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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/07/2019 TO 11/07/2019

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
2019/07/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	2025	01/08/2019			Bond Future	136.3768	136.3768	136.6015	136.6015	0.165	0.0000	0.0000	1,622
2019/07/11	2025	07/11/2019			Bond Future	139.0898	139.0898	139.3189	139.3189	0.165	0.0000	0.0000	200
2019/07/11	2025	06/02/2020			Bond Future	140.2741	140.2741	140.5074	140.5074	0.166	0.0000	0.0000	0
2019/07/11	2029	01/08/2019			Bond Future	103.0664	103.0664	103.0758	103.0758	0.009	0.0000	0.0000	4,110
2019/07/11	2029	07/11/2019			Bond Future	104.0223	104.0223	104.0320	104.0320	0.009	0.0000	0.0000	150
2019/07/11	2029	06/02/2020			Bond Future	106.0107	106.0107	106.0203	106.0203	0.009	0.0000	0.0000	0
2019/07/11	2030	01/08/2019	9.91	Put	Bond Future	0.6000	0.0006	0.2000	0.0002	(66.667)	0	0	0
2019/07/11	2030	01/08/2019	8.67	Put	Bond Future	1,157.3400	1.1573	852.0500	0.8520	(26.379)	0	0	0
2019/07/11	2030	01/08/2019	9.15	Put	Bond Future	128.0800	0.1281	71.3400	0.0713	(44.300)	0	0	0
2019/07/11	2030	01/08/2019	9.68	Call	Bond Future	5,719.8000	5.7198	6,217.0900	6.2171	8.694	0	0	0
2019/07/11	2030	01/08/2019			Bond Future	8.7682	94.9298	8.6919	95.4297	(0.870)	0.0000	0.0000	72,633
2019/07/11	2030	01/08/2019	8.35	Put	Bond Future	2,846.7300	2.8467	2,385.9800	2.3860	(16.185)	0	0	0
2019/07/11	2030	01/08/2019	8.35	Call	Bond Future	62.2500	0.0622	101.4100	0.1014	62.908	0	0	2,025
2019/07/11	2030	01/08/2019	9.22	Put	Bond Future	86.3400	0.0863	46.0800	0.0461	(46.630)	0	0	0
2019/07/11	2030	01/08/2019	9.22	Call	Bond Future	2,977.4300	2.9774	3,437.0800	3.4371	15.438	0	0	5,400
2019/07/11	2030	01/08/2019	9.69	Call	Bond Future	5,779.6000	5.7796	6,277.0600	6.2771	8.607	0	0	0
2019/07/11	2030	01/08/2019	9.69	Put	Bond Future	4.0700	0.0041	1.6200	0.0016	(60.197)	0	0	5,400
2019/07/11	2030	01/08/2019	9.91	Call	Bond Future	7,084.7800	7.0848	7,584.2900	7.5843	7.050	0	0	0
2019/07/11	2030	01/08/2019	9.92	Call	Bond Future	7,143.5900	7.1436	7,643.1400	7.6431	6.993	0	0	0
2019/07/11	2030	01/08/2019	9.90	Put	Bond Future	0.6600	0.0007	0.2200	0.0002	(66.667)	0	0	0
2019/07/11	2030	01/08/2019	8.67	Call	Bond Future	512.9800	0.5130	707.6000	0.7076	37.939	0	0	5,400
2019/07/11	2030	01/08/2019	9.15	Call	Bond Future	2,578.9700	2.5790	3,022.1400	3.0221	17.184	0	0	2,025
2019/07/11	2030	01/08/2019	9.68	Put	Bond Future	4.3700	0.0044	1.7500	0.0018	(59.954)	0	0	4,800
2019/07/11	2030	01/08/2019	9.92	Put	Bond Future	0.5400	0.0005	0.1800	0.0002	(66.667)	0	0	0
2019/07/11	2030	01/08/2019	9.90	Call	Bond Future	7,025.9100	7.0259	7,525.3800	7.5254	7.109	0	0	0
2019/07/11	2030	01/08/2019	8.77	Put	Bond Future	796.0400	0.7960	556.0600	0.5561	(30.147)	0	0	0
2019/07/11	2030	01/08/2019	8.77	Call	Bond Future	807.7300	0.8077	1,067.6600	1.0677	32.180	0	0	0
2019/07/11	2030	01/08/2019	9.24	Call	Bond Future	3,093.2400	3.0932	3,556.8000	3.5568	14.986	0	0	0
2019/07/11	2030	01/08/2019	9.24	Put	Bond Future	76.8900	0.0769	40.5400	0.0405	(47.275)	0	0	0
2019/07/11	2030	01/08/2019	9.27	Put	Bond Future	64.4800	0.0645	33.3800	0.0334	(48.232)	0	0	0
2019/07/11	2030	01/08/2019	9.27	Call	Bond Future	3,268.3000	3.2683	3,737.1100	3.7371	14.344	0	0	0
2019/07/11	2030	01/08/2019	9.08	Call	Bond Future	2,194.6700	2.1947	2,616.3400	2.6163	19.213	0	0	0
2019/07/11	2030	01/08/2019	9.08	Put	Bond Future	186.8000	0.1868	108.5600	0.1086	(41.884)	0	0	6,570
2019/07/11	2030	07/11/2019	9.76	Put	Bond Future	393.9200	0.3939	324.8500	0.3248	(17.534)	0	0	5,500
2019/07/11	2030	07/11/2019	9.49	Put	Bond Future	627.4200	0.6274	524.2200	0.5242	(16.448)	0	0	0
2019/07/11	2030	07/11/2019			Bond Future	8.8198	96.7929	8.7405	97.3027	(0.899)	0.0000	0.0000	200
2019/07/11	2030	07/11/2019	9.48	Call	Bond Future	4,745.1400	4.7451	5,150.1800	5.1502	8.536	0	0	0
2019/07/11	2030	07/11/2019	9.48	Put	Bond Future	638.2700	0.6383	533.5700	0.5336	(16.404)	0	0	0
2019/07/11	2030	07/11/2019	8.60	Put	Bond Future	2,672.8300	2.6728	2,365.1800	2.3652	(11.510)	0	0	0
2019/07/11	2030	07/11/2019	8.60	Call	Bond Future	1,251.0200	1.2510	1,453.1100	1.4531	16.154	0	0	5,500
2019/07/11	2030	07/11/2019	9.10	Put	Bond Future	1,207.4600	1.2075	1,031.1000	1.0311	(14.606)	0	0	0
2019/07/11	2030	07/11/2019	9.10	Call	Bond Future	2,980.0000	2.9800	3,313.3800	3.3134	11.187	0	0	5,500

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2019/07/11	2030	07/11/2019	9.76	Call	Bond Future	6,171.1900	6.1712	6,611.8600	6.6119	7.141	0	0	0
2019/07/11	2030	07/11/2019	9.49	Call	Bond Future	4,794.6700	4.7947	5,201.2100	5.2012	8.479	0	0	0
2019/07/11	2030	07/11/2019	8.57	Put	Bond Future	2,791.4700	2.7915	2,475.5400	2.4755	(11.318)	0	0	0
2019/07/11	2030	07/11/2019	9.47	Call	Bond Future	4,695.6000	4.6956	5,099.1300	5.0991	8.594	0	0	0
2019/07/11	2030	07/11/2019	9.47	Put	Bond Future	649.1500	0.6492	542.9400	0.5429	(16.361)	0	0	0
2019/07/11	2030	07/11/2019	9.70	Call	Bond Future	5,861.5300	5.8615	6,295.4700	6.2955	7.403	0	0	0
2019/07/11	2030	07/11/2019	9.70	Put	Bond Future	438.7300	0.4387	362.9300	0.3629	(17.277)	0	0	0
2019/07/11	2030	07/11/2019	8.57	Call	Bond Future	1,173.4300	1.1734	1,367.2400	1.3672	16.517	0	0	0
2019/07/11	2030	07/11/2019	9.12	Put	Bond Future	1,168.0600	1.1681	996.2100	0.9962	(14.712)	0	0	0
2019/07/11	2030	07/11/2019	9.12	Call	Bond Future	3,065.4300	3.0654	3,403.3200	3.4033	11.023	0	0	0
2019/07/11	2030	06/02/2020	9.14	Call	Bond Future	3,632.1000	3.6321	3,953.1300	3.9531	8.839	0	0	0
2019/07/11	2030	06/02/2020	9.15	Put	Bond Future	1,880.5100	1.8805	1,684.0800	1.6841	(10.446)	0	0	0
2019/07/11	2030	06/02/2020			Bond Future	8.8614	94.6110	8.7792	95.1302	(0.929)	0.0000	0.0000	0
2019/07/11	2030	06/02/2020	9.14	Put	Bond Future	1,901.8500	1.9019	1,703.6800	1.7037	(10.420)	0	0	0
2019/07/11	2030	06/02/2020	9.15	Call	Bond Future	3,672.1000	3.6721	3,994.8700	3.9949	8.790	0	0	0
