600	93.3800	93.3800	(0.086)	0.0000	0.0000	0
2019/08/16	IS05	21/09/2021			Interest Rate Swap	93.3900	93.3900	93.3000	93.3000	(0.096)	0.0000	0.0000	0
2019/08/16	IS05	21/12/2021			Interest Rate Swap	95.3900	95.3900	95.2800	95.2800	(0.115)	0.0000	0.0000	51
2019/08/16	IS05	15/03/2022			Interest Rate Swap	95.3300	95.3300	95.2200	95.2200	(0.115)	0.0000	0.0000	0
2019/08/16	IS05	21/06/2022			Interest Rate Swap	96.3200	96.3200	96.1900	96.1900	(0.135)	0.0000	0.0000	0
2019/08/16	IS05	20/09/2022			Interest Rate Swap	100.0800	100.0800	99.9400	99.9400	(0.140)	0.0000	0.0000	0
2019/08/16	IS05	20/12/2022			Interest Rate Swap	101.1700	101.1700	101.0200	101.0200	(0.148)	0.0000	0.0000	0
2019/08/16	IS05	22/03/2023			Interest Rate Swap	94.3100	94.3100	94.1500	94.1500	(0.170)	0.0000	0.0000	0
2019/08/16	IS05	20/06/2023			Interest Rate Swap	100.2600	100.2600	100.0900	100.0900	(0.170)	0.0000	0.0000	0
2019/08/16	IS05	19/09/2023			Interest Rate Swap	95.5600	95.5600	95.3800	95.3800	(0.188)	0.0000	0.0000	0
2019/08/16	IS10	17/12/2025			Interest Rate Swap	91.1400	91.1400	90.8700	90.8700	(0.296)	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
2019/08/16	IS10	16/03/2026			Interest Rate Swap	88.0100	88.0100	87.7300	87.7300	(0.318)	0.0000	0.0000	0
2019/08/16	IS10	15/06/2026			Interest Rate Swap	86.6500	86.6500	86.3700	86.3700	(0.323)	0.0000	0.0000	0
2019/08/16	IS10	21/09/2026			Interest Rate Swap	88.8000	88.8000	88.5100	88.5100	(0.327)	0.0000	0.0000	0
2019/08/16	IS10	21/12/2026			Interest Rate Swap	92.6300	92.6300	92.3300	92.3300	(0.324)	0.0000	0.0000	0
2019/08/16	IS10	15/03/2027			Interest Rate Swap	91.1300	91.1300	90.8100	90.8100	(0.351)	0.0000	0.0000	0
2019/08/16	IS10	21/06/2027			Interest Rate Swap	93.2200	93.2200	92.8900	92.8900	(0.354)	0.0000	0.0000	0
2019/08/16	IS10	20/09/2027			Interest Rate Swap	98.7500	98.7500	98.4100	98.4100	(0.344)	0.0000	0.0000	0
2019/08/16	IS10	20/12/2027			Interest Rate Swap	99.0900	99.0900	98.7400	98.7400	(0.353)	0.0000	0.0000	0
2019/08/16	IS10	22/03/2028			Interest Rate Swap	92.4400	92.4400	92.0700	92.0700	(0.400)	0.0000	0.0000	0
2019/08/16	IS10	20/06/2028			Interest Rate Swap	99.7700	99.7700	99.4100	99.4100	(0.361)	0.0000	0.0000	0
2019/08/16	IS10	19/09/2028			Interest Rate Swap	93.1800	93.1800	92.8000	92.8000	(0.408)	0.0000	0.0000	0
2019/08/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/16	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/16	R023	07/11/2019	7.98	Call	Bond Future	1,589.2400	1.5892	1,692.7300	1.6927	6.512	0	0	0
2019/08/16	R023	07/11/2019			Bond Future	7.4752	102.3360	7.4317	102.4619	(0.582)	0.0000	0.0000	52,361
2019/08/16	R023	07/11/2019	7.99	Call	Bond Future	1,614.2200	1.6142	1,718.1800	1.7182	6.440	0	0	0
2019/08/16	R023	07/11/2019	7.98	Put	Bond Future	142.2100	0.1422	119.8200	0.1198	(15.744)	0	0	0
2019/08/16	R023	07/11/2019	7.99	Put	Bond Future	138.7900	0.1388	116.8700	0.1169	(15.794)	0	0	0
2019/08/16	R023	07/11/2019	8.00	Call	Bond Future	1,639.1600	1.6392	1,743.6100	1.7436	6.372	0	0	0
