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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/08/2019 TO 19/08/2019

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
2019/08/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	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	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
2019/08/19	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	2025	07/11/2019			Bond Future	138.0564		138.0564	137.9481	137.9481	(0.078)	0.0000	0.0000	1,451
2019/08/19	2025	06/02/2020			Bond Future	139.0988		139.0988	138.9886	138.9886	(0.079)	0.0000	0.0000	0
2019/08/19	2025	07/05/2020			Bond Future	141.7080		141.7080	141.5957	141.5957	(0.079)	0.0000	0.0000	0
2019/08/19	2029	07/11/2019			Bond Future	102.6979		102.6979	102.6518	102.6518	(0.045)	0.0000	0.0000	4,260
2019/08/19	2029	06/02/2020			Bond Future	104.5698		104.5698	104.5229	104.5229	(0.045)	0.0000	0.0000	0
2019/08/19	2029	07/05/2020			Bond Future	105.4186		105.4186	105.3708	105.3708	(0.045)	0.0000	0.0000	0
2019/08/19	2030	07/11/2019	9.49	Put	Bond Future	726.6300		0.7266	794.6800	0.7947	9.365	0	0	0
2019/08/19	2030	07/11/2019	9.76	Put	Bond Future	399.8800		0.3999	436.7900	0.4368	9.230	0	0	5,500
2019/08/19	2030	07/11/2019	8.40	Put	Bond Future	4,864.8500		4.8649	5,142.7600	5.1428	5.713	0	0	0
2019/08/19	2030	07/11/2019			Bond Future	9.1304		94.8307	9.1813	94.5140	0.558	0.0000	0.0000	77,076
2019/08/19	2030	07/11/2019	9.48	Call	Bond Future	2,887.6700		2.8877	2,640.5200	2.6405	(8.559)	0	0	0
2019/08/19	2030	07/11/2019	9.48	Put	Bond Future	743.0600		0.7431	812.5700	0.8126	9.355	0	0	0
2019/08/19	2030	07/11/2019	8.60	Put	Bond Future	3,734.7700		3.7348	3,981.5100	3.9815	6.607	0	0	0
2019/08/19	2030	07/11/2019	8.60	Call	Bond Future	350.7000		0.3507	280.7800	0.2808	(19.937)	0	0	5,500
2019/08/19	2030	07/11/2019	9.10	Put	Bond Future	1,638.1000		1.6381	1,777.4200	1.7774	8.505	0	0	0
2019/08/19	2030	07/11/2019	9.10	Call	Bond Future	1,448.3800		1.4484	1,271.0400	1.2710	(12.244)	0	0	5,500
2019/08/19	2030	07/11/2019	9.49	Call	Bond Future	2,931.6200		2.9316	2,683.0100	2.6830	(8.480)	0	0	0
2019/08/19	2030	07/11/2019	9.76	Call	Bond Future	4,214.8900		4.2149	3,935.1400	3.9351	(6.637)	0	0	0
2019/08/19	2030	07/11/2019	9.85	Put	Bond Future	327.4900		0.3275	357.1600	0.3572	9.060	0	0	2,500
2019/08/19	2030	07/11/2019	8.57	Put	Bond Future	3,894.1100		3.8941	4,146.3600	4.1464	6.478	0	0	0
2019/08/19	2030	07/11/2019	8.40	Call	Bond Future	162.5200		0.1625	123.7700	0.1238	(23.843)	0	0	0
2019/08/19	2030	07/11/2019	9.47	Call	Bond Future	2,844.1500		2.8442	2,598.4800	2.5985	(8.638)	0	0	0
2019/08/19	2030	07/11/2019	9.47	Put	Bond Future	759.9600		0.7600	830.9500	0.8309	9.341	0	0	0
2019/08/19	2030	07/11/2019	9.70	Call	Bond Future	3,918.1600		3.9182	3,644.0600	3.6441	(6.996)	0	0	0
2019/08/19	2030	07/11/2019	9.70	Put	Bond Future	457.6200		0.4576	500.1800	0.5002	9.300	0	0	0
2019/08/19	2030	07/11/2019	9.85	Call	Bond Future	4,670.6800		4.6707	4,383.6900	4.3837	(6.145)	0	0	0
2019/08/19	2030	07/11/2019	8.57	Call	Bond Future	313.8100		0.3138	249.4000	0.2494	(20.525)	0	0	0
2019/08/19	2030	07/11/2019	9.12	Put	Bond Future	1,576.4600		1.5765	1,711.5300	1.7115	8.568	0	0	0
2019/08/19	2030	07/11/2019	9.12	Call	Bond Future	1,511.5700		1.5116	1,329.9800	1.3300	(12.013)	0	0	0
2019/08/19	2030	07/11/2019	8.95	Call	Bond Future	1,020.8600		1.0209	876.4400	0.8764	(14.147)	0	0	0
2019/08/19	2030	07/11/2019	8.95	Put	Bond Future	2,153.9700		2.1540	2,326.2100	2.3262	7.996	0	0	5,000
2019/08/19	2030	07/11/2019	9.35	Call	Bond Future	2,342.6100		2.3426	2,116.3500	2.1163	(9.658)	0	0	0
2019/08/19	2030	07/11/2019	9.35	Put	Bond Future	987.7400		0.9877	1,078.1400	1.0781	9.152	0	0	2,500
2019/08/19	2030	06/02/2020	9.14	Call	Bond Future	2,144.6600		2.1447	1,970.9600	1.9710	(8.099)	0	0	0
2019/08/19	2030	06/02/2020	8.40	Call	Bond Future	497.9000		0.4979	431.1900	0.4312	(13.398)	0	0	5,820
2019/08/19	2030	06/02/2020	9.15	Put	Bond Future	2,467.7800		2.4678	2,615.0200	2.6150	5.966	0	0	0
2019/08/19	2030	06/02/2020			Bond Future	9.1977		92.5277	9.2506	92.2053	0.575	0.0000	0.0000	0
2019/08/19	2030	06/02/2020	9.00	Put	Bond Future	2,950.5400		2.9505	3,119.3700	3.1194	5.722	0	0	0
2019/08/19	2030	06/02/2020	9.00	Call	Bond Future	1,733.1000		1.7331	1,579.5800	1.5796	(8.858)	0	0	5,820
2019/08/19	2030	06/02/2020	9.14	Put	Bond Future	2,497.7700		2.4978	2,646.4200	2.6464	5.951	0	0	0
2019/08/19	2030	06/02/2020	8.40	Put	Bond Future	5,542.0100		5.5420	5,797.6500	5.7976	4.613	0	0	0
2019/08/19	2030	06/02/2020	9.15	Call	Bond Future	2,176.0100		2.1760	2,000.9000	2.0009	(8.047)	0	0	0

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2019/08/19	2030	06/02/2020	9.16	Call	Bond Future	2,207.3400		2.2073	2,030.8200	2.0308	(7.997)	0	0	0
2019/08/19	2030	06/02/2020	9.16	Put	Bond Future	2,437.8300		2.4378	2,583.6600	2.5837	5.982	0	0	0
2019/08/19	2030	07/05/2020	8.79	Call	Bond Future	1,536.4500		1.5365	1,410.3900	1.4104	(8.205)	0	0	0
2019/08/19	2030	07/05/2020	8.78	Put	Bond Future	4,461.1300		4.4611	4,664.6900	4.6647	4.563	0	0	0
2019/08/19	2030	07/05/2020			Bond Future	9.2625		94.2421	9.3175	93.9137	0.594	0.0000	0.0000	0
2019/08/19	2030	07/05/2020	8.80	Call	Bond Future	1,560.3300		1.5603	1,433.0300	1.4330	(8.159)	0	0	0
2019/08/19	2030	07/05/2020	8.80	Put	Bond Future	4,384.0600		4.3841	4,585.1400	4.5851	4.587	0	0	0
2019/08/19	2030	07/05/2020	8.79	Put	Bond Future	4,422.4700		4.4225	4,624.7900	4.6248	4.575	0	0	0
2019/08/19	2030	07/05/2020	8.78	Call	Bond Future	1,512.7700		1.5128	1,387.9500	1.3879	(8.251)	0	0	0
2019/08/19	2032	07/11/2019	9.71	Call	Bond Future	2,506.6700		2.5067	2,268.1800	2.2682	(9.514)	0	0	0
2019/08/19	2032	07/11/2019	9.70	Put	Bond Future	1,254.4800		1.2545	1,358.2400	1.3582	8.271	0	0	0
2019/08/19	2032	07/11/2019			Bond Future	9.5184		91.8399	9.5691	91.4995	0.533	0.0000	0.0000	50,602
