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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/08/2019 TO 02/08/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	2025	01/08/2019			Bond Future	135.6529	135.6529	135.6529	135.6529	0.000	0.0000	0.0000	0
2019/08/02	2025	07/11/2019			Bond Future	138.2836	138.2836	138.2120	138.2120	(0.052)	0.0000	0.0000	1,451
2019/08/02	2025	06/02/2020			Bond Future	139.3317	139.3317	139.2138	139.2138	(0.085)	0.0000	0.0000	0
2019/08/02	2025	07/05/2020			Bond Future	141.9620	141.9620	141.7466	141.7466	(0.152)	0.0000	0.0000	0
2019/08/02	2029	01/08/2019			Bond Future	102.1971	102.1971	102.1971	102.1971	0.000	0.0000	0.0000	0
2019/08/02	2029	07/11/2019			Bond Future	102.8606	102.8606	102.9688	102.9688	0.105	0.0000	0.0000	4,260
2019/08/02	2029	06/02/2020			Bond Future	104.7366	104.7366	104.8132	104.8132	0.073	0.0000	0.0000	0
2019/08/02	2029	07/05/2020			Bond Future	105.6009	105.6009	105.6077	105.6077	0.006	0.0000	0.0000	0
2019/08/02	2030	01/08/2019			Bond Future	9.0200	93.3039	9.0200	93.3039	0.000	0.0000	0.0000	0
2019/08/02	2030	07/11/2019	9.49	Put	Bond Future	787.9300	0.7879	776.3100	0.7763	(1.475)	0	0	0
2019/08/02	2030	07/11/2019	9.76	Put	Bond Future	466.1100	0.4661	457.3100	0.4573	(1.888)	0	0	5,500
2019/08/02	2030	07/11/2019			Bond Future	9.0891	95.0883	9.0868	95.1026	(0.025)	0.0000	0.0000	69,913
2019/08/02	2030	07/11/2019	9.48	Call	Bond Future	3,205.4500	3.2055	3,208.0400	3.2080	0.081	0	0	0
2019/08/02	2030	07/11/2019	9.48	Put	Bond Future	803.2400	0.8032	791.5100	0.7915	(1.460)	0	0	0
2019/08/02	2030	07/11/2019	8.60	Put	Bond Future	3,618.0300	3.6180	3,600.9300	3.6009	(0.473)	0	0	0
2019/08/02	2030	07/11/2019	8.60	Call	Bond Future	491.5600	0.4916	488.7800	0.4888	(0.566)	0	0	5,500
2019/08/02	2030	07/11/2019	9.10	Put	Bond Future	1,633.9900	1.6340	1,618.5300	1.6185	(0.946)	0	0	0
2019/08/02	2030	07/11/2019	9.10	Call	Bond Future	1,701.8700	1.7019	1,700.7300	1.7007	(0.067)	0	0	5,500
2019/08/02	2030	07/11/2019	9.49	Call	Bond Future	3,250.5200	3.2505	3,253.2200	3.2532	0.083	0	0	0
2019/08/02	2030	07/11/2019	9.76	Call	Bond Future	4,538.7200	4.5387	4,544.2400	4.5442	0.122	0	0	0
2019/08/02	2030	07/11/2019	8.57	Put	Bond Future	3,769.1400	3.7691	3,752.0800	3.7521	(0.453)	0	0	0
2019/08/02	2030	07/11/2019	9.47	Call	Bond Future	3,160.7700	3.1608	3,163.2500	3.1632	0.078	0	0	0
2019/08/02	2030	07/11/2019	9.47	Put	Bond Future	818.9800	0.8190	807.1400	0.8071	(1.446)	0	0	0
2019/08/02	2030	07/11/2019	9.70	Call	Bond Future	4,242.5300	4.2425	4,247.4400	4.2474	0.116	0	0	0
2019/08/02	2030	07/11/2019	9.70	Put	Bond Future	524.3900	0.5244	514.9800	0.5150	(1.794)	0	0	0
2019/08/02	2030	07/11/2019	8.95	Call	Bond Future	1,244.3500	1.2444	1,242.2100	1.2422	(0.172)	0	0	0
2019/08/02	2030	07/11/2019	8.95	Put	Bond Future	2,119.8600	2.1199	2,103.4000	2.1034	(0.776)	0	0	5,000
2019/08/02	2030	07/11/2019	8.57	Call	Bond Future	446.4400	0.4464	443.7000	0.4437	(0.614)	0	0	0
2019/08/02	2030	07/11/2019	9.12	Put	Bond Future	1,576.1500	1.5762	1,560.8500	1.5609	(0.971)	0	0	0
2019/08/02	2030	07/11/2019	9.12	Call	Bond Future	1,768.8600	1.7689	1,767.8800	1.7679	(0.055)	0	0	0
2019/08/02	2030	06/02/2020	9.14	Call	Bond Future	2,404.4400	2.4044	2,389.7000	2.3897	(0.613)	0	0	0
2019/08/02	2030	06/02/2020	8.40	Call	Bond Future	645.1800	0.6452	637.5200	0.6375	(1.187)	0	0	5,820
2019/08/02	2030	06/02/2020	9.15	Put	Bond Future	2,465.3800	2.4654	2,466.8600	2.4669	0.060	0	0	0
2019/08/02	2030	06/02/2020			Bond Future	9.1546	92.7910	9.1573	92.7748	0.029	0.0000	0.0000	0
2019/08/02	2030	06/02/2020	9.00	Put	Bond Future	2,926.8900	2.9269	2,929.5300	2.9295	0.090	0	0	0
2019/08/02	2030	06/02/2020	9.00	Call	Bond Future	1,972.8400	1.9728	1,959.1800	1.9592	(0.692)	0	0	5,820
2019/08/02	2030	06/02/2020	9.14	Put	Bond Future	2,494.1600	2.4942	2,495.7200	2.4957	0.063	0	0	0
2019/08/02	2030	06/02/2020	8.40	Put	Bond Future	5,425.9000	5.4259	5,434.5400	5.4345	0.159	0	0	0
2019/08/02	2030	06/02/2020	9.15	Call	Bond Future	2,437.0000	2.4370	2,422.1800	2.4222	(0.608)	0	0	0
2019/08/02	2030	06/02/2020	9.16	Call	Bond Future	2,469.7600	2.4698	2,454.8800	2.4549	(0.602)	0	0	0
2019/08/02	2030	06/02/2020	9.16	Put	Bond Future	2,436.8600	2.4369	2,438.2800	2.4383	0.058	0	0	0
2019/08/02	2030	07/05/2020	8.79	Call	Bond Future	1,673.0700	1.6731	1,638.8600	1.6389	(2.045)	0	0	0

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2019/08/02	2030	07/05/2020	8.78	Put	Bond Future	4,316.8500	4.3169	4,363.8400	4.3638	1.089	0	0	0
2019/08/02	2030	07/05/2020			Bond Future	9.2159	94.5218	9.2294	94.4409	0.146	0.0000	0.0000	0
2019/08/02	2030	07/05/2020	8.80	Call	Bond Future	1,698.1600	1.6982	1,663.6500	1.6637	(2.032)	0	0	0
2019/08/02	2030	07/05/2020	8.80	Put	Bond Future	4,242.2000	4.2422	4,288.5800	4.2886	1.093	0	0	0
2019/08/02	2030	07/05/2020	8.79	Put	Bond Future	4,279.4000	4.2794	4,326.0800	4.3261	1.091	0	0	0
2019/08/02	2030	07/05/2020	8.78	Call	Bond Future	1,648.1800	1.6482	1,614.2800	1.6143	(2.057)	0	0	0
2019/08/02	2032	01/08/2019			Bond Future	9.3750	94.6309	9.3750	94.6309	0.000	0.0000	0.0000	0
2019/08/02	2032	07/11/2019	9.71	Call	Bond Future	2,858.3700	2.8584	2,907.5200	2.9075	1.720	0	0	0
2019/08/02	2032	07/11/2019	9.70	Put	Bond Future	1,162.8800	1.1629	1,122.9700	1.1230	(3.432)	0	0	0
2019/08/02	2032	07/11/2019			Bond Future	9.4530	92.2811	9.4399	92.3696	(0.138)	0.0000	0.0000	50,143
2019/08/02	2032	07/11/2019	9.72	Call	Bond Future	2,902.7400	2.9027	2,952.3600	2.9524	1.709	0	0	0
2019/08/02	2032	07/11/2019	9.72	Put	Bond Future	1,119.2200	1.1192	1,080.2800	1.0803	(3.479)	0	0	0
2019/08/02	2032	07/11/2019	9.71	Put	Bond Future	1,140.7800	1.1408	1,101.3700	1.1014	(3.455)	0	0	0
2019/08/02	2032	07/11/2019	9.70	Call	Bond Future	2,814.4800	2.8145	2,863.1300	2.8631	1.729	0	0	0
2019/08/02	2032	06/02/2020	9.40	Put	Bond Future	3,123.2800	3.1233	3,084.3100	3.0843	(1.248)	0	0	0
2019/08/02	2032	06/02/2020			Bond Future	9.5253	93.9420	9.5163	94.0018	(0.094)	0.0000	0.0000	0