2019/07/11	2030	06/02/2020	9.16	Call	Bond Future	3,712.5400	3.7125	4,037.0300	4.0370	8.740	0	0	0
2019/07/11	2030	06/02/2020	9.16	Put	Bond Future	1,859.6700	1.8597	1,664.9600	1.6650	(10.470)	0	0	0
2019/07/11	2032	01/08/2019	10.10	Call	Bond Future	6,609.9400	6.6099	7,149.5600	7.1496	8.164	0	0	0
2019/07/11	2032	01/08/2019	10.11	Put	Bond Future	4.2800	0.0043	1.7600	0.0018	(58.879)	0	0	0
2019/07/11	2032	01/08/2019			Bond Future	9.1193	96.4188	9.0430	96.9611	(0.836)	0.0000	0.0000	49,403
2019/07/11	2032	01/08/2019	10.10	Put	Bond Future	4.6300	0.0046	1.9200	0.0019	(58.531)	0	0	0
2019/07/11	2032	01/08/2019	10.11	Call	Bond Future	6,673.5400	6.6735	7,213.3500	7.2134	8.089	0	0	0
2019/07/11	2032	01/08/2019	10.09	Call	Bond Future	6,546.3100	6.5463	7,085.7200	7.0857	8.240	0	0	0
2019/07/11	2032	01/08/2019	10.09	Put	Bond Future	5.0200	0.0050	2.1000	0.0021	(58.167)	0	0	0
2019/07/11	2032	07/11/2019	9.71	Call	Bond Future	4,486.3100	4.4863	4,900.5400	4.9005	9.233	0	0	0
2019/07/11	2032	07/11/2019	9.70	Put	Bond Future	914.1700	0.9142	773.5400	0.7735	(15.383)	0	0	0
2019/07/11	2032	07/11/2019			Bond Future	9.1808	94.1506	9.1017	94.7036	(0.861)	0.0000	0.0000	0
2019/07/11	2032	07/11/2019	9.72	Call	Bond Future	4,537.4700	4.5375	4,953.5800	4.9536	9.171	0	0	0
2019/07/11	2032	07/11/2019	9.72	Put	Bond Future	884.4000	0.8844	747.5600	0.7476	(15.473)	0	0	0
2019/07/11	2032	07/11/2019	9.71	Put	Bond Future	899.1700	0.8992	760.4500	0.7605	(15.428)	0	0	0
2019/07/11	2032	07/11/2019	9.70	Call	Bond Future	4,435.3200	4.4353	4,847.6400	4.8476	9.296	0	0	0
2019/07/11	2032	06/02/2020	9.40	Put	Bond Future	2,388.4300	2.3884	2,151.9000	2.1519	(9.903)	0	0	0
2019/07/11	2032	06/02/2020			Bond Future	9.2313	95.9283	9.1495	96.4915	(0.886)	0.0000	0.0000	0
2019/07/11	2032	06/02/2020	9.39	Call	Bond Future	3,495.9000	3.4959	3,820.6000	3.8206	9.288	0	0	0
2019/07/11	2032	06/02/2020	9.39	Put	Bond Future	2,416.2500	2.4163	2,177.7200	2.1777	(9.872)	0	0	0
2019/07/11	2032	06/02/2020	9.40	Call	Bond Future	3,535.5200	3.5355	3,862.2200	3.8622	9.241	0	0	0
2019/07/11	2032	06/02/2020	9.38	Call	Bond Future	3,456.4800	3.4565	3,779.1600	3.7792	9.336	0	0	0
2019/07/11	2032	06/02/2020	9.38	Put	Bond Future	2,444.3400	2.4443	2,203.7900	2.2038	(9.841)	0	0	0
2019/07/11	2033	01/08/2019			Bond Future	103.7093	103.7093	103.8397	103.8397	0.126	0.0000	0.0000	6,090
2019/07/11	2033	07/11/2019			Bond Future	104.6023	104.6023	104.7353	104.7353	0.127	0.0000	0.0000	50
2019/07/11	2033	06/02/2020			Bond Future	106.6017	106.6017	106.7370	106.7370	0.127	0.0000	0.0000	0
2019/07/11	2037	01/08/2019	10.31	Call	Bond Future	5,820.5500	5.8205	6,490.7100	6.4907	11.514	0	0	0
2019/07/11	2037	01/08/2019			Bond Future	9.5359	91.4035	9.4495	92.0870	(0.906)	0.0000	0.0000	61,833
2019/07/11	2037	01/08/2019	10.29	Call	Bond Future	5,681.0000	5.6810	6,349.6200	6.3496	11.769	0	0	0
2019/07/11	2037	01/08/2019	10.29	Put	Bond Future	27.0700	0.0271	12.2300	0.0122	(54.821)	0	0	0

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2019/07/11	2037	01/08/2019	10.31	Put	Bond Future	24.0200	0.0240	10.7200	0.0107	(55.371)	0	0	0
2019/07/11	2037	01/08/2019	10.30	Call	Bond Future	5,750.7800	5.7508	6,420.1800	6.4202	11.640	0	0	0
2019/07/11	2037	01/08/2019	10.30	Put	Bond Future	25.5100	0.0255	11.4500	0.0115	(55.116)	0	0	0
2019/07/11	2037	07/11/2019	9.97	Call	Bond Future	4,224.1400	4.2241	4,701.7100	4.7017	11.306	0	0	0
2019/07/11	2037	07/11/2019			Bond Future	9.6003	93.1975	9.5110	93.8944	(0.930)	0.0000	0.0000	0
2019/07/11	2037	07/11/2019	9.95	Call	Bond Future	4,120.0000	4.1200	4,592.1500	4.5921	11.460	0	0	0
2019/07/11	2037	07/11/2019	9.95	Put	Bond Future	1,464.5800	1.4646	1,239.8300	1.2398	(15.346)	0	0	0
2019/07/11	2037	07/11/2019	9.97	Put	Bond Future	1,420.4300	1.4204	1,201.1000	1.2011	(15.441)	0	0	0
2019/07/11	2037	07/11/2019	9.96	Call	Bond Future	4,171.9600	4.1720	4,646.8300	4.6468	11.382	0	0	0
2019/07/11	2037	07/11/2019	9.96	Put	Bond Future	1,442.3500	1.4424	1,220.3200	1.2203	(15.394)	0	0	0
2019/07/11	2037	06/02/2020	9.67	Call	Bond Future	3,427.1400	3.4271	3,802.7400	3.8027	10.960	0	0	0
2019/07/11	2037	06/02/2020	9.66	Put	Bond Future	3,354.7500	3.3548	3,017.8600	3.0179	(10.042)	0	0	0
2019/07/11	2037	06/02/2020			Bond Future	9.6558	90.6971	9.5638	91.4070	(0.953)	0.0000	0.0000	0
2019/07/11	2037	06/02/2020	9.68	Call	Bond Future	3,467.7800	3.4678	3,845.9300	3.8459	10.905	0	0	0
2019/07/11	2037	06/02/2020	9.68	Put	Bond Future	3,282.7300	3.2827	2,950.9400	2.9509	(10.107)	0	0	0
2019/07/11	2037	06/02/2020	9.67	Put	Bond Future	3,318.5800	3.3186	2,984.2400	2.9842	(10.075)	0	0	0
2019/07/11	2037	06/02/2020	9.66	Call	Bond Future	3,386.7200	3.3867	3,759.7700	3.7598	11.015	0	0	0
2019/07/11	2038	01/08/2019			Bond Future	121.0570	121.0570	121.6030	121.6030	0.451	0.0000	0.0000	11,341
2019/07/11	2038	07/11/2019			Bond Future	123.4653	123.4653	124.0221	124.0221	0.451	0.0000	0.0000	0
2019/07/11	2038	06/02/2020			Bond Future	124.1667	124.1667	124.7340	124.7340	0.457	0.0000	0.0000	0
2019/07/11	2040	01/08/2019	10.37	Put	Bond Future	45.1100	0.0451	20.0100	0.0200	(55.642)	0	0	0
2019/07/11	2040	01/08/2019	10.36	Call	Bond Future	5,579.5200	5.5795	6,371.6100	6.3716	14.196	0	0	0
2019/07/11	2040	01/08/2019			Bond Future	9.6712	94.2058	9.5748	95.0243	(0.997)	0.0000	0.0000	40,968
2019/07/11	2040	01/08/2019	10.37	Call	Bond Future	5,653.3700	5.6534	6,446.7800	6.4468	14.034	0	0	0
2019/07/11	2040	01/08/2019	10.36	Put	Bond Future	47.7100	0.0477	21.2900	0.0213	(55.376)	0	0	0
2019/07/11	2040	01/08/2019	10.38	Call	Bond Future	5,727.2400	5.7272	6,521.9000	6.5219	13.875	0	0	0
2019/07/11	2040	01/08/2019	10.38	Put	Bond Future	42.6500	0.0426	18.8000	0.0188	(55.920)	0	0	0
2019/07/11	2040	07/11/2019	9.80	Put	Bond Future	2,381.8400	2.3818	2,012.0600	2.0121	(15.525)	0	0	0
2019/07/11	2040	07/11/2019	9.30	Put	Bond Future	4,804.3700	4.8044	4,217.8700	4.2179	(12.208)	0	0	0
2019/07/11	2040	07/11/2019	10.04	Put	Bond Future	1,634.7200	1.6347	1,355.9400	1.3559	(17.054)	0	0	0