2019/08/16	R023	07/11/2019	8.00	Put	Bond Future	135.3300	0.1353	113.9000	0.1139	(15.835)	0	0	0
2019/08/16	R023	06/02/2020	7.54	Call	Bond Future	860.3500	0.8603	927.0200	0.9270	7.749	0	0	0
2019/08/16	R023	06/02/2020			Bond Future	7.4993	104.1766	7.4517	104.3048	(0.634)	0.0000	0.0000	0
2019/08/16	R023	06/02/2020	7.52	Call	Bond Future	829.0500	0.8291	894.3800	0.8944	7.880	0	0	0
2019/08/16	R023	06/02/2020	7.52	Put	Bond Future	773.4400	0.7734	710.6100	0.7106	(8.123)	0	0	0
2019/08/16	R023	06/02/2020	7.54	Put	Bond Future	750.9600	0.7510	689.4700	0.6895	(8.188)	0	0	0
2019/08/16	R023	06/02/2020	7.53	Call	Bond Future	844.4900	0.8445	910.4900	0.9105	7.815	0	0	0
2019/08/16	R023	06/02/2020	7.53	Put	Bond Future	761.9900	0.7620	699.8300	0.6998	(8.158)	0	0	0
2019/08/16	R023	07/05/2020	6.91	Put	Bond Future	1,743.4700	1.7435	1,644.0900	1.6441	(5.700)	0	0	0
2019/08/16	R023	07/05/2020			Bond Future	7.4921	102.1735	7.4399	102.3040	(0.697)	0.0000	0.0000	0
2019/08/16	R023	07/05/2020	6.90	Call	Bond Future	268.3400	0.2683	298.7700	0.2988	11.340	0	0	0
2019/08/16	R023	07/05/2020	6.90	Put	Bond Future	1,760.1300	1.7601	1,660.1200	1.6601	(5.682)	0	0	0
2019/08/16	R023	07/05/2020	6.91	Call	Bond Future	277.1100	0.2771	308.1700	0.3082	11.209	0	0	0
2019/08/16	R023	07/05/2020	6.89	Call	Bond Future	259.7300	0.2597	289.5300	0.2895	11.473	0	0	0
2019/08/16	R023	07/05/2020	6.89	Put	Bond Future	1,776.9400	1.7769	1,676.3000	1.6763	(5.664)	0	0	0
2019/08/16	R035	07/11/2019	9.88	Call	Bond Future	2,163.2700	2.1633	2,259.8600	2.2599	4.465	0	0	0
2019/08/16	R035	07/11/2019	9.89	Call	Bond Future	2,203.6700	2.2037	2,301.4300	2.3014	4.436	0	0	0
2019/08/16	R035	07/11/2019	9.87	Put	Bond Future	1,901.2000	1.9012	1,796.2900	1.7963	(5.518)	0	0	0
2019/08/16	R035	07/11/2019	10.21	Put	Bond Future	1,021.6100	1.0216	953.0000	0.9530	(6.716)	0	0	3,500
2019/08/16	R035	07/11/2019			Bond Future	9.8399	94.2138	9.8128	94.4141	(0.275)	0.0000	0.0000	96,124
2019/08/16	R035	07/11/2019	9.89	Put	Bond Future	1,834.7200	1.8347	1,732.1400	1.7321	(5.591)	0	0	0
2019/08/16	R035	07/11/2019	9.87	Call	Bond Future	2,123.0700	2.1231	2,218.5000	2.2185	4.495	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
2019/08/16	R035	07/11/2019	8.92	Put	Bond Future	7,279.5700	7.2796	7,087.7900	7.0878	(2.634)	0	0	0
2019/08/16	R035	07/11/2019	8.92	Call	Bond Future	98.6400	0.0986	107.2000	0.1072	8.678	0	0	3,500
2019/08/16	R035	07/11/2019	9.52	Put	Bond Future	3,384.5600	3.3846	3,239.3100	3.2393	(4.292)	0	0	0
2019/08/16	R035	07/11/2019	9.52	Call	Bond Future	975.5500	0.9756	1,030.6400	1.0306	5.647	0	0	3,500
2019/08/16	R035	07/11/2019	9.88	Put	Bond Future	1,867.8200	1.8678	1,764.0700	1.7641	(5.555)	0	0	0
2019/08/16	R035	07/11/2019	10.21	Call	Bond Future	3,697.5900	3.6976	3,829.3200	3.8293	3.563	0	0	0
2019/08/16	R035	06/02/2020	9.60	Call	Bond Future	1,787.9700	1.7880	1,859.2500	1.8593	3.987	0	0	0
2019/08/16	R035	06/02/2020	9.61	Put	Bond Future	4,136.5100	4.1365	4,004.5700	4.0046	(3.190)	0	0	0
2019/08/16	R035	06/02/2020			Bond Future	9.9232	95.9083	9.8952	96.1123	(0.282)	0.0000	0.0000	0