2019/08/02	2032	06/02/2020	9.39	Call	Bond Future	2,252.1200	2.2521	2,272.7200	2.2727	0.915	0	0	0
2019/08/02	2032	06/02/2020	9.39	Put	Bond Future	3,158.7500	3.1588	3,119.5500	3.1195	(1.241)	0	0	0
2019/08/02	2032	06/02/2020	9.40	Call	Bond Future	2,284.0900	2.2841	2,304.9200	2.3049	0.912	0	0	0
2019/08/02	2032	06/02/2020	9.38	Call	Bond Future	2,220.1200	2.2201	2,240.4900	2.2405	0.918	0	0	0
2019/08/02	2032	06/02/2020	9.38	Put	Bond Future	3,194.2600	3.1943	3,154.8300	3.1548	(1.234)	0	0	0
2019/08/02	2032	07/05/2020	9.19	Call	Bond Future	2,079.1700	2.0792	2,072.6400	2.0726	(0.314)	0	0	0
2019/08/02	2032	07/05/2020			Bond Future	9.5920	91.5335	9.5924	91.5308	0.004	0.0000	0.0000	0
2019/08/02	2032	07/05/2020	9.17	Call	Bond Future	2,025.1500	2.0251	2,018.6800	2.0187	(0.319)	0	0	0
2019/08/02	2032	07/05/2020	9.17	Put	Bond Future	4,845.7300	4.8457	4,841.9400	4.8419	(0.078)	0	0	0
2019/08/02	2032	07/05/2020	9.19	Put	Bond Future	4,763.3700	4.7634	4,759.5200	4.7595	(0.081)	0	0	0
2019/08/02	2032	07/05/2020	9.18	Call	Bond Future	2,052.0600	2.0521	2,045.5600	2.0456	(0.317)	0	0	0
2019/08/02	2032	07/05/2020	9.18	Put	Bond Future	4,804.4100	4.8044	4,800.5900	4.8006	(0.080)	0	0	0
2019/08/02	2033	01/08/2019			Bond Future	103.0298	103.0298	103.0298	103.0298	0.000	0.0000	0.0000	0
2019/08/02	2033	07/11/2019			Bond Future	103.8582	103.8582	103.9529	103.9529	0.091	0.0000	0.0000	6,140
2019/08/02	2033	06/02/2020			Bond Future	105.7525	105.7525	105.8150	105.8150	0.059	0.0000	0.0000	0
2019/08/02	2033	07/05/2020			Bond Future	106.5529	106.5529	106.5449	106.5449	(0.008)	0.0000	0.0000	0
2019/08/02	2037	01/08/2019			Bond Future	9.7650	89.6272	9.7650	89.6272	0.000	0.0000	0.0000	0
2019/08/02	2037	07/11/2019	9.97	Call	Bond Future	2,767.3800	2.7674	2,841.1000	2.8411	2.664	0	0	0
2019/08/02	2037	07/11/2019			Bond Future	9.8172	91.5362	9.7986	91.6767	(0.189)	0.0000	0.0000	61,145
2019/08/02	2037	07/11/2019	9.95	Call	Bond Future	2,677.5700	2.6776	2,749.7600	2.7498	2.696	0	0	0
2019/08/02	2037	07/11/2019	9.95	Put	Bond Future	1,683.4700	1.6835	1,615.1100	1.6151	(4.061)	0	0	0
2019/08/02	2037	07/11/2019	9.97	Put	Bond Future	1,624.9900	1.6250	1,558.1600	1.5582	(4.113)	0	0	0
2019/08/02	2037	07/11/2019	9.96	Call	Bond Future	2,722.4000	2.7224	2,795.3500	2.7954	2.680	0	0	0
2019/08/02	2037	07/11/2019	9.96	Put	Bond Future	1,654.1100	1.6541	1,586.5100	1.5865	(4.087)	0	0	0
2019/08/02	2037	06/02/2020	9.67	Call	Bond Future	2,245.7600	2.2458	2,286.8900	2.2869	1.831	0	0	0
2019/08/02	2037	06/02/2020	9.66	Put	Bond Future	3,952.3800	3.9524	3,879.8200	3.8798	(1.836)	0	0	0
2019/08/02	2037	06/02/2020			Bond Future	9.8904	88.9245	9.8752	89.0378	(0.154)	0.0000	0.0000	0
2019/08/02	2037	06/02/2020	9.68	Call	Bond Future	2,280.2500	2.2803	2,321.8200	2.3218	1.823	0	0	0
2019/08/02	2037	06/02/2020	9.68	Put	Bond Future	3,867.7600	3.8678	3,796.0800	3.7961	(1.853)	0	0	0

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2019/08/02	2037	06/02/2020	9.67	Put	Bond Future	3,909.7600	3.9098	3,837.6400	3.8376	(1.845)	0	0	0
2019/08/02	2037	06/02/2020	9.66	Call	Bond Future	2,211.7900	2.2118	2,252.4800	2.2525	1.840	0	0	0
2019/08/02	2037	07/05/2020	9.60	Put	Bond Future	5,202.6900	5.2027	5,164.4800	5.1645	(0.734)	0	0	0
2019/08/02	2037	07/05/2020	9.59	Call	Bond Future	2,466.0300	2.4660	2,481.3000	2.4813	0.619	0	0	0
2019/08/02	2037	07/05/2020			Bond Future	9.9601	90.5832	9.9528	90.6368	(0.073)	0.0000	0.0000	0
2019/08/02	2037	07/05/2020	9.60	Call	Bond Future	2,497.7400	2.4977	2,513.1600	2.5132	0.617	0	0	0
2019/08/02	2037	07/05/2020	9.59	Put	Bond Future	5,247.8600	5.2479	5,209.5000	5.2095	(0.731)	0	0	0
2019/08/02	2037	07/05/2020	9.61	Call	Bond Future	2,529.6600	2.5297	2,545.2400	2.5452	0.616	0	0	0
2019/08/02	2037	07/05/2020	9.61	Put	Bond Future	5,157.8200	5.1578	5,119.7700	5.1198	(0.738)	0	0	0
2019/08/02	2038	01/08/2019			Bond Future	119.6670	119.6670	119.6670	119.6670	0.000	0.0000	0.0000	0
2019/08/02	2038	07/11/2019			Bond Future	121.9877	121.9877	122.1347	122.1347	0.120	0.0000	0.0000	21,624
2019/08/02	2038	06/02/2020			Bond Future	122.5544	122.5544	122.6642	122.6642	0.090	0.0000	0.0000	0
2019/08/02	2038	07/05/2020			Bond Future	124.8678	124.8678	124.8959	124.8959	0.022	0.0000	0.0000	0
2019/08/02	2040	01/08/2019			Bond Future	9.8850	92.4310	9.8850	92.4310	0.000	0.0000	0.0000	0
2019/08/02	2040	07/11/2019	10.04	Put	Bond Future	1,859.9500	1.8600	1,749.3200	1.7493	(5.948)	0	0	0
2019/08/02	2040	07/11/2019	10.03	Call	Bond Future	2,633.8700	2.6339	2,757.2200	2.7572	4.683	0	0	0
2019/08/02	2040	07/11/2019	9.80	Put	Bond Future	2,806.4900	2.8065	2,663.3400	2.6633	(5.101)	0	0	0
2019/08/02	2040	07/11/2019	9.30	Put	Bond Future	5,767.7300	5.7677	5,562.6200	5.5626	(3.556)	0	0	0
2019/08/02	2040	07/11/2019			Bond Future	9.9379	94.4074	9.9088	94.6427	(0.292)	0.0000	0.0000	44,740
2019/08/02	2040	07/11/2019	10.04	Call	Bond Future	2,680.1100	2.6801	2,804.7800	2.8048	4.652	0	0	0
2019/08/02	2040	07/11/2019	10.03	Put	Bond Future	1,893.5100	1.8935	1,781.5600	1.7816	(5.912)	0	0	0
2019/08/02	2040	07/11/2019	9.80	Call	Bond Future	1,680.3600	1.6804	1,772.5100	1.7725	5.484	0	0	1,260
2019/08/02	2040	07/11/2019	9.30	Call	Bond Future	369.1900	0.3692	399.3800	0.3994	8.177	0	0	1,260
2019/08/02	2040	07/11/2019	10.05	Call	Bond Future	2,726.9100	2.7269	2,852.8800	2.8529	4.620	0	0	0
2019/08/02	2040	07/11/2019	10.05	Put	Bond Future	1,827.0700	1.8271	1,717.7400	1.7177	(5.984)	0	0	0
2019/08/02	2040	06/02/2020	9.76	Call	Bond Future	2,341.6500	2.3416	2,421.6600	2.4217	3.417	0	0	0
2019/08/02	2040	06/02/2020			Bond Future	10.0117	91.5969	9.9856	91.8057	(0.261)	0.0000	0.0000	0
2019/08/02	2040	06/02/2020	9.74	Call	Bond Future	2,271.2500	2.2713	2,349.6300	2.3496	3.451	0	0	0
2019/08/02	2040	06/02/2020	9.74	Put	Bond Future	4,480.0600	4.4801	4,349.6400	4.3496	(2.911)	0	0	0
2019/08/02	2040	06/02/2020	9.76	Put	Bond Future	4,385.0200	4.3850	4,256.2300	4.2562	(2.937)	0	0	0