2019/07/11	2040	07/11/2019	10.03	Call	Bond Future	4,047.8800	4.0479	4,600.2600	4.6003	13.646	0	0	0
2019/07/11	2040	07/11/2019			Bond Future	9.7371	96.0547	9.6375	96.8893	(1.023)	0.0000	0.0000	0
2019/07/11	2040	07/11/2019	9.80	Call	Bond Future	2,903.0300	2.9030	3,367.8500	3.3679	16.012	0	0	1,260
2019/07/11	2040	07/11/2019	9.30	Call	Bond Future	1,053.1500	1.0531	1,301.2500	1.3013	23.558	0	0	1,260
2019/07/11	2040	07/11/2019	10.04	Call	Bond Future	4,102.2000	4.1022	4,658.0200	4.6580	13.549	0	0	0
2019/07/11	2040	07/11/2019	10.03	Put	Bond Future	1,660.2000	1.6602	1,377.9800	1.3780	(16.999)	0	0	0
2019/07/11	2040	07/11/2019	10.05	Call	Bond Future	4,156.9700	4.1570	4,716.1900	4.7162	13.453	0	0	0
2019/07/11	2040	07/11/2019	10.05	Put	Bond Future	1,609.8100	1.6098	1,334.4300	1.3344	(17.106)	0	0	0
2019/07/11	2040	06/02/2020	9.76	Call	Bond Future	3,427.7600	3.4278	3,865.9400	3.8659	12.783	0	0	0
2019/07/11	2040	06/02/2020			Bond Future	9.7943	93.3577	9.6916	94.2079	(1.048)	0.0000	0.0000	0
2019/07/11	2040	06/02/2020	9.74	Call	Bond Future	3,343.5100	3.3435	3,775.4200	3.7754	12.918	0	0	0
2019/07/11	2040	06/02/2020	9.74	Put	Bond Future	3,791.4600	3.7915	3,373.2000	3.3732	(11.032)	0	0	0
2019/07/11	2040	06/02/2020	9.76	Put	Bond Future	3,710.2700	3.7103	3,298.2800	3.2983	(11.104)	0	0	0
2019/07/11	2040	06/02/2020	9.75	Call	Bond Future	3,385.5100	3.3855	3,820.5600	3.8206	12.850	0	0	0
2019/07/11	2040	06/02/2020	9.75	Put	Bond Future	3,750.6800	3.7507	3,335.5600	3.3356	(11.068)	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
2019/07/11	2044	01/08/2019	10.40	Put	Bond Future	50.5900	0.0506	23.1600	0.0232	(54.220)	0	0	0
2019/07/11	2044	01/08/2019	9.86	Put	Bond Future	707.1600	0.7072	443.6000	0.4436	(37.270)	0	0	0
2019/07/11	2044	01/08/2019	10.53	Call	Bond Future	6,377.0700	6.3771	7,150.4900	7.1505	12.128	0	0	0
2019/07/11	2044	01/08/2019	9.39	Call	Bond Future	172.5300	0.1725	285.3900	0.2854	65.415	0	0	228
2019/07/11	2044	01/08/2019			Bond Future	9.7409	90.9581	9.6495	91.7455	(0.938)	0.0000	0.0000	38,001
2019/07/11	2044	01/08/2019	10.39	Call	Bond Future	5,334.8500	5.3349	6,093.4200	6.0934	14.219	0	0	0
2019/07/11	2044	01/08/2019	10.39	Put	Bond Future	53.4300	0.0534	24.6000	0.0246	(53.958)	0	0	0
2019/07/11	2044	01/08/2019	10.40	Call	Bond Future	5,409.2900	5.4093	6,169.2600	6.1693	14.049	0	0	0
2019/07/11	2044	01/08/2019	9.86	Call	Bond Future	1,716.7600	1.7168	2,240.6000	2.2406	30.513	0	0	100
2019/07/11	2044	01/08/2019	10.53	Put	Bond Future	24.3300	0.0243	10.3500	0.0103	(57.460)	0	0	100
2019/07/11	2044	01/08/2019	9.39	Put	Bond Future	3,258.9900	3.2590	2,584.4500	2.5844	(20.698)	0	0	0
2019/07/11	2044	01/08/2019	9.74	Put	Bond Future	1,131.8000	1.1318	760.3600	0.7604	(32.819)	0	0	0
2019/07/11	2044	01/08/2019	10.38	Call	Bond Future	5,260.4300	5.2604	6,017.5400	6.0175	14.393	0	0	0
2019/07/11	2044	01/08/2019	10.38	Put	Bond Future	56.4200	0.0564	26.1300	0.0261	(53.687)	0	0	0
2019/07/11	2044	01/08/2019	9.36	Put	Bond Future	3,496.4400	3.4964	2,804.0100	2.8040	(19.804)	0	0	0
2019/07/11	2044	01/08/2019	9.36	Call	Bond Future	138.0400	0.1380	233.0100	0.2330	68.799	0	0	100
2019/07/11	2044	01/08/2019	9.74	Call	Bond Future	1,124.2700	1.1243	1,540.2300	1.5402	36.998	0	0	228
2019/07/11	2044	01/08/2019	10.27	Call	Bond Future	4,446.1100	4.4461	5,182.0700	5.1821	16.553	0	0	0
2019/07/11	2044	01/08/2019	10.27	Put	Bond Future	101.4600	0.1015	50.0200	0.0500	(50.700)	0	0	228
2019/07/11	2044	07/11/2019	9.74	Put	Bond Future	2,970.3400	2.9703	2,561.9400	2.5619	(13.749)	0	0	0
2019/07/11	2044	07/11/2019	10.52	Call	Bond Future	6,635.0800	6.6351	7,275.7000	7.2757	9.655	0	0	0
2019/07/11	2044	07/11/2019	10.07	Put	Bond Future	1,805.2700	1.8053	1,521.2900	1.5213	(15.731)	0	0	0
2019/07/11	2044	07/11/2019			Bond Future	9.8054	92.7433	9.7111	93.5462	(0.962)	0.0000	0.0000	0
2019/07/11	2044	07/11/2019	10.52	Put	Bond Future	916.7600	0.9168	754.5500	0.7545	(17.694)	0	0	328
2019/07/11	2044	07/11/2019	10.06	Call	Bond Future	3,942.7000	3.9427	4,458.1700	4.4582	13.074	0	0	0
2019/07/11	2044	07/11/2019	10.06	Put	Bond Future	1,832.7500	1.8328	1,545.3900	1.5454	(15.679)	0	0	0
2019/07/11	2044	07/11/2019	9.19	Call	Bond Future	668.1500	0.6681	837.3900	0.8374	25.330	0	0	328
2019/07/11	2044	07/11/2019	9.74	Call	Bond Future	2,414.8400	2.4148	2,809.2700	2.8093	16.334	0	0	328
2019/07/11	2044	07/11/2019	10.07	Call	Bond Future	3,996.4100	3.9964	4,515.2600	4.5153	12.983	0	0	0
2019/07/11	2044	07/11/2019	9.19	Put	Bond Future	6,129.0700	6.1291	5,495.4800	5.4955	(10.337)	0	0	0
2019/07/11	2044	07/11/2019	10.05	Call	Bond Future	3,889.2500	3.8893	4,401.3200	4.4013	13.166	0	0	0
2019/07/11	2044	07/11/2019	10.05	Put	Bond Future	1,860.6100	1.8606	1,569.8500	1.5699	(15.627)	0	0	0
2019/07/11	2044	06/02/2020	9.74	Call	Bond Future	3,166.1400	3.1661	3,561.0000	3.5610	12.471	0	0	328
2019/07/11	2044	06/02/2020	10.78	Put	Bond Future	1,398.6100	1.3986	1,220.8900	1.2209	(12.707)	0	0	328
2019/07/11	2044	06/02/2020	9.77	Put	Bond Future	4,060.0500	4.0600	3,646.1400	3.6461	(10.195)	0	0	0
2019/07/11	2044	06/02/2020			Bond Future	9.8615	90.1091	9.7644	90.9270	(0.985)	0.0000	0.0000	0
2019/07/11	2044	06/02/2020	9.09	Put	Bond Future	7,919.9900	7.9200	7,295.3800	7.2954	(7.886)	0	0	0
2019/07/11	2044	06/02/2020	9.09	Call	Bond Future	1,066.4100	1.0664	1,259.6700	1.2597	18.122	0	0	328
2019/07/11	2044	06/02/2020	9.74	Put	Bond Future	4,191.3700	4.1914	3,768.3600	3.7684	(10.092)	0	0	0
2019/07/11	2044	06/02/2020	9.77	Call	Bond Future	3,289.7600	3.2898	3,693.7200	3.6937	12.279	0	0	0
2019/07/11	2044	06/02/2020	10.78	Call	Bond Future	8,560.8100	8.5608	9,200.9600	9.2010	7.478	0	0	0
2019/07/11	2044	06/02/2020	9.78	Call	Bond Future	3,331.5600	3.3316	3,738.5500	3.7386	12.216	0	0	0
2019/07/11	2044	06/02/2020	9.76	Put	Bond Future	4,103.6200	4.1036	3,686.6900	3.6867	(10.160)	0	0	0
2019/07/11	2044	06/02/2020	9.78	Put	Bond Future	4,017.1300	4.0171	3,606.2500	3.6063	(10.228)	0	0	0
