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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/07/2019 TO 09/07/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	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
2019/07/09	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	2025	01/08/2019			Bond Future	136.5435		136.5435	136.3403	136.3403	(0.149)	0.0000	0.0000	1,622
2019/07/09	2025	07/11/2019			Bond Future	139.2640		139.2640	139.0527	139.0527	(0.152)	0.0000	0.0000	200
2019/07/09	2025	06/02/2020			Bond Future	140.4595		140.4595	140.2368	140.2368	(0.159)	0.0000	0.0000	0
2019/07/09	2029	01/08/2019			Bond Future	103.3885		103.3885	103.3065	103.3065	(0.079)	0.0000	0.0000	4,132
2019/07/09	2029	07/11/2019			Bond Future	104.3541		104.3541	104.2674	104.2674	(0.083)	0.0000	0.0000	150
2019/07/09	2029	06/02/2020			Bond Future	106.3546		106.3546	106.2608	106.2608	(0.088)	0.0000	0.0000	0
2019/07/09	2030	01/08/2019	9.91	Put	Bond Future	1.0900		0.0011	0.6000	0.0006	(44.954)	0	0	0
2019/07/09	2030	01/08/2019	8.67	Put	Bond Future	1,277.8100		1.2778	1,113.8000	1.1138	(12.835)	0	0	0
2019/07/09	2030	01/08/2019	9.15	Put	Bond Future	151.9700		0.1520	113.6800	0.1137	(25.196)	0	0	0
2019/07/09	2030	01/08/2019	9.68	Call	Bond Future	5,541.4600		5.5415	5,772.5400	5.7725	4.170	0	0	0
2019/07/09	2030	01/08/2019			Bond Future	8.7958		94.7501	8.7600	94.9834	(0.406)	0.0000	0.0000	77,975
2019/07/09	2030	01/08/2019	8.35	Put	Bond Future	3,017.2100		3.0172	2,794.8900	2.7949	(7.368)	0	0	0
2019/07/09	2030	01/08/2019	8.35	Call	Bond Future	53.0700		0.0531	64.0600	0.0641	20.708	0	0	2,025
2019/07/09	2030	01/08/2019	9.22	Put	Bond Future	102.1800		0.1022	74.3900	0.0744	(27.197)	0	0	0
2019/07/09	2030	01/08/2019	9.22	Call	Bond Future	2,813.6100		2.8136	3,019.1300	3.0191	7.304	0	0	5,400
2019/07/09	2030	01/08/2019	9.69	Call	Bond Future	5,601.1800		5.6012	5,832.4000	5.8324	4.128	0	0	0
2019/07/09	2030	01/08/2019	9.69	Put	Bond Future	5.3100		0.0053	3.2200	0.0032	(39.360)	0	0	5,400
2019/07/09	2030	01/08/2019	9.91	Call	Bond Future	6,905.6100		6.9056	7,138.4300	7.1384	3.371	0	0	0
2019/07/09	2030	01/08/2019	9.92	Call	Bond Future	6,964.4000		6.9644	7,197.2600	7.1973	3.344	0	0	0
2019/07/09	2030	01/08/2019	9.90	Put	Bond Future	1.1700		0.0012	0.6500	0.0007	(44.444)	0	0	0
2019/07/09	2030	01/08/2019	8.67	Call	Bond Future	453.7900		0.4538	523.0900	0.5231	15.271	0	0	5,400
2019/07/09	2030	01/08/2019	9.15	Call	Bond Future	2,423.2000		2.4232	2,618.2200	2.6182	8.048	0	0	2,025
2019/07/09	2030	01/08/2019	9.68	Put	Bond Future	5.6900		0.0057	3.4600	0.0035	(39.192)	0	0	4,800
2019/07/09	2030	01/08/2019	9.92	Put	Bond Future	1.0100		0.0010	0.5600	0.0006	(44.554)	0	0	0
2019/07/09	2030	01/08/2019	9.90	Call	Bond Future	6,846.7600		6.8468	7,079.5500	7.0796	3.400	0	0	0
2019/07/09	2030	01/08/2019	8.77	Put	Bond Future	897.0900		0.8971	762.0200	0.7620	(15.056)	0	0	0
2019/07/09	2030	01/08/2019	8.77	Call	Bond Future	729.1200		0.7291	827.3600	0.8274	13.474	0	0	0
2019/07/09	2030	01/08/2019	9.24	Call	Bond Future	2,927.5300		2.9275	3,135.6100	3.1356	7.108	0	0	0
2019/07/09	2030	01/08/2019	9.24	Put	Bond Future	90.8400		0.0908	65.6100	0.0656	(27.774)	0	0	0
2019/07/09	2030	01/08/2019	9.27	Put	Bond Future	76.3000		0.0763	54.4800	0.0545	(28.598)	0	0	0
2019/07/09	2030	01/08/2019	9.27	Call	Bond Future	3,100.4600		3.1005	3,311.9500	3.3119	6.821	0	0	0
2019/07/09	2030	01/08/2019	9.08	Call	Bond Future	2,049.4900		2.0495	2,231.4200	2.2314	8.877	0	0	0
2019/07/09	2030	01/08/2019	9.08	Put	Bond Future	221.2800		0.2213	169.9000	0.1699	(23.219)	0	0	6,570
2019/07/09	2030	07/11/2019	9.76	Put	Bond Future	380.5800		0.3806	345.0800	0.3451	(9.328)	0	0	5,500
2019/07/09	2030	07/11/2019	9.49	Put	Bond Future	611.9700		0.6120	559.2000	0.5592	(8.623)	0	0	0
2019/07/09	2030	07/11/2019			Bond Future	8.8480		96.6126	8.8113	96.8477	(0.415)	0.0000	0.0000	200
2019/07/09	2030	07/11/2019	9.48	Call	Bond Future	4,549.6400		4.5496	4,731.1700	4.7312	3.990	0	0	0
2019/07/09	2030	07/11/2019	9.48	Put	Bond Future	623.0500		0.6230	569.5200	0.5695	(8.592)	0	0	0
2019/07/09	2030	07/11/2019	8.60	Put	Bond Future	2,739.8700		2.7399	2,587.4200	2.5874	(5.564)	0	0	0
2019/07/09	2030	07/11/2019	8.60	Call	Bond Future	1,137.7800		1.1378	1,220.3900	1.2204	7.261	0	0	5,500
2019/07/09	2030	07/11/2019	9.10	Put	Bond Future	1,224.8500		1.2248	1,134.8500	1.1348	(7.348)	0	0	0
2019/07/09	2030	07/11/2019	9.10	Call	Bond Future	2,817.1100		2.8171	2,962.1700	2.9622	5.149	0	0	5,500

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2019/07/09	2030	07/11/2019	9.76	Call	Bond Future	5,977.5700	5.9776	6,177.1300	6.1771	3.338	0	0	0
2019/07/09	2030	07/11/2019	9.49	Call	Bond Future	4,598.9400	4.5989	4,781.2300	4.7812	3.964	0	0	0
2019/07/09	2030	07/11/2019	8.57	Put	Bond Future	2,860.1700	2.8602	2,703.9000	2.7039	(5.464)	0	0	0
2019/07/09	2030	07/11/2019	9.47	Call	Bond Future	4,500.5000	4.5005	4,681.2400	4.6812	4.016	0	0	0
2019/07/09	2030	07/11/2019	9.47	Put	Bond Future	634.3300	0.6343	580.0100	0.5800	(8.563)	0	0	0
2019/07/09	2030	07/11/2019	9.70	Call	Bond Future	5,665.5400	5.6655	5,861.7700	5.8618	3.464	0	0	0
2019/07/09	2030	07/11/2019	9.70	Put	Bond Future	423.0200	0.4230	384.1900	0.3842	(9.179)	0	0	0
2019/07/09	2030	07/11/2019	8.57	Call	Bond Future	1,061.8500	1.0619	1,140.6400	1.1406	7.420	0	0	0
2019/07/09	2030	07/11/2019	9.12	Put	Bond Future	1,182.4300	1.1824	1,094.6800	1.0947	(7.421)	0	0	0
2019/07/09	2030	07/11/2019	9.12	Call	Bond Future	2,899.5200	2.8995	3,046.8300	3.0468	5.080	0	0	0
2019/07/09	2030	06/02/2020	9.14	Call	Bond Future	3,456.0200	3.4560	3,594.1000	3.5941	3.995	0	0	0
2019/07/09	2030	06/02/2020	9.15	Put	Bond Future	1,881.3300	1.8813	1,785.7900	1.7858	(5.078)	0	0	0
2019/07/09	2030	06/02/2020			Bond Future	8.8898	94.4329	8.8525	94.6673	(0.420)	0.0000	0.0000	0
2019/07/09	2030	06/02/2020	9.14	Put	Bond Future	1,903.9200	1.9039	1,807.5500	1.8075	(5.062)	0	0	0