2019/08/02	2040	06/02/2020	9.75	Call	Bond Future	2,306.6900	2.3067	2,385.8900	2.3859	3.433	0	0	0
2019/08/02	2040	06/02/2020	9.75	Put	Bond Future	4,432.7200	4.4327	4,303.1200	4.3031	(2.924)	0	0	0
2019/08/02	2040	07/05/2020	9.75	Put	Bond Future	5,500.5600	5.5006	5,407.0200	5.4070	(1.701)	0	0	0
2019/08/02	2040	07/05/2020	9.74	Call	Bond Future	2,790.7600	2.7908	2,845.7600	2.8458	1.971	0	0	0
2019/08/02	2040	07/05/2020			Bond Future	10.0820	93.3054	10.0631	93.4544	(0.187)	0.0000	0.0000	0
2019/08/02	2040	07/05/2020	9.75	Call	Bond Future	2,825.7000	2.8257	2,881.1700	2.8812	1.963	0	0	0
2019/08/02	2040	07/05/2020	9.74	Put	Bond Future	5,548.1000	5.5481	5,454.0900	5.4541	(1.694)	0	0	0
2019/08/02	2040	07/05/2020	9.73	Call	Bond Future	2,756.0300	2.7560	2,810.5600	2.8106	1.979	0	0	0
2019/08/02	2040	07/05/2020	9.73	Put	Bond Future	5,595.9700	5.5960	5,501.4900	5.5015	(1.688)	0	0	0
2019/08/02	2044	01/08/2019			Bond Future	9.9550	89.1567	9.9550	89.1567	0.000	0.0000	0.0000	0
2019/08/02	2044	07/11/2019	10.07	Put	Bond Future	2,045.4300	2.0454	1,891.0500	1.8910	(7.548)	0	0	0
2019/08/02	2044	07/11/2019	9.74	Put	Bond Future	3,515.9500	3.5160	3,300.0900	3.3001	(6.139)	0	0	0
2019/08/02	2044	07/11/2019	10.52	Call	Bond Future	4,964.9400	4.9649	5,203.8100	5.2038	4.811	0	0	0
2019/08/02	2044	07/11/2019			Bond Future	10.0061	91.0730	9.9667	91.3972	(0.394)	0.0000	0.0000	37,499
2019/08/02	2044	07/11/2019	10.06	Call	Bond Future	2,520.7500	2.5207	2,688.7500	2.6888	6.665	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/02	2044	07/11/2019	10.06	Put	Bond Future	2,081.1700	2.0812	1,924.9800	1.9250	(7.505)	0	0	0
2019/08/02	2044	07/11/2019	10.52	Put	Bond Future	916.9900	0.9170	831.6700	0.8317	(9.304)	0	0	328
2019/08/02	2044	07/11/2019	10.07	Call	Bond Future	2,566.2000	2.5662	2,736.0100	2.7360	6.617	0	0	0
2019/08/02	2044	07/11/2019	9.19	Call	Bond Future	185.5000	0.1855	210.3700	0.2104	13.407	0	0	328
2019/08/02	2044	07/11/2019	9.74	Call	Bond Future	1,290.0800	1.2901	1,398.4100	1.3984	8.397	0	0	328
2019/08/02	2044	07/11/2019	10.05	Call	Bond Future	2,475.8800	2.4759	2,642.0600	2.6421	6.712	0	0	0
2019/08/02	2044	07/11/2019	10.05	Put	Bond Future	2,117.6100	2.1176	1,959.6000	1.9596	(7.462)	0	0	0
2019/08/02	2044	07/11/2019	9.19	Put	Bond Future	7,316.7900	7.3168	7,017.4700	7.0175	(4.091)	0	0	0
2019/08/02	2044	06/02/2020	9.74	Call	Bond Future	2,108.2800	2.1083	2,217.8600	2.2179	5.198	0	0	328
2019/08/02	2044	06/02/2020	10.78	Put	Bond Future	1,551.0400	1.5510	1,466.7700	1.4668	(5.433)	0	0	328
2019/08/02	2044	06/02/2020	9.77	Put	Bond Future	4,761.7100	4.7617	4,574.4400	4.5744	(3.933)	0	0	0
2019/08/02	2044	06/02/2020			Bond Future	10.0782	88.3276	10.0412	88.6280	(0.368)	0.0000	0.0000	0
2019/08/02	2044	06/02/2020	9.09	Put	Bond Future	9,155.9800	9.1560	8,895.1500	8.8951	(2.849)	0	0	0
2019/08/02	2044	06/02/2020	9.09	Call	Bond Future	520.9200	0.5209	560.4700	0.5605	7.592	0	0	328
2019/08/02	2044	06/02/2020	9.74	Put	Bond Future	4,914.9900	4.9150	4,724.1900	4.7242	(3.882)	0	0	0
2019/08/02	2044	06/02/2020	9.77	Call	Bond Future	2,209.9400	2.2099	2,323.0500	2.3231	5.118	0	0	0
2019/08/02	2044	06/02/2020	10.78	Call	Bond Future	6,931.7600	6.9318	7,147.8700	7.1479	3.118	0	0	0
2019/08/02	2044	06/02/2020	9.78	Call	Bond Future	2,244.2400	2.2442	2,358.5300	2.3585	5.093	0	0	0
2019/08/02	2044	06/02/2020	9.76	Put	Bond Future	4,812.7900	4.8128	4,624.3400	4.6243	(3.916)	0	0	0
2019/08/02	2044	06/02/2020	9.78	Put	Bond Future	4,711.2900	4.7113	4,525.2000	4.5252	(3.950)	0	0	0
2019/08/02	2044	06/02/2020	9.76	Call	Bond Future	2,176.1700	2.1762	2,288.1000	2.2881	5.143	0	0	0
2019/08/02	2044	07/05/2020	9.81	Call	Bond Future	2,781.5600	2.7816	2,876.7900	2.8768	3.424	0	0	0
2019/08/02	2044	07/05/2020	9.79	Put	Bond Future	5,639.5500	5.6396	5,488.7200	5.4887	(2.675)	0	0	0
2019/08/02	2044	07/05/2020	9.26	Call	Bond Future	1,172.7400	1.1727	1,224.8200	1.2248	4.441	0	0	556
2019/08/02	2044	07/05/2020			Bond Future	10.1468	89.9752	10.1163	90.2197	(0.301)	0.0000	0.0000	0
2019/08/02	2044	07/05/2020	9.81	Put	Bond Future	5,541.6300	5.5416	5,392.4000	5.3924	(2.693)	0	0	0
2019/08/02	2044	07/05/2020	9.79	Call	Bond Future	2,711.0500	2.7111	2,804.6800	2.8047	3.454	0	0	0
2019/08/02	2044	07/05/2020	9.80	Put	Bond Future	5,590.4100	5.5904	5,440.3800	5.4404	(2.684)	0	0	0
2019/08/02	2044	07/05/2020	9.26	Put	Bond Future	8,760.8700	8.7609	8,568.4900	8.5685	(2.196)	0	0	0
2019/08/02	2044	07/05/2020	9.91	Put	Bond Future	5,073.3200	5.0733	4,932.0700	4.9321	(2.784)	0	0	0
2019/08/02	2044	07/05/2020	9.80	Call	Bond Future	2,746.1900	2.7462	2,840.6200	2.8406	3.439	0	0	0
2019/08/02	2044	07/05/2020	9.91	Call	Bond Future	3,147.7100	3.1477	3,250.9200	3.2509	3.279	0	0	556
2019/08/02	2044	07/05/2020	11.02	Call	Bond Future	8,371.7600	8.3718	8,548.5900	8.5486	2.112	0	0	0
2019/08/02	2044	07/05/2020	11.02	Put	Bond Future	1,837.9800	1.8380	1,770.3500	1.7703	(3.680)	0	0	556
2019/08/02	2046	01/08/2019			Bond Future	113.0588	113.0588	113.0588	113.0588	0.000	0.0000	0.0000	0
2019/08/02	2046	07/11/2019			Bond Future	113.5313	113.5313	113.7140	113.7140	0.161	0.0000	0.0000	17,994
2019/08/02	2046	06/02/2020			Bond Future	115.6018	115.6018	115.7509	115.7509	0.129	0.0000	0.0000	0
2019/08/02	2046	07/05/2020			Bond Future	116.0356	116.0356	116.1088	116.1088	0.063	0.0000	0.0000	0
2019/08/02	2050	01/08/2019			Bond Future	116.3198	116.3198	116.3198	116.3198	0.000	0.0000	0.0000	0
2019/08/02	2050	07/11/2019			Bond Future	118.6958	118.6958	118.9069	118.9069	0.178	0.0000	0.0000	12,776
2019/08/02	2050	06/02/2020			Bond Future	119.0251	119.0251	119.2016	119.2016	0.148	0.0000	0.0000	0
2019/08/02	2050	07/05/2020			Bond Future	121.2720	121.2720	121.3702	121.3702	0.081	0.0000	0.0000	0
2019/08/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	AL37	07/11/2019			Index Future	662.8460	662.8460	662.4500	662.4500	(0.060)	0.0000	0.0000	0
2019/08/02	AL37	06/02/2020			Index Future	674.7770	674.7770	674.1570	674.1570	(0.092)	0.0000	0.0000	0