2019/07/11	2044	06/02/2020	9.76	Call	Bond Future	3,248.4800	3.2485	3,649.4200	3.6494	12.342	0	0	0
2019/07/11	2046	01/08/2019			Bond Future	113.9165	113.9165	114.3470	114.3470	0.378	0.0000	0.0000	12,638
2019/07/11	2046	07/11/2019			Bond Future	114.4632	114.4632	114.9023	114.9023	0.384	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/11	2046	06/02/2020			Bond Future	116.6510	116.6510	117.0985	117.0985	0.384	0.0000	0.0000	0
2019/07/11	2050	01/08/2019			Bond Future	117.6822	117.6822	117.9342	117.9342	0.214	0.0000	0.0000	11,027
2019/07/11	2050	07/11/2019			Bond Future	120.0231	120.0231	120.2803	120.2803	0.214	0.0000	0.0000	0
2019/07/11	2050	06/02/2020			Bond Future	120.4810	120.4810	120.7429	120.7429	0.217	0.0000	0.0000	0
2019/07/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	AL37	01/08/2019			Index Future	656.1330	656.1330	658.5040	658.5040	0.361	0.0000	0.0000	0
2019/07/11	AL37	07/11/2019			Index Future	669.0110	669.0110	671.4290	671.4290	0.361	0.0000	0.0000	0
2019/07/11	AL37	06/02/2020			Index Future	681.6390	681.6390	684.1010	684.1010	0.361	0.0000	0.0000	0
2019/07/11	AL7T	01/08/2019			Index Future	766.1190	766.1190	769.8400	769.8400	0.486	0.0000	0.0000	0
2019/07/11	AL7T	07/11/2019			Index Future	781.1560	781.1560	784.9490	784.9490	0.486	0.0000	0.0000	0
2019/07/11	AL7T	06/02/2020			Index Future	795.9010	795.9010	799.7640	799.7640	0.485	0.0000	0.0000	0
2019/07/11	ALBI	01/08/2019			Index Future	686.5330	686.5330	690.7880	690.7880	0.620	0.0000	0.0000	970
2019/07/11	ALBI	07/11/2019			Index Future	700.0070	700.0070	704.3460	704.3460	0.620	0.0000	0.0000	0
2019/07/11	ALBI	06/02/2020			Index Future	713.2200	713.2200	717.6390	717.6390	0.620	0.0000	0.0000	0
2019/07/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	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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2019/07/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/11	ES33	01/08/2019			Bond Future	10.6855	79.9701	10.5936	80.5222	(0.860)	0.0000	0.0000	350
2019/07/11	ES33	07/11/2019			Bond Future	10.7996	77.7462	10.7042	78.3091	(0.884)	0.0000	0.0000	0
2019/07/11	ES33	06/02/2020			Bond Future	10.9037	79.2140	10.8048	79.7874	(0.907)	0.0000	0.0000	0
2019/07/11	ES42	01/08/2019			Bond Future	11.0457	81.3209	10.9487	81.9842	(0.878)	0.0000	0.0000	4,919

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2019/07/11	ES42	07/11/2019			Bond Future	11.1604	78.6516	11.0597	79.3280	(0.902)	0.0000	0.0000	0
2019/07/11	ES42	06/02/2020			Bond Future	11.2613	80.1369	11.1571	80.8259	(0.924)	0.0000	0.0000	0
2019/07/11	GOVI	01/08/2019	638.68	Call	GOVI	411,390.0000	41.1390	454,900.0000	45.4900	10.576	0	0	0
2019/07/11	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	GOVI	01/08/2019			GOVI	679.8190	679.8190	684.1700	684.1700	0.640	0.0000	0.0000	437
2019/07/11	GOVI	01/08/2019	638.69	Call	GOVI	411,290.0000	41.1290	454,800.0000	45.4800	10.579	0	0	0
2019/07/11	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	GOVI	01/08/2019	638.67	Call	GOVI	411,490.0000	41.1490	455,000.0000	45.5000	10.574	0	0	0
2019/07/11	GOVI	07/11/2019	672.90	Call	GOVI	202,620.0000	20.2620	246,980.0000	24.6980	21.893	0	0	0
2019/07/11	GOVI	07/11/2019			GOVI	693.1620	693.1620	697.5980	697.5980	0.640	0.0000	0.0000	44
2019/07/11	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	GOVI	07/11/2019	672.91	Call	GOVI	202,520.0000	20.2520	246,880.0000	24.6880	21.904	0	0	0
2019/07/11	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	GOVI	07/11/2019	672.92	Call	GOVI	202,420.0000	20.2420	246,780.0000	24.6780	21.915	0	0	0
2019/07/11	GOVI	06/02/2020	703.14	Call	GOVI	31,050.0000	3.1050	76,240.0000	7.6240	145.539	0	0	0
2019/07/11	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	GOVI	06/02/2020			GOVI	706.2450	706.2450	710.7640	710.7640	0.640	0.0000	0.0000	0
2019/07/11	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	GOVI	06/02/2020	703.15	Call	GOVI	30,950.0000	3.0950	76,140.0000	7.6140	146.010	0	0	0
2019/07/11	GOVI	06/02/2020	703.13	Call	GOVI	31,150.0000	3.1150	76,340.0000	7.6340	145.072	0	0	0
2019/07/11	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/11	IGOV	01/08/2019			Index Future	261.1500	261.1500	261.4860	261.4860	0.129	0.0000	0.0000	816
2019/07/11	IGOV	07/11/2019			Index Future	266.3450	266.3450	266.6870	266.6870	0.128	0.0000	0.0000	218
2019/07/11	IGOV	06/02/2020			Index Future	271.4350	271.4350	271.7840	271.7840	0.129	0.0000	0.0000	0
2019/07/11	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/11	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/11	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/07/11	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5300	98.5300	(0.010)	0.0000	0.0000	0
2019/07/11	IS02	22/06/2020			Interest Rate Swap	101.9400	101.9400	101.9100	101.9100	(0.029)	0.0000	0.0000	0
2019/07/11	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.6900	98.6900	(0.061)	0.0000	0.0000	0
2019/07/11	IS05	17/12/2020			Interest Rate Swap	95.3500	95.3500	95.2800	95.2800	(0.073)	0.0000	0.0000	0
2019/07/11	IS05	16/03/2021			Interest Rate Swap	94.3400	94.3400	94.2500	94.2500	(0.095)	0.0000	0.0000	0
2019/07/11	IS05	15/06/2021			Interest Rate Swap	93.2700	93.2700	93.1700	93.1700	(0.107)	0.0000	0.0000	0
2019/07/11	IS05	21/09/2021			Interest Rate Swap	93.1800	93.1800	93.0700	93.0700	(0.118)	0.0000	0.0000	0
2019/07/11	IS05	21/12/2021			Interest Rate Swap	95.1500	95.1500	95.0300	95.0300	(0.126)	0.0000	0.0000	51
2019/07/11	IS05	15/03/2022			Interest Rate Swap	95.0900	95.0900	94.9500	94.9500	(0.147)	0.0000	0.0000	0
2019/07/11	IS05	21/06/2022			Interest Rate Swap	96.0500	96.0500	95.9000	95.9000	(0.156)	0.0000	0.0000	0
2019/07/11	IS05	20/09/2022			Interest Rate Swap	99.7900	99.7900	99.6300	99.6300	(0.160)	0.0000	0.0000	0
2019/07/11	IS05	20/12/2022			Interest Rate Swap	100.8600	100.8600	100.6800	100.6800	(0.178)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/11	IS05	22/03/2023			Interest Rate Swap	93.9800	93.9800	93.7800	93.7800	(0.213)	0.0000	0.0000	0