2019/08/19	2032	07/11/2019	9.72	Call	Bond Future	2,548.8700		2.5489	2,308.5700	2.3086	(9.428)	0	0	0
2019/08/19	2032	07/11/2019	9.72	Put	Bond Future	1,206.4800		1.2065	1,306.6000	1.3066	8.299	0	0	0
2019/08/19	2032	07/11/2019	9.71	Put	Bond Future	1,230.2100		1.2302	1,332.1400	1.3321	8.286	0	0	0
2019/08/19	2032	07/11/2019	9.70	Call	Bond Future	2,464.9500		2.4650	2,228.2900	2.2283	(9.601)	0	0	0
2019/08/19	2032	06/02/2020	9.40	Put	Bond Future	3,224.0100		3.2240	3,403.2600	3.4033	5.560	0	0	0
2019/08/19	2032	06/02/2020			Bond Future	9.5932		93.4917	9.6457	93.1452	0.548	0.0000	0.0000	0
2019/08/19	2032	06/02/2020	9.39	Call	Bond Future	1,903.9900		1.9040	1,738.3200	1.7383	(8.701)	0	0	0
2019/08/19	2032	06/02/2020	9.39	Put	Bond Future	3,260.9000		3.2609	3,441.7100	3.4417	5.545	0	0	0
2019/08/19	2032	06/02/2020	9.40	Call	Bond Future	1,934.5400		1.9345	1,767.3100	1.7673	(8.644)	0	0	0
2019/08/19	2032	06/02/2020	9.38	Call	Bond Future	1,873.4400		1.8734	1,709.3400	1.7093	(8.759)	0	0	0
2019/08/19	2032	06/02/2020	9.38	Put	Bond Future	3,297.8600		3.2979	3,480.2400	3.4802	5.530	0	0	0
2019/08/19	2032	07/05/2020	9.19	Call	Bond Future	1,764.2000		1.7642	1,625.3500	1.6253	(7.870)	0	0	0
2019/08/19	2032	07/05/2020			Bond Future	9.6640		91.0636	9.7185	90.7107	0.564	0.0000	0.0000	0
2019/08/19	2032	07/05/2020	9.17	Call	Bond Future	1,712.3100		1.7123	1,576.0500	1.5760	(7.958)	0	0	0
2019/08/19	2032	07/05/2020	9.17	Put	Bond Future	5,002.7700		5.0028	5,219.4600	5.2195	4.331	0	0	0
2019/08/19	2032	07/05/2020	9.19	Put	Bond Future	4,918.2800		4.9183	5,132.3800	5.1324	4.353	0	0	0
2019/08/19	2032	07/05/2020	9.18	Call	Bond Future	1,738.3000		1.7383	1,600.7300	1.6007	(7.914)	0	0	0
2019/08/19	2032	07/05/2020	9.18	Put	Bond Future	4,960.5300		4.9605	5,175.9100	5.1759	4.342	0	0	0
2019/08/19	2033	07/11/2019			Bond Future	103.3489		103.3489	103.3475	103.3475	(0.001)	0.0000	0.0000	6,260
2019/08/19	2033	06/02/2020			Bond Future	105.2327		105.2327	105.2312	105.2312	(0.001)	0.0000	0.0000	0
2019/08/19	2033	07/05/2020			Bond Future	106.0109		106.0109	106.0093	106.0093	(0.001)	0.0000	0.0000	0
2019/08/19	2037	07/11/2019	9.97	Call	Bond Future	2,187.4500		2.1875	1,914.6400	1.9146	(12.472)	0	0	0
2019/08/19	2037	07/11/2019			Bond Future	9.9187		90.7748	9.9796	90.3227	0.614	0.0000	0.0000	62,917
2019/08/19	2037	07/11/2019	9.95	Call	Bond Future	2,106.1400		2.1061	1,838.7800	1.8388	(12.694)	0	0	0
2019/08/19	2037	07/11/2019	9.95	Put	Bond Future	1,873.4500		1.8734	2,058.1900	2.0582	9.861	0	0	0
2019/08/19	2037	07/11/2019	9.97	Put	Bond Future	1,806.4700		1.8065	1,985.7600	1.9858	9.925	0	0	0
2019/08/19	2037	07/11/2019	9.96	Call	Bond Future	2,146.6000		2.1466	1,876.5100	1.8765	(12.582)	0	0	0
2019/08/19	2037	07/11/2019	9.96	Put	Bond Future	1,839.7200		1.8397	2,021.7300	2.0217	9.893	0	0	0
2019/08/19	2037	06/02/2020	9.67	Call	Bond Future	1,839.4700		1.8395	1,645.3400	1.6453	(10.554)	0	0	0
2019/08/19	2037	06/02/2020	9.66	Put	Bond Future	4,325.9500		4.3260	4,594.0700	4.5941	6.198	0	0	0
2019/08/19	2037	06/02/2020			Bond Future	9.9954		88.1483	10.0584	87.6880	0.629	0.0000	0.0000	0
2019/08/19	2037	06/02/2020	9.68	Call	Bond Future	1,870.3700		1.8704	1,674.2100	1.6742	(10.488)	0	0	0
2019/08/19	2037	06/02/2020	9.68	Put	Bond Future	4,234.1500		4.2342	4,498.2300	4.4982	6.237	0	0	0

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2019/08/19	2037	06/02/2020	9.67	Put	Bond Future	4,279.7400	4.2797	4,545.8500	4.5458	6.218	0	0	0
2019/08/19	2037	06/02/2020	9.66	Call	Bond Future	1,809.0900	1.8091	1,616.9700	1.6170	(10.620)	0	0	0
2019/08/19	2037	07/05/2020	9.60	Put	Bond Future	5,630.9300	5.6309	5,913.4800	5.9135	5.018	0	0	0
2019/08/19	2037	07/05/2020	9.59	Call	Bond Future	2,095.3000	2.0953	1,910.6600	1.9107	(8.812)	0	0	0
2019/08/19	2037	07/05/2020			Bond Future	10.0700	89.7816	10.1350	89.3128	0.645	0.0000	0.0000	0
2019/08/19	2037	07/05/2020	9.60	Call	Bond Future	2,124.3800	2.1244	1,938.1000	1.9381	(8.769)	0	0	0
2019/08/19	2037	07/05/2020	9.59	Put	Bond Future	5,678.7300	5.6787	5,962.9200	5.9629	5.004	0	0	0
2019/08/19	2037	07/05/2020	9.61	Call	Bond Future	2,153.6800	2.1537	1,965.7700	1.9658	(8.725)	0	0	0
2019/08/19	2037	07/05/2020	9.61	Put	Bond Future	5,583.4400	5.5834	5,864.3600	5.8644	5.031	0	0	0
2019/08/19	2038	07/11/2019			Bond Future	122.1363	122.1363	122.1345	122.1345	(0.001)	0.0000	0.0000	21,774
2019/08/19	2038	06/02/2020			Bond Future	122.7043	122.7043	122.7025	122.7025	(0.001)	0.0000	0.0000	0
2019/08/19	2038	07/05/2020			Bond Future	125.0059	125.0059	125.0042	125.0042	(0.001)	0.0000	0.0000	0
2019/08/19	2040	07/11/2019	10.04	Put	Bond Future	2,164.6200	2.1646	2,414.7600	2.4148	11.556	0	0	0
2019/08/19	2040	07/11/2019	10.03	Call	Bond Future	2,088.4800	2.0885	1,777.8000	1.7778	(14.876)	0	0	0
2019/08/19	2040	07/11/2019	9.80	Put	Bond Future	3,240.5600	3.2406	3,576.8600	3.5769	10.378	0	0	0
2019/08/19	2040	07/11/2019	9.30	Put	Bond Future	6,480.5200	6.4805	6,979.4000	6.9794	7.698	0	0	0
2019/08/19	2040	07/11/2019			Bond Future	10.0444	93.5525	10.1155	92.9882	0.708	0.0000	0.0000	43,814
2019/08/19	2040	07/11/2019	10.04	Call	Bond Future	2,129.8700	2.1299	1,815.7200	1.8157	(14.750)	0	0	0
2019/08/19	2040	07/11/2019	10.03	Put	Bond Future	2,203.0300	2.2030	2,456.6400	2.4566	11.512	0	0	0
2019/08/19	2040	07/11/2019	9.80	Call	Bond Future	1,259.5200	1.2595	1,031.5300	1.0315	(18.101)	0	0	1,260
2019/08/19	2040	07/11/2019	9.30	Call	Bond Future	227.0700	0.2271	161.6600	0.1617	(28.806)	0	0	1,260
2019/08/19	2040	07/11/2019	10.05	Call	Bond Future	2,171.6700	2.1717	1,854.0800	1.8541	(14.624)	0	0	0
2019/08/19	2040	07/11/2019	10.05	Put	Bond Future	2,126.7400	2.1267	2,373.4400	2.3734	11.600	0	0	0
2019/08/19	2040	06/02/2020	9.76	Call	Bond Future	1,891.1600	1.8912	1,661.3600	1.6614	(12.151)	0	0	0
2019/08/19	2040	06/02/2020	9.00	Put	Bond Future	9,853.7200	9.8537	10,365.9200	10.3659	5.198	0	0	0
2019/08/19	2040	06/02/2020			Bond Future	10.1218	90.7253	10.1953	90.1509	0.726	0.0000	0.0000	0