2019/08/02	AL37	07/05/2020			Index Future	687.3570	687.3570	686.2670	686.2670	(0.159)	0.0000	0.0000	0
2019/08/02	AL7T	07/11/2019			Index Future	769.0900	769.0900	769.2220	769.2220	0.017	0.0000	0.0000	120
2019/08/02	AL7T	06/02/2020			Index Future	782.9330	782.9330	782.8160	782.8160	(0.015)	0.0000	0.0000	0
2019/08/02	AL7T	07/05/2020			Index Future	797.5300	797.5300	796.8770	796.8770	(0.082)	0.0000	0.0000	0
2019/08/02	ALBI	07/11/2019			Index Future	688.8560	688.8560	689.7400	689.7400	0.128	0.0000	0.0000	226
2019/08/02	ALBI	06/02/2020			Index Future	701.2550	701.2550	701.9290	701.9290	0.096	0.0000	0.0000	0
2019/08/02	ALBI	07/05/2020			Index Future	714.3290	714.3290	714.5380	714.5380	0.029	0.0000	0.0000	0
2019/08/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/02	ES33	01/08/2019			Bond Future	10.8950	78.7324	10.8950	78.7324	0.000	0.0000	0.0000	0
2019/08/02	ES33	07/11/2019			Bond Future	11.0032	76.5649	10.9843	76.6733	(0.171)	0.0000	0.0000	350
2019/08/02	ES33	06/02/2020			Bond Future	11.1266	77.9429	11.1115	78.0281	(0.136)	0.0000	0.0000	0
2019/08/02	ES33	07/05/2020			Bond Future	11.2434	75.6021	11.2371	75.6365	(0.055)	0.0000	0.0000	0
2019/08/02	ES42	01/08/2019			Bond Future	11.2500	79.9527	11.2500	79.9527	0.000	0.0000	0.0000	0
2019/08/02	ES42	07/11/2019			Bond Future	11.3528	77.3853	11.3181	77.6113	(0.306)	0.0000	0.0000	4,919
2019/08/02	ES42	06/02/2020			Bond Future	11.4712	78.7779	11.4392	78.9826	(0.279)	0.0000	0.0000	0
2019/08/02	ES42	07/05/2020			Bond Future	11.5882	75.9824	11.5636	76.1368	(0.212)	0.0000	0.0000	0
2019/08/02	GOVI	07/11/2019	672.90	Call	GOVI	89,560.0000	8.9560	99,430.0000	9.9430	11.021	0	0	0
2019/08/02	GOVI	07/11/2019			GOVI	681.8560	681.8560	682.8430	682.8430	0.145	0.0000	0.0000	1,171
2019/08/02	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	GOVI	07/11/2019	672.91	Call	GOVI	89,460.0000	8.9460	99,330.0000	9.9330	11.033	0	0	0
2019/08/02	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/08/02	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	GOVI	07/11/2019	672.92	Call	GOVI	89,360.0000	8.9360	99,230.0000	9.9230	11.045	0	0	0
2019/08/02	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	GOVI	06/02/2020	703.15	Put	GOVI	90,220.0000	9.0220	82,390.0000	8.2390	(8.679)	0	0	0
2019/08/02	GOVI	06/02/2020			GOVI	694.1280	694.1280	694.9110	694.9110	0.113	0.0000	0.0000	0
2019/08/02	GOVI	06/02/2020	703.14	Put	GOVI	90,120.0000	9.0120	82,290.0000	8.2290	(8.688)	0	0	0
2019/08/02	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	GOVI	06/02/2020	703.13	Put	GOVI	90,020.0000	9.0020	82,190.0000	8.2190	(8.698)	0	0	0
2019/08/02	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	GOVI	07/05/2020			GOVI	707.0700	707.0700	707.3930	707.3930	0.046	0.0000	0.0000	0
2019/08/02	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	GOVI	07/05/2020	720.00	Put	GOVI	129,300.0000	12.9300	126,070.0000	12.6070	(2.498)	0	0	0
2019/08/02	GOVI	07/05/2020	719.98	Put	GOVI	129,100.0000	12.9100	125,870.0000	12.5870	(2.502)	0	0	0
2019/08/02	GOVI	07/05/2020	719.99	Put	GOVI	129,200.0000	12.9200	125,970.0000	12.5970	(2.500)	0	0	0
2019/08/02	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/02	IGOV	07/11/2019			Index Future	264.9840	264.9840	265.0710	265.0710	0.033	0.0000	0.0000	1,016
2019/08/02	IGOV	06/02/2020			Index Future	269.8170	269.8170	269.8190	269.8190	0.001	0.0000	0.0000	0
2019/08/02	IGOV	07/05/2020			Index Future	274.9100	274.9100	274.7280	274.7280	(0.066)	0.0000	0.0000	0
2019/08/02	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/02	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/02	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/02	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6000	98.6000	(0.010)	0.0000	0.0000	0
2019/08/02	IS02	22/06/2020			Interest Rate Swap	102.0700	102.0700	102.0600	102.0600	(0.010)	0.0000	0.0000	0
2019/08/02	IS02	21/09/2020			Interest Rate Swap	98.9400	98.9400	98.9200	98.9200	(0.020)	0.0000	0.0000	0
2019/08/02	IS05	17/12/2020			Interest Rate Swap	95.6100	95.6100	95.5700	95.5700	(0.042)	0.0000	0.0000	0
2019/08/02	IS05	16/03/2021			Interest Rate Swap	94.6500	94.6500	94.6000	94.6000	(0.053)	0.0000	0.0000	0
2019/08/02	IS05	15/06/2021			Interest Rate Swap	93.6500	93.6500	93.5900	93.5900	(0.064)	0.0000	0.0000	0
2019/08/02	IS05	21/09/2021			Interest Rate Swap	93.6300	93.6300	93.5600	93.5600	(0.075)	0.0000	0.0000	0
2019/08/02	IS05	21/12/2021			Interest Rate Swap	95.6600	95.6600	95.5700	95.5700	(0.094)	0.0000	0.0000	51
2019/08/02	IS05	15/03/2022			Interest Rate Swap	95.6300	95.6300	95.5400	95.5400	(0.094)	0.0000	0.0000	0
2019/08/02	IS05	21/06/2022			Interest Rate Swap	96.6400	96.6400	96.5300	96.5300	(0.114)	0.0000	0.0000	0
2019/08/02	IS05	20/09/2022			Interest Rate Swap	100.4300	100.4300	100.3000	100.3000	(0.129)	0.0000	0.0000	0
2019/08/02	IS05	20/12/2022			Interest Rate Swap	101.5400	101.5400	101.3900	101.3900	(0.148)	0.0000	0.0000	0
2019/08/02	IS05	22/03/2023			Interest Rate Swap	94.7100	94.7100	94.5300	94.5300	(0.190)	0.0000	0.0000	0
2019/08/02	IS05	20/06/2023			Interest Rate Swap	100.6700	100.6700	100.4800	100.4800	(0.189)	0.0000	0.0000	0
2019/08/02	IS05	19/09/2023			Interest Rate Swap	96.0000	96.0000	95.8000	95.8000	(0.208)	0.0000	0.0000	0
2019/08/02	IS10	17/12/2025			Interest Rate Swap	91.8300	91.8300	91.5500	91.5500	(0.305)	0.0000	0.0000	0
2019/08/02	IS10	16/03/2026			Interest Rate Swap	88.7200	88.7200	88.4300	88.4300	(0.327)	0.0000	0.0000	0
2019/08/02	IS10	15/06/2026			Interest Rate Swap	87.3900	87.3900	87.0800	87.0800	(0.355)	0.0000	0.0000	0
2019/08/02	IS10	21/09/2026			Interest Rate Swap	89.5400	89.5400	89.2200	89.2200	(0.357)	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
2019/08/02	IS10	21/12/2026			Interest Rate Swap	93.3700	93.3700	93.0500	93.0500	(0.343)	0.0000	0.0000	0
2019/08/02	IS10	15/03/2027			Interest Rate Swap	91.8800	91.8800	91.5500	91.5500	(0.359)	0.0000	0.0000	0