2019/07/11	IS05	20/06/2023			Interest Rate Swap	99.9100	99.9100	99.7000	99.7000	(0.210)	0.0000	0.0000	0
2019/07/11	IS05	19/09/2023			Interest Rate Swap	95.2000	95.2000	94.9800	94.9800	(0.231)	0.0000	0.0000	0
2019/07/11	IS10	17/12/2025			Interest Rate Swap	90.7500	90.7500	90.4300	90.4300	(0.353)	0.0000	0.0000	0
2019/07/11	IS10	16/03/2026			Interest Rate Swap	87.5900	87.5900	87.2400	87.2400	(0.400)	0.0000	0.0000	0
2019/07/11	IS10	15/06/2026			Interest Rate Swap	86.2000	86.2000	85.8500	85.8500	(0.406)	0.0000	0.0000	0
2019/07/11	IS10	21/09/2026			Interest Rate Swap	88.3200	88.3200	87.9700	87.9700	(0.396)	0.0000	0.0000	0
2019/07/11	IS10	21/12/2026			Interest Rate Swap	92.1300	92.1300	91.8000	91.8000	(0.358)	0.0000	0.0000	0
2019/07/11	IS10	15/03/2027			Interest Rate Swap	90.6100	90.6100	90.2800	90.2800	(0.364)	0.0000	0.0000	0
2019/07/11	IS10	21/06/2027			Interest Rate Swap	92.6700	92.6700	92.3600	92.3600	(0.335)	0.0000	0.0000	0
2019/07/11	IS10	20/09/2027			Interest Rate Swap	98.2000	98.2000	97.8900	97.8900	(0.316)	0.0000	0.0000	0
2019/07/11	IS10	20/12/2027			Interest Rate Swap	98.5300	98.5300	98.2200	98.2200	(0.315)	0.0000	0.0000	0
2019/07/11	IS10	22/03/2028			Interest Rate Swap	91.8600	91.8600	91.5300	91.5300	(0.359)	0.0000	0.0000	0
2019/07/11	IS10	20/06/2028			Interest Rate Swap	99.2000	99.2000	98.8800	98.8800	(0.323)	0.0000	0.0000	0
2019/07/11	IS10	19/09/2028			Interest Rate Swap	92.5700	92.5700	92.2500	92.2500	(0.346)	0.0000	0.0000	0
2019/07/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/11	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/11	R023	01/08/2019	8.95	Call	Bond Future	5,294.9800	5.2950	5,662.2000	5.6622	6.935	0	0	0
2019/07/11	R023	01/08/2019			Bond Future	7.2026	105.0361	7.0856	105.4033	(1.625)	0.0000	0.0000	64,146
2019/07/11	R023	01/08/2019	8.93	Call	Bond Future	5,236.3200	5.2363	5,603.5400	5.6035	7.013	0	0	0
2019/07/11	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R023	01/08/2019	8.94	Call	Bond Future	5,265.6500	5.2657	5,632.8700	5.6329	6.974	0	0	0
2019/07/11	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R023	07/11/2019	7.98	Call	Bond Future	2,403.6400	2.4036	2,736.4100	2.7364	13.844	0	0	0
2019/07/11	R023	07/11/2019			Bond Future	7.1897	103.1660	7.0619	103.5404	(1.778)	0.0000	0.0000	0
2019/07/11	R023	07/11/2019	7.99	Call	Bond Future	2,429.9700	2.4300	2,763.4300	2.7634	13.723	0	0	0
2019/07/11	R023	07/11/2019	7.98	Put	Bond Future	126.6300	0.1266	85.0300	0.0850	(32.852)	0	0	0
2019/07/11	R023	07/11/2019	7.99	Put	Bond Future	124.5600	0.1246	83.6500	0.0837	(32.844)	0	0	0
2019/07/11	R023	07/11/2019	8.00	Call	Bond Future	2,456.2300	2.4562	2,790.3700	2.7904	13.604	0	0	0
2019/07/11	R023	07/11/2019	8.00	Put	Bond Future	122.4200	0.1224	82.1900	0.0822	(32.862)	0	0	0
2019/07/11	R023	06/02/2020	7.54	Call	Bond Future	1,510.0300	1.5100	1,780.3500	1.7803	17.902	0	0	0
2019/07/11	R023	06/02/2020			Bond Future	7.1532	105.1136	7.0135	105.4949	(1.954)	0.0000	0.0000	0
2019/07/11	R023	06/02/2020	7.52	Call	Bond Future	1,468.4300	1.4684	1,736.0400	1.7360	18.224	0	0	0
2019/07/11	R023	06/02/2020	7.52	Put	Bond Future	475.8600	0.4759	362.1600	0.3622	(23.894)	0	0	0
2019/07/11	R023	06/02/2020	7.54	Put	Bond Future	463.6800	0.4637	352.6900	0.3527	(23.937)	0	0	0
2019/07/11	R023	06/02/2020	7.53	Call	Bond Future	1,489.3300	1.4893	1,758.2800	1.7583	18.058	0	0	0
2019/07/11	R023	06/02/2020	7.53	Put	Bond Future	469.8700	0.4699	357.5100	0.3575	(23.913)	0	0	0
2019/07/11	R035	01/08/2019	10.23	Call	Bond Future	6,135.4100	6.1354	6,843.9400	6.8439	11.548	0	0	0
2019/07/11	R035	01/08/2019	10.22	Put	Bond Future	19.8800	0.0199	8.4000	0.0084	(57.746)	0	0	0

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2019/07/11	R035	01/08/2019			Bond Future	9.4101	99.4951	9.3187	100.2145	(0.971)	0.0000	0.0000	79,636
2019/07/11	R035	01/08/2019	10.24	Call	Bond Future	6,205.2800	6.2053	6,914.4100	6.9144	11.428	0	0	0
2019/07/11	R035	01/08/2019	10.24	Put	Bond Future	17.6200	0.0176	7.3600	0.0074	(58.229)	0	0	0
2019/07/11	R035	01/08/2019	10.23	Put	Bond Future	18.7300	0.0187	7.8700	0.0079	(57.982)	0	0	0
2019/07/11	R035	01/08/2019	10.22	Call	Bond Future	6,065.4900	6.0655	6,773.4000	6.7734	11.671	0	0	0
2019/07/11	R035	07/11/2019	10.21	Put	Bond Future	752.1000	0.7521	612.7700	0.6128	(18.525)	0	0	3,500
2019/07/11	R035	07/11/2019	9.88	Call	Bond Future	4,296.8100	4.2968	4,813.9300	4.8139	12.035	0	0	0
2019/07/11	R035	07/11/2019	9.89	Call	Bond Future	4,350.1700	4.3502	4,870.0700	4.8701	11.951	0	0	0
2019/07/11	R035	07/11/2019	9.87	Put	Bond Future	1,290.0200	1.2900	1,070.8100	1.0708	(16.993)	0	0	0
2019/07/11	R035	07/11/2019			Bond Future	9.4780	96.9456	9.3835	97.6791	(0.998)	0.0000	0.0000	0
2019/07/11	R035	07/11/2019	8.92	Put	Bond Future	5,124.8600	5.1249	4,561.1800	4.5612	(10.999)	0	0	0
2019/07/11	R035	07/11/2019	8.92	Call	Bond Future	675.7100	0.6757	845.5500	0.8456	25.135	0	0	3,500
2019/07/11	R035	07/11/2019	9.52	Put	Bond Future	2,249.7300	2.2497	1,915.3300	1.9153	(14.864)	0	0	0
2019/07/11	R035	07/11/2019	9.52	Call	Bond Future	2,572.5000	2.5725	2,971.6200	2.9716	15.515	0	0	3,500
2019/07/11	R035	07/11/2019	9.89	Put	Bond Future	1,249.4400	1.2494	1,035.8200	1.0358	(17.097)	0	0	0
2019/07/11	R035	07/11/2019	9.87	Call	Bond Future	4,243.6700	4.2437	4,757.9800	4.7580	12.119	0	0	0
2019/07/11	R035	07/11/2019	10.21	Call	Bond Future	6,159.8600	6.1599	6,754.0500	6.7540	9.646	0	0	0
2019/07/11	R035	07/11/2019	9.88	Put	Bond Future	1,269.5800	1.2696	1,053.1800	1.0532	(17.045)	0	0	0
2019/07/11	R035	06/02/2020	9.60	Call	Bond Future	3,523.8600	3.5239	3,932.6400	3.9326	11.600	0	0	0
2019/07/11	R035	06/02/2020	9.61	Put	Bond Future	3,016.1300	3.0161	2,680.4100	2.6804	(11.131)	0	0	0
2019/07/11	R035	06/02/2020			Bond Future	9.5374	98.7758	9.4397	99.5229	(1.025)	0.0000	0.0000	0
2019/07/11	R035	06/02/2020	9.60	Put	Bond Future	3,049.9500	3.0500	2,711.5400	2.7115	(11.096)	0	0	0