2019/08/16	R035	06/02/2020	9.60	Put	Bond Future	4,181.5300	4.1815	4,048.7600	4.0488	(3.175)	0	0	0
2019/08/16	R035	06/02/2020	9.61	Call	Bond Future	1,818.3700	1.8184	1,890.4800	1.8905	3.966	0	0	0
2019/08/16	R035	06/02/2020	9.59	Call	Bond Future	1,757.8500	1.7578	1,828.3000	1.8283	4.008	0	0	0
2019/08/16	R035	06/02/2020	9.59	Put	Bond Future	4,226.9200	4.2269	4,093.3200	4.0933	(3.161)	0	0	0
2019/08/16	R035	07/05/2020	9.48	Put	Bond Future	5,737.2100	5.7372	5,596.9600	5.5970	(2.445)	0	0	0
2019/08/16	R035	07/05/2020	9.47	Call	Bond Future	1,901.3600	1.9014	1,968.1600	1.9682	3.513	0	0	0
2019/08/16	R035	07/05/2020			Bond Future	9.9961	93.1811	9.9672	93.3888	(0.290)	0.0000	0.0000	0
2019/08/16	R035	07/05/2020	9.48	Call	Bond Future	1,929.3800	1.9294	1,996.8500	1.9969	3.497	0	0	0
2019/08/16	R035	07/05/2020	9.47	Put	Bond Future	5,785.2300	5.7852	5,644.3100	5.6443	(2.436)	0	0	0
2019/08/16	R035	07/05/2020	9.49	Call	Bond Future	1,957.3400	1.9573	2,025.4800	2.0255	3.481	0	0	0
2019/08/16	R035	07/05/2020	9.49	Put	Bond Future	5,689.2200	5.6892	5,549.6400	5.5496	(2.453)	0	0	0
2019/08/16	R186	07/11/2019	8.23	Call	Bond Future	717.0500	0.7170	794.7600	0.7948	10.837	0	0	5,000
2019/08/16	R186	07/11/2019	8.94	Call	Bond Future	3,047.4500	3.0475	3,230.2100	3.2302	5.997	0	0	0
2019/08/16	R186	07/11/2019	8.20	Call	Bond Future	658.3700	0.6584	731.4600	0.7315	11.102	0	0	0
2019/08/16	R186	07/11/2019			Bond Future	8.4700	114.7880	8.4275	115.0270	(0.502)	0.0000	0.0000	136,194
2019/08/16	R186	07/11/2019	8.25	Put	Bond Future	2,002.1700	2.0022	1,844.0300	1.8440	(7.898)	0	0	3,750
2019/08/16	R186	07/11/2019	8.25	Call	Bond Future	758.0200	0.7580	838.8500	0.8389	10.663	0	0	3,750
2019/08/16	R186	07/11/2019	8.73	Call	Bond Future	2,181.8800	2.1819	2,338.6200	2.3386	7.184	0	0	0
2019/08/16	R186	07/11/2019	8.73	Put	Bond Future	734.2400	0.7342	652.0100	0.6520	(11.199)	0	0	5,000
2019/08/16	R186	07/11/2019	8.94	Put	Bond Future	448.3700	0.4484	392.1600	0.3922	(12.537)	0	0	0
2019/08/16	R186	07/11/2019	8.23	Put	Bond Future	2,075.2000	2.0752	1,913.9400	1.9139	(7.771)	0	0	0
2019/08/16	R186	07/11/2019	8.20	Put	Bond Future	2,187.8000	2.1878	2,021.9200	2.0219	(7.582)	0	0	7,500
2019/08/16	R186	07/11/2019	8.95	Call	Bond Future	3,091.1200	3.0911	3,274.9500	3.2750	5.947	0	0	0
2019/08/16	R186	07/11/2019	8.96	Put	Bond Future	427.2300	0.4272	373.1400	0.3731	(12.661)	0	0	0
2019/08/16	R186	07/11/2019	8.95	Put	Bond Future	437.6100	0.4376	382.4700	0.3825	(12.600)	0	0	0
2019/08/16	R186	07/11/2019	8.96	Call	Bond Future	3,135.1500	3.1351	3,320.0300	3.3200	5.897	0	0	0
2019/08/16	R186	06/02/2020	8.11	Put	Bond Future	3,252.6700	3.2527	3,084.4800	3.0845	(5.171)	0	0	0
2019/08/16	R186	06/02/2020	8.50	Call	Bond Future	1,877.9400	1.8779	1,995.4700	1.9955	6.258	0	0	0
2019/08/16	R186	06/02/2020	8.57	Call	Bond Future	2,085.0500	2.0850	2,210.0300	2.2100	5.994	0	0	0
2019/08/16	R186	06/02/2020			Bond Future	8.5286	111.5485	8.4839	111.7918	(0.524)	0.0000	0.0000	0
2019/08/16	R186	06/02/2020	8.11	Call	Bond Future	945.2200	0.9452	1,020.3500	1.0203	7.948	0	0	1,007