2019/08/19	2040	06/02/2020	8.40	Put	Bond Future	15,356.3600	15.3564	15,917.0800	15.9171	3.651	0	0	0
2019/08/19	2040	06/02/2020	8.40	Call	Bond Future	53.2500	0.0533	39.5800	0.0396	(25.671)	0	0	0
2019/08/19	2040	06/02/2020	9.74	Call	Bond Future	1,828.7700	1.8288	1,603.9100	1.6039	(12.296)	0	0	0
2019/08/19	2040	06/02/2020	9.74	Put	Bond Future	4,909.1200	4.9091	5,258.6500	5.2587	7.120	0	0	0
2019/08/19	2040	06/02/2020	9.76	Put	Bond Future	4,806.0700	4.8061	5,150.6600	5.1507	7.170	0	0	0
2019/08/19	2040	06/02/2020	9.00	Call	Bond Future	312.6700	0.3127	250.4800	0.2505	(19.890)	0	0	0
2019/08/19	2040	06/02/2020	9.75	Call	Bond Future	1,860.1700	1.8602	1,632.8300	1.6328	(12.221)	0	0	0
2019/08/19	2040	06/02/2020	9.75	Put	Bond Future	4,857.7400	4.8577	5,204.7900	5.2048	7.144	0	0	0
2019/08/19	2040	07/05/2020	9.74	Call	Bond Future	2,259.3400	2.2593	2,030.2100	2.0302	(10.141)	0	0	0
2019/08/19	2040	07/05/2020	9.75	Put	Bond Future	5,864.8200	5.8648	6,218.6800	6.2187	6.034	0	0	0
2019/08/19	2040	07/05/2020			Bond Future	10.1971	92.4065	10.2730	91.8214	0.744	0.0000	0.0000	0
2019/08/19	2040	07/05/2020	9.74	Put	Bond Future	5,915.5800	5.9156	6,271.5000	6.2715	6.017	0	0	0
2019/08/19	2040	07/05/2020	9.75	Call	Bond Future	2,291.0600	2.2911	2,059.8700	2.0599	(10.091)	0	0	0
2019/08/19	2040	07/05/2020	9.73	Call	Bond Future	2,227.5600	2.2276	2,000.5100	2.0005	(10.193)	0	0	0
2019/08/19	2040	07/05/2020	9.73	Put	Bond Future	5,966.4000	5.9664	6,324.4000	6.3244	6.000	0	0	0
2019/08/19	2044	07/11/2019	10.07	Put	Bond Future	2,242.8000	2.2428	2,520.8500	2.5209	12.397	0	0	0
2019/08/19	2044	07/11/2019	9.74	Put	Bond Future	3,847.9500	3.8480	4,254.3300	4.2543	10.561	0	0	0
2019/08/19	2044	07/11/2019	10.52	Call	Bond Future	4,416.7700	4.4168	3,939.5400	3.9395	(10.805)	0	0	0
2019/08/19	2044	07/11/2019			Bond Future	10.0820	90.4553	10.1582	89.8413	0.757	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
2019/08/19	2044	07/11/2019	10.06	Call	Bond Future	2,104.2200	2.1042	1,772.0000	1.7720	(15.788)	0	0	0
2019/08/19	2044	07/11/2019	10.06	Put	Bond Future	2,282.2600	2.2823	2,564.0700	2.5641	12.348	0	0	0
2019/08/19	2044	07/11/2019	10.52	Put	Bond Future	986.4400	0.9864	1,123.2400	1.1232	13.868	0	0	328
2019/08/19	2044	07/11/2019	10.07	Call	Bond Future	2,145.9500	2.1459	1,809.9700	1.8100	(15.656)	0	0	0
2019/08/19	2044	07/11/2019	9.19	Call	Bond Future	117.9200	0.1179	77.8700	0.0779	(33.964)	0	0	328
2019/08/19	2044	07/11/2019	9.74	Call	Bond Future	1,004.4600	1.0045	796.8100	0.7968	(20.673)	0	0	328
2019/08/19	2044	07/11/2019	10.05	Call	Bond Future	2,063.0800	2.0631	1,734.6400	1.7346	(15.920)	0	0	0
2019/08/19	2044	07/11/2019	10.05	Put	Bond Future	2,322.4300	2.3224	2,608.0200	2.6080	12.297	0	0	0
2019/08/19	2044	07/11/2019	9.19	Put	Bond Future	7,866.8300	7.8668	8,440.8100	8.4408	7.296	0	0	0
2019/08/19	2044	06/02/2020	9.74	Call	Bond Future	1,668.4300	1.6684	1,439.4300	1.4394	(13.725)	0	0	328
2019/08/19	2044	06/02/2020	10.78	Put	Bond Future	1,495.5300	1.4955	1,645.9200	1.6459	10.056	0	0	328
2019/08/19	2044	06/02/2020	9.77	Put	Bond Future	4,943.7300	4.9437	5,331.4800	5.3315	7.843	0	0	0
2019/08/19	2044	06/02/2020			Bond Future	10.1566	87.6978	10.2353	87.0727	0.775	0.0000	0.0000	0
2019/08/19	2044	06/02/2020	9.09	Put	Bond Future	9,627.1900	9.6272	10,178.0200	10.1780	5.722	0	0	0
2019/08/19	2044	06/02/2020	9.09	Call	Bond Future	362.2900	0.3623	288.0300	0.2880	(20.497)	0	0	328
2019/08/19	2044	06/02/2020	9.74	Put	Bond Future	5,104.9800	5.1050	5,501.0700	5.5011	7.759	0	0	0
2019/08/19	2044	06/02/2020	9.77	Call	Bond Future	1,762.1200	1.7621	1,524.7800	1.5248	(13.469)	0	0	0
2019/08/19	2044	06/02/2020	10.78	Call	Bond Future	6,246.4100	6.2464	5,771.7100	5.7717	(7.600)	0	0	0
2019/08/19	2044	06/02/2020	9.78	Call	Bond Future	1,793.6900	1.7937	1,553.5700	1.5536	(13.387)	0	0	0
2019/08/19	2044	06/02/2020	9.76	Put	Bond Future	4,997.3300	4.9973	5,387.8400	5.3878	7.814	0	0	0
2019/08/19	2044	06/02/2020	9.78	Put	Bond Future	4,890.5800	4.8906	5,275.5500	5.2755	7.872	0	0	0
2019/08/19	2044	06/02/2020	9.76	Call	Bond Future	1,730.8700	1.7309	1,496.2900	1.4963	(13.553)	0	0	0
2019/08/19	2044	07/05/2020	9.81	Call	Bond Future	2,435.6200	2.4356	2,178.7700	2.1788	(10.546)	0	0	0
2019/08/19	2044	07/05/2020	9.79	Put	Bond Future	5,951.0000	5.9510	6,335.3100	6.3353	6.458	0	0	0
2019/08/19	2044	07/05/2020	9.26	Call	Bond Future	969.9100	0.9699	833.7100	0.8337	(14.043)	0	0	556
2019/08/19	2044	07/05/2020	9.33	Call	Bond Future	1,114.7800	1.1148	964.1000	0.9641	(13.517)	0	0	100
2019/08/19	2044	07/05/2020	9.98	Call	Bond Future	3,029.7200	3.0297	2,735.2500	2.7352	(9.719)	0	0	100
2019/08/19	2044	07/05/2020			Bond Future	10.2290	89.3229	10.3102	88.6862	0.794	0.0000	0.0000	0
2019/08/19	2044	07/05/2020	9.81	Put	Bond Future	5,848.0500	5.8480	6,227.9000	6.2279	6.495	0	0	0
2019/08/19	2044	07/05/2020	9.79	Call	Bond Future	2,370.1400	2.3701	2,117.7500	2.1178	(10.649)	0	0	0
2019/08/19	2044	07/05/2020	9.33	Put	Bond Future	8,717.5300	8.7175	9,203.5500	9.2036	5.575	0	0	0
2019/08/19	2044	07/05/2020	9.80	Put	Bond Future	5,899.3400	5.8993	6,281.4200	6.2814	6.477	0	0	0
2019/08/19	2044	07/05/2020	9.26	Put	Bond Future	9,210.4000	9.2104	9,710.9000	9.7109	5.434	0	0	0
2019/08/19	2044	07/05/2020	9.91	Put	Bond Future	5,355.0800	5.3551	5,712.7100	5.7127	6.678	0	0	0
2019/08/19	2044	07/05/2020	9.98	Put	Bond Future	5,031.1500	5.0312	5,373.3800	5.3734	6.802	0	0	0
2019/08/19	2044	07/05/2020	11.09	Call	Bond Future	8,182.7800	8.1828	7,693.7900	7.6938	(5.976)	0	0	0
2019/08/19	2044	07/05/2020	9.80	Call	Bond Future	2,402.7600	2.4028	2,148.1400	2.1481	(10.597)	0	0	0
2019/08/19	2044	07/05/2020	9.91	Call	Bond Future	2,777.1100	2.7771	2,498.0400	2.4980	(10.049)	0	0	556
2019/08/19	2044	07/05/2020	11.02	Call	Bond Future	7,807.7500	7.8077	7,327.4500	7.3275	(6.152)	0	0	0
2019/08/19	2044	07/05/2020	11.02	Put	Bond Future	1,926.3300	1.9263	2,082.7300	2.0827	8.119	0	0	556