2019/08/02	IS10	21/06/2027			Interest Rate Swap	93.9700	93.9700	93.6300	93.6300	(0.362)	0.0000	0.0000	0
2019/08/02	IS10	20/09/2027			Interest Rate Swap	99.5000	99.5000	99.1500	99.1500	(0.352)	0.0000	0.0000	0
2019/08/02	IS10	20/12/2027			Interest Rate Swap	99.8700	99.8700	99.5100	99.5100	(0.360)	0.0000	0.0000	0
2019/08/02	IS10	22/03/2028			Interest Rate Swap	93.2800	93.2800	92.8900	92.8900	(0.418)	0.0000	0.0000	0
2019/08/02	IS10	20/06/2028			Interest Rate Swap	100.6100	100.6100	100.2200	100.2200	(0.388)	0.0000	0.0000	0
2019/08/02	IS10	19/09/2028			Interest Rate Swap	94.0600	94.0600	93.6600	93.6600	(0.425)	0.0000	0.0000	0
2019/08/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/02	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/02	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/02	R023	01/08/2019			Bond Future	7.4850	104.1566	7.4850	104.1566	0.000	0.0000	0.0000	0
2019/08/02	R023	07/11/2019	7.98	Call	Bond Future	1,554.9700	1.5550	1,546.1000	1.5461	(0.570)	0	0	0
2019/08/02	R023	07/11/2019			Bond Future	7.5050	102.2500	7.5078	102.2419	0.037	0.0000	0.0000	52,535
2019/08/02	R023	07/11/2019	7.99	Call	Bond Future	1,579.4300	1.5794	1,570.5500	1.5706	(0.562)	0	0	0
2019/08/02	R023	07/11/2019	7.98	Put	Bond Future	193.9700	0.1940	193.1900	0.1932	(0.402)	0	0	0
2019/08/02	R023	07/11/2019	7.99	Put	Bond Future	190.0300	0.1900	189.2400	0.1892	(0.416)	0	0	0
2019/08/02	R023	07/11/2019	8.00	Call	Bond Future	1,604.1200	1.6041	1,595.2300	1.5952	(0.554)	0	0	0
2019/08/02	R023	07/11/2019	8.00	Put	Bond Future	186.3200	0.1863	185.5200	0.1855	(0.429)	0	0	0
2019/08/02	R023	06/02/2020	7.54	Call	Bond Future	821.0100	0.8210	797.8500	0.7978	(2.821)	0	0	0
2019/08/02	R023	06/02/2020			Bond Future	7.5314	104.0903	7.5469	104.0487	0.206	0.0000	0.0000	0
2019/08/02	R023	06/02/2020	7.52	Call	Bond Future	789.8800	0.7899	767.1900	0.7672	(2.873)	0	0	0
2019/08/02	R023	06/02/2020	7.52	Put	Bond Future	820.5400	0.8205	839.5100	0.8395	2.312	0	0	0
2019/08/02	R023	06/02/2020	7.54	Put	Bond Future	797.8900	0.7979	816.3900	0.8164	2.319	0	0	0
2019/08/02	R023	06/02/2020	7.53	Call	Bond Future	805.5300	0.8055	782.6000	0.7826	(2.847)	0	0	0
2019/08/02	R023	06/02/2020	7.53	Put	Bond Future	809.3000	0.8093	828.0300	0.8280	2.314	0	0	0
2019/08/02	R023	07/05/2020	6.91	Put	Bond Future	1,799.4800	1.7995	1,886.3200	1.8863	4.826	0	0	0
2019/08/02	R023	07/05/2020			Bond Future	7.5224	102.0980	7.5674	101.9858	0.598	0.0000	0.0000	0
2019/08/02	R023	07/05/2020	6.90	Call	Bond Future	249.6300	0.2496	224.8200	0.2248	(9.939)	0	0	0
2019/08/02	R023	07/05/2020	6.90	Put	Bond Future	1,817.0000	1.8170	1,904.3700	1.9044	4.808	0	0	0
2019/08/02	R023	07/05/2020	6.91	Call	Bond Future	257.5400	0.2575	232.2000	0.2322	(9.839)	0	0	0
2019/08/02	R023	07/05/2020	6.89	Call	Bond Future	241.8600	0.2419	217.5900	0.2176	(10.035)	0	0	0
2019/08/02	R023	07/05/2020	6.89	Put	Bond Future	1,834.6500	1.8347	1,922.5600	1.9226	4.792	0	0	0
2019/08/02	R035	01/08/2019			Bond Future	9.6600	97.5668	9.6600	97.5668	0.000	0.0000	0.0000	0
2019/08/02	R035	07/11/2019	9.88	Call	Bond Future	2,722.0300	2.7220	2,771.8800	2.7719	1.831	0	0	0
2019/08/02	R035	07/11/2019	9.89	Call	Bond Future	2,767.3500	2.7674	2,817.7500	2,8177	1.821	0	0	0
2019/08/02	R035	07/11/2019	9.87	Put	Bond Future	1,581.5800	1.5816	1,531.0000	1.5310	(3.198)	0	0	0
2019/08/02	R035	07/11/2019	10.21	Put	Bond Future	844.2800	0.8443	810.9100	0.8109	(3.952)	0	0	3,500
2019/08/02	R035	07/11/2019			Bond Future	9.7225	95.0872	9.7092	95.1871	(0.137)	0.0000	0.0000	91,959
2019/08/02	R035	07/11/2019	9.89	Put	Bond Future	1,524.9900	1.5250	1,475.5200	1.4755	(3.244)	0	0	0
2019/08/02	R035	07/11/2019	9.87	Call	Bond Future	2,676.8600	2.6769	2,726.1500	2.7262	1.841	0	0	0
2019/08/02	R035	07/11/2019	8.92	Put	Bond Future	6,481.4100	6.4814	6,386.7400	6.3867	(1.461)	0	0	0

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2019/08/02	R035	07/11/2019	8.92	Call	Bond Future	173.8900		0.1739	179.0900	0.1791	2.990	0	0	3,500
2019/08/02	R035	07/11/2019	9.52	Put	Bond Future	2,874.5500		2.8745	2,804.1700	2.8042	(2.448)	0	0	0
2019/08/02	R035	07/11/2019	9.52	Call	Bond Future	1,338.9500		1.3390	1,368.4400	1.3684	2.202	0	0	3,500
2019/08/02	R035	07/11/2019	9.88	Put	Bond Future	1,553.1700		1.5532	1,503.1500	1.5031	(3.221)	0	0	0
2019/08/02	R035	07/11/2019	10.21	Call	Bond Future	4,393.6700		4.3937	4,460.1700	4.4602	1.514	0	0	0
2019/08/02	R035	06/02/2020	9.60	Call	Bond Future	2,318.1100		2.3181	2,341.2100	2.3412	0.997	0	0	0
2019/08/02	R035	06/02/2020	9.61	Put	Bond Future	3,779.7200		3.7797	3,732.5000	3.7325	(1.249)	0	0	0
2019/08/02	R035	06/02/2020			Bond Future	9.8015		96.7986	9.7920	96.8692	(0.098)	0.0000	0.0000	0
2019/08/02	R035	06/02/2020	9.60	Put	Bond Future	3,821.3500		3.8213	3,773.8700	3.7739	(1.242)	0	0	0
2019/08/02	R035	06/02/2020	9.61	Call	Bond Future	2,351.9000		2.3519	2,375.2600	2.3753	0.993	0	0	0
2019/08/02	R035	06/02/2020	9.59	Call	Bond Future	2,284.5900		2.2846	2,307.4200	2.3074	0.999	0	0	0
2019/08/02	R035	06/02/2020	9.59	Put	Bond Future	3,863.3400		3.8633	3,815.5900	3.8156	(1.236)	0	0	0
2019/08/02	R035	07/05/2020	9.48	Put	Bond Future	5,300.0100		5.3000	5,289.4100	5.2894	(0.200)	0	0	0
2019/08/02	R035	07/05/2020	9.47	Call	Bond Future	2,379.4800		2.3795	2,376.0700	2.3761	(0.143)	0	0	0
2019/08/02	R035	07/05/2020			Bond Future	9.8688		94.0993	9.8678	94.1065	(0.010)	0.0000	0.0000	0
2019/08/02	R035	07/05/2020	9.48	Call	Bond Future	2,410.4500		2.4104	2,407.0400	2.4070	(0.141)	0	0	0
2019/08/02	R035	07/05/2020	9.47	Put	Bond Future	5,345.0800		5.3451	5,334.4800	5.3345	(0.198)	0	0	0
2019/08/02	R035	07/05/2020	9.49	Call	Bond Future	2,441.6300		2.4416	2,438.2300	2.4382	(0.139)	0	0	0
2019/08/02	R035	07/05/2020	9.49	Put	Bond Future	5,255.2400		5.2552	5,244.6500	5.2447	(0.202)	0	0	0
2019/08/02	R186	01/08/2019			Bond Future	8.3750		112.8173	8.3750	112.8173	0.000	0.0000	0.0000	0
2019/08/02	R186	07/11/2019	8.23	Call	Bond Future	906.8200		0.9068	902.2600	0.9023	(0.503)	0	0	5,000