2019/08/16	R186	06/02/2020	8.55	Call	Bond Future	2,024.6900	2.0247	2,147.5500	2.1475	6.068	0	0	0
2019/08/16	R186	06/02/2020	8.55	Put	Bond Future	1,908.3600	1.9084	1,787.9000	1.7879	(6.312)	0	0	0
2019/08/16	R186	06/02/2020	9.00	Put	Bond Future	1,064.9100	1.0649	987.0900	0.9871	(7.308)	0	0	1,007
2019/08/16	R186	06/02/2020	8.50	Put	Bond Future	2,033.6500	2.0337	1,907.8600	1.9079	(6.185)	0	0	1,007
2019/08/16	R186	06/02/2020	8.57	Put	Bond Future	1,860.1500	1.8601	1,741.8100	1.7418	(6.362)	0	0	0
2019/08/16	R186	06/02/2020	9.00	Call	Bond Future	3,591.2100	3.5912	3,756.7100	3.7567	4.608	0	0	0
2019/08/16	R186	06/02/2020	8.56	Call	Bond Future	2,054.7600	2.0548	2,178.6800	2.1787	6.031	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
2019/08/16	R186	06/02/2020	8.56	Put	Bond Future	1,884.1300	1.8841	1,764.7300	1.7647	(6.337)	0	0	0
2019/08/16	R186	07/05/2020	8.93	Call	Bond Future	3,544.8500	3.5449	3,696.6300	3.6966	4.282	0	0	0
2019/08/16	R186	07/05/2020	8.28	Put	Bond Future	3,173.5900	3.1736	3,022.8500	3.0229	(4.750)	0	0	0
2019/08/16	R186	07/05/2020	8.09	Put	Bond Future	3,770.9000	3.7709	3,602.4800	3.6025	(4.466)	0	0	0
2019/08/16	R186	07/05/2020			Bond Future	8.5805	113.6154	8.5335	113.8632	(0.548)	0.0000	0.0000	0
2019/08/16	R186	07/05/2020	8.08	Call	Bond Future	1,128.4500	1.1284	1,206.8000	1.2068	6.943	0	0	0
2019/08/16	R186	07/05/2020	8.08	Put	Bond Future	3,804.6200	3.8046	3,635.2600	3.6353	(4.451)	0	0	0
2019/08/16	R186	07/05/2020	8.93	Put	Bond Future	1,724.2100	1.7242	1,628.2800	1.6283	(5.564)	0	0	6,000
2019/08/16	R186	07/05/2020	8.28	Call	Bond Future	1,576.7500	1.5768	1,673.7200	1.6737	6.150	0	0	6,000
2019/08/16	R186	07/05/2020	8.09	Call	Bond Future	1,149.0200	1.1490	1,228.3100	1.2283	6.901	0	0	0
2019/08/16	R186	07/05/2020	8.07	Call	Bond Future	1,108.0900	1.1081	1,185.5200	1.1855	6.988	0	0	0
2019/08/16	R186	07/05/2020	8.07	Put	Bond Future	3,838.5700	3.8386	3,668.2900	3.6683	(4.436)	0	0	0
2019/08/16	R186	07/05/2020	7.60	Put	Bond Future	5,700.7700	5.7008	5,489.6500	5.4897	(3.703)	0	0	0
2019/08/16	R186	07/05/2020	7.60	Call	Bond Future	379.2100	0.3792	415.8000	0.4158	9.649	0	0	6,000
2019/08/16	R197	07/11/2019			Bond Future	308.8451	308.8451	308.4824	308.4824	(0.117)	0.0000	0.0000	2,507
2019/08/16	R197	06/02/2020			Bond Future	306.8163	306.8163	306.4470	306.4470	(0.120)	0.0000	0.0000	40
2019/08/16	R197	07/05/2020			Bond Future	312.5719	312.5719	312.1955	312.1955	(0.120)	0.0000	0.0000	0
2019/08/16	R202	07/11/2019			Bond Future	235.8059	235.8059	235.8023	235.8023	(0.002)	0.0000	0.0000	9,082
2019/08/16	R202	06/02/2020			Bond Future	236.0360	236.0360	236.0326	236.0326	(0.001)	0.0000	0.0000	0
2019/08/16	R202	07/05/2020			Bond Future	240.4639	240.4639	240.4603	240.4603	(0.001)	0.0000	0.0000	0
2019/08/16	R207	07/11/2019	2.08	Put	Bond Future	794.6900	0.7947	795.4800	0.7955	0.099	0	0	0
2019/08/16	R207	07/11/2019			Bond Future	6.5198	102.4538	6.5243	102.4530	0.069	0.0000	0.0000	3,801