2019/07/11	R035	06/02/2020	9.61	Call	Bond Future	3,565.4600	3.5655	3,976.9300	3.9769	11.540	0	0	0
2019/07/11	R035	06/02/2020	9.59	Call	Bond Future	3,482.4800	3.4825	3,888.5600	3.8886	11.661	0	0	0
2019/07/11	R035	06/02/2020	9.59	Put	Bond Future	3,084.0800	3.0841	2,742.9700	2.7430	(11.060)	0	0	0
2019/07/11	R186	01/08/2019	9.54	Call	Bond Future	8,049.7300	8.0497	8,562.3700	8.5624	6.368	0	0	0
2019/07/11	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/11	R186	01/08/2019	8.38	Call	Bond Future	1,735.8600	1.7359	2,165.0500	2.1650	24.725	0	0	0
2019/07/11	R186	01/08/2019	8.55	Put	Bond Future	62.4600	0.0625	28.6800	0.0287	(54.083)	0	0	0
2019/07/11	R186	01/08/2019	8.00	Put	Bond Future	0.0000	0.0000	734.0300	0.7340	100.000	0	0	0
2019/07/11	R186	01/08/2019			Bond Future	8.1141	114.3482	8.0278	114.8608	(1.064)	0.0000	0.0000	114,371
2019/07/11	R186	01/08/2019	9.52	Call	Bond Future	7,942.0600	7.9421	8,454.6900	8.4547	6.455	0	0	0
2019/07/11	R186	01/08/2019	9.52	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/11	R186	01/08/2019	8.30	Put	Bond Future	272.8500	0.2729	152.5700	0.1526	(44.083)	0	0	0
2019/07/11	R186	01/08/2019	8.30	Call	Bond Future	1,366.3700	1.3664	1,758.7300	1.7587	28.716	0	0	6,000
2019/07/11	R186	01/08/2019	9.05	Put	Bond Future	1.4000	0.0014	0.4200	0.0004	(70.000)	0	0	0
2019/07/11	R186	01/08/2019	9.05	Call	Bond Future	5,371.1300	5.3711	5,882.7900	5.8828	9.526	0	0	6,000
2019/07/11	R186	01/08/2019	7.75	Put	Bond Future	0.0000	0.0000	1,789.4700	1.7895	100.000	0	0	0
2019/07/11	R186	01/08/2019	7.75	Call	Bond Future	0.0000	0.0000	119.6700	0.1197	100.000	0	0	620
2019/07/11	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R186	01/08/2019	10.08	Call	Bond Future	10,903.6000	10.9036	11,416.2400	11.4162	4.702	0	0	0
2019/07/11	R186	01/08/2019	8.38	Put	Bond Future	175.8700	0.1759	92.4200	0.0924	(47.450)	0	0	0
2019/07/11	R186	01/08/2019	8.70	Put	Bond Future	22.7200	0.0227	9.2700	0.0093	(59.199)	0	0	3,100
2019/07/11	R186	01/08/2019	8.55	Call	Bond Future	2,605.3800	2.6054	3,084.2400	3.0842	18.380	0	0	0
2019/07/11	R186	01/08/2019	8.00	Call	Bond Future	0.0000	0.0000	568.3900	0.5684	100.000	0	0	620
2019/07/11	R186	01/08/2019	9.53	Call	Bond Future	7,995.9100	7.9959	8,508.5500	8.5086	6.411	0	0	0
2019/07/11	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/07/11	R186	01/08/2019	8.70	Call	Bond Future	3,423.6600	3.4237	3,922.8500	3.9229	14.581	0	0	0
2019/07/11	R186	01/08/2019	9.22	Call	Bond Future	6,309.7100	6.3097	6,822.1800	6.8222	8.122	0	0	0
2019/07/11	R186	01/08/2019	9.22	Put	Bond Future	0.2300	0.0002	0.0600	0.0001	(73.913)	0	0	0
2019/07/11	R186	07/11/2019	8.94	Call	Bond Future	4,731.1500	4.7312	5,181.2500	5.1813	9.514	0	0	0
2019/07/11	R186	07/11/2019	8.23	Call	Bond Future	1,782.2300	1.7822	2,078.4100	2.0784	16.619	0	0	5,000
2019/07/11	R186	07/11/2019	8.20	Call	Bond Future	1,686.8800	1.6869	1,974.0200	1.9740	17.022	0	0	0
2019/07/11	R186	07/11/2019			Bond Future	8.1520	116.5924	8.0611	117.1151	(1.115)	0.0000	0.0000	16,260
2019/07/11	R186	07/11/2019	8.94	Put	Bond Future	327.6700	0.3277	255.1000	0.2551	(22.147)	0	0	0
2019/07/11	R186	07/11/2019	8.73	Call	Bond Future	3,752.6800	3.7527	4,170.6900	4.1707	11.139	0	0	0
2019/07/11	R186	07/11/2019	8.73	Put	Bond Future	500.6400	0.5006	395.9800	0.3960	(20.905)	0	0	5,000
2019/07/11	R186	07/11/2019	8.95	Call	Bond Future	4,778.9500	4.7789	5,230.3400	5.2303	9.445	0	0	0
2019/07/11	R186	07/11/2019	8.96	Put	Bond Future	314.5400	0.3145	244.5200	0.2445	(22.261)	0	0	0
2019/07/11	R186	07/11/2019	8.23	Put	Bond Future	1,335.9800	1.3360	1,109.4900	1.1095	(16.953)	0	0	0
2019/07/11	R186	07/11/2019	8.20	Put	Bond Future	1,411.9100	1.4119	1,176.3800	1.1764	(16.682)	0	0	7,500
2019/07/11	R186	07/11/2019	8.95	Put	Bond Future	321.0400	0.3210	249.7600	0.2498	(22.203)	0	0	0
2019/07/11	R186	07/11/2019	8.96	Call	Bond Future	4,826.8600	4.8269	5,279.5100	5.2795	9.378	0	0	0
2019/07/11	R186	06/02/2020	8.57	Call	Bond Future	3,440.8800	3.4409	3,797.9600	3.7980	10.378	0	0	0
2019/07/11	R186	06/02/2020			Bond Future	8.1762	113.4871	8.0808	114.0195	(1.167)	0.0000	0.0000	0
2019/07/11	R186	06/02/2020	8.55	Call	Bond Future	3,364.3600	3.3644	3,717.8600	3.7179	10.507	0	0	0
2019/07/11	R186	06/02/2020	8.55	Put	Bond Future	1,309.4800	1.3095	1,130.6000	1.1306	(13.660)	0	0	0
2019/07/11	R186	06/02/2020	8.57	Put	Bond Future	1,277.4300	1.2774	1,102.1300	1.1021	(13.723)	0	0	0
2019/07/11	R186	06/02/2020	8.56	Call	Bond Future	3,402.5400	3.4025	3,757.8400	3.7578	10.442	0	0	0
2019/07/11	R186	06/02/2020	8.56	Put	Bond Future	1,293.3600	1.2934	1,116.2800	1.1163	(13.691)	0	0	0
2019/07/11	R197	01/08/2019			Bond Future	302.5074	302.5074	302.6507	302.6507	0.047	0.0000	0.0000	2,507
2019/07/11	R197	07/11/2019			Bond Future	308.5252	308.5252	308.6713	308.6713	0.047	0.0000	0.0000	0
2019/07/11	R197	06/02/2020			Bond Future	306.7600	306.7600	306.9085	306.9085	0.048	0.0000	0.0000	0
2019/07/11	R202	01/08/2019			Bond Future	233.3636	233.3636	233.3858	233.3858	0.010	0.0000	0.0000	9,503
2019/07/11	R202	07/11/2019			Bond Future	238.0059	238.0059	238.0286	238.0286	0.010	0.0000	0.0000	0
2019/07/11	R202	06/02/2020			Bond Future	238.4852	238.4852	238.5080	238.5080	0.010	0.0000	0.0000	0
2019/07/11	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R207	01/08/2019	7.33	Call	Bond Future	508.4000	0.5084	542.3600	0.5424	6.680	0	0	0
2019/07/11	R207	01/08/2019			Bond Future	6.1575	100.8684	6.0795	100.9023	(1.265)	0.0000	0.0000	4,891
2019/07/11	R207	01/08/2019	7.34	Call	Bond Future	512.7200	0.5127	546.6800	0.5467	6.623	0	0	0
2019/07/11	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R207	01/08/2019	7.35	Call	Bond Future	517.0300	0.5170	550.9900	0.5510	6.568	0	0	0
2019/07/11	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R207	07/11/2019	2.08	Put	Bond Future	400.3300	0.4003	365.7300	0.3657	(8.643)	0	0	0
2019/07/11	R207	07/11/2019			Bond Future	4.3080	102.8481	4.1147	102.8827	(4.486)	0.0000	0.0000	0