2019/07/09	2030	06/02/2020	9.15	Call	Bond Future	3,494.7700	3.4948	3,633.6800	3.6337	3.975	0	0	0
2019/07/09	2030	06/02/2020	9.16	Call	Bond Future	3,533.4200	3.5334	3,673.1600	3.6732	3.955	0	0	0
2019/07/09	2030	06/02/2020	9.16	Put	Bond Future	1,858.7000	1.8587	1,763.9900	1.7640	(5.095)	0	0	0
2019/07/09	2032	01/08/2019	10.10	Call	Bond Future	6,487.5100	6.4875	6,702.8600	6.7029	3.319	0	0	0
2019/07/09	2032	01/08/2019	10.11	Put	Bond Future	6.0200	0.0060	3.8900	0.0039	(35.382)	0	0	0
2019/07/09	2032	01/08/2019			Bond Future	9.1368	96.2945	9.1061	96.5121	(0.336)	0.0000	0.0000	47,678
2019/07/09	2032	01/08/2019	10.10	Put	Bond Future	6.4300	0.0064	4.1700	0.0042	(35.148)	0	0	0
2019/07/09	2032	01/08/2019	10.11	Call	Bond Future	6,551.0500	6.5511	6,766.5300	6.7665	3.289	0	0	0
2019/07/09	2032	01/08/2019	10.09	Call	Bond Future	6,423.9200	6.4239	6,639.1300	6.6391	3.350	0	0	0
2019/07/09	2032	01/08/2019	10.09	Put	Bond Future	6.8600	0.0069	4.4600	0.0045	(34.985)	0	0	0
2019/07/09	2032	07/11/2019	9.71	Call	Bond Future	4,411.5700	4.4116	4,567.1000	4.5671	3.526	0	0	0
2019/07/09	2032	07/11/2019	9.70	Put	Bond Future	963.6600	0.9637	899.3400	0.8993	(6.675)	0	0	0
2019/07/09	2032	07/11/2019			Bond Future	9.1986	94.0269	9.1671	94.2459	(0.342)	0.0000	0.0000	0
2019/07/09	2032	07/11/2019	9.72	Call	Bond Future	4,462.2000	4.4622	4,618.5300	4.6185	3.503	0	0	0
2019/07/09	2032	07/11/2019	9.72	Put	Bond Future	932.8300	0.9328	870.1200	0.8701	(6.723)	0	0	0
2019/07/09	2032	07/11/2019	9.71	Put	Bond Future	948.1300	0.9481	884.6200	0.8846	(6.698)	0	0	0
2019/07/09	2032	07/11/2019	9.70	Call	Bond Future	4,361.1100	4.3611	4,515.8300	4.5158	3.548	0	0	0
2019/07/09	2032	06/02/2020	9.40	Put	Bond Future	2,455.2400	2.4552	2,356.0100	2.3560	(4.042)	0	0	0
2019/07/09	2032	06/02/2020			Bond Future	9.2489	95.8076	9.2171	96.0258	(0.344)	0.0000	0.0000	0
2019/07/09	2032	06/02/2020	9.39	Call	Bond Future	3,442.5000	3.4425	3,560.6400	3.5606	3.432	0	0	0
2019/07/09	2032	06/02/2020	9.39	Put	Bond Future	2,483.5000	2.4835	2,383.4900	2.3835	(4.027)	0	0	0
2019/07/09	2032	06/02/2020	9.40	Call	Bond Future	3,481.6800	3.4817	3,600.6000	3.6006	3.416	0	0	0
2019/07/09	2032	06/02/2020	9.38	Call	Bond Future	3,403.2400	3.4032	3,520.5900	3.5206	3.448	0	0	0
2019/07/09	2032	06/02/2020	9.38	Put	Bond Future	2,511.7500	2.5118	2,410.9500	2.4109	(4.013)	0	0	0
2019/07/09	2033	01/08/2019			Bond Future	104.1546	104.1546	103.6794	103.6794	(0.456)	0.0000	0.0000	6,090
2019/07/09	2033	07/11/2019			Bond Future	105.0596	105.0596	104.5719	104.5719	(0.464)	0.0000	0.0000	50
2019/07/09	2033	06/02/2020			Bond Future	107.0737	107.0737	106.5711	106.5711	(0.469)	0.0000	0.0000	0
2019/07/09	2037	01/08/2019	10.31	Call	Bond Future	6,189.8500	6.1899	6,230.9700	6.2310	0.664	0	0	0
2019/07/09	2037	01/08/2019			Bond Future	9.4883	91.7797	9.4827	91.8238	(0.059)	0.0000	0.0000	61,888
2019/07/09	2037	01/08/2019	10.29	Call	Bond Future	6,049.3900	6.0494	6,090.2100	6.0902	0.675	0	0	0
2019/07/09	2037	01/08/2019	10.29	Put	Bond Future	19.3000	0.0193	16.0000	0.0160	(17.098)	0	0	0

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2019/07/09	2037	01/08/2019	10.31	Put	Bond Future	17.1600	0.0172	14.1600	0.0142	(17.483)	0	0	0
2019/07/09	2037	01/08/2019	10.30	Call	Bond Future	6,119.6300	6.1196	6,160.6000	6.1606	0.669	0	0	0
2019/07/09	2037	01/08/2019	10.30	Put	Bond Future	18.2000	0.0182	15.0500	0.0150	(17.308)	0	0	0
2019/07/09	2037	07/11/2019	9.97	Call	Bond Future	4,419.4800	4.4195	4,440.3600	4.4404	0.472	0	0	0
2019/07/09	2037	07/11/2019			Bond Future	9.5507	93.5839	9.5453	93.6261	(0.057)	0.0000	0.0000	0
2019/07/09	2037	07/11/2019	9.95	Call	Bond Future	4,313.3300	4.3133	4,333.7900	4.3338	0.474	0	0	0
2019/07/09	2037	07/11/2019	9.95	Put	Bond Future	1,271.5600	1.2716	1,249.7300	1.2497	(1.717)	0	0	0
2019/07/09	2037	07/11/2019	9.97	Put	Bond Future	1,229.4200	1.2294	1,208.0100	1.2080	(1.741)	0	0	0
2019/07/09	2037	07/11/2019	9.96	Call	Bond Future	4,366.3000	4.3663	4,386.9700	4.3870	0.473	0	0	0
2019/07/09	2037	07/11/2019	9.96	Put	Bond Future	1,250.3400	1.2503	1,228.7200	1.2287	(1.729)	0	0	0
2019/07/09	2037	06/02/2020	9.67	Call	Bond Future	3,573.7800	3.5738	3,586.7800	3.5868	0.364	0	0	0
2019/07/09	2037	06/02/2020	9.66	Put	Bond Future	3,100.8800	3.1009	3,075.5200	3.0755	(0.818)	0	0	0
2019/07/09	2037	06/02/2020			Bond Future	9.6040	91.0961	9.5990	91.1343	(0.052)	0.0000	0.0000	0
2019/07/09	2037	06/02/2020	9.68	Call	Bond Future	3,615.9400	3.6159	3,629.0900	3.6291	0.364	0	0	0
2019/07/09	2037	06/02/2020	9.68	Put	Bond Future	3,031.8900	3.0319	3,006.8200	3.0068	(0.827)	0	0	0
2019/07/09	2037	06/02/2020	9.67	Put	Bond Future	3,066.2200	3.0662	3,041.0000	3.0410	(0.823)	0	0	0
2019/07/09	2037	06/02/2020	9.66	Call	Bond Future	3,531.8500	3.5319	3,544.7100	3.5447	0.364	0	0	0
2019/07/09	2038	01/08/2019			Bond Future	121.5449	121.5449	121.0208	121.0208	(0.431)	0.0000	0.0000	11,392
2019/07/09	2038	07/11/2019			Bond Future	123.9666	123.9666	123.4283	123.4283	(0.434)	0.0000	0.0000	0
2019/07/09	2038	06/02/2020			Bond Future	124.6847	124.6847	124.1296	124.1296	(0.445)	0.0000	0.0000	0
2019/07/09	2040	01/08/2019	10.37	Put	Bond Future	24.8900	0.0249	24.9500	0.0250	0.241	0	0	0
2019/07/09	2040	01/08/2019	10.36	Call	Bond Future	6,303.9200	6.3039	6,136.7200	6.1367	(2.652)	0	0	0
2019/07/09	2040	01/08/2019			Bond Future	9.5833	94.9515	9.6029	94.7842	0.205	0.0000	0.0000	40,758
2019/07/09	2040	01/08/2019	10.37	Call	Bond Future	6,378.9100	6.3789	6,211.6700	6.2117	(2.622)	0	0	0
2019/07/09	2040	01/08/2019	10.36	Put	Bond Future	26.3500	0.0263	26.4500	0.0265	0.380	0	0	0
2019/07/09	2040	01/08/2019	10.38	Call	Bond Future	6,453.8700	6.4539	6,286.5900	6.2866	(2.592)	0	0	0
2019/07/09	2040	01/08/2019	10.38	Put	Bond Future	23.5200	0.0235	23.5400	0.0235	0.085	0	0	0
2019/07/09	2040	07/11/2019	9.80	Put	Bond Future	2,067.3600	2.0674	2,128.5700	2.1286	2.961	0	0	0