2019/08/16	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	R207	07/11/2019	2.07	Put	Bond Future	796.4900	0.7965	797.2800	0.7973	0.099	0	0	0
2019/08/16	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/16	R207	07/11/2019	2.06	Put	Bond Future	798.3000	0.7983	799.0900	0.7991	0.099	0	0	0
2019/08/16	R208	07/11/2019	6.83	Call	Bond Future	236.5600	0.2366	340.5500	0.3405	43.959	0	0	0
2019/08/16	R208	07/11/2019	6.82	Put	Bond Future	111.4700	0.1115	62.1900	0.0622	(44.209)	0	0	0
2019/08/16	R208	07/11/2019			Bond Future	6.7308	100.8080	6.6143	100.9597	(1.731)	0.0000	0.0000	10,137
2019/08/16	R208	07/11/2019	6.84	Call	Bond Future	245.9900	0.2460	351.4300	0.3514	42.864	0	0	0
2019/08/16	R208	07/11/2019	6.84	Put	Bond Future	104.0400	0.1040	57.7500	0.0578	(44.493)	0	0	0
2019/08/16	R208	07/11/2019	6.83	Put	Bond Future	107.5900	0.1076	59.8500	0.0599	(44.372)	0	0	0
2019/08/16	R208	07/11/2019	6.82	Call	Bond Future	227.4500	0.2275	329.9000	0.3299	45.043	0	0	0
2019/08/16	R208	06/02/2020	6.13	Put	Bond Future	536.1700	0.5362	406.6600	0.4067	(24.155)	0	0	0
2019/08/16	R208	06/02/2020	6.12	Call	Bond Future	25.0600	0.0251	49.0200	0.0490	95.611	0	0	0
2019/08/16	R208	06/02/2020			Bond Future	6.6008	102.6210	6.4576	102.7756	(2.168)	0.0000	0.0000	0
2019/08/16	R208	06/02/2020	6.13	Call	Bond Future	26.6400	0.0266	51.6400	0.0516	93.844	0	0	0
2019/08/16	R208	06/02/2020	6.12	Put	Bond Future	545.4600	0.5455	414.9100	0.4149	(23.934)	0	0	0
2019/08/16	R208	06/02/2020	6.14	Call	Bond Future	28.4500	0.0285	54.5700	0.0546	91.810	0	0	0
2019/08/16	R208	06/02/2020	6.14	Put	Bond Future	527.1200	0.5271	398.7300	0.3987	(24.357)	0	0	0
2019/08/16	R208	07/05/2020	4.81	Call	Bond Future	0.2000	0.0002	0.6400	0.0006	220.000	0	0	0
2019/08/16	R208	07/05/2020	4.80	Put	Bond Future	1,319.6800	1.3197	1,162.8000	1.1628	(11.888)	0	0	0
2019/08/16	R208	07/05/2020			Bond Future	6.3334	101.1185	6.1489	101.2758	(2.912)	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
2019/08/16	R208	07/05/2020	4.82	Call	Bond Future	0.2100	0.0002	0.6800	0.0007	223.810	0	0	0
2019/08/16	R208	07/05/2020	4.82	Put	Bond Future	1,302.3200	1.3023	1,145.4900	1.1455	(12.042)	0	0	0
2019/08/16	R208	07/05/2020	4.81	Put	Bond Future	1,311.0000	1.3110	1,154.1400	1.1541	(11.965)	0	0	0
2019/08/16	R208	07/05/2020	4.80	Call	Bond Future	0.1800	0.0002	0.6000	0.0006	233.333	0	0	0
2019/08/16	R209	07/11/2019	9.82	Call	Bond Future	1,721.5800	1.7216	1,781.2900	1.7813	3.468	0	0	0
2019/08/16	R209	07/11/2019	9.77	Put	Bond Future	1,880.5800	1.8806	1,801.2300	1.8012	(4.219)	0	0	8,000
2019/08/16	R209	07/11/2019	9.33	Call	Bond Future	522.9600	0.5230	547.0300	0.5470	4.603	0	0	8,000
2019/08/16	R209	07/11/2019			Bond Future	9.8204	71.9231	9.7991	72.0583	(0.218)	0.0000	0.0000	89,913
2019/08/16	R209	07/11/2019	9.80	Call	Bond Future	1,656.3700	1.6564	1,714.5100	1.7145	3.510	0	0	0
2019/08/16	R209	07/11/2019	9.80	Put	Bond Future	1,785.6800	1.7857	1,708.6800	1.7087	(4.312)	0	0	0
2019/08/16	R209	07/11/2019	9.50	Put	Bond Future	2,914.3200	2.9143	2,814.5000	2.8145	(3.425)	0	0	0