2019/08/02	R186	07/11/2019	8.94	Call	Bond Future	3,350.8800		3.3509	3,349.4900	3.3495	(0.041)	0	0	0
2019/08/02	R186	07/11/2019	8.20	Call	Bond Future	841.3300		0.8413	836.7900	0.8368	(0.540)	0	0	0
2019/08/02	R186	07/11/2019			Bond Future	8.4262		115.0342	8.4252	115.0400	(0.012)	0.0000	0.0000	139,671
2019/08/02	R186	07/11/2019	8.25	Put	Bond Future	1,950.1200		1.9501	1,939.7500	1.9397	(0.532)	0	0	3,750
2019/08/02	R186	07/11/2019	8.25	Call	Bond Future	952.1500		0.9522	947.5800	0.9476	(0.480)	0	0	3,750
2019/08/02	R186	07/11/2019	8.73	Call	Bond Future	2,474.0000		2.4740	2,471.1800	2.4712	(0.114)	0	0	0
2019/08/02	R186	07/11/2019	8.73	Put	Bond Future	780.1800		0.7802	771.5600	0.7716	(1.105)	0	0	5,000
2019/08/02	R186	07/11/2019	8.94	Put	Bond Future	505.6200		0.5056	498.4300	0.4984	(1.422)	0	0	0
2019/08/02	R186	07/11/2019	8.23	Put	Bond Future	2,018.7900		2.0188	2,008.4300	2.0084	(0.513)	0	0	0
2019/08/02	R186	07/11/2019	8.20	Put	Bond Future	2,124.5800		2.1246	2,114.2400	2.1142	(0.487)	0	0	7,500
2019/08/02	R186	07/11/2019	8.95	Call	Bond Future	3,394.8400		3.3948	3,393.5300	3.3935	(0.039)	0	0	0
2019/08/02	R186	07/11/2019	8.96	Put	Bond Future	484.8800		0.4849	477.8400	0.4778	(1.452)	0	0	0
2019/08/02	R186	07/11/2019	8.95	Put	Bond Future	495.1500		0.4952	488.0400	0.4880	(1.436)	0	0	0
2019/08/02	R186	07/11/2019	8.96	Call	Bond Future	3,438.9800		3.4390	3,437.7400	3.4377	(0.036)	0	0	0
2019/08/02	R186	06/02/2020	8.11	Put	Bond Future	3,121.3100		3.1213	3,136.9300	3.1369	0.500	0	0	0
2019/08/02	R186	06/02/2020	8.50	Call	Bond Future	2,050.2200		2.0502	2,029.0700	2.0291	(1.032)	0	0	0
2019/08/02	R186	06/02/2020	8.57	Call	Bond Future	2,264.5900		2.2646	2,242.4900	2.2425	(0.976)	0	0	0
2019/08/02	R186	06/02/2020			Bond Future	8.4823		111.8005	8.4880	111.7698	0.066	0.0000	0.0000	0
2019/08/02	R186	06/02/2020	8.11	Call	Bond Future	1,065.8500		1.0658	1,050.7100	1.0507	(1.420)	0	0	1,007
2019/08/02	R186	06/02/2020	8.55	Call	Bond Future	2,202.2400		2.2022	2,180.4100	2.1804	(0.991)	0	0	0
2019/08/02	R186	06/02/2020	8.55	Put	Bond Future	1,833.9200		1.8339	1,842.8500	1.8428	0.487	0	0	0
2019/08/02	R186	06/02/2020	9.00	Put	Bond Future	1,030.9200		1.0309	1,035.0200	1.0350	0.398	0	0	1,007
2019/08/02	R186	06/02/2020	8.50	Put	Bond Future	1,953.9400		1.9539	1,963.5500	1.9635	0.492	0	0	1,007
2019/08/02	R186	06/02/2020	8.57	Put	Bond Future	1,787.7000		1.7877	1,796.3600	1.7964	0.484	0	0	0
2019/08/02	R186	06/02/2020	9.00	Call	Bond Future	3,809.2100		3.8092	3,782.5500	3.7825	(0.700)	0	0	0
2019/08/02	R186	06/02/2020	8.56	Call	Bond Future	2,233.1500		2.2331	2,211.1800	2.2112	(0.984)	0	0	0

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2019/08/02	R186	06/02/2020	8.56	Put	Bond Future	1,810.5300	1.8105	1,819.3200	1.8193	0.485	0	0	0
2019/08/02	R186	07/05/2020	8.93	Call	Bond Future	3,734.2300	3.7342	3,660.8800	3.6609	(1.964)	0	0	0
2019/08/02	R186	07/05/2020	8.28	Put	Bond Future	3,036.3500	3.0363	3,095.7900	3.0958	1.958	0	0	0
2019/08/02	R186	07/05/2020	8.09	Put	Bond Future	3,613.3900	3.6134	3,681.0400	3.6810	1.872	0	0	0
2019/08/02	R186	07/05/2020			Bond Future	8.5292	113.8857	8.5498	113.7771	0.241	0.0000	0.0000	0
2019/08/02	R186	07/05/2020	8.08	Call	Bond Future	1,240.3400	1.2403	1,199.8500	1.1998	(3.264)	0	0	0
2019/08/02	R186	07/05/2020	8.08	Put	Bond Future	3,646.2400	3.6462	3,714.3300	3.7143	1.867	0	0	0
2019/08/02	R186	07/05/2020	8.93	Put	Bond Future	1,643.3200	1.6433	1,678.5500	1.6785	2.144	0	0	6,000
2019/08/02	R186	07/05/2020	8.28	Call	Bond Future	1,709.7800	1.7098	1,660.6400	1.6606	(2.874)	0	0	6,000
2019/08/02	R186	07/05/2020	8.09	Call	Bond Future	1,261.7800	1.2618	1,220.8500	1.2208	(3.244)	0	0	0
2019/08/02	R186	07/05/2020	8.07	Call	Bond Future	1,219.1100	1.2191	1,179.0500	1.1791	(3.286)	0	0	0
2019/08/02	R186	07/05/2020	8.07	Put	Bond Future	3,679.3200	3.6793	3,747.8400	3.7478	1.862	0	0	0
2019/08/02	R186	07/05/2020	7.60	Put	Bond Future	5,490.1800	5.4902	5,578.6500	5.5787	1.611	0	0	0
2019/08/02	R186	07/05/2020	7.60	Call	Bond Future	438.8900	0.4389	418.7800	0.4188	(4.582)	0	0	6,000
2019/08/02	R197	01/08/2019			Bond Future	303.3441	303.3441	303.3441	303.3441	0.000	0.0000	0.0000	0
2019/08/02	R197	07/11/2019			Bond Future	309.2270	309.2270	309.1434	309.1434	(0.027)	0.0000	0.0000	2,507
2019/08/02	R197	06/02/2020			Bond Future	307.2086	307.2086	307.0241	307.0241	(0.060)	0.0000	0.0000	40
2019/08/02	R197	07/05/2020			Bond Future	313.0080	313.0080	312.6096	312.6096	(0.127)	0.0000	0.0000	0
2019/08/02	R202	01/08/2019			Bond Future	231.8926	231.8926	231.8926	231.8926	0.000	0.0000	0.0000	0
2019/08/02	R202	07/11/2019			Bond Future	236.3899	236.3899	236.3296	236.3296	(0.026)	0.0000	0.0000	9,082
2019/08/02	R202	06/02/2020			Bond Future	236.6335	236.6335	236.4961	236.4961	(0.058)	0.0000	0.0000	0
2019/08/02	R202	07/05/2020			Bond Future	241.1006	241.1006	240.7986	240.7986	(0.125)	0.0000	0.0000	0
2019/08/02	R207	01/08/2019			Bond Future	6.8250	100.5783	6.8250	100.5783	0.000	0.0000	0.0000	0
2019/08/02	R207	07/11/2019	2.08	Put	Bond Future	757.6300	0.7576	783.1200	0.7831	3.364	0	0	0
2019/08/02	R207	07/11/2019			Bond Future	6.3112	102.4908	6.4547	102.4653	2.274	0.0000	0.0000	3,801
2019/08/02	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	R207	07/11/2019	2.07	Put	Bond Future	759.4300	0.7594	784.9200	0.7849	3.356	0	0	0
2019/08/02	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/02	R207	07/11/2019	2.06	Put	Bond Future	761.2400	0.7612	786.7300	0.7867	3.348	0	0	0
2019/08/02	R208	01/08/2019			Bond Future	6.7750	102.3104	6.7750	102.3104	0.000	0.0000	0.0000	0
2019/08/02	R208	07/11/2019	6.83	Call	Bond Future	316.8600	0.3169	278.4100	0.2784	(12.135)	0	0	0
2019/08/02	R208	07/11/2019	6.82	Put	Bond Future	175.0000	0.1750	201.6700	0.2017	15.240	0	0	0
2019/08/02	R208	07/11/2019			Bond Future	6.7180	100.8246	6.7677	100.7600	0.739	0.0000	0.0000	10,137
2019/08/02	R208	07/11/2019	6.84	Call	Bond Future	326.0500	0.3260	287.0800	0.2871	(11.952)	0	0	0