2019/07/11	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R207	07/11/2019	2.07	Put	Bond Future	402.1300	0.4021	367.5300	0.3675	(8.604)	0	0	0
2019/07/11	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R207	07/11/2019	2.06	Put	Bond Future	403.9400	0.4039	369.3400	0.3693	(8.566)	0	0	0
2019/07/11	R208	01/08/2019	8.16	Call	Bond Future	2,893.9500	2.8939	3,012.2800	3.0123	4.089	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
2019/07/11	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R208	01/08/2019			Bond Future	6.2619	103.1038	6.1859	103.2221	(1.215)	0.0000	0.0000	10,796
2019/07/11	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R208	01/08/2019	8.17	Call	Bond Future	2,908.9000	2.9089	3,027.2300	3.0272	4.068	0	0	0
2019/07/11	R208	01/08/2019	8.15	Call	Bond Future	2,879.0000	2.8790	2,997.3300	2.9973	4.110	0	0	0
2019/07/11	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/11	R208	07/11/2019	6.83	Call	Bond Future	1,070.2100	1.0702	1,182.4600	1.1825	10.489	0	0	0
2019/07/11	R208	07/11/2019	6.82	Put	Bond Future	26.3700	0.0264	17.8300	0.0178	(32.385)	0	0	0
2019/07/11	R208	07/11/2019			Bond Future	6.0316	101.7234	5.9402	101.8440	(1.516)	0.0000	0.0000	0
2019/07/11	R208	07/11/2019	6.84	Call	Bond Future	1,082.6800	1.0827	1,195.1000	1.1951	10.383	0	0	0
2019/07/11	R208	07/11/2019	6.84	Put	Bond Future	25.3400	0.0253	17.1500	0.0172	(32.320)	0	0	0
2019/07/11	R208	07/11/2019	6.83	Put	Bond Future	25.8500	0.0259	17.4900	0.0175	(32.340)	0	0	0
2019/07/11	R208	07/11/2019	6.82	Call	Bond Future	1,057.7400	1.0577	1,169.8100	1.1698	10.595	0	0	0
2019/07/11	R208	06/02/2020	6.13	Put	Bond Future	62.9000	0.0629	42.3000	0.0423	(32.750)	0	0	0
2019/07/11	R208	06/02/2020	6.12	Call	Bond Future	566.5500	0.5666	668.2700	0.6683	17.954	0	0	0
2019/07/11	R208	06/02/2020			Bond Future	5.6593	103.6438	5.5472	103.7666	(1.980)	0.0000	0.0000	0
2019/07/11	R208	06/02/2020	6.13	Call	Bond Future	576.1700	0.5762	678.3000	0.6783	17.726	0	0	0
2019/07/11	R208	06/02/2020	6.12	Put	Bond Future	64.1500	0.0642	43.1400	0.0431	(32.751)	0	0	0
2019/07/11	R208	06/02/2020	6.14	Call	Bond Future	585.8000	0.5858	688.3300	0.6883	17.503	0	0	0
2019/07/11	R208	06/02/2020	6.14	Put	Bond Future	61.6700	0.0617	41.4700	0.0415	(32.755)	0	0	0
2019/07/11	R209	01/08/2019	10.17	Call	Bond Future	4,838.6600	4.8387	5,438.0300	5.4380	12.387	0	0	0
2019/07/11	R209	01/08/2019	10.15	Put	Bond Future	28.7800	0.0288	12.9800	0.0130	(54.899)	0	0	0
2019/07/11	R209	01/08/2019	9.30	Call	Bond Future	561.0000	0.5610	801.0300	0.8010	42.786	0	0	7,560
2019/07/11	R209	01/08/2019			Bond Future	9.4138	75.8277	9.3226	76.4413	(0.969)	0.0000	0.0000	90,883
2019/07/11	R209	01/08/2019	10.17	Put	Bond Future	25.6800	0.0257	11.4500	0.0115	(55.413)	0	0	0
2019/07/11	R209	01/08/2019	10.15	Call	Bond Future	4,720.4700	4.7205	5,318.2700	5.3183	12.664	0	0	0
2019/07/11	R209	01/08/2019	10.16	Put	Bond Future	27.1800	0.0272	12.1900	0.0122	(55.151)	0	0	0
2019/07/11	R209	01/08/2019	9.30	Put	Bond Future	1,327.6000	1.3276	954.0300	0.9540	(28.139)	0	0	0
2019/07/11	R209	01/08/2019	9.80	Put	Bond Future	178.2400	0.1782	97.9100	0.0979	(45.068)	0	0	0
2019/07/11	R209	01/08/2019	10.16	Call	Bond Future	4,779.5500	4.7795	5,378.1600	5.3782	12.524	0	0	0
2019/07/11	R209	01/08/2019	9.80	Call	Bond Future	2,695.5300	2.6955	3,228.8000	3.2288	19.783	0	0	7,560
2019/07/11	R209	01/08/2019	10.46	Call	Bond Future	6,540.3400	6.5403	7,151.7400	7.1517	9.348	0	0	0
2019/07/11	R209	01/08/2019	10.46	Put	Bond Future	3.4300	0.0034	1.2300	0.0012	(64.140)	0	0	7,560
2019/07/11	R209	07/11/2019	9.82	Call	Bond Future	3,458.0800	3.4581	3,884.4400	3.8844	12.329	0	0	0
2019/07/11	R209	07/11/2019			Bond Future	9.4735	74.1641	9.3793	74.7897	(0.994)	0.0000	0.0000	30
2019/07/11	R209	07/11/2019	9.80	Call	Bond Future	3,370.0200	3.3700	3,791.3900	3.7914	12.503	0	0	0
2019/07/11	R209	07/11/2019	9.80	Put	Bond Future	1,258.3400	1.2583	1,054.1000	1.0541	(16.231)	0	0	0
2019/07/11	R209	07/11/2019	9.82	Put	Bond Future	1,219.9400	1.2199	1,020.6900	1.0207	(16.333)	0	0	0
2019/07/11	R209	07/11/2019	9.81	Call	Bond Future	3,413.9500	3.4139	3,837.8300	3.8378	12.416	0	0	0
2019/07/11	R209	07/11/2019	9.81	Put	Bond Future	1,239.0000	1.2390	1,037.2700	1.0373	(16.282)	0	0	0
2019/07/11	R209	06/02/2020	9.52	Put	Bond Future	2,874.0700	2.8741	2,571.1600	2.5712	(10.539)	0	0	0
2019/07/11	R209	06/02/2020			Bond Future	9.5232	75.5644	9.4263	76.2017	(1.017)	0.0000	0.0000	0
2019/07/11	R209	06/02/2020	9.51	Call	Bond Future	2,818.6300	2.8186	3,150.7000	3.1507	11.781	0	0	0
2019/07/11	R209	06/02/2020	9.51	Put	Bond Future	2,905.2500	2.9052	2,600.0200	2.6000	(10.506)	0	0	0
2019/07/11	R209	06/02/2020	9.52	Call	Bond Future	2,852.8800	2.8529	3,187.2700	3.1873	11.721	0	0	0
2019/07/11	R209	06/02/2020	9.50	Call	Bond Future	2,784.5600	2.7846	3,114.3200	3.1143	11.842	0	0	0
2019/07/11	R209	06/02/2020	9.50	Put	Bond Future	2,936.7000	2.9367	2,629.1600	2.6292	(10.472)	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
2019/07/11	R210	01/08/2019			Bond Future	191.1150	191.1150	191.1323	191.1323	0.009	0.0000	0.0000	2,132
2019/07/11	R210	07/11/2019			Bond Future	192.3104	192.3104	192.3279	192.3279	0.009	0.0000	0.0000	0
2019/07/11	R210	06/02/2020			Bond Future	195.9863	195.9863	196.0039	196.0039	0.009	0.0000	0.0000	0
2019/07/11	R212	01/08/2019			Bond Future	160.2624	160.2624	160.2745	160.2745	0.008	0.0000	0.0000	6,690
2019/07/11	R212	07/11/2019			Bond Future	163.4505	163.4505	163.4628	163.4628	0.008	0.0000	0.0000	0
2019/07/11	R212	06/02/2020			Bond Future	164.3285	164.3285	164.3408	164.3408	0.007	0.0000	0.0000	0
2019/07/11	R213	01/08/2019	9.99	Put	Bond Future	2.2200	0.0022	0.8500	0.0009	(61.712)	0	0	0
2019/07/11	R213	01/08/2019	9.98	Call	Bond Future	6,194.5200	6.1945	6,684.8000	6.6848	7.915	0	0	0
2019/07/11	R213	01/08/2019			Bond Future	8.9679	89.0253	8.8917	89.5171	(0.849)	0.0000	0.0000	17,638
2019/07/11	R213	01/08/2019	9.99	Call	Bond Future	6,252.5000	6.2525	6,742.8800	6.7429	7.843	0	0	0