2019/08/16	R209	07/11/2019	9.50	Call	Bond Future	848.2000	0.8482	883.5200	0.8835	4.164	0	0	5,000
2019/08/16	R209	07/11/2019	8.92	Put	Bond Future	6,143.3300	6.1433	6,014.5500	6.0146	(2.096)	0	0	0
2019/08/16	R209	07/11/2019	8.92	Call	Bond Future	111.5700	0.1116	117.9300	0.1179	5.700	0	0	8,000
2019/08/16	R209	07/11/2019	9.82	Put	Bond Future	1,724.4300	1.7244	1,649.0000	1.6490	(4.374)	0	0	0
2019/08/16	R209	07/11/2019	9.77	Call	Bond Future	1,560.9500	1.5609	1,616.7400	1.6167	3.574	0	0	0
2019/08/16	R209	07/11/2019	9.33	Put	Bond Future	3,720.5200	3.7205	3,609.4500	3.6094	(2.985)	0	0	0
2019/08/16	R209	07/11/2019	9.81	Call	Bond Future	1,688.8800	1.6889	1,747.8000	1.7478	3.489	0	0	0
2019/08/16	R209	07/11/2019	9.81	Put	Bond Future	1,754.9200	1.7549	1,678.7000	1.6787	(4.343)	0	0	0
2019/08/16	R209	06/02/2020	9.52	Put	Bond Future	3,810.4600	3.8105	3,717.1000	3.7171	(2.450)	0	0	0
2019/08/16	R209	06/02/2020			Bond Future	9.8909	73.2166	9.8689	73.3543	(0.223)	0.0000	0.0000	0
2019/08/16	R209	06/02/2020	9.51	Call	Bond Future	1,416.5800	1.4166	1,460.3100	1.4603	3.087	0	0	0
2019/08/16	R209	06/02/2020	9.51	Put	Bond Future	3,850.9100	3.8509	3,757.0000	3.7570	(2.439)	0	0	0
2019/08/16	R209	06/02/2020	9.52	Call	Bond Future	1,441.5600	1.4416	1,485.8400	1.4858	3.072	0	0	0
2019/08/16	R209	06/02/2020	9.50	Call	Bond Future	1,391.8300	1.3918	1,435.0300	1.4350	3.104	0	0	0
2019/08/16	R209	06/02/2020	9.50	Put	Bond Future	3,891.6800	3.8917	3,797.2400	3.7972	(2.427)	0	0	0
2019/08/16	R209	07/05/2020	9.47	Call	Bond Future	1,717.9700	1.7180	1,763.6900	1.7637	2.661	0	0	0
2019/08/16	R209	07/05/2020			Bond Future	9.9578	71.4215	9.9351	71.5617	(0.228)	0.0000	0.0000	0
2019/08/16	R209	07/05/2020	9.45	Call	Bond Future	1,667.4700	1.6675	1,712.2700	1.7123	2.687	0	0	0
2019/08/16	R209	07/05/2020	9.45	Put	Bond Future	4,899.0300	4.8990	4,803.7000	4.8037	(1.946)	0	0	0
2019/08/16	R209	07/05/2020	9.47	Put	Bond Future	4,818.2900	4.8183	4,723.8800	4.7239	(1.959)	0	0	0
2019/08/16	R209	07/05/2020	9.46	Call	Bond Future	1,692.6200	1.6926	1,737.8800	1.7379	2.674	0	0	0
2019/08/16	R209	07/05/2020	9.46	Put	Bond Future	4,858.5200	4.8585	4,763.6500	4.7637	(1.953)	0	0	0
2019/08/16	R210	07/11/2019			Bond Future	190.2245	190.2245	190.2210	190.2210	(0.002)	0.0000	0.0000	2,132
2019/08/16	R210	06/02/2020			Bond Future	193.6917	193.6917	193.6882	193.6882	(0.002)	0.0000	0.0000	0
2019/08/16	R210	07/05/2020			Bond Future	194.6747	194.6747	194.6710	194.6710	(0.002)	0.0000	0.0000	0
2019/08/16	R212	07/11/2019			Bond Future	163.1585	163.1585	163.0568	163.0568	(0.062)	0.0000	0.0000	6,684
2019/08/16	R212	06/02/2020			Bond Future	163.8865	163.8865	163.7830	163.7830	(0.063)	0.0000	0.0000	0
2019/08/16	R212	07/05/2020			Bond Future	166.9608	166.9608	166.8553	166.8553	(0.063)	0.0000	0.0000	0
2019/08/16	R213	07/11/2019	9.59	Put	Bond Future	1,097.5700	1.0976	1,004.0800	1.0041	(8.518)	0	0	0
2019/08/16	R213	07/11/2019	9.58	Call	Bond Future	2,154.1900	2.1542	2,286.7800	2.2868	6.155	0	0	0
2019/08/16	R213	07/11/2019			Bond Future	9.4087	84.8511	9.3714	85.0785	(0.396)	0.0000	0.0000	20,554