2019/08/02	R208	07/11/2019	6.84	Put	Bond Future	167.5300	0.1675	193.1400	0.1931	15.287	0	0	0
2019/08/02	R208	07/11/2019	6.83	Put	Bond Future	171.3200	0.1713	197.4500	0.1975	15.252	0	0	0
2019/08/02	R208	07/11/2019	6.82	Call	Bond Future	307.5500	0.3075	269.6400	0.2696	(12.326)	0	0	0
2019/08/02	R208	06/02/2020	6.13	Put	Bond Future	536.5400	0.5365	620.6900	0.6207	15.684	0	0	0
2019/08/02	R208	06/02/2020	6.12	Call	Bond Future	42.6800	0.0427	28.7400	0.0287	(32.662)	0	0	0
2019/08/02	R208	06/02/2020			Bond Future	6.5839	102.6392	6.6755	102.5405	1.391	0.0000	0.0000	0
2019/08/02	R208	06/02/2020	6.13	Call	Bond Future	45.1900	0.0452	30.6200	0.0306	(32.242)	0	0	0
2019/08/02	R208	06/02/2020	6.12	Put	Bond Future	544.9000	0.5449	629.6800	0.6297	15.559	0	0	0
2019/08/02	R208	06/02/2020	6.14	Call	Bond Future	47.5900	0.0476	32.4300	0.0324	(31.855)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/02	R208	06/02/2020	6.14	Put	Bond Future	528.0800	0.5281	611.6400	0.6116	15.823	0	0	0
2019/08/02	R208	07/05/2020	4.81	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2019/08/02	R208	07/05/2020	4.80	Put	Bond Future	1,288.8300	1.2888	1,458.8600	1.4589	13.193	0	0	0
2019/08/02	R208	07/05/2020			Bond Future	6.2973	101.1493	6.4972	100.9792	3.174	0.0000	0.0000	0
2019/08/02	R208	07/05/2020	4.82	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2019/08/02	R208	07/05/2020	4.82	Put	Bond Future	1,271.4500	1.2714	1,441.4700	1.4415	13.372	0	0	0
2019/08/02	R208	07/05/2020	4.81	Put	Bond Future	1,280.1400	1.2801	1,450.1600	1.4502	13.281	0	0	0
2019/08/02	R208	07/05/2020	4.80	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2019/08/02	R209	01/08/2019			Bond Future	9.6550	74.2407	9.6550	74.2407	0.000	0.0000	0.0000	0
2019/08/02	R209	07/11/2019	9.82	Call	Bond Future	2,192.2700	2.1923	2,252.5200	2.2525	2.748	0	0	0
2019/08/02	R209	07/11/2019	9.33	Call	Bond Future	766.5700	0.7666	794.6600	0.7947	3.664	0	0	8,000
2019/08/02	R209	07/11/2019	9.77	Put	Bond Future	1,611.9500	1.6119	1,549.2900	1.5493	(3.887)	0	0	8,000
2019/08/02	R209	07/11/2019			Bond Future	9.7075	72.6416	9.6889	72.7611	(0.192)	0.0000	0.0000	91,315
2019/08/02	R209	07/11/2019	9.80	Call	Bond Future	2,118.8000	2.1188	2,177.7200	2.1777	2.781	0	0	0
2019/08/02	R209	07/11/2019	9.80	Put	Bond Future	1,529.6700	1.5297	1,469.0100	1.4690	(3.966)	0	0	0
2019/08/02	R209	07/11/2019	8.92	Put	Bond Future	5,506.2700	5.5063	5,395.6300	5.3956	(2.009)	0	0	0
2019/08/02	R209	07/11/2019	8.92	Call	Bond Future	192.9500	0.1930	201.8900	0.2019	4.633	0	0	8,000
2019/08/02	R209	07/11/2019	9.82	Put	Bond Future	1,476.6800	1.4767	1,417.3500	1.4174	(4.018)	0	0	0
2019/08/02	R209	07/11/2019	9.33	Put	Bond Future	3,245.6900	3.2457	3,154.2000	3.1542	(2.819)	0	0	0
2019/08/02	R209	07/11/2019	9.77	Call	Bond Future	2,010.7600	2.0108	2,067.6800	2.0677	2.831	0	0	0
2019/08/02	R209	07/11/2019	9.81	Call	Bond Future	2,155.4600	2.1555	2,215.0500	2.2150	2.765	0	0	0
2019/08/02	R209	07/11/2019	9.81	Put	Bond Future	1,503.0600	1.5031	1,443.0700	1.4431	(3.991)	0	0	0
2019/08/02	R209	06/02/2020	9.52	Put	Bond Future	3,518.2000	3.5182	3,454.7900	3.4548	(1.802)	0	0	0
2019/08/02	R209	06/02/2020			Bond Future	9.7744	73.9489	9.7589	74.0469	(0.158)	0.0000	0.0000	0
2019/08/02	R209	06/02/2020	9.51	Call	Bond Future	1,853.8300	1.8538	1,888.0200	1.8880	1.844	0	0	0
2019/08/02	R209	06/02/2020	9.51	Put	Bond Future	3,555.8800	3.5559	3,492.1100	3.4921	(1.793)	0	0	0
2019/08/02	R209	06/02/2020	9.52	Call	Bond Future	1,881.5800	1.8816	1,916.1300	1.9161	1.836	0	0	0
2019/08/02	R209	06/02/2020	9.50	Call	Bond Future	1,826.1100	1.8261	1,859.9200	1.8599	1.851	0	0	0
2019/08/02	R209	06/02/2020	9.50	Put	Bond Future	3,593.6800	3.5937	3,529.5300	3.5295	(1.785)	0	0	0
2019/08/02	R209	07/05/2020	9.47	Call	Bond Future	2,163.0200	2.1630	2,177.7800	2.1778	0.682	0	0	0
2019/08/02	R209	07/05/2020			Bond Future	9.8363	72.1762	9.8284	72.2259	(0.081)	0.0000	0.0000	0
2019/08/02	R209	07/05/2020	9.45	Call	Bond Future	2,108.0400	2.1080	2,122.5000	2.1225	0.686	0	0	0
2019/08/02	R209	07/05/2020	9.45	Put	Bond Future	4,584.9600	4.5850	4,549.7200	4.5497	(0.769)	0	0	0
2019/08/02	R209	07/05/2020	9.47	Put	Bond Future	4,508.7000	4.5087	4,473.7600	4.4738	(0.775)	0	0	0
2019/08/02	R209	07/05/2020	9.46	Call	Bond Future	2,135.3200	2.1353	2,149.9300	2.1499	0.684	0	0	0
2019/08/02	R209	07/05/2020	9.46	Put	Bond Future	4,546.5800	4.5466	4,511.4900	4.5115	(0.772)	0	0	0
2019/08/02	R210	01/08/2019			Bond Future	190.2235	190.2235	190.2235	190.2235	0.000	0.0000	0.0000	0
2019/08/02	R210	07/11/2019			Bond Future	190.8645	190.8645	190.8164	190.8164	(0.025)	0.0000	0.0000	2,132
2019/08/02	R210	06/02/2020			Bond Future	194.3455	194.3455	194.2342	194.2342	(0.057)	0.0000	0.0000	0
2019/08/02	R210	07/05/2020			Bond Future	195.3636	195.3636	195.1182	195.1182	(0.126)	0.0000	0.0000	0
2019/08/02	R212	01/08/2019			Bond Future	160.3542	160.3542	160.3542	160.3542	0.000	0.0000	0.0000	0
2019/08/02	R212	07/11/2019			Bond Future	163.4640	163.4640	163.4186	163.4186	(0.028)	0.0000	0.0000	6,684
2019/08/02	R212	06/02/2020			Bond Future	164.1995	164.1995	164.1000	164.1000	(0.061)	0.0000	0.0000	0
2019/08/02	R212	07/05/2020			Bond Future	167.2992	167.2992	167.0854	167.0854	(0.128)	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
2019/08/02	R213	01/08/2019			Bond Future	9.2200	87.4245	9.2200	87.4245	0.000	0.0000	0.0000	0
2019/08/02	R213	07/11/2019	9.59	Put	Bond Future	987.4000	0.9874	963.4400	0.9634	(2.427)	0	0	0
2019/08/02	R213	07/11/2019	9.58	Call	Bond Future	2,703.6700	2.7037	2,727.4000	2.7274	0.878	0	0	0
2019/08/02	R213	07/11/2019			Bond Future	9.3003	85.5147	9.2925	85.5627	(0.084)	0.0000	0.0000	21,854
2019/08/02	R213	07/11/2019	9.59	Call	Bond Future	2,745.0800	2.7451	2,769.0700	2.7691	0.874	0	0	0
2019/08/02	R213	07/11/2019	9.58	Put	Bond Future	1,005.8500	1.0058	981.6300	0.9816	(2.408)	0	0	0
2019/08/02	R213	07/11/2019	9.60	Call	Bond Future	2,786.7200	2.7867	2,810.9700	2.8110	0.870	0	0	0