2019/07/09	2040	07/11/2019	9.30	Put	Bond Future	4,289.4400	4.2894	4,397.4300	4.3974	2.518	0	0	0
2019/07/09	2040	07/11/2019	10.04	Put	Bond Future	1,403.1800	1.4032	1,446.7600	1.4468	3.106	0	0	0
2019/07/09	2040	07/11/2019	10.03	Call	Bond Future	4,576.6300	4.5766	4,447.5000	4.4475	(2.822)	0	0	0
2019/07/09	2040	07/11/2019			Bond Future	9.6459	96.8181	9.6665	96.6447	0.214	0.0000	0.0000	0
2019/07/09	2040	07/11/2019	9.80	Call	Bond Future	3,351.9000	3.3519	3,239.7500	3.2398	(3.346)	0	0	1,260
2019/07/09	2040	07/11/2019	9.30	Call	Bond Future	1,301.5700	1.3016	1,236.2000	1.2362	(5.022)	0	0	1,260
2019/07/09	2040	07/11/2019	10.04	Call	Bond Future	4,634.0100	4.6340	4,504.2300	4.5042	(2.801)	0	0	0
2019/07/09	2040	07/11/2019	10.03	Put	Bond Future	1,425.6000	1.4256	1,469.8300	1.4698	3.103	0	0	0
2019/07/09	2040	07/11/2019	10.05	Call	Bond Future	4,691.8100	4.6918	4,561.3900	4.5614	(2.780)	0	0	0
2019/07/09	2040	07/11/2019	10.05	Put	Bond Future	1,381.3000	1.3813	1,424.2400	1.4242	3.109	0	0	0
2019/07/09	2040	06/02/2020	9.76	Call	Bond Future	3,849.3300	3.8493	3,743.2600	3.7433	(2.756)	0	0	0
2019/07/09	2040	06/02/2020			Bond Future	9.6996	94.1411	9.7215	93.9593	0.225	0.0000	0.0000	0
2019/07/09	2040	06/02/2020	9.74	Call	Bond Future	3,759.2900	3.7593	3,654.5600	3.6546	(2.786)	0	0	0
2019/07/09	2040	06/02/2020	9.74	Put	Bond Future	3,423.9200	3.4239	3,500.9400	3.5009	2.249	0	0	0
2019/07/09	2040	06/02/2020	9.76	Put	Bond Future	3,348.5200	3.3485	3,424.2000	3.4242	2.260	0	0	0
2019/07/09	2040	06/02/2020	9.75	Call	Bond Future	3,804.1900	3.8042	3,698.7900	3.6988	(2.771)	0	0	0
2019/07/09	2040	06/02/2020	9.75	Put	Bond Future	3,386.0400	3.3860	3,462.3900	3.4624	2.255	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/09	2044	01/08/2019	10.40	Put	Bond Future	31.7300	0.0317	34.2100	0.0342	7.816	0	0	0
2019/07/09	2044	01/08/2019	9.86	Put	Bond Future	476.7800	0.4768	525.2700	0.5253	10.170	0	0	0
2019/07/09	2044	01/08/2019	10.53	Call	Bond Future	7,257.2600	7.2573	7,000.4200	7.0004	(3.539)	0	0	0
2019/07/09	2044	01/08/2019	9.39	Call	Bond Future	355.4900	0.3555	285.1500	0.2852	(19.787)	0	0	228
2019/07/09	2044	01/08/2019			Bond Future	9.6378	91.8474	9.6675	91.5896	0.308	0.0000	0.0000	38,816
2019/07/09	2044	01/08/2019	10.39	Call	Bond Future	6,204.2400	6.2042	5,949.0900	5.9491	(4.113)	0	0	0
2019/07/09	2044	01/08/2019	10.39	Put	Bond Future	33.5200	0.0335	36.1800	0.0362	7.936	0	0	0
2019/07/09	2044	01/08/2019	10.40	Call	Bond Future	6,279.7300	6.2797	6,024.4000	6.0244	(4.066)	0	0	0
2019/07/09	2044	01/08/2019	9.86	Call	Bond Future	2,375.6800	2.3757	2,166.3600	2.1664	(8.811)	0	0	100
2019/07/09	2044	01/08/2019	10.53	Put	Bond Future	15.2200	0.0152	16.1900	0.0162	6.373	0	0	100
2019/07/09	2044	01/08/2019	9.39	Put	Bond Future	2,552.6500	2.5526	2,740.1200	2.7401	7.344	0	0	0
2019/07/09	2044	01/08/2019	9.74	Put	Bond Future	790.4500	0.7905	867.5900	0.8676	9.759	0	0	0
2019/07/09	2044	01/08/2019	10.38	Call	Bond Future	6,128.7300	6.1287	5,873.7500	5.8738	(4.160)	0	0	0
2019/07/09	2044	01/08/2019	10.38	Put	Bond Future	35.4200	0.0354	38.2500	0.0383	7.990	0	0	0
2019/07/09	2044	01/08/2019	9.36	Put	Bond Future	2,764.9000	2.7649	2,961.0900	2.9611	7.096	0	0	0
2019/07/09	2044	01/08/2019	9.36	Call	Bond Future	295.8000	0.2958	234.1800	0.2342	(20.832)	0	0	100
2019/07/09	2044	01/08/2019	9.74	Call	Bond Future	1,672.2200	1.6722	1,491.5500	1.4916	(10.804)	0	0	228
2019/07/09	2044	01/08/2019	10.27	Call	Bond Future	5,298.0600	5.2981	5,045.9900	5.0460	(4.758)	0	0	0
2019/07/09	2044	01/08/2019	10.27	Put	Bond Future	64.1100	0.0641	69.8500	0.0699	8.953	0	0	228
2019/07/09	2044	07/11/2019	9.74	Put	Bond Future	2,532.6700	2.5327	2,647.0900	2.6471	4.518	0	0	0
2019/07/09	2044	07/11/2019	10.52	Call	Bond Future	7,379.9400	7.3799	7,153.6200	7.1536	(3.067)	0	0	0
2019/07/09	2044	07/11/2019	10.07	Put	Bond Future	1,507.3300	1.5073	1,582.2600	1.5823	4.971	0	0	0
2019/07/09	2044	07/11/2019			Bond Future	9.6987	93.6529	9.7297	93.3873	0.319	0.0000	0.0000	0
2019/07/09	2044	07/11/2019	10.52	Put	Bond Future	752.0700	0.7521	791.3500	0.7914	5.223	0	0	328
2019/07/09	2044	07/11/2019	10.06	Call	Bond Future	4,550.5600	4.5506	4,360.9200	4.3609	(4.167)	0	0	0
2019/07/09	2044	07/11/2019	10.06	Put	Bond Future	1,531.0600	1.5311	1,607.0200	1.6070	4.961	0	0	0
2019/07/09	2044	07/11/2019	9.19	Call	Bond Future	879.2800	0.8793	807.7400	0.8077	(8.136)	0	0	328
2019/07/09	2044	07/11/2019	9.74	Call	Bond Future	2,886.7200	2.8867	2,735.5400	2.7355	(5.237)	0	0	328
2019/07/09	2044	07/11/2019	10.07	Call	Bond Future	4,608.0200	4.6080	4,417.3500	4.4174	(4.138)	0	0	0
2019/07/09	2044	07/11/2019	9.19	Put	Bond Future	5,430.6500	5.4307	5,624.7100	5.6247	3.573	0	0	0
2019/07/09	2044	07/11/2019	10.05	Call	Bond Future	4,493.3200	4.4933	4,304.7300	4.3047	(4.197)	0	0	0
2019/07/09	2044	07/11/2019	10.05	Put	Bond Future	1,555.1300	1.5551	1,632.1400	1.6321	4.952	0	0	0
2019/07/09	2044	06/02/2020	9.74	Call	Bond Future	3,533.9800	3.5340	3,385.2500	3.3852	(4.209)	0	0	328
2019/07/09	2044	06/02/2020	10.78	Put	Bond Future	1,108.7600	1.1088	1,154.8900	1.1549	4.161	0	0	328
2019/07/09	2044	06/02/2020	9.77	Put	Bond Future	3,506.9800	3.5070	3,630.6000	3.6306	3.525	0	0	0
2019/07/09	2044	06/02/2020			Bond Future	9.7510	91.0412	9.7834	90.7657	0.333	0.0000	0.0000	0
2019/07/09	2044	06/02/2020	9.09	Put	Bond Future	7,102.4700	7.1025	7,303.6000	7.3036	2.832	0	0	0
2019/07/09	2044	06/02/2020	9.09	Call	Bond Future	1,180.9300	1.1809	1,106.5600	1.1066	(6.298)	0	0	328
2019/07/09	2044	06/02/2020	9.74	Put	Bond Future	3,627.1700	3.6272	3,753.9400	3.7539	3.495	0	0	0
2019/07/09	2044	06/02/2020	9.77	Call	Bond Future	3,668.7300	3.6687	3,516.8500	3.5169	(4.140)	0	0	0
2019/07/09	2044	06/02/2020	10.78	Call	Bond Future	9,203.0000	9.2030	8,973.6300	8.9736	(2.492)	0	0	0
2019/07/09	2044	06/02/2020	9.78	Call	Bond Future	3,714.0600	3.7141	3,561.1300	3.5611	(4.118)	0	0	0
2019/07/09	2044	06/02/2020	9.76	Put	Bond Future	3,547.0300	3.5470	3,671.7000	3.6717	3.515	0	0	0
