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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/08/2019 TO 05/08/2019

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
2019/08/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	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
2019/08/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	2025	01/08/2019			Bond Future	135.6529	135.6529	135.6529	135.6529	0.000	0.0000	0.0000	0
2019/08/05	2025	07/11/2019			Bond Future	138.2120	138.2120	138.2093	138.2093	(0.002)	0.0000	0.0000	1,451
2019/08/05	2025	06/02/2020			Bond Future	139.