2019/08/19	2044	07/05/2020	11.09	Put	Bond Future	1,813.4900	1.8135	1,961.2000	1.9612	8.145	0	0	100
2019/08/19	2046	07/11/2019			Bond Future	113.0882	113.0882	113.0867	113.0867	(0.001)	0.0000	0.0000	17,994
2019/08/19	2046	06/02/2020			Bond Future	115.1494	115.1494	115.1481	115.1481	(0.001)	0.0000	0.0000	0
2019/08/19	2046	07/05/2020			Bond Future	115.5610	115.5610	115.5596	115.5596	(0.001)	0.0000	0.0000	0
2019/08/19	2050	07/11/2019			Bond Future	117.8319	117.8319	117.9495	117.9495	0.100	0.0000	0.0000	12,776
2019/08/19	2050	06/02/2020			Bond Future	118.1442	118.1442	118.2639	118.2639	0.101	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
2019/08/19	2050	07/05/2020			Bond Future	120.3604	120.3604	120.4822	120.4822	0.101	0.0000	0.0000	0
2019/08/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	AL37	07/11/2019			Index Future	664.0050	664.0050	662.9930	662.9930	(0.152)	0.0000	0.0000	0
2019/08/19	AL37	06/02/2020			Index Future	675.9480	675.9480	674.9180	674.9180	(0.152)	0.0000	0.0000	0
2019/08/19	AL37	07/05/2020			Index Future	688.4700	688.4700	687.4200	687.4200	(0.153)	0.0000	0.0000	0
2019/08/19	AL7T	07/11/2019			Index Future	767.7510	767.7510	765.6090	765.6090	(0.279)	0.0000	0.0000	120
2019/08/19	AL7T	06/02/2020			Index Future	781.5600	781.5600	779.3800	779.3800	(0.279)	0.0000	0.0000	0
2019/08/19	AL7T	07/05/2020			Index Future	796.0380	796.0380	793.8170	793.8170	(0.279)	0.0000	0.0000	0
2019/08/19	ALBI	07/11/2019			Index Future	685.9810	685.9810	683.3580	683.3580	(0.382)	0.0000	0.0000	226
2019/08/19	ALBI	06/02/2020			Index Future	698.3190	698.3190	695.6500	695.6500	(0.382)	0.0000	0.0000	0
2019/08/19	ALBI	07/05/2020			Index Future	711.2550	711.2550	708.5350	708.5350	(0.382)	0.0000	0.0000	0
2019/08/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	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
2019/08/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/19	ES33	07/11/2019			Bond Future	11.0868	76.0873	11.1370	75.8023	0.453	0.0000	0.0000	350
2019/08/19	ES33	06/02/2020			Bond Future	11.2135	77.4558	11.2657	77.1656	0.465	0.0000	0.0000	0
2019/08/19	ES33	07/05/2020			Bond Future	11.3352	75.0967	11.3892	74.8012	0.477	0.0000	0.0000	0
2019/08/19	ES42	07/11/2019			Bond Future	11.4210	76.9450	11.4868	76.5240	0.576	0.0000	0.0000	4,919
2019/08/19	ES42	06/02/2020			Bond Future	11.5420	78.3289	11.6102	77.9003	0.591	0.0000	0.0000	0
2019/08/19	ES42	07/05/2020			Bond Future	11.6632	75.5155	11.7339	75.0790	0.607	0.0000	0.0000	0
2019/08/19	GOVI	07/11/2019	672.90	Call	GOVI	59,220.0000	5.9220	32,100.0000	3.2100	(45.795)	0	0	0
2019/08/19	GOVI	07/11/2019			GOVI	678.8220	678.8220	676.1100	676.1100	(0.400)	0.0000	0.0000	1,184

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
2019/08/19	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	GOVI	07/11/2019	672.91	Call	GOVI	59,120.0000	5.9120	32,000.0000	3.2000	(45.873)	0	0	0
2019/08/19	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	GOVI	07/11/2019	672.92	Call	GOVI	59,020.0000	5.9020	31,900.0000	3.1900	(45.951)	0	0	0
2019/08/19	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	GOVI	06/02/2020	703.15	Put	GOVI	121,180.0000	12.1180	148,780.0000	14.8780	22.776	0	0	0
2019/08/19	GOVI	06/02/2020			GOVI	691.0320	691.0320	688.2720	688.2720	(0.399)	0.0000	0.0000	0
2019/08/19	GOVI	06/02/2020	703.14	Put	GOVI	121,080.0000	12.1080	148,680.0000	14.8680	22.795	0	0	0
2019/08/19	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	GOVI	06/02/2020	703.13	Put	GOVI	120,980.0000	12.0980	148,580.0000	14.8580	22.814	0	0	0
2019/08/19	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	GOVI	07/05/2020			GOVI	703.8330	703.8330	701.0200	701.0200	(0.400)	0.0000	0.0000	0
2019/08/19	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	GOVI	07/05/2020	720.00	Put	GOVI	161,670.0000	16.1670	189,800.0000	18.9800	17.400	0	0	0
2019/08/19	GOVI	07/05/2020	719.98	Put	GOVI	161,470.0000	16.1470	189,600.0000	18.9600	17.421	0	0	0
2019/08/19	GOVI	07/05/2020	719.99	Put	GOVI	161,570.0000	16.1570	189,700.0000	18.9700	17.410	0	0	0
2019/08/19	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/19	IGOV	07/11/2019			Index Future	264.2120	264.2120	264.1970	264.1970	(0.006)	0.0000	0.0000	1,018
2019/08/19	IGOV	06/02/2020			Index Future	269.0270	269.0270	269.0130	269.0130	(0.005)	0.0000	0.0000	0
2019/08/19	IGOV	07/05/2020			Index Future	274.0740	274.0740	274.0590	274.0590	(0.005)	0.0000	0.0000	0
2019/08/19	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/19	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/19	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/19	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/08/19	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0200	102.0200	0.010	0.0000	0.0000	0
2019/08/19	IS02	21/09/2020			Interest Rate Swap	98.8400	98.8400	98.8600	98.8600	0.020	0.0000	0.0000	0
2019/08/19	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.4700	95.4700	0.021	0.0000	0.0000	0
2019/08/19	IS05	16/03/2021			Interest Rate Swap	94.4300	94.4300	94.4600	94.4600	0.032	0.0000	0.0000	0
2019/08/19	IS05	15/06/2021			Interest Rate Swap	93.3800	93.3800	93.4000	93.4000	0.021	0.0000	0.0000	0
2019/08/19	IS05	21/09/2021			Interest Rate Swap	93.3000	93.3000	93.3200	93.3200	0.021	0.0000	0.0000	0
2019/08/19	IS05	21/12/2021			Interest Rate Swap	95.2800	95.2800	95.3200	95.3200	0.042	0.0000	0.0000	51
2019/08/19	IS05	15/03/2022			Interest Rate Swap	95.2200	95.2200	95.2700	95.2700	0.053	0.0000	0.0000	0
2019/08/19	IS05	21/06/2022			Interest Rate Swap	96.1900	96.1900	96.2700	96.2700	0.083	0.0000	0.0000	0
2019/08/19	IS05	20/09/2022			Interest Rate Swap	99.9400	99.9400	100.0300	100.0300	0.090	0.0000	0.0000	0
2019/08/19	IS05	20/12/2022			Interest Rate Swap	101.0200	101.0200	101.1200	101.1200	0.099	0.0000	0.0000	0