2019/07/11	R213	01/08/2019	9.98	Put	Bond Future	2.3900	0.0024	0.9200	0.0009	(61.506)	0	0	0
2019/07/11	R213	01/08/2019	10.00	Call	Bond Future	6,310.4400	6.3104	6,800.9100	6.8009	7.772	0	0	0
2019/07/11	R213	01/08/2019	10.00	Put	Bond Future	2.0700	0.0021	0.7900	0.0008	(61.836)	0	0	0
2019/07/11	R213	07/11/2019	9.59	Put	Bond Future	762.6000	0.7626	643.1300	0.6431	(15.666)	0	0	0
2019/07/11	R213	07/11/2019	9.58	Call	Bond Future	4,179.8500	4.1799	4,560.1100	4.5601	9.097	0	0	0
2019/07/11	R213	07/11/2019			Bond Future	9.0266	87.2215	8.9476	87.7229	(0.876)	0.0000	0.0000	3,080
2019/07/11	R213	07/11/2019	9.59	Call	Bond Future	4,227.0600	4.2271	4,608.9800	4.6090	9.035	0	0	0
2019/07/11	R213	07/11/2019	9.58	Put	Bond Future	775.2500	0.7753	654.1200	0.6541	(15.625)	0	0	0
2019/07/11	R213	07/11/2019	9.60	Call	Bond Future	4,274.4000	4.2744	4,657.9500	4.6580	8.973	0	0	0
2019/07/11	R213	07/11/2019	9.60	Put	Bond Future	750.1500	0.7502	632.3100	0.6323	(15.709)	0	0	0
2019/07/11	R213	06/02/2020	9.27	Call	Bond Future	3,309.9100	3.3099	3,610.2800	3.6103	9.075	0	0	0
2019/07/11	R213	06/02/2020	9.26	Put	Bond Future	2,140.9600	2.1410	1,928.7900	1.9288	(9.910)	0	0	0
2019/07/11	R213	06/02/2020			Bond Future	9.0765	88.8681	8.9947	89.3788	(0.902)	0.0000	0.0000	0
2019/07/11	R213	06/02/2020	9.28	Call	Bond Future	3,347.8600	3.3479	3,649.9800	3.6500	9.024	0	0	0
2019/07/11	R213	06/02/2020	9.28	Put	Bond Future	2,094.8900	2.0949	1,886.2400	1.8862	(9.960)	0	0	0
2019/07/11	R213	06/02/2020	9.27	Put	Bond Future	2,117.9400	2.1179	1,907.5400	1.9075	(9.934)	0	0	0
2019/07/11	R213	06/02/2020	9.26	Call	Bond Future	3,271.8700	3.2719	3,570.4700	3.5705	9.126	0	0	0
2019/07/11	R214	01/08/2019	10.34	Put	Bond Future	53.1900	0.0532	24.6100	0.0246	(53.732)	0	0	0
2019/07/11	R214	01/08/2019			Bond Future	9.7046	74.0553	9.6083	74.7236	(0.992)	0.0000	0.0000	16,514
2019/07/11	R214	01/08/2019	10.33	Call	Bond Future	4,165.6200	4.1656	4,803.9600	4.8040	15.324	0	0	0
2019/07/11	R214	01/08/2019	10.33	Put	Bond Future	56.0100	0.0560	26.0600	0.0261	(53.473)	0	0	0
2019/07/11	R214	01/08/2019	10.34	Call	Bond Future	4,225.4000	4.2254	4,865.1100	4.8651	15.140	0	0	0
2019/07/11	R214	01/08/2019	10.32	Call	Bond Future	4,105.9000	4.1059	4,742.8000	4.7428	15.512	0	0	0
2019/07/11	R214	01/08/2019	10.32	Put	Bond Future	58.9800	0.0590	27.5900	0.0276	(53.221)	0	0	0
2019/07/11	R214	07/11/2019	10.02	Put	Bond Future	1,547.5600	1.5476	1,301.4400	1.3014	(15.904)	0	0	0
2019/07/11	R214	07/11/2019			Bond Future	9.7700	72.2113	9.6707	72.8926	(1.016)	0.0000	0.0000	0
2019/07/11	R214	07/11/2019	10.01	Call	Bond Future	3,175.5100	3.1755	3,607.9200	3.6079	13.617	0	0	0
2019/07/11	R214	07/11/2019	10.01	Put	Bond Future	1,570.2400	1.5702	1,321.3100	1.3213	(15.853)	0	0	0
2019/07/11	R214	07/11/2019	10.02	Call	Bond Future	3,218.4500	3.2185	3,653.6700	3.6537	13.523	0	0	0
2019/07/11	R214	07/11/2019	10.00	Call	Bond Future	3,132.7900	3.1328	3,562.3500	3.5624	13.712	0	0	0
2019/07/11	R214	07/11/2019	10.00	Put	Bond Future	1,593.2300	1.5932	1,341.4500	1.3415	(15.803)	0	0	0
2019/07/11	R214	06/02/2020	9.73	Call	Bond Future	2,717.4700	2.7175	3,060.1400	3.0601	12.610	0	0	0
2019/07/11	R214	06/02/2020			Bond Future	9.8275	73.5746	9.7253	74.2686	(1.040)	0.0000	0.0000	0
2019/07/11	R214	06/02/2020	9.71	Call	Bond Future	2,650.9900	2.6510	2,988.6500	2.9887	12.737	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
2019/07/11	R214	06/02/2020	9.71	Put	Bond Future	3,449.6200	3.4496	3,093.2000	3.0932	(10.332)	0	0	0
2019/07/11	R214	06/02/2020	9.73	Put	Bond Future	3,379.1200	3.3791	3,027.7100	3.0277	(10.399)	0	0	0
2019/07/11	R214	06/02/2020	9.72	Call	Bond Future	2,684.0200	2.6840	3,024.1800	3.0242	12.674	0	0	0
2019/07/11	R214	06/02/2020	9.72	Put	Bond Future	3,414.1100	3.4141	3,060.1900	3.0602	(10.366)	0	0	0
2019/07/11	R248	01/08/2019	10.35	Call	Bond Future	5,383.9200	5.3839	6,121.4500	6.1214	13.699	0	0	0
2019/07/11	R248	01/08/2019	10.34	Put	Bond Future	60.8400	0.0608	29.2200	0.0292	(51.972)	0	0	0
2019/07/11	R248	01/08/2019			Bond Future	9.7145	94.5002	9.6283	95.2679	(0.888)	0.0000	0.0000	100,749
2019/07/11	R248	01/08/2019	10.36	Call	Bond Future	5,460.2800	5.4603	6,199.2500	6.1992	13.534	0	0	0
2019/07/11	R248	01/08/2019	10.36	Put	Bond Future	54.5700	0.0546	25.9200	0.0259	(52.501)	0	0	0
2019/07/11	R248	01/08/2019	10.35	Put	Bond Future	57.6200	0.0576	27.5300	0.0275	(52.221)	0	0	0
2019/07/11	R248	01/08/2019	10.34	Call	Bond Future	5,307.6100	5.3076	6,043.6100	6.0436	13.867	0	0	0
2019/07/11	R248	07/11/2019	10.02	Call	Bond Future	3,967.6500	3.9676	4,465.0500	4.4650	12.536	0	0	0
2019/07/11	R248	07/11/2019	10.01	Put	Bond Future	1,941.8500	1.9419	1,653.1500	1.6531	(14.867)	0	0	0
2019/07/11	R248	07/11/2019			Bond Future	9.7798	91.9160	9.6908	92.6987	(0.910)	0.0000	0.0000	2,048
2019/07/11	R248	07/11/2019	10.03	Call	Bond Future	4,022.6100	4.0226	4,523.3500	4.5233	12.448	0	0	0
2019/07/11	R248	07/11/2019	10.03	Put	Bond Future	1,883.8200	1.8838	1,601.8400	1.6018	(14.969)	0	0	0
2019/07/11	R248	07/11/2019	10.02	Put	Bond Future	1,912.6300	1.9126	1,627.3100	1.6273	(14.918)	0	0	0
2019/07/11	R248	07/11/2019	10.01	Call	Bond Future	3,912.9500	3.9130	4,406.9700	4.4070	12.625	0	0	0
2019/07/11	R248	06/02/2020	9.71	Put	Bond Future	4,335.7600	4.3358	3,920.1300	3.9201	(9.586)	0	0	0
2019/07/11	R248	06/02/2020			Bond Future	9.8372	93.6513	9.7455	94.4486	(0.932)	0.0000	0.0000	0
2019/07/11	R248	06/02/2020	9.71	Call	Bond Future	3,226.5500	3.2265	3,608.2300	3.6082	11.829	0	0	0
2019/07/11	R248	06/02/2020	9.70	Put	Bond Future	4,382.2400	4.3822	3,963.6100	3.9636	(9.553)	0	0	0
2019/07/11	R248	06/02/2020	9.72	Call	Bond Future	3,268.5800	3.2686	3,653.2500	3.6532	11.769	0	0	0
2019/07/11	R248	06/02/2020	9.72	Put	Bond Future	4,289.6900	4.2897	3,877.0500	3.8770	(9.619)	0	0	0
2019/07/11	R248	06/02/2020	9.70	Call	Bond Future	3,184.7900	3.1848	3,563.4700	3.5635	11.890	0	0	0

**Total**

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