2019/07/09	2044	06/02/2020	9.78	Put	Bond Future	3,467.5900	3.4676	3,590.1600	3.5902	3.535	0	0	0
2019/07/09	2044	06/02/2020	9.76	Call	Bond Future	3,623.9300	3.6239	3,473.1000	3.4731	(4.162)	0	0	0
2019/07/09	2046	01/08/2019			Bond Future	114.5032	114.5032	114.3020	114.3020	(0.176)	0.0000	0.0000	12,638
2019/07/09	2046	07/11/2019			Bond Future	115.0650	115.0650	114.8564	114.8564	(0.181)	0.0000	0.0000	0

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2019/07/09	2046	06/02/2020			Bond Future	117.2709	117.2709	117.0524	117.0524	(0.186)	0.0000	0.0000	0
2019/07/09	2050	01/08/2019			Bond Future	119.0917	119.0917	117.6474	117.6474	(1.213)	0.0000	0.0000	11,104
2019/07/09	2050	07/11/2019			Bond Future	121.4644	121.4644	119.9880	119.9880	(1.216)	0.0000	0.0000	0
2019/07/09	2050	06/02/2020			Bond Future	121.9566	121.9566	120.4455	120.4455	(1.239)	0.0000	0.0000	0
2019/07/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	AL37	01/08/2019			Index Future	655.2100	655.2100	655.7470	655.7470	0.082	0.0000	0.0000	0
2019/07/09	AL37	07/11/2019			Index Future	668.0900	668.0900	668.6170	668.6170	0.079	0.0000	0.0000	0
2019/07/09	AL37	06/02/2020			Index Future	680.7360	680.7360	681.2390	681.2390	0.074	0.0000	0.0000	0
2019/07/09	AL7T	01/08/2019			Index Future	765.7260	765.7260	766.7200	766.7200	0.130	0.0000	0.0000	0
2019/07/09	AL7T	07/11/2019			Index Future	780.7780	780.7780	781.7690	781.7690	0.127	0.0000	0.0000	0
2019/07/09	AL7T	06/02/2020			Index Future	795.5580	795.5580	796.5260	796.5260	0.122	0.0000	0.0000	0
2019/07/09	ALBI	01/08/2019			Index Future	688.8100	688.8100	688.7110	688.7110	(0.014)	0.0000	0.0000	970
2019/07/09	ALBI	07/11/2019			Index Future	702.3500	702.3500	702.2280	702.2280	(0.017)	0.0000	0.0000	0
2019/07/09	ALBI	06/02/2020			Index Future	715.6450	715.6450	715.4840	715.4840	(0.022)	0.0000	0.0000	0
2019/07/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/09	ES33	01/08/2019			Bond Future	10.6344	80.2765	10.6335	80.2821	(0.009)	0.0000	0.0000	350
2019/07/09	ES33	07/11/2019			Bond Future	10.7461	78.0610	10.7456	78.0643	(0.005)	0.0000	0.0000	0
2019/07/09	ES33	06/02/2020			Bond Future	10.8474	79.5393	10.8476	79.5385	0.001	0.0000	0.0000	0
2019/07/09	ES42	01/08/2019			Bond Future	10.9391	82.0508	10.9684	81.8487	0.268	0.0000	0.0000	4,919

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2019/07/09	ES42	07/11/2019			Bond Future	11.0493	79.3985	11.0802	79.1900	0.279	0.0000	0.0000	0
2019/07/09	ES42	06/02/2020			Bond Future	11.1457	80.9023	11.1782	80.6857	0.292	0.0000	0.0000	0
2019/07/09	GOVI	01/08/2019	638.68	Call	GOVI	435,490.0000	43.5490	434,250.0000	43.4250	(0.285)	0	0	0
2019/07/09	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	GOVI	01/08/2019			GOVI	682.2290	682.2290	682.1050	682.1050	(0.018)	0.0000	0.0000	437
2019/07/09	GOVI	01/08/2019	638.69	Call	GOVI	435,390.0000	43.5390	434,150.0000	43.4150	(0.285)	0	0	0
2019/07/09	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	GOVI	01/08/2019	638.67	Call	GOVI	435,590.0000	43.5590	434,350.0000	43.4350	(0.285)	0	0	0
2019/07/09	GOVI	07/11/2019	672.90	Call	GOVI	227,400.0000	22.7400	225,930.0000	22.5930	(0.646)	0	0	0
2019/07/09	GOVI	07/11/2019			GOVI	695.6400	695.6400	695.4930	695.4930	(0.021)	0.0000	0.0000	44
2019/07/09	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	GOVI	07/11/2019	672.91	Call	GOVI	227,300.0000	22.7300	225,830.0000	22.5830	(0.647)	0	0	0
2019/07/09	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	GOVI	07/11/2019	672.92	Call	GOVI	227,200.0000	22.7200	225,730.0000	22.5730	(0.647)	0	0	0
2019/07/09	GOVI	06/02/2020	703.14	Call	GOVI	56,680.0000	5.6680	54,820.0000	5.4820	(3.282)	0	0	0
2019/07/09	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	GOVI	06/02/2020			GOVI	708.8080	708.8080	708.6220	708.6220	(0.026)	0.0000	0.0000	0
2019/07/09	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	GOVI	06/02/2020	703.15	Call	GOVI	56,580.0000	5.6580	54,720.0000	5.4720	(3.287)	0	0	0
2019/07/09	GOVI	06/02/2020	703.13	Call	GOVI	56,780.0000	5.6780	54,920.0000	5.4920	(3.276)	0	0	0
2019/07/09	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/09	IGOV	01/08/2019			Index Future	262.0570	262.0570	261.3980	261.3980	(0.251)	0.0000	0.0000	816
2019/07/09	IGOV	07/11/2019			Index Future	267.2790	267.2790	266.5980	266.5980	(0.255)	0.0000	0.0000	218
2019/07/09	IGOV	06/02/2020			Index Future	272.4010	272.4010	271.6940	271.6940	(0.260)	0.0000	0.0000	0
2019/07/09	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/09	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/09	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.6900	102.6900	(0.010)	0.0000	0.0000	0
2019/07/09	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5500	98.5500	(0.010)	0.0000	0.0000	0
2019/07/09	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9600	101.9600	(0.020)	0.0000	0.0000	0
2019/07/09	IS02	21/09/2020			Interest Rate Swap	98.8000	98.8000	98.7700	98.7700	(0.030)	0.0000	0.0000	0
2019/07/09	IS05	17/12/2020			Interest Rate Swap	95.4200	95.4200	95.3900	95.3900	(0.031)	0.0000	0.0000	0
2019/07/09	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.3800	94.3800	(0.032)	0.0000	0.0000	0
2019/07/09	IS05	15/06/2021			Interest Rate Swap	93.3700	93.3700	93.3300	93.3300	(0.043)	0.0000	0.0000	0
2019/07/09	IS05	21/09/2021			Interest Rate Swap	93.2900	93.2900	93.2500	93.2500	(0.043)	0.0000	0.0000	0
2019/07/09	IS05	21/12/2021			Interest Rate Swap	95.2700	95.2700	95.2300	95.2300	(0.042)	0.0000	0.0000	51
2019/07/09	IS05	15/03/2022			Interest Rate Swap	95.2100	95.2100	95.1600	95.1600	(0.053)	0.0000	0.0000	0
2019/07/09	IS05	21/06/2022			Interest Rate Swap	96.1700	96.1700	96.1200	96.1200	(0.052)	0.0000	0.0000	0
2019/07/09	IS05	20/09/2022			Interest Rate Swap	99.9200	99.9200	99.8700	99.8700	(0.050)	0.0000	0.0000	0