2019/08/19	IS05	22/03/2023			Interest Rate Swap	94.1500	94.1500	94.2500	94.2500	0.106	0.0000	0.0000	0
2019/08/19	IS05	20/06/2023			Interest Rate Swap	100.0900	100.0900	100.2000	100.2000	0.110	0.0000	0.0000	0
2019/08/19	IS05	19/09/2023			Interest Rate Swap	95.3800	95.3800	95.5000	95.5000	0.126	0.0000	0.0000	0
2019/08/19	IS10	17/12/2025			Interest Rate Swap	90.8700	90.8700	91.1300	91.1300	0.286	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
2019/08/19	IS10	16/03/2026			Interest Rate Swap	87.7300	87.7300	87.9900	87.9900	0.296	0.0000	0.0000	0
2019/08/19	IS10	15/06/2026			Interest Rate Swap	86.3700	86.3700	86.6300	86.6300	0.301	0.0000	0.0000	0
2019/08/19	IS10	21/09/2026			Interest Rate Swap	88.5100	88.5100	88.7700	88.7700	0.294	0.0000	0.0000	0
2019/08/19	IS10	21/12/2026			Interest Rate Swap	92.3300	92.3300	92.5800	92.5800	0.271	0.0000	0.0000	0
2019/08/19	IS10	15/03/2027			Interest Rate Swap	90.8100	90.8100	91.0500	91.0500	0.264	0.0000	0.0000	0
2019/08/19	IS10	21/06/2027			Interest Rate Swap	92.8900	92.8900	93.1200	93.1200	0.248	0.0000	0.0000	0
2019/08/19	IS10	20/09/2027			Interest Rate Swap	98.4100	98.4100	98.6400	98.6400	0.234	0.0000	0.0000	0
2019/08/19	IS10	20/12/2027			Interest Rate Swap	98.7400	98.7400	98.9800	98.9800	0.243	0.0000	0.0000	0
2019/08/19	IS10	22/03/2028			Interest Rate Swap	92.0700	92.0700	92.3400	92.3400	0.293	0.0000	0.0000	0
2019/08/19	IS10	20/06/2028			Interest Rate Swap	99.4100	99.4100	99.6800	99.6800	0.272	0.0000	0.0000	0
2019/08/19	IS10	19/09/2028			Interest Rate Swap	92.8000	92.8000	93.0900	93.0900	0.313	0.0000	0.0000	0
2019/08/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/19	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/19	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/19	R023	07/11/2019	7.98	Call	Bond Future	1,692.7300	1.6927	1,555.4200	1.5554	(8.112)	0	0	0
2019/08/19	R023	07/11/2019			Bond Future	7.4317	102.4619	7.4854	102.3066	0.722	0.0000	0.0000	52,361
2019/08/19	R023	07/11/2019	7.99	Call	Bond Future	1,718.1800	1.7182	1,580.3900	1.5804	(8.020)	0	0	0
2019/08/19	R023	07/11/2019	7.98	Put	Bond Future	119.8200	0.1198	137.7800	0.1378	14.989	0	0	0
2019/08/19	R023	07/11/2019	7.99	Put	Bond Future	116.8700	0.1169	134.3500	0.1344	14.957	0	0	0
2019/08/19	R023	07/11/2019	8.00	Call	Bond Future	1,743.6100	1.7436	1,605.3300	1.6053	(7.931)	0	0	0
2019/08/19	R023	07/11/2019	8.00	Put	Bond Future	113.9000	0.1139	130.8900	0.1309	14.917	0	0	0
2019/08/19	R023	06/02/2020	7.54	Call	Bond Future	927.0200	0.9270	835.5000	0.8355	(9.872)	0	0	0
2019/08/19	R023	06/02/2020			Bond Future	7.4517	104.3048	7.5104	104.1467	0.787	0.0000	0.0000	0
2019/08/19	R023	06/02/2020	7.52	Call	Bond Future	894.3800	0.8944	804.5600	0.8046	(10.043)	0	0	0
2019/08/19	R023	06/02/2020	7.52	Put	Bond Future	710.6100	0.7106	778.8200	0.7788	9.599	0	0	0
2019/08/19	R023	06/02/2020	7.54	Put	Bond Future	689.4700	0.6895	755.9800	0.7560	9.647	0	0	0
2019/08/19	R023	06/02/2020	7.53	Call	Bond Future	910.4900	0.9105	819.8200	0.8198	(9.958)	0	0	0
2019/08/19	R023	06/02/2020	7.53	Put	Bond Future	699.8300	0.6998	767.1900	0.7672	9.625	0	0	0
2019/08/19	R023	07/05/2020	6.91	Put	Bond Future	1,644.0900	1.6441	1,762.2300	1.7622	7.186	0	0	0
2019/08/19	R023	07/05/2020			Bond Future	7.4399	102.3040	7.5044	102.1430	0.866	0.0000	0.0000	0
2019/08/19	R023	07/05/2020	6.90	Call	Bond Future	298.7700	0.2988	256.7600	0.2568	(14.061)	0	0	0
2019/08/19	R023	07/05/2020	6.90	Put	Bond Future	1,660.1200	1.6601	1,779.1200	1.7791	7.168	0	0	0
2019/08/19	R023	07/05/2020	6.91	Call	Bond Future	308.1700	0.3082	265.3000	0.2653	(13.911)	0	0	0
2019/08/19	R023	07/05/2020	6.89	Call	Bond Future	289.5300	0.2895	248.3800	0.2484	(14.213)	0	0	0
2019/08/19	R023	07/05/2020	6.89	Put	Bond Future	1,676.3000	1.6763	1,796.1600	1.7962	7.150	0	0	0
2019/08/19	R035	07/11/2019	9.88	Call	Bond Future	2,259.8600	2.2599	2,023.1000	2.0231	(10.477)	0	0	0
2019/08/19	R035	07/11/2019	9.89	Call	Bond Future	2,301.4300	2.3014	2,062.4700	2.0625	(10.383)	0	0	0
2019/08/19	R035	07/11/2019	9.87	Put	Bond Future	1,796.2900	1.7963	1,936.1300	1.9361	7.785	0	0	0
2019/08/19	R035	07/11/2019	10.21	Put	Bond Future	953.0000	0.9530	1,029.1500	1.0292	7.991	0	0	3,500
2019/08/19	R035	07/11/2019			Bond Future	9.8128	94.4141	9.8635	94.0397	0.516	0.0000	0.0000	96,124
2019/08/19	R035	07/11/2019	9.89	Put	Bond Future	1,732.1400	1.7321	1,867.5800	1.8676	7.819	0	0	0
2019/08/19	R035	07/11/2019	9.87	Call	Bond Future	2,218.5000	2.2185	1,983.9400	1.9839	(10.573)	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
2019/08/19	R035	07/11/2019	8.92	Put	Bond Future	7,087.7900	7.0878	7,434.0100	7.4340	4.885	0	0	0
2019/08/19	R035	07/11/2019	8.92	Call	Bond Future	107.2000	0.1072	79.0200	0.0790	(26.287)	0	0	3,500
2019/08/19	R035	07/11/2019	9.52	Put	Bond Future	3,239.3100	3.2393	3,463.4300	3.4634	6.919	0	0	0
2019/08/19	R035	07/11/2019	9.52	Call	Bond Future	1,030.6400	1.0306	880.3600	0.8804	(14.581)	0	0	3,500
2019/08/19	R035	07/11/2019	9.88	Put	Bond Future	1,764.0700	1.7641	1,901.7100	1.9017	7.802	0	0	0
2019/08/19	R035	07/11/2019	10.21	Call	Bond Future	3,829.3200	3.8293	3,531.0700	3.5311	(7.789)	0	0	0
2019/08/19	R035	06/02/2020	9.60	Call	Bond Future	1,859.2500	1.8593	1,690.9100	1.6909	(9.054)	0	0	0
2019/08/19	R035	06/02/2020	9.61	Put	Bond Future	4,004.5700	4.0046	4,215.7100	4.2157	5.272	0	0	0
2019/08/19	R035	06/02/2020			Bond Future	9.8952	96.1123	9.9476	95.7311	0.530	0.0000	0.0000	0
2019/08/19	R035	06/02/2020	9.60	Put	Bond Future	4,048.7600	4.0488	4,261.6200	4.2616	5.257	0	0	0
2019/08/19	R035	06/02/2020	9.61	Call	Bond Future	1,890.4800	1.8905	1,720.4200	1.7204	(8.996)	0	0	0
2019/08/19	R035	06/02/2020	9.59	Call	Bond Future	1,828.3000	1.8283	1,661.6800	1.6617	(9.113)	0	0	0
2019/08/19	R035	06/02/2020	9.59	Put	Bond Future	4,093.3200	4.0933	4,307.9000	4.3079	5.242	0	0	0
2019/08/19	R035	07/05/2020	9.48	Put	Bond Future	5,596.9600	5.5970	5,831.5000	5.8315	4.190	0	0	0