2019/08/02	R213	07/11/2019	9.60	Put	Bond Future	969.2500	0.9692	945.5500	0.9456	(2.445)	0	0	0
2019/08/02	R213	06/02/2020	9.27	Call	Bond Future	2,152.2800	2.1523	2,155.6900	2.1557	0.158	0	0	0
2019/08/02	R213	06/02/2020	9.26	Put	Bond Future	2,805.4600	2.8055	2,788.0000	2.7880	(0.622)	0	0	0
2019/08/02	R213	06/02/2020			Bond Future	9.3725	87.0539	9.3690	87.0747	(0.037)	0.0000	0.0000	0
2019/08/02	R213	06/02/2020	9.28	Call	Bond Future	2,182.5900	2.1826	2,186.0600	2.1861	0.159	0	0	0
2019/08/02	R213	06/02/2020	9.28	Put	Bond Future	2,743.7900	2.7438	2,726.4700	2.7265	(0.631)	0	0	0
2019/08/02	R213	06/02/2020	9.27	Put	Bond Future	2,774.4800	2.7745	2,757.1000	2.7571	(0.626)	0	0	0
2019/08/02	R213	06/02/2020	9.26	Call	Bond Future	2,122.2000	2.1222	2,125.5300	2.1255	0.157	0	0	0
2019/08/02	R213	07/05/2020	9.01	Put	Bond Future	4,274.9400	4.2749	4,293.5300	4.2935	0.435	0	0	0
2019/08/02	R213	07/05/2020	9.00	Call	Bond Future	1,689.2400	1.6892	1,670.8800	1.6709	(1.087)	0	0	0
2019/08/02	R213	07/05/2020			Bond Future	9.4322	85.1245	9.4385	85.0874	0.066	0.0000	0.0000	0
2019/08/02	R213	07/05/2020	9.01	Call	Bond Future	1,714.3100	1.7143	1,695.8100	1.6958	(1.079)	0	0	0
2019/08/02	R213	07/05/2020	9.00	Put	Bond Future	4,311.7600	4.3118	4,330.4900	4.3305	0.434	0	0	0
2019/08/02	R213	07/05/2020	9.02	Call	Bond Future	1,739.5900	1.7396	1,720.9300	1.7209	(1.073)	0	0	0
2019/08/02	R213	07/05/2020	9.02	Put	Bond Future	4,238.3900	4.2384	4,256.8200	4.2568	0.435	0	0	0
2019/08/02	R214	01/08/2019			Bond Future	9.9100	72.6621	9.9100	72.6621	0.000	0.0000	0.0000	0
2019/08/02	R214	07/11/2019	10.02	Put	Bond Future	1,718.9300	1.7189	1,607.9400	1.6079	(6.457)	0	0	0
2019/08/02	R214	07/11/2019			Bond Future	9.9615	70.9258	9.9272	71.1534	(0.345)	0.0000	0.0000	16,090
2019/08/02	R214	07/11/2019	10.01	Call	Bond Future	2,068.0000	2.0680	2,183.4000	2.1834	5.580	0	0	0
2019/08/02	R214	07/11/2019	10.01	Put	Bond Future	1,748.2100	1.7482	1,635.9800	1.6360	(6.420)	0	0	0
2019/08/02	R214	07/11/2019	10.02	Call	Bond Future	2,104.3400	2.1043	2,220.9800	2.2210	5.543	0	0	0
2019/08/02	R214	07/11/2019	10.00	Call	Bond Future	2,031.9700	2.0320	2,146.1300	2.1461	5.618	0	0	0
2019/08/02	R214	07/11/2019	10.00	Put	Bond Future	1,777.8900	1.7779	1,664.4200	1.6644	(6.382)	0	0	0
2019/08/02	R214	06/02/2020	9.73	Call	Bond Future	1,865.2300	1.8652	1,943.3400	1.9433	4.188	0	0	0
2019/08/02	R214	06/02/2020			Bond Future	10.0342	72.2024	10.0024	72.4108	(0.317)	0.0000	0.0000	0
2019/08/02	R214	06/02/2020	9.71	Call	Bond Future	1,808.5100	1.8085	1,885.0300	1.8850	4.231	0	0	0
2019/08/02	R214	06/02/2020	9.71	Put	Bond Future	3,979.3100	3.9793	3,847.3800	3.8474	(3.315)	0	0	0
2019/08/02	R214	06/02/2020	9.73	Put	Bond Future	3,899.0500	3.8990	3,768.7100	3.7687	(3.343)	0	0	0
2019/08/02	R214	06/02/2020	9.72	Call	Bond Future	1,836.6500	1.8366	1,913.9700	1.9140	4.210	0	0	0
2019/08/02	R214	06/02/2020	9.72	Put	Bond Future	3,938.9100	3.9389	3,807.7800	3.8078	(3.329)	0	0	0
2019/08/02	R214	07/05/2020	9.77	Put	Bond Future	4,606.9000	4.6069	4,507.0600	4.5071	(2.167)	0	0	0
2019/08/02	R214	07/05/2020			Bond Future	10.0967	70.2498	10.0713	70.4138	(0.251)	0.0000	0.0000	0
2019/08/02	R214	07/05/2020	9.76	Call	Bond Future	2,414.1200	2.4141	2,477.7900	2.4778	2.637	0	0	0
2019/08/02	R214	07/05/2020	9.76	Put	Bond Future	4,646.1700	4.6462	4,545.8300	4.5458	(2.160)	0	0	0
2019/08/02	R214	07/05/2020	9.77	Call	Bond Future	2,442.7800	2.4428	2,506.9500	2.5069	2.627	0	0	0
2019/08/02	R214	07/05/2020	9.75	Call	Bond Future	2,385.6400	2.3856	2,448.8000	2.4488	2.648	0	0	0
2019/08/02	R214	07/05/2020	9.75	Put	Bond Future	4,685.7200	4.6857	4,584.8700	4.5849	(2.152)	0	0	0
2019/08/02	R248	01/08/2019			Bond Future	9.9400	92.5454	9.9400	92.5454	0.000	0.0000	0.0000	0
2019/08/02	R248	07/11/2019	10.02	Call	Bond Future	2,451.7600	2.4518	2,620.3800	2.6204	6.878	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
2019/08/02	R248	07/11/2019	10.01	Put	Bond Future	2,256.3300	2.2563	2,088.8900	2.0889	(7.421)	0	0	0
2019/08/02	R248	07/11/2019			Bond Future	9.9921	90.0952	9.9526	90.4293	(0.396)	0.0000	0.0000	88,756
2019/08/02	R248	07/11/2019	10.03	Call	Bond Future	2,497.4700	2.4975	2,668.0000	2.6680	6.828	0	0	0
2019/08/02	R248	07/11/2019	10.03	Put	Bond Future	2,179.4800	2.1795	2,015.8500	2.0159	(7.508)	0	0	0
2019/08/02	R248	07/11/2019	10.02	Put	Bond Future	2,217.5400	2.2175	2,052.0000	2.0520	(7.465)	0	0	0
2019/08/02	R248	07/11/2019	10.01	Call	Bond Future	2,406.6300	2.4066	2,573.3500	2.5733	6.928	0	0	0
2019/08/02	R248	06/02/2020	9.71	Put	Bond Future	5,125.1800	5.1252	4,925.3800	4.9254	(3.898)	0	0	0
2019/08/02	R248	06/02/2020			Bond Future	10.0656	91.7167	10.0283	92.0274	(0.370)	0.0000	0.0000	100
2019/08/02	R248	06/02/2020	9.71	Call	Bond Future	2,081.3700	2.0814	2,192.2300	2.1922	5.326	0	0	0
2019/08/02	R248	06/02/2020	9.70	Put	Bond Future	5,179.0600	5.1791	4,978.0200	4.9780	(3.882)	0	0	0
2019/08/02	R248	06/02/2020	9.72	Call	Bond Future	2,116.0400	2.1160	2,228.1400	2.2281	5.298	0	0	0
2019/08/02	R248	06/02/2020	9.72	Put	Bond Future	5,071.7500	5.0718	4,873.1900	4.8732	(3.915)	0	0	0
2019/08/02	R248	06/02/2020	9.70	Call	Bond Future	2,047.0100	2.0470	2,156.6300	2.1566	5.355	0	0	0
2019/08/02	R248	07/05/2020	9.79	Call	Bond Future	2,935.0000	2.9350	3,034.9700	3.0350	3.406	0	0	0
2019/08/02	R248	07/05/2020	9.77	Put	Bond Future	5,898.3800	5.8984	5,741.7100	5.7417	(2.656)	0	0	0
2019/08/02	R248	07/05/2020			Bond Future	10.1286	88.9862	10.0976	89.2412	(0.306)	0.0000	0.0000	0
2019/08/02	R248	07/05/2020	9.79	Put	Bond Future	5,795.9200	5.7959	5,640.8900	5.6409	(2.675)	0	0	0
2019/08/02	R248	07/05/2020	9.77	Call	Bond Future	2,863.3900	2.8634	2,961.7200	2.9617	3.434	0	0	0
2019/08/02	R248	07/05/2020	9.78	Put	Bond Future	5,846.8200	5.8468	5,690.9600	5.6910	(2.666)	0	0	0
2019/08/02	R248	07/05/2020	9.78	Call	Bond Future	2,898.9300	2.8989	2,998.0700	2.9981	3.420	0	0	0

Total

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