2019/07/09	IS05	20/12/2022			Interest Rate Swap	100.9800	100.9800	100.9400	100.9400	(0.040)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/09	IS05	22/03/2023			Interest Rate Swap	94.1000	94.1000	94.0500	94.0500	(0.053)	0.0000	0.0000	0
2019/07/09	IS05	20/06/2023			Interest Rate Swap	100.0200	100.0200	99.9800	99.9800	(0.040)	0.0000	0.0000	0
2019/07/09	IS05	19/09/2023			Interest Rate Swap	95.3100	95.3100	95.2700	95.2700	(0.042)	0.0000	0.0000	0
2019/07/09	IS10	17/12/2025			Interest Rate Swap	90.8600	90.8600	90.7700	90.7700	(0.099)	0.0000	0.0000	0
2019/07/09	IS10	16/03/2026			Interest Rate Swap	87.7200	87.7200	87.6100	87.6100	(0.125)	0.0000	0.0000	0
2019/07/09	IS10	15/06/2026			Interest Rate Swap	86.3500	86.3500	86.2400	86.2400	(0.127)	0.0000	0.0000	0
2019/07/09	IS10	21/09/2026			Interest Rate Swap	88.4700	88.4700	88.3600	88.3600	(0.124)	0.0000	0.0000	0
2019/07/09	IS10	21/12/2026			Interest Rate Swap	92.2700	92.2700	92.1800	92.1800	(0.098)	0.0000	0.0000	0
2019/07/09	IS10	15/03/2027			Interest Rate Swap	90.7400	90.7400	90.6600	90.6600	(0.088)	0.0000	0.0000	0
2019/07/09	IS10	21/06/2027			Interest Rate Swap	92.8000	92.8000	92.7300	92.7300	(0.075)	0.0000	0.0000	0
2019/07/09	IS10	20/09/2027			Interest Rate Swap	98.3100	98.3100	98.2500	98.2500	(0.061)	0.0000	0.0000	0
2019/07/09	IS10	20/12/2027			Interest Rate Swap	98.6500	98.6500	98.5800	98.5800	(0.071)	0.0000	0.0000	0
2019/07/09	IS10	22/03/2028			Interest Rate Swap	91.9800	91.9800	91.9000	91.9000	(0.087)	0.0000	0.0000	0
2019/07/09	IS10	20/06/2028			Interest Rate Swap	99.3100	99.3100	99.2300	99.2300	(0.081)	0.0000	0.0000	0
2019/07/09	IS10	19/09/2028			Interest Rate Swap	92.7000	92.7000	92.6100	92.6100	(0.097)	0.0000	0.0000	0
2019/07/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/09	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/09	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/09	R023	01/08/2019	8.95	Call	Bond Future	5,105.9600	5.1060	5,199.9100	5.1999	1.840	0	0	0
2019/07/09	R023	01/08/2019			Bond Future	7.2630	104.8471	7.2330	104.9410	(0.414)	0.0000	0.0000	56,008
2019/07/09	R023	01/08/2019	8.93	Call	Bond Future	5,047.3000	5.0473	5,141.2500	5.1413	1.861	0	0	0
2019/07/09	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R023	01/08/2019	8.94	Call	Bond Future	5,076.6300	5.0766	5,170.5800	5.1706	1.851	0	0	0
2019/07/09	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R023	07/11/2019	7.98	Call	Bond Future	2,244.7500	2.2447	2,322.4100	2.3224	3.460	0	0	0
2019/07/09	R023	07/11/2019			Bond Future	7.2547	102.9764	7.2229	103.0692	(0.438)	0.0000	0.0000	0
2019/07/09	R023	07/11/2019	7.99	Call	Bond Future	2,270.6200	2.2706	2,348.5100	2.3485	3.430	0	0	0
2019/07/09	R023	07/11/2019	7.98	Put	Bond Future	157.3400	0.1573	142.2300	0.1422	(9.603)	0	0	0
2019/07/09	R023	07/11/2019	7.99	Put	Bond Future	154.8100	0.1548	139.9300	0.1399	(9.612)	0	0	0
2019/07/09	R023	07/11/2019	8.00	Call	Bond Future	2,296.5400	2.2965	2,374.6600	2.3747	3.402	0	0	0
2019/07/09	R023	07/11/2019	8.00	Put	Bond Future	152.3300	0.1523	137.6800	0.1377	(9.617)	0	0	0
2019/07/09	R023	06/02/2020	7.54	Call	Bond Future	1,391.6100	1.3916	1,448.4700	1.4485	4.086	0	0	0
2019/07/09	R023	06/02/2020			Bond Future	7.2221	104.9263	7.1893	105.0154	(0.454)	0.0000	0.0000	0
2019/07/09	R023	06/02/2020	7.52	Call	Bond Future	1,351.5000	1.3515	1,407.6600	1.4077	4.155	0	0	0
2019/07/09	R023	06/02/2020	7.52	Put	Bond Future	546.1900	0.5462	513.2600	0.5133	(6.029)	0	0	0
2019/07/09	R023	06/02/2020	7.54	Put	Bond Future	532.5200	0.5325	500.2900	0.5003	(6.052)	0	0	0
2019/07/09	R023	06/02/2020	7.53	Call	Bond Future	1,371.6600	1.3717	1,428.1700	1.4282	4.120	0	0	0
2019/07/09	R023	06/02/2020	7.53	Put	Bond Future	539.4600	0.5395	506.8800	0.5069	(6.039)	0	0	0
2019/07/09	R035	01/08/2019	10.23	Call	Bond Future	6,506.9600	6.5070	6,508.5000	6.5085	0.024	0	0	0
2019/07/09	R035	01/08/2019	10.22	Put	Bond Future	14.8600	0.0149	12.6700	0.0127	(14.738)	0	0	0

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2019/07/09	R035	01/08/2019			Bond Future	9.3622	99.8714	9.3617	99.8750	(0.005)	0.0000	0.0000	77,377
2019/07/09	R035	01/08/2019	10.24	Call	Bond Future	6,577.1400	6.5771	6,578.7800	6.5788	0.025	0	0	0
2019/07/09	R035	01/08/2019	10.24	Put	Bond Future	13.2100	0.0132	11.2200	0.0112	(15.064)	0	0	0
2019/07/09	R035	01/08/2019	10.23	Put	Bond Future	14.0100	0.0140	11.9200	0.0119	(14.918)	0	0	0
2019/07/09	R035	01/08/2019	10.22	Call	Bond Future	6,436.7400	6.4367	6,438.1800	6.4382	0.022	0	0	0
2019/07/09	R035	07/11/2019	10.21	Put	Bond Future	697.6500	0.6977	690.1000	0.6901	(1.082)	0	0	3,500
2019/07/09	R035	07/11/2019	9.88	Call	Bond Future	4,594.0600	4.5941	4,585.7100	4.5857	(0.182)	0	0	0
2019/07/09	R035	07/11/2019	9.89	Call	Bond Future	4,648.7700	4.6488	4,640.4600	4.6405	(0.179)	0	0	0
2019/07/09	R035	07/11/2019	9.87	Put	Bond Future	1,199.2800	1.1993	1,190.0100	1.1900	(0.773)	0	0	0
2019/07/09	R035	07/11/2019			Bond Future	9.4280	97.3322	9.4279	97.3331	(0.001)	0.0000	0.0000	0
2019/07/09	R035	07/11/2019	8.92	Put	Bond Future	4,846.9200	4.8469	4,839.1100	4.8391	(0.161)	0	0	0
2019/07/09	R035	07/11/2019	8.92	Call	Bond Future	784.4000	0.7844	777.4500	0.7775	(0.886)	0	0	3,500
2019/07/09	R035	07/11/2019	9.52	Put	Bond Future	2,098.8900	2.0989	2,088.5700	2.0886	(0.492)	0	0	0
2019/07/09	R035	07/11/2019	9.52	Call	Bond Future	2,808.2900	2.8083	2,798.8300	2.7988	(0.337)	0	0	3,500
2019/07/09	R035	07/11/2019	9.89	Put	Bond Future	1,161.4100	1.1614	1,152.2400	1.1522	(0.790)	0	0	0
2019/07/09	R035	07/11/2019	9.87	Call	Bond Future	4,539.5600	4.5396	4,531.1500	4.5312	(0.185)	0	0	0
2019/07/09	R035	07/11/2019	10.21	Call	Bond Future	6,492.0400	6.4920	6,485.3500	6.4853	(0.103)	0	0	0
2019/07/09	R035	07/11/2019	9.88	Put	Bond Future	1,180.2000	1.1802	1,170.9900	1.1710	(0.780)	0	0	0
2019/07/09	R035	06/02/2020	9.60	Call	Bond Future	3,679.8000	3.6798	3,669.8700	3.6699	(0.270)	0	0	0
2019/07/09	R035	06/02/2020	9.61	Put	Bond Future	2,774.0600	2.7741	2,768.4100	2.7684	(0.204)	0	0	0