2019/08/19	R035	07/05/2020	9.47	Call	Bond Future	1,968.1600	1.9682	1,815.8300	1.8158	(7.740)	0	0	0
2019/08/19	R035	07/05/2020			Bond Future	9.9672	93.3888	10.0214	93.0005	0.544	0.0000	0.0000	0
2019/08/19	R035	07/05/2020	9.48	Call	Bond Future	1,996.8500	1.9969	1,843.1200	1.8431	(7.699)	0	0	0
2019/08/19	R035	07/05/2020	9.47	Put	Bond Future	5,644.3100	5.6443	5,880.2500	5.8802	4.180	0	0	0
2019/08/19	R035	07/05/2020	9.49	Call	Bond Future	2,025.4800	2.0255	1,870.3600	1.8704	(7.658)	0	0	0
2019/08/19	R035	07/05/2020	9.49	Put	Bond Future	5,549.6400	5.5496	5,782.7900	5.7828	4.201	0	0	0
2019/08/19	R186	07/11/2019	8.23	Call	Bond Future	794.7600	0.7948	681.5500	0.6816	(14.245)	0	0	5,000
2019/08/19	R186	07/11/2019	8.94	Call	Bond Future	3,230.2100	3.2302	3,005.7800	3.0058	(6.948)	0	0	0
2019/08/19	R186	07/11/2019	8.20	Call	Bond Future	731.4600	0.7315	624.0700	0.6241	(14.682)	0	0	0
2019/08/19	R186	07/11/2019			Bond Future	8.4275	115.0270	8.4738	114.7664	0.550	0.0000	0.0000	136,194
2019/08/19	R186	07/11/2019	8.25	Put	Bond Future	1,844.0300	1.8440	1,987.5200	1.9875	7.781	0	0	3,750
2019/08/19	R186	07/11/2019	8.25	Call	Bond Future	838.8500	0.8389	721.7600	0.7218	(13.958)	0	0	3,750
2019/08/19	R186	07/11/2019	8.73	Call	Bond Future	2,338.6200	2.3386	2,138.0600	2.1381	(8.576)	0	0	0
2019/08/19	R186	07/11/2019	8.73	Put	Bond Future	652.0100	0.6520	712.0300	0.7120	9.205	0	0	5,000
2019/08/19	R186	07/11/2019	8.94	Put	Bond Future	392.1600	0.3922	428.3100	0.4283	9.218	0	0	0
2019/08/19	R186	07/11/2019	8.23	Put	Bond Future	1,913.9400	1.9139	2,061.3100	2.0613	7.700	0	0	0
2019/08/19	R186	07/11/2019	8.20	Put	Bond Future	2,021.9200	2.0219	2,175.1100	2.1751	7.576	0	0	7,500
2019/08/19	R186	07/11/2019	8.95	Call	Bond Future	3,274.9500	3.2750	3,049.6000	3.0496	(6.881)	0	0	0
2019/08/19	R186	07/11/2019	8.96	Put	Bond Future	373.1400	0.3731	407.4700	0.4075	9.200	0	0	0
2019/08/19	R186	07/11/2019	8.95	Put	Bond Future	382.4700	0.3825	417.7000	0.4177	9.211	0	0	0
2019/08/19	R186	07/11/2019	8.96	Call	Bond Future	3,320.0300	3.3200	3,093.7800	3.0938	(6.815)	0	0	0
2019/08/19	R186	06/02/2020	8.11	Put	Bond Future	3,084.4800	3.0845	3,248.5900	3.2486	5.321	0	0	0
2019/08/19	R186	06/02/2020	8.50	Call	Bond Future	1,995.4700	1.9955	1,844.6100	1.8446	(7.560)	0	0	0
2019/08/19	R186	06/02/2020	8.57	Call	Bond Future	2,210.0300	2.2100	2,050.8600	2.0509	(7.202)	0	0	0
2019/08/19	R186	06/02/2020			Bond Future	8.4839	111.7918	8.5326	111.5266	0.574	0.0000	0.0000	0
2019/08/19	R186	06/02/2020	8.11	Call	Bond Future	1,020.3500	1.0203	919.1600	0.9192	(9.917)	0	0	1,007
2019/08/19	R186	06/02/2020	8.55	Call	Bond Future	2,147.5500	2.1475	1,990.7300	1.9907	(7.302)	0	0	0
2019/08/19	R186	06/02/2020	8.55	Put	Bond Future	1,787.9000	1.7879	1,896.3800	1.8964	6.067	0	0	0
2019/08/19	R186	06/02/2020	9.00	Put	Bond Future	987.0900	0.9871	1,050.2700	1.0503	6.401	0	0	1,007
2019/08/19	R186	06/02/2020	8.50	Put	Bond Future	1,907.8600	1.9079	2,022.3000	2.0223	5.998	0	0	1,007
2019/08/19	R186	06/02/2020	8.57	Put	Bond Future	1,741.8100	1.7418	1,847.9400	1.8479	6.093	0	0	0
2019/08/19	R186	06/02/2020	9.00	Call	Bond Future	3,756.7100	3.7567	3,554.5900	3.5546	(5.380)	0	0	0
2019/08/19	R186	06/02/2020	8.56	Call	Bond Future	2,178.6800	2.1787	2,020.6900	2.0207	(7.252)	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
2019/08/19	R186	06/02/2020	8.56	Put	Bond Future	1,764.7300	1.7647	1,872.0400	1.8720	6.081	0	0	0
2019/08/19	R186	07/05/2020	8.93	Call	Bond Future	3,696.6300	3.6966	3,512.4800	3.5125	(4.982)	0	0	0
2019/08/19	R186	07/05/2020	8.28	Put	Bond Future	3,022.8500	3.0229	3,170.5500	3.1706	4.886	0	0	0
2019/08/19	R186	07/05/2020	8.09	Put	Bond Future	3,602.4800	3.6025	3,771.1400	3.7711	4.682	0	0	0
2019/08/19	R186	07/05/2020			Bond Future	8.5335	113.8632	8.5848	113.5929	0.601	0.0000	0.0000	0
2019/08/19	R186	07/05/2020	8.08	Call	Bond Future	1,206.8000	1.2068	1,106.3500	1.1064	(8.324)	0	0	0
2019/08/19	R186	07/05/2020	8.08	Put	Bond Future	3,635.2600	3.6353	3,805.0500	3.8050	4.671	0	0	0
2019/08/19	R186	07/05/2020	8.93	Put	Bond Future	1,628.2800	1.6283	1,714.3700	1.7144	5.287	0	0	6,000
2019/08/19	R186	07/05/2020	8.28	Call	Bond Future	1,673.7200	1.6737	1,551.1800	1.5512	(7.321)	0	0	6,000
2019/08/19	R186	07/05/2020	8.09	Call	Bond Future	1,228.3100	1.2283	1,126.7300	1.1267	(8.270)	0	0	0
2019/08/19	R186	07/05/2020	8.07	Call	Bond Future	1,185.5200	1.1855	1,086.1800	1.0862	(8.379)	0	0	0
2019/08/19	R186	07/05/2020	8.07	Put	Bond Future	3,668.2900	3.6683	3,839.1900	3.8392	4.659	0	0	0
2019/08/19	R186	07/05/2020	7.60	Put	Bond Future	5,489.6500	5.4897	5,711.2700	5.7113	4.037	0	0	0
2019/08/19	R186	07/05/2020	7.60	Call	Bond Future	415.8000	0.4158	367.1800	0.3672	(11.693)	0	0	6,000
2019/08/19	R197	07/11/2019			Bond Future	308.4824	308.4824	308.4731	308.4731	(0.003)	0.0000	0.0000	2,507
2019/08/19	R197	06/02/2020			Bond Future	306.4470	306.4470	306.4377	306.4377	(0.003)	0.0000	0.0000	40
2019/08/19	R197	07/05/2020			Bond Future	312.1955	312.1955	312.1858	312.1858	(0.003)	0.0000	0.0000	0
2019/08/19	R202	07/11/2019			Bond Future	235.8023	235.8023	235.7989	235.7989	(0.001)	0.0000	0.0000	9,082
2019/08/19	R202	06/02/2020			Bond Future	236.0326	236.0326	236.0293	236.0293	(0.001)	0.0000	0.0000	0
2019/08/19	R202	07/05/2020			Bond Future	240.4603	240.4603	240.4565	240.4565	(0.002)	0.0000	0.0000	0
2019/08/19	R207	07/11/2019	2.08	Put	Bond Future	795.4800	0.7955	796.2900	0.7963	0.102	0	0	0
2019/08/19	R207	07/11/2019			Bond Future	6.5243	102.4530	6.5288	102.4522	0.069	0.0000	0.0000	3,801
2019/08/19	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	R207	07/11/2019	2.07	Put	Bond Future	797.2800	0.7973	798.0900	0.7981	0.102	0	0	0
2019/08/19	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/19	R207	07/11/2019	2.06	Put	Bond Future	799.0900	0.7991	799.9000	0.7999	0.101	0	0	0
2019/08/19	R208	07/11/2019	6.83	Call	Bond Future	340.5500	0.3405	337.2900	0.3373	(0.957)	0	0	0