2019/08/16	R213	07/11/2019	9.59	Call	Bond Future	2,191.6100	2.1916	2,325.5200	2.3255	6.110	0	0	0
2019/08/16	R213	07/11/2019	9.58	Put	Bond Future	1,120.0100	1.1200	1,025.2000	1.0252	(8.465)	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
2019/08/16	R213	07/11/2019	9.60	Call	Bond Future	2,229.4800	2.2295	2,364.7000	2.3647	6.065	0	0	0
2019/08/16	R213	07/11/2019	9.60	Put	Bond Future	1,075.6500	1.0756	983.4700	0.9835	(8.570)	0	0	0
2019/08/16	R213	06/02/2020	9.27	Call	Bond Future	1,728.0600	1.7281	1,821.6400	1.8216	5.415	0	0	0
2019/08/16	R213	06/02/2020	9.26	Put	Bond Future	3,061.2000	3.0612	2,922.3800	2.9224	(4.535)	0	0	0
2019/08/16	R213	06/02/2020			Bond Future	9.4850	86.3772	9.4464	86.6087	(0.407)	0.0000	0.0000	0
2019/08/16	R213	06/02/2020	9.28	Call	Bond Future	1,755.0800	1.7551	1,849.6200	1.8496	5.387	0	0	0
2019/08/16	R213	06/02/2020	9.28	Put	Bond Future	2,992.9600	2.9930	2,856.0500	2.8561	(4.574)	0	0	0
2019/08/16	R213	06/02/2020	9.27	Put	Bond Future	3,026.9400	3.0269	2,889.0700	2.8891	(4.555)	0	0	0
2019/08/16	R213	06/02/2020	9.26	Call	Bond Future	1,701.2600	1.7013	1,793.8900	1.7939	5.445	0	0	0
2019/08/16	R213	07/05/2020	9.01	Put	Bond Future	4,691.7400	4.6917	4,531.3800	4.5314	(3.418)	0	0	0
2019/08/16	R213	07/05/2020	9.00	Call	Bond Future	1,409.2100	1.4092	1,483.7500	1.4838	5.289	0	0	0
2019/08/16	R213	07/05/2020			Bond Future	9.5505	84.4250	9.5105	84.6607	(0.419)	0.0000	0.0000	0
2019/08/16	R213	07/05/2020	9.01	Call	Bond Future	1,431.6300	1.4316	1,506.9500	1.5069	5.261	0	0	0
2019/08/16	R213	07/05/2020	9.00	Put	Bond Future	4,731.2100	4.7312	4,570.0700	4.5701	(3.406)	0	0	0
2019/08/16	R213	07/05/2020	9.02	Call	Bond Future	1,454.5000	1.4545	1,530.6300	1.5306	5.234	0	0	0
2019/08/16	R213	07/05/2020	9.02	Put	Bond Future	4,652.7800	4.6528	4,493.2300	4.4932	(3.429)	0	0	0
2019/08/16	R214	07/11/2019	10.02	Put	Bond Future	1,977.6800	1.9777	1,861.1400	1.8611	(5.893)	0	0	0
2019/08/16	R214	07/11/2019			Bond Future	10.0690	70.2205	10.0370	70.4294	(0.318)	0.0000	0.0000	16,189
2019/08/16	R214	07/11/2019	10.01	Call	Bond Future	1,625.5400	1.6255	1,716.7100	1.7167	5.609	0	0	0
2019/08/16	R214	07/11/2019	10.01	Put	Bond Future	2,011.0800	2.0111	1,893.3400	1.8933	(5.855)	0	0	0
2019/08/16	R214	07/11/2019	10.02	Call	Bond Future	1,657.7600	1.6578	1,750.1300	1.7501	5.572	0	0	0
2019/08/16	R214	07/11/2019	10.00	Call	Bond Future	1,593.6500	1.5937	1,683.6300	1.6836	5.646	0	0	0
2019/08/16	R214	07/11/2019	10.00	Put	Bond Future	2,044.9000	2.0449	1,925.9700	1.9260	(5.816)	0	0	0
2019/08/16	R214	06/02/2020	9.73	Call	Bond Future	1,505.5800	1.5056	1,575.6700	1.5757	4.655	0	0	0
2019/08/16	R214	06/02/2020			Bond Future	10.1452	71.4835	10.1122	71.6961	(0.325)	0.0000	0.0000	0
2019/08/16	R214	06/02/2020	9.71	Call	Bond Future	1,455.2100	1.4552	1,523.6700	1.5237	4.704	0	0	0
2019/08/16	R214	06/02/2020	9.71	Put	Bond Future	4,344.9500	4.3450	4,200.7100	4.2007	(3.320)	0	0	0
2019/08/16	R214	06/02/2020	9.73	Put	Bond Future	4,258.3400	4.2583	4,115.7300	4.1157	(3.349)	0	0	0