2019/07/09	R035	06/02/2020			Bond Future	9.4850	99.1753	9.4856	99.1710	0.006	0.0000	0.0000	0
2019/07/09	R035	06/02/2020	9.60	Put	Bond Future	2,806.3300	2.8063	2,800.6900	2.8007	(0.201)	0	0	0
2019/07/09	R035	06/02/2020	9.61	Call	Bond Future	3,722.9500	3.7230	3,713.0100	3.7130	(0.267)	0	0	0
2019/07/09	R035	06/02/2020	9.59	Call	Bond Future	3,636.8800	3.6369	3,626.9600	3.6270	(0.273)	0	0	0
2019/07/09	R035	06/02/2020	9.59	Put	Bond Future	2,838.9200	2.8389	2,833.2900	2.8333	(0.198)	0	0	0
2019/07/09	R186	01/08/2019	9.54	Call	Bond Future	8,071.5900	8.0716	8,132.1800	8.1322	0.751	0	0	0
2019/07/09	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/09	R186	01/08/2019	8.55	Put	Bond Future	59.5900	0.0596	50.3400	0.0503	(15.523)	0	0	0
2019/07/09	R186	01/08/2019	8.38	Call	Bond Future	1,754.0400	1.7540	1,794.7200	1.7947	2.319	0	0	0
2019/07/09	R186	01/08/2019			Bond Future	8.1104	114.3700	8.1002	114.4306	(0.126)	0.0000	0.0000	114,880
2019/07/09	R186	01/08/2019	9.52	Call	Bond Future	7,963.9100	7.9639	8,024.5100	8.0245	0.761	0	0	0
2019/07/09	R186	01/08/2019	9.52	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/07/09	R186	01/08/2019	8.30	Put	Bond Future	269.6500	0.2696	243.0000	0.2430	(9.883)	0	0	0
2019/07/09	R186	01/08/2019	8.30	Call	Bond Future	1,385.0200	1.3850	1,418.9700	1.4190	2.451	0	0	6,000
2019/07/09	R186	01/08/2019	9.05	Put	Bond Future	1.4600	0.0015	1.0500	0.0011	(28.082)	0	0	0
2019/07/09	R186	01/08/2019	9.05	Call	Bond Future	5,393.0400	5.3930	5,453.2300	5.4532	1.116	0	0	6,000
2019/07/09	R186	01/08/2019	9.54	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/09	R186	01/08/2019	10.08	Call	Bond Future	10,925.4500	10.9255	10,986.0500	10.9861	0.555	0	0	0
2019/07/09	R186	01/08/2019	8.55	Call	Bond Future	2,624.3600	2.6244	2,675.7100	2.6757	1.957	0	0	0
2019/07/09	R186	01/08/2019	8.38	Put	Bond Future	172.2000	0.1722	152.2800	0.1523	(11.568)	0	0	0
2019/07/09	R186	01/08/2019	8.70	Put	Bond Future	21.3800	0.0214	17.2700	0.0173	(19.224)	0	0	3,100
2019/07/09	R186	01/08/2019	9.53	Call	Bond Future	8,017.7700	8.0178	8,078.3700	8.0784	0.756	0	0	0
2019/07/09	R186	01/08/2019	9.53	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/07/09	R186	01/08/2019	9.22	Call	Bond Future	6,331.6700	6.3317	6,392.1600	6.3922	0.955	0	0	0
2019/07/09	R186	01/08/2019	9.22	Put	Bond Future	0.3400	0.0003	0.2300	0.0002	(32.353)	0	0	0
2019/07/09	R186	01/08/2019	8.70	Call	Bond Future	3,444.1700	3.4442	3,500.6600	3.5007	1.640	0	0	0
2019/07/09	R186	07/11/2019	8.94	Call	Bond Future	4,758.3600	4.7584	4,804.3300	4.8043	0.966	0	0	0

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2019/07/09	R186	07/11/2019	8.20	Call	Bond Future	1,708.7100	1.7087	1,733.8800	1.7339	1.473	0	0	0
2019/07/09	R186	07/11/2019	8.23	Call	Bond Future	1,804.2500	1.8043	1,830.4500	1.8304	1.452	0	0	5,000
2019/07/09	R186	07/11/2019			Bond Future	8.1475	116.6183	8.1373	116.6766	(0.125)	0.0000	0.0000	16,260
2019/07/09	R186	07/11/2019	8.94	Put	Bond Future	329.0200	0.3290	316.6500	0.3166	(3.760)	0	0	0
2019/07/09	R186	07/11/2019	8.73	Call	Bond Future	3,779.1900	3.7792	3,820.6200	3.8206	1.096	0	0	0
2019/07/09	R186	07/11/2019	8.73	Put	Bond Future	501.2900	0.5013	484.3800	0.4844	(3.373)	0	0	5,000
2019/07/09	R186	07/11/2019	8.20	Put	Bond Future	1,407.8800	1.4079	1,374.7100	1.3747	(2.356)	0	0	7,500
2019/07/09	R186	07/11/2019	8.95	Call	Bond Future	4,806.1800	4.8062	4,852.3400	4.8523	0.960	0	0	0
2019/07/09	R186	07/11/2019	8.96	Put	Bond Future	315.9300	0.3159	303.9300	0.3039	(3.798)	0	0	0
2019/07/09	R186	07/11/2019	8.23	Put	Bond Future	1,332.1400	1.3321	1,300.0000	1.3000	(2.413)	0	0	0
2019/07/09	R186	07/11/2019	8.95	Put	Bond Future	322.4100	0.3224	310.2300	0.3102	(3.778)	0	0	0
2019/07/09	R186	07/11/2019	8.96	Call	Bond Future	4,854.1100	4.8541	4,900.4500	4.9005	0.955	0	0	0
2019/07/09	R186	06/02/2020	8.57	Call	Bond Future	3,466.8400	3.4668	3,497.6700	3.4977	0.889	0	0	0
2019/07/09	R186	06/02/2020			Bond Future	8.1703	113.5199	8.1607	113.5733	(0.117)	0.0000	0.0000	0
2019/07/09	R186	06/02/2020	8.55	Call	Bond Future	3,389.7800	3.3898	3,420.2200	3.4202	0.898	0	0	0
2019/07/09	R186	06/02/2020	8.55	Put	Bond Future	1,302.0700	1.3021	1,279.0800	1.2791	(1.766)	0	0	0
2019/07/09	R186	06/02/2020	8.57	Put	Bond Future	1,270.5600	1.2706	1,247.9600	1.2480	(1.779)	0	0	0
2019/07/09	R186	06/02/2020	8.56	Call	Bond Future	3,428.3900	3.4284	3,459.0300	3.4590	0.894	0	0	0
2019/07/09	R186	06/02/2020	8.56	Put	Bond Future	1,286.3800	1.2864	1,263.5900	1.2636	(1.772)	0	0	0
2019/07/09	R197	01/08/2019			Bond Future	303.0067	303.0067	302.6697	302.6697	(0.111)	0.0000	0.0000	2,507
2019/07/09	R197	07/11/2019			Bond Future	309.0436	309.0436	308.6910	308.6910	(0.114)	0.0000	0.0000	0
2019/07/09	R197	06/02/2020			Bond Future	307.3057	307.3057	306.9302	306.9302	(0.122)	0.0000	0.0000	0
2019/07/09	R202	01/08/2019			Bond Future	233.5408	233.5408	233.5594	233.5594	0.008	0.0000	0.0000	9,518
2019/07/09	R202	07/11/2019			Bond Future	238.1940	238.1940	238.2058	238.2058	0.005	0.0000	0.0000	0
2019/07/09	R202	06/02/2020			Bond Future	238.6901	238.6901	238.6899	238.6899	0.000	0.0000	0.0000	0
2019/07/09	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R207	01/08/2019	7.33	Call	Bond Future	519.9900	0.5200	516.0400	0.5160	(0.760)	0	0	0
2019/07/09	R207	01/08/2019			Bond Future	6.1308	100.8800	6.1399	100.8760	0.148	0.0000	0.0000	4,891
2019/07/09	R207	01/08/2019	7.34	Call	Bond Future	524.3100	0.5243	520.3600	0.5204	(0.753)	0	0	0
2019/07/09	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R207	01/08/2019	7.35	Call	Bond Future	528.6200	0.5286	524.6700	0.5247	(0.747)	0	0	0
2019/07/09	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R207	07/11/2019	2.08	Put	Bond Future	385.3700	0.3854	392.4200	0.3924	1.829	0	0	0
2019/07/09	R207	07/11/2019			Bond Future	4.2244	102.8631	4.2638	102.8560	0.931	0.0000	0.0000	0