2019/08/19	R208	07/11/2019	6.82	Put	Bond Future	62.1900	0.0622	60.1300	0.0601	(3.312)	0	0	0
2019/08/19	R208	07/11/2019			Bond Future	6.6143	100.9597	6.6152	100.9585	0.014	0.0000	0.0000	10,137
2019/08/19	R208	07/11/2019	6.84	Call	Bond Future	351.4300	0.3514	348.1800	0.3482	(0.925)	0	0	0
2019/08/19	R208	07/11/2019	6.84	Put	Bond Future	57.7500	0.0578	55.7100	0.0557	(3.532)	0	0	0
2019/08/19	R208	07/11/2019	6.83	Put	Bond Future	59.8500	0.0599	57.8000	0.0578	(3.425)	0	0	0
2019/08/19	R208	07/11/2019	6.82	Call	Bond Future	329.9000	0.3299	326.6300	0.3266	(0.991)	0	0	0
2019/08/19	R208	06/02/2020	6.13	Put	Bond Future	406.6600	0.4067	406.5400	0.4065	(0.030)	0	0	0
2019/08/19	R208	06/02/2020	6.12	Call	Bond Future	49.0200	0.0490	47.7200	0.0477	(2.652)	0	0	0
2019/08/19	R208	06/02/2020			Bond Future	6.4576	102.7756	6.4588	102.7743	0.017	0.0000	0.0000	0
2019/08/19	R208	06/02/2020	6.13	Call	Bond Future	51.6400	0.0516	50.3100	0.0503	(2.576)	0	0	0
2019/08/19	R208	06/02/2020	6.12	Put	Bond Future	414.9100	0.4149	414.8200	0.4148	(0.022)	0	0	0
2019/08/19	R208	06/02/2020	6.14	Call	Bond Future	54.5700	0.0546	53.1900	0.0532	(2.529)	0	0	0
2019/08/19	R208	06/02/2020	6.14	Put	Bond Future	398.7300	0.3987	398.5600	0.3986	(0.043)	0	0	0
2019/08/19	R208	07/05/2020	4.81	Call	Bond Future	0.6400	0.0006	0.6000	0.0006	(6.250)	0	0	0
2019/08/19	R208	07/05/2020	4.80	Put	Bond Future	1,162.8000	1.1628	1,164.0600	1.1641	0.108	0	0	0
2019/08/19	R208	07/05/2020			Bond Future	6.1489	101.2758	6.1505	101.2745	0.025	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
2019/08/19	R208	07/05/2020	4.82	Call	Bond Future	0.6800	0.0007	0.6400	0.0006	(5.882)	0	0	0
2019/08/19	R208	07/05/2020	4.82	Put	Bond Future	1,145.4900	1.1455	1,146.7500	1.1467	0.110	0	0	0
2019/08/19	R208	07/05/2020	4.81	Put	Bond Future	1,154.1400	1.1541	1,155.4000	1.1554	0.109	0	0	0
2019/08/19	R208	07/05/2020	4.80	Call	Bond Future	0.6000	0.0006	0.5600	0.0006	(6.667)	0	0	0
2019/08/19	R209	07/11/2019	9.82	Call	Bond Future	1,781.2900	1.7813	1,587.5400	1.5875	(10.877)	0	0	0
2019/08/19	R209	07/11/2019	9.77	Put	Bond Future	1,801.2300	1.8012	1,936.4400	1.9364	7.507	0	0	8,000
2019/08/19	R209	07/11/2019	9.33	Call	Bond Future	547.0300	0.5470	453.9100	0.4539	(17.023)	0	0	8,000
2019/08/19	R209	07/11/2019			Bond Future	9.7991	72.0583	9.8497	71.7391	0.516	0.0000	0.0000	89,654
2019/08/19	R209	07/11/2019	9.80	Call	Bond Future	1,714.5100	1.7145	1,524.6300	1.5246	(11.075)	0	0	0
2019/08/19	R209	07/11/2019	9.80	Put	Bond Future	1,708.6800	1.7087	1,837.9900	1.8380	7.568	0	0	0
2019/08/19	R209	07/11/2019	9.50	Put	Bond Future	2,814.5000	2.8145	3,005.4600	3.0055	6.785	0	0	0
2019/08/19	R209	07/11/2019	9.50	Call	Bond Future	883.5200	0.8835	755.2900	0.7553	(14.514)	0	0	5,000
2019/08/19	R209	07/11/2019	8.92	Put	Bond Future	6,014.5500	6.0146	6,304.6200	6.3046	4.823	0	0	0
2019/08/19	R209	07/11/2019	8.92	Call	Bond Future	117.9300	0.1179	88.8100	0.0888	(24.693)	0	0	8,000
2019/08/19	R209	07/11/2019	9.82	Put	Bond Future	1,649.0000	1.6490	1,774.4400	1.7744	7.607	0	0	0
2019/08/19	R209	07/11/2019	9.77	Call	Bond Future	1,616.7400	1.6167	1,432.7600	1.4328	(11.380)	0	0	0
2019/08/19	R209	07/11/2019	9.33	Put	Bond Future	3,609.4500	3.6094	3,835.5200	3.8355	6.263	0	0	0
2019/08/19	R209	07/11/2019	9.81	Call	Bond Future	1,747.8000	1.7478	1,555.9800	1.5560	(10.975)	0	0	0
2019/08/19	R209	07/11/2019	9.81	Put	Bond Future	1,678.7000	1.6787	1,806.0700	1.8061	7.587	0	0	0
2019/08/19	R209	06/02/2020	9.52	Put	Bond Future	3,717.1000	3.7171	3,904.8000	3.9048	5.050	0	0	0
2019/08/19	R209	06/02/2020			Bond Future	9.8689	73.3543	9.9210	73.0294	0.528	0.0000	0.0000	0
2019/08/19	R209	06/02/2020	9.51	Call	Bond Future	1,460.3100	1.4603	1,324.5300	1.3245	(9.298)	0	0	0
2019/08/19	R209	06/02/2020	9.51	Put	Bond Future	3,757.0000	3.7570	3,946.1600	3.9462	5.035	0	0	0
2019/08/19	R209	06/02/2020	9.52	Call	Bond Future	1,485.8400	1.4858	1,348.6000	1.3486	(9.237)	0	0	0
2019/08/19	R209	06/02/2020	9.50	Call	Bond Future	1,435.0300	1.4350	1,300.7200	1.3007	(9.359)	0	0	0
2019/08/19	R209	06/02/2020	9.50	Put	Bond Future	3,797.2400	3.7972	3,987.8700	3.9879	5.020	0	0	0
2019/08/19	R209	07/05/2020	9.47	Call	Bond Future	1,763.6900	1.7637	1,629.4700	1.6295	(7.610)	0	0	0
2019/08/19	R209	07/05/2020			Bond Future	9.9351	71.5617	9.9889	71.2307	0.541	0.0000	0.0000	0
2019/08/19	R209	07/05/2020	9.45	Call	Bond Future	1,712.2700	1.7123	1,580.4900	1.5805	(7.696)	0	0	0
2019/08/19	R209	07/05/2020	9.45	Put	Bond Future	4,803.7000	4.8037	5,002.9300	5.0029	4.147	0	0	0
2019/08/19	R209	07/05/2020	9.47	Put	Bond Future	4,723.8800	4.7239	4,920.6700	4.9207	4.166	0	0	0
2019/08/19	R209	07/05/2020	9.46	Call	Bond Future	1,737.8800	1.7379	1,604.8800	1.6049	(7.653)	0	0	0
2019/08/19	R209	07/05/2020	9.46	Put	Bond Future	4,763.6500	4.7637	4,961.6600	4.9617	4.157	0	0	0
2019/08/19	R210	07/11/2019			Bond Future	190.2210	190.2210	190.2175	190.2175	(0.002)	0.0000	0.0000	2,132
2019/08/19	R210	06/02/2020			Bond Future	193.6882	193.6882	193.6846	193.6846	(0.002)	0.0000	0.0000	0
2019/08/19	R210	07/05/2020			Bond Future	194.6710	194.6710	194.6673	194.6673	(0.002)	0.0000	0.0000	0
2019/08/19	R212	07/11/2019			Bond Future	163.0568	163.0568	163.0126	163.0126	(0.027)	0.0000	0.0000	6,684
2019/08/19	R212	06/02/2020			Bond Future	163.7830	163.7830	163.7381	163.7381	(0.027)	0.0000	0.0000	0
2019/08/19	R212	07/05/2020			Bond Future	166.8553	166.8553	166.8094	166.8094	(0.027)	0.0000	0.0000	0
2019/08/19	R213	07/11/2019	9.59	Put	Bond Future	1,004.0800	1.0041	1,104.7100	1.1047	10.022	0	0	0
2019/08/19	R213	07/11/2019	9.58	Call	Bond Future	2,286.7800	2.2868	2,048.1200	2.0481	(10.437)	0	0	0
2019/08/19	R213	07/11/2019			Bond Future	9.3714	85.0785	9.4274	84.7373	0.597	0.0000	0.0000	20,554
2019/08/19	R213	07/11/2019	9.59	Call	Bond Future	2,325.5200	2.3255	2,084.9900	2.0850	(10.343)	0	0	0