2019/08/16	R214	06/02/2020	9.72	Call	Bond Future	1,480.2700	1.4803	1,549.5500	1.5496	4.680	0	0	0
2019/08/16	R214	06/02/2020	9.72	Put	Bond Future	4,301.4700	4.3015	4,158.0500	4.1581	(3.334)	0	0	0
2019/08/16	R214	07/05/2020	9.77	Put	Bond Future	4,881.0500	4.8811	4,742.3800	4.7424	(2.841)	0	0	0
2019/08/16	R214	07/05/2020			Bond Future	10.2122	69.5091	10.1782	69.7257	(0.333)	0.0000	0.0000	0
2019/08/16	R214	07/05/2020	9.76	Call	Bond Future	1,949.6700	1.9497	2,026.9200	2.0269	3.962	0	0	0
2019/08/16	R214	07/05/2020	9.76	Put	Bond Future	4,922.4800	4.9225	4,783.1000	4.7831	(2.831)	0	0	0
2019/08/16	R214	07/05/2020	9.77	Call	Bond Future	1,976.1700	1.9762	2,054.1300	2.0541	3.945	0	0	0
2019/08/16	R214	07/05/2020	9.75	Call	Bond Future	1,923.1300	1.9231	1,999.6800	1.9997	3.980	0	0	0
2019/08/16	R214	07/05/2020	9.75	Put	Bond Future	4,963.9700	4.9640	4,823.8900	4.8239	(2.822)	0	0	0
2019/08/16	R248	07/11/2019	10.02	Call	Bond Future	1,942.0000	1.9420	2,035.1700	2.0352	4.798	0	0	0
2019/08/16	R248	07/11/2019	10.01	Put	Bond Future	2,606.5900	2.6066	2,474.8500	2.4749	(5.054)	0	0	0
2019/08/16	R248	07/11/2019			Bond Future	10.0945	89.2404	10.0675	89.4640	(0.267)	0.0000	0.0000	89,039
2019/08/16	R248	07/11/2019	10.03	Call	Bond Future	1,982.4700	1.9825	2,076.9600	2.0770	4.766	0	0	0
2019/08/16	R248	07/11/2019	10.03	Put	Bond Future	2,519.2400	2.5192	2,390.1300	2.3901	(5.125)	0	0	0
2019/08/16	R248	07/11/2019	10.02	Put	Bond Future	2,562.5400	2.5625	2,432.1100	2.4321	(5.090)	0	0	0
2019/08/16	R248	07/11/2019	10.01	Call	Bond Future	1,902.1300	1.9021	1,993.9900	1.9940	4.829	0	0	0
2019/08/16	R248	06/02/2020	9.71	Put	Bond Future	5,481.5800	5.4816	5,320.9900	5.3210	(2.930)	0	0	0
2019/08/16	R248	06/02/2020			Bond Future	10.1713	90.8454	10.1435	91.0731	(0.274)	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
2019/08/16	R248	06/02/2020	9.71	Call	Bond Future	1,566.4800	1.5665	1,633.5900	1.6336	4.284	0	0	0
2019/08/16	R248	06/02/2020	9.70	Put	Bond Future	5,539.2400	5.5392	5,377.7300	5.3777	(2.916)	0	0	0
2019/08/16	R248	06/02/2020	9.72	Call	Bond Future	1,597.1800	1.5972	1,665.2100	1.6652	4.259	0	0	0
2019/08/16	R248	06/02/2020	9.72	Put	Bond Future	5,424.1800	5.4242	5,264.5100	5.2645	(2.944)	0	0	0
2019/08/16	R248	06/02/2020	9.70	Call	Bond Future	1,535.9000	1.5359	1,602.0900	1.6021	4.310	0	0	0
2019/08/16	R248	07/05/2020	9.79	Call	Bond Future	2,385.3600	2.3854	2,466.1100	2.4661	3.385	0	0	0
2019/08/16	R248	07/05/2020	9.77	Put	Bond Future	6,252.9200	6.2529	6,100.3500	6.1003	(2.440)	0	0	0
2019/08/16	R248	07/05/2020			Bond Future	10.2389	88.0880	10.2102	88.3197	(0.280)	0.0000	0.0000	0
2019/08/16	R248	07/05/2020	9.79	Put	Bond Future	6,144.4900	6.1445	5,993.4500	5.9935	(2.458)	0	0	0
2019/08/16	R248	07/05/2020	9.77	Call	Bond Future	2,319.7200	2.3197	2,398.9400	2.3989	3.415	0	0	0
2019/08/16	R248	07/05/2020	9.78	Put	Bond Future	6,198.3700	6.1984	6,046.5700	6.0466	(2.449)	0	0	0
2019/08/16	R248	07/05/2020	9.78	Call	Bond Future	2,352.2700	2.3523	2,432.2600	2.4323	3.401	0	0	0
<b>Total</b>												<b>1009619</b>	