2019/07/09	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R207	07/11/2019	2.07	Put	Bond Future	387.1700	0.3872	394.2200	0.3942	1.821	0	0	0
2019/07/09	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R207	07/11/2019	2.06	Put	Bond Future	388.9800	0.3890	396.0300	0.3960	1.812	0	0	0
2019/07/09	R208	01/08/2019	8.16	Call	Bond Future	2,865.6300	2.8656	2,861.3200	2.8613	(0.150)	0	0	0
2019/07/09	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R208	01/08/2019			Bond Future	6.2801	103.0755	6.2829	103.0712	0.044	0.0000	0.0000	10,796
2019/07/09	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R208	01/08/2019	8.17	Call	Bond Future	2,880.5800	2.8806	2,876.2700	2.8763	(0.150)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/09	R208	01/08/2019	8.15	Call	Bond Future	2,850.6800	2.8507	2,846.3700	2.8464	(0.151)	0	0	0
2019/07/09	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/09	R208	07/11/2019	6.83	Call	Bond Future	1,045.6700	1.0457	1,038.4100	1.0384	(0.694)	0	0	0
2019/07/09	R208	07/11/2019	6.82	Put	Bond Future	27.6000	0.0276	27.7500	0.0277	0.543	0	0	0
2019/07/09	R208	07/11/2019			Bond Future	6.0512	101.6976	6.0568	101.6902	0.093	0.0000	0.0000	0
2019/07/09	R208	07/11/2019	6.84	Call	Bond Future	1,058.1300	1.0581	1,050.8600	1.0509	(0.687)	0	0	0
2019/07/09	R208	07/11/2019	6.84	Put	Bond Future	26.5300	0.0265	26.6700	0.0267	0.528	0	0	0
2019/07/09	R208	07/11/2019	6.83	Put	Bond Future	27.0500	0.0271	27.2000	0.0272	0.555	0	0	0
2019/07/09	R208	07/11/2019	6.82	Call	Bond Future	1,033.2300	1.0332	1,025.9700	1.0260	(0.703)	0	0	0
2019/07/09	R208	06/02/2020	6.13	Put	Bond Future	65.4700	0.0655	67.7000	0.0677	3.406	0	0	0
2019/07/09	R208	06/02/2020	6.12	Call	Bond Future	548.8000	0.5488	538.1300	0.5381	(1.944)	0	0	0
2019/07/09	R208	06/02/2020			Bond Future	5.6779	103.6235	5.6897	103.6105	0.208	0.0000	0.0000	0
2019/07/09	R208	06/02/2020	6.13	Call	Bond Future	558.3600	0.5584	547.6400	0.5476	(1.920)	0	0	0
2019/07/09	R208	06/02/2020	6.12	Put	Bond Future	66.7800	0.0668	69.0600	0.0691	3.414	0	0	0
2019/07/09	R208	06/02/2020	6.14	Call	Bond Future	567.9400	0.5679	557.1700	0.5572	(1.896)	0	0	0
2019/07/09	R208	06/02/2020	6.14	Put	Bond Future	64.1900	0.0642	66.3700	0.0664	3.396	0	0	0
2019/07/09	R209	01/08/2019	10.17	Call	Bond Future	5,186.9600	5.1870	5,187.3800	5.1874	0.008	0	0	0
2019/07/09	R209	01/08/2019	10.15	Put	Bond Future	19.7600	0.0198	17.1300	0.0171	(13.310)	0	0	0
2019/07/09	R209	01/08/2019	9.30	Call	Bond Future	707.6000	0.7076	690.2300	0.6902	(2.455)	0	0	7,560
2019/07/09	R209	01/08/2019			Bond Future	9.3607	76.1841	9.3603	76.1869	(0.004)	0.0000	0.0000	90,036
2019/07/09	R209	01/08/2019	10.17	Put	Bond Future	17.6400	0.0176	15.2300	0.0152	(13.662)	0	0	0
2019/07/09	R209	01/08/2019	10.15	Call	Bond Future	5,067.7900	5.0678	5,067.9900	5.0680	0.004	0	0	0
2019/07/09	R209	01/08/2019	10.16	Put	Bond Future	18.6700	0.0187	16.1500	0.0162	(13.498)	0	0	0
2019/07/09	R209	01/08/2019	9.30	Put	Bond Future	1,117.8600	1.1179	1,097.6600	1.0977	(1.807)	0	0	0
2019/07/09	R209	01/08/2019	9.80	Put	Bond Future	129.3300	0.1293	119.6500	0.1196	(7.485)	0	0	0
2019/07/09	R209	01/08/2019	10.16	Call	Bond Future	5,127.3800	5.1274	5,127.6900	5.1277	0.006	0	0	0
2019/07/09	R209	01/08/2019	9.80	Call	Bond Future	3,002.9600	3.0030	2,996.1100	2.9961	(0.228)	0	0	7,560
2019/07/09	R209	01/08/2019	10.46	Call	Bond Future	6,896.2500	6.8963	6,898.5000	6.8985	0.033	0	0	0
2019/07/09	R209	01/08/2019	10.46	Put	Bond Future	3.0000	0.0030	2.4200	0.0024	(19.333)	0	0	7,560
2019/07/09	R209	07/11/2019	9.82	Call	Bond Future	3,717.5700	3.7176	3,710.1300	3.7101	(0.200)	0	0	0
2019/07/09	R209	07/11/2019			Bond Future	9.4183	74.5297	9.4182	74.5304	(0.001)	0.0000	0.0000	30
2019/07/09	R209	07/11/2019	9.80	Call	Bond Future	3,626.6300	3.6266	3,619.1200	3.6191	(0.207)	0	0	0
2019/07/09	R209	07/11/2019	9.80	Put	Bond Future	1,149.3800	1.1494	1,141.1400	1.1411	(0.717)	0	0	0
2019/07/09	R209	07/11/2019	9.82	Put	Bond Future	1,113.8600	1.1139	1,105.6900	1.1057	(0.733)	0	0	0
2019/07/09	R209	07/11/2019	9.81	Call	Bond Future	3,672.0100	3.6720	3,664.5300	3.6645	(0.204)	0	0	0
2019/07/09	R209	07/11/2019	9.81	Put	Bond Future	1,131.4900	1.1315	1,123.2800	1.1233	(0.726)	0	0	0
2019/07/09	R209	06/02/2020	9.52	Put	Bond Future	2,705.4700	2.7055	2,700.2000	2.7002	(0.195)	0	0	0
2019/07/09	R209	06/02/2020			Bond Future	9.4658	75.9411	9.4663	75.9379	0.005	0.0000	0.0000	0
2019/07/09	R209	06/02/2020	9.51	Call	Bond Future	3,025.4300	3.0254	3,016.9600	3.0170	(0.280)	0	0	0
2019/07/09	R209	06/02/2020	9.51	Put	Bond Future	2,735.2600	2.7353	2,730.0100	2.7300	(0.192)	0	0	0
2019/07/09	R209	06/02/2020	9.52	Call	Bond Future	3,061.0700	3.0611	3,052.5800	3.0526	(0.277)	0	0	0
2019/07/09	R209	06/02/2020	9.50	Call	Bond Future	2,989.7600	2.9898	2,981.3000	2.9813	(0.283)	0	0	0
2019/07/09	R209	06/02/2020	9.50	Put	Bond Future	2,765.1100	2.7651	2,759.8700	2.7599	(0.190)	0	0	0
2019/07/09	R210	01/08/2019			Bond Future	191.6353	191.6353	191.6493	191.6493	0.007	0.0000	0.0000	2,142
2019/07/09	R210	07/11/2019			Bond Future	192.8467	192.8467	192.8553	192.8553	0.004	0.0000	0.0000	0
2019/07/09	R210	06/02/2020			Bond Future	196.5438	196.5438	196.5424	196.5424	(0.001)	0.0000	0.0000	0

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2019/07/09	R212	01/08/2019			Bond Future	160.2561	160.2561	160.2654	160.2654	0.006	0.0000	0.0000	6,690
2019/07/09	R212	07/11/2019			Bond Future	163.4489	163.4489	163.4537	163.4537	0.003	0.0000	0.0000	0
2019/07/09	R212	06/02/2020			Bond Future	164.3361	164.3361	164.3324	164.3324	(0.002)	0.0000	0.0000	0
2019/07/09	R213	01/08/2019	9.99	Put	Bond Future	3.6200	0.0036	2.3800	0.0024	(34.254)	0	0	0
2019/07/09	R213	01/08/2019	9.98	Call	Bond Future	6,117.2700	6.1173	6,280.5900	6.2806	2.670	0	0	0
2019/07/09	R213	01/08/2019			Bond Future	8.9802	88.9466	8.9546	89.1113	(0.285)	0.0000	0.0000	17,638
2019/07/09	R213	01/08/2019	9.99	Call	Bond Future	6,175.1700	6.1752	6,338.5700	6.3386	2.646	0	0	0