2019/08/19	R213	07/11/2019	9.58	Put	Bond Future	1,025.2000	1.0252	1,127.7000	1.1277	9.998	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
2019/08/19	R213	07/11/2019	9.60	Call	Bond Future	2,364.7000	2.3647	2,122.3300	2.1223	(10.250)	0	0	0
2019/08/19	R213	07/11/2019	9.60	Put	Bond Future	983.4700	0.9835	1,082.2600	1.0823	10.045	0	0	0
2019/08/19	R213	06/02/2020	9.27	Call	Bond Future	1,821.6400	1.8216	1,653.5000	1.6535	(9.230)	0	0	0
2019/08/19	R213	06/02/2020	9.26	Put	Bond Future	2,922.3800	2.9224	3,102.9800	3.1030	6.180	0	0	0
2019/08/19	R213	06/02/2020			Bond Future	9.4464	86.6087	9.5044	86.2615	0.614	0.0000	0.0000	0
2019/08/19	R213	06/02/2020	9.28	Call	Bond Future	1,849.6200	1.8496	1,679.9500	1.6800	(9.173)	0	0	0
2019/08/19	R213	06/02/2020	9.28	Put	Bond Future	2,856.0500	2.8561	3,033.5900	3.0336	6.216	0	0	0
2019/08/19	R213	06/02/2020	9.27	Put	Bond Future	2,889.0700	2.8891	3,068.1400	3.0681	6.198	0	0	0
2019/08/19	R213	06/02/2020	9.26	Call	Bond Future	1,793.8900	1.7939	1,627.2800	1.6273	(9.288)	0	0	0
2019/08/19	R213	07/05/2020	9.01	Put	Bond Future	4,531.3800	4.5314	4,752.3600	4.7524	4.877	0	0	0
2019/08/19	R213	07/05/2020	9.00	Call	Bond Future	1,483.7500	1.4838	1,352.3000	1.3523	(8.859)	0	0	0
2019/08/19	R213	07/05/2020			Bond Future	9.5105	84.6607	9.5706	84.3069	0.632	0.0000	0.0000	0
2019/08/19	R213	07/05/2020	9.01	Call	Bond Future	1,506.9500	1.5069	1,374.1900	1.3742	(8.810)	0	0	0
2019/08/19	R213	07/05/2020	9.00	Put	Bond Future	4,570.0700	4.5701	4,792.3600	4.7924	4.864	0	0	0
2019/08/19	R213	07/05/2020	9.02	Call	Bond Future	1,530.6300	1.5306	1,396.5500	1.3966	(8.760)	0	0	0
2019/08/19	R213	07/05/2020	9.02	Put	Bond Future	4,493.2300	4.4932	4,712.8900	4.7129	4.889	0	0	0
2019/08/19	R214	07/11/2019	10.02	Put	Bond Future	1,861.1400	1.8611	2,050.1000	2.0501	10.153	0	0	0
2019/08/19	R214	07/11/2019			Bond Future	10.0370	70.4294	10.1029	70.0000	0.657	0.0000	0.0000	16,189
2019/08/19	R214	07/11/2019	10.01	Call	Bond Future	1,716.7100	1.7167	1,478.8800	1.4789	(13.854)	0	0	0
2019/08/19	R214	07/11/2019	10.01	Put	Bond Future	1,893.3400	1.8933	2,084.9000	2.0849	10.118	0	0	0
2019/08/19	R214	07/11/2019	10.02	Call	Bond Future	1,750.1300	1.7501	1,509.7000	1.5097	(13.738)	0	0	0
2019/08/19	R214	07/11/2019	10.00	Call	Bond Future	1,683.6300	1.6836	1,448.4000	1.4484	(13.972)	0	0	0
2019/08/19	R214	07/11/2019	10.00	Put	Bond Future	1,925.9700	1.9260	2,120.1300	2.1201	10.081	0	0	0
2019/08/19	R214	06/02/2020	9.73	Call	Bond Future	1,575.6700	1.5757	1,399.4200	1.3994	(11.186)	0	0	0
2019/08/19	R214	06/02/2020			Bond Future	10.1122	71.6961	10.1802	71.2591	0.673	0.0000	0.0000	0
2019/08/19	R214	06/02/2020	9.71	Call	Bond Future	1,523.6700	1.5237	1,351.1500	1.3512	(11.323)	0	0	0
2019/08/19	R214	06/02/2020	9.71	Put	Bond Future	4,200.7100	4.2007	4,465.2700	4.4653	6.298	0	0	0
2019/08/19	R214	06/02/2020	9.73	Put	Bond Future	4,115.7300	4.1157	4,376.5600	4.3766	6.337	0	0	0
2019/08/19	R214	06/02/2020	9.72	Call	Bond Future	1,549.5500	1.5496	1,375.1600	1.3752	(11.254)	0	0	0
2019/08/19	R214	06/02/2020	9.72	Put	Bond Future	4,158.0500	4.1581	4,420.7400	4.4207	6.318	0	0	0
2019/08/19	R214	07/05/2020	9.77	Put	Bond Future	4,742.3800	4.7424	5,001.3200	5.0013	5.460	0	0	0
2019/08/19	R214	07/05/2020			Bond Future	10.1782	69.7257	10.2483	69.2804	0.688	0.0000	0.0000	0
2019/08/19	R214	07/05/2020	9.76	Call	Bond Future	2,026.9200	2.0269	1,842.1500	1.8422	(9.116)	0	0	0
2019/08/19	R214	07/05/2020	9.76	Put	Bond Future	4,783.1000	4.7831	5,043.6000	5.0436	5.446	0	0	0
2019/08/19	R214	07/05/2020	9.77	Call	Bond Future	2,054.1300	2.0541	1,867.8000	1.8678	(9.071)	0	0	0
2019/08/19	R214	07/05/2020	9.75	Call	Bond Future	1,999.6800	1.9997	1,816.4700	1.8165	(9.162)	0	0	0
2019/08/19	R214	07/05/2020	9.75	Put	Bond Future	4,823.8900	4.8239	5,085.9500	5.0860	5.433	0	0	0
2019/08/19	R248	07/11/2019	10.02	Call	Bond Future	2,035.1700	2.0352	1,741.4500	1.7415	(14.432)	0	0	0
2019/08/19	R248	07/11/2019	10.01	Put	Bond Future	2,474.8500	2.4749	2,730.9300	2.7309	10.347	0	0	0
2019/08/19	R248	07/11/2019			Bond Future	10.0675	89.4640	10.1336	88.9177	0.656	0.0000	0.0000	89,039
2019/08/19	R248	07/11/2019	10.03	Call	Bond Future	2,076.9600	2.0770	1,779.8100	1.7798	(14.307)	0	0	0
2019/08/19	R248	07/11/2019	10.03	Put	Bond Future	2,390.1300	2.3901	2,639.3400	2.6393	10.427	0	0	0
2019/08/19	R248	07/11/2019	10.02	Put	Bond Future	2,432.1100	2.4321	2,684.7500	2.6848	10.388	0	0	0
2019/08/19	R248	07/11/2019	10.01	Call	Bond Future	1,993.9900	1.9940	1,703.7100	1.7037	(14.558)	0	0	0
2019/08/19	R248	06/02/2020	9.71	Put	Bond Future	5,320.9900	5.3210	5,674.6900	5.6747	6.647	0	0	0
2019/08/19	R248	06/02/2020			Bond Future	10.1435	91.0731	10.2117	90.5170	0.672	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
2019/08/19	R248	06/02/2020	9.71	Call	Bond Future	1,633.5900	1.6336	1,431.1900	1.4312	(12.390)	0	0	0
2019/08/19	R248	06/02/2020	9.70	Put	Bond Future	5,377.7300	5.3777	5,733.9800	5.7340	6.625	0	0	0
2019/08/19	R248	06/02/2020	9.72	Call	Bond Future	1,665.2100	1.6652	1,460.2600	1.4603	(12.308)	0	0	0
2019/08/19	R248	06/02/2020	9.72	Put	Bond Future	5,264.5100	5.2645	5,615.6600	5.6157	6.670	0	0	0
2019/08/19	R248	06/02/2020	9.70	Call	Bond Future	1,602.0900	1.6021	1,402.2400	1.4022	(12.474)	0	0	0
2019/08/19	R248	07/05/2020	9.79	Call	Bond Future	2,466.1100	2.4661	2,234.6700	2.2347	(9.385)	0	0	0
2019/08/19	R248	07/05/2020	9.77	Put	Bond Future	6,100.3500	6.1003	6,439.5000	6.4395	5.560	0	0	0
2019/08/19	R248	07/05/2020			Bond Future	10.2102	88.3197	10.2805	87.7532	0.688	0.0000	0.0000	0
2019/08/19	R248	07/05/2020	9.79	Put	Bond Future	5,993.4500	5.9935	6,328.5600	6.3286	5.591	0	0	0
2019/08/19	R248	07/05/2020	9.77	Call	Bond Future	2,398.9400	2.3989	2,171.5400	2.1715	(9.479)	0	0	0
2019/08/19	R248	07/05/2020	9.78	Put	Bond Future	6,046.5700	6.0466	6,383.7000	6.3837	5.576	0	0	0
2019/08/19	R248	07/05/2020	9.78	Call	Bond Future	2,432.2600	2.4323	2,202.8400	2.2028	(9.432)	0	0	0
<b>Total</b>												<b>1009358</b>	