2019/07/09	R213	01/08/2019	9.98	Put	Bond Future	3.8700	0.0039	2.5500	0.0026	(34.109)	0	0	0
2019/07/09	R213	01/08/2019	10.00	Call	Bond Future	6,233.0200	6.2330	6,396.5000	6.3965	2.623	0	0	0
2019/07/09	R213	01/08/2019	10.00	Put	Bond Future	3.3800	0.0034	2.2200	0.0022	(34.320)	0	0	0
2019/07/09	R213	07/11/2019	9.59	Put	Bond Future	724.5700	0.7246	679.8500	0.6798	(6.172)	0	0	0
2019/07/09	R213	07/11/2019	9.58	Call	Bond Future	4,064.3100	4.0643	4,184.3200	4.1843	2.953	0	0	0
2019/07/09	R213	07/11/2019			Bond Future	9.0389	87.1439	9.0127	87.3092	(0.289)	0.0000	0.0000	3,080
2019/07/09	R213	07/11/2019	9.59	Call	Bond Future	4,111.4000	4.1114	4,232.0200	4.2320	2.934	0	0	0
2019/07/09	R213	07/11/2019	9.58	Put	Bond Future	737.3400	0.7373	692.0100	0.6920	(6.148)	0	0	0
2019/07/09	R213	07/11/2019	9.60	Call	Bond Future	4,158.6400	4.1586	4,279.8600	4.2799	2.915	0	0	0
2019/07/09	R213	07/11/2019	9.60	Put	Bond Future	712.0200	0.7120	667.9000	0.6679	(6.196)	0	0	0
2019/07/09	R213	06/02/2020	9.27	Call	Bond Future	3,205.2700	3.2053	3,295.4400	3.2954	2.813	0	0	0
2019/07/09	R213	06/02/2020	9.26	Put	Bond Future	2,111.7900	2.1118	2,037.5700	2.0376	(3.515)	0	0	0
2019/07/09	R213	06/02/2020			Bond Future	9.0884	88.7941	9.0621	88.9578	(0.290)	0.0000	0.0000	0
2019/07/09	R213	06/02/2020	9.28	Call	Bond Future	3,242.3100	3.2423	3,333.0700	3.3331	2.799	0	0	0
2019/07/09	R213	06/02/2020	9.28	Put	Bond Future	2,063.3500	2.0634	1,990.3200	1.9903	(3.539)	0	0	0
2019/07/09	R213	06/02/2020	9.27	Put	Bond Future	2,087.3100	2.0873	2,013.6900	2.0137	(3.527)	0	0	0
2019/07/09	R213	06/02/2020	9.26	Call	Bond Future	3,168.6900	3.1687	3,258.2600	3.2583	2.827	0	0	0
2019/07/09	R214	01/08/2019	10.34	Put	Bond Future	31.9300	0.0319	34.3800	0.0344	7.673	0	0	0
2019/07/09	R214	01/08/2019			Bond Future	9.5961	74.8083	9.6259	74.6002	0.310	0.0000	0.0000	16,514
2019/07/09	R214	01/08/2019	10.33	Call	Bond Future	4,896.3200	4.8963	4,690.8300	4.6908	(4.197)	0	0	0
2019/07/09	R214	01/08/2019	10.33	Put	Bond Future	33.6800	0.0337	36.2900	0.0363	7.749	0	0	0
2019/07/09	R214	01/08/2019	10.34	Call	Bond Future	4,957.1700	4.9572	4,751.5200	4.7515	(4.149)	0	0	0
2019/07/09	R214	01/08/2019	10.32	Call	Bond Future	4,835.4500	4.8355	4,630.1400	4.6301	(4.246)	0	0	0
2019/07/09	R214	01/08/2019	10.32	Put	Bond Future	35.5000	0.0355	38.2900	0.0383	7.859	0	0	0
2019/07/09	R214	07/11/2019	10.02	Put	Bond Future	1,285.1800	1.2852	1,346.7700	1.3468	4.792	0	0	0
2019/07/09	R214	07/11/2019			Bond Future	9.6578	72.9813	9.6888	72.7670	0.321	0.0000	0.0000	0
2019/07/09	R214	07/11/2019	10.01	Call	Bond Future	3,680.0300	3.6800	3,528.1500	3.5281	(4.127)	0	0	0
2019/07/09	R214	07/11/2019	10.01	Put	Bond Future	1,304.7000	1.3047	1,367.1200	1.3671	4.784	0	0	0
2019/07/09	R214	07/11/2019	10.02	Call	Bond Future	3,726.1300	3.7261	3,573.4200	3.5734	(4.098)	0	0	0
2019/07/09	R214	07/11/2019	10.00	Call	Bond Future	3,634.2800	3.6343	3,483.2300	3.4832	(4.156)	0	0	0
2019/07/09	R214	07/11/2019	10.00	Put	Bond Future	1,324.6600	1.3247	1,387.9100	1.3879	4.775	0	0	0
2019/07/09	R214	06/02/2020	9.73	Call	Bond Future	3,113.3800	3.1134	2,990.3800	2.9904	(3.951)	0	0	0
2019/07/09	R214	06/02/2020			Bond Future	9.7114	74.3633	9.7439	74.1411	0.334	0.0000	0.0000	0
2019/07/09	R214	06/02/2020	9.71	Call	Bond Future	3,041.1700	3.0412	2,919.7800	2.9198	(3.992)	0	0	0
2019/07/09	R214	06/02/2020	9.71	Put	Bond Future	3,051.0400	3.0510	3,151.8600	3.1519	3.304	0	0	0
2019/07/09	R214	06/02/2020	9.73	Put	Bond Future	2,986.2700	2.9863	3,085.4800	3.0855	3.322	0	0	0
2019/07/09	R214	06/02/2020	9.72	Call	Bond Future	3,077.0700	3.0771	2,954.8700	2.9549	(3.971)	0	0	0
2019/07/09	R214	06/02/2020	9.72	Put	Bond Future	3,018.4000	3.0184	3,118.4100	3.1184	3.313	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/09	R248	01/08/2019	10.35	Call	Bond Future	6,283.1000	6.2831	6,018.8200	6.0188	(4.206)	0	0	0
2019/07/09	R248	01/08/2019	10.34	Put	Bond Future	37.0800	0.0371	40.2100	0.0402	8.441	0	0	0
2019/07/09	R248	01/08/2019			Bond Future	9.6111	95.4219	9.6409	95.1547	0.310	0.0000	0.0000	100,749
2019/07/09	R248	01/08/2019	10.36	Call	Bond Future	6,360.6200	6.3606	6,096.1500	6.0962	(4.158)	0	0	0
2019/07/09	R248	01/08/2019	10.36	Put	Bond Future	33.2000	0.0332	35.9400	0.0359	8.253	0	0	0
2019/07/09	R248	01/08/2019	10.35	Put	Bond Future	35.0900	0.0351	38.0200	0.0380	8.350	0	0	0
2019/07/09	R248	01/08/2019	10.34	Call	Bond Future	6,205.5600	6.2056	5,941.4800	5.9415	(4.256)	0	0	0
2019/07/09	R248	07/11/2019	10.02	Call	Bond Future	4,585.9600	4.5860	4,390.6400	4.3906	(4.259)	0	0	0
2019/07/09	R248	07/11/2019	10.01	Put	Bond Future	1,613.4400	1.6134	1,694.4400	1.6944	5.020	0	0	0
2019/07/09	R248	07/11/2019			Bond Future	9.6727	92.8587	9.7038	92.5835	0.321	0.0000	0.0000	2,048
2019/07/09	R248	07/11/2019	10.03	Call	Bond Future	4,644.9100	4.6449	4,448.5000	4.4485	(4.228)	0	0	0
2019/07/09	R248	07/11/2019	10.03	Put	Bond Future	1,563.4200	1.5634	1,642.2200	1.6422	5.040	0	0	0
2019/07/09	R248	07/11/2019	10.02	Put	Bond Future	1,588.2400	1.5882	1,668.1300	1.6681	5.030	0	0	0
2019/07/09	R248	07/11/2019	10.01	Call	Bond Future	4,527.2400	4.5272	4,333.0300	4.3330	(4.290)	0	0	0
2019/07/09	R248	06/02/2020	9.71	Put	Bond Future	3,835.5800	3.8356	3,967.2200	3.9672	3.432	0	0	0
2019/07/09	R248	06/02/2020			Bond Future	9.7263	94.6171	9.7588	94.3318	0.335	0.0000	0.0000	0
2019/07/09	R248	06/02/2020	9.71	Call	Bond Future	3,692.1500	3.6921	3,538.4500	3.5385	(4.163)	0	0	0
2019/07/09	R248	06/02/2020	9.70	Put	Bond Future	3,878.4100	3.8784	4,011.1200	4.0111	3.422	0	0	0
2019/07/09	R248	06/02/2020	9.72	Call	Bond Future	3,737.8300	3.7378	3,583.0400	3.5830	(4.141)	0	0	0
2019/07/09	R248	06/02/2020	9.72	Put	Bond Future	3,793.1600	3.7932	3,923.7100	3.9237	3.442	0	0	0
2019/07/09	R248	06/02/2020	9.70	Call	Bond Future	3,646.7400	3.6467	3,494.1100	3.4941	(4.185)	0	0	0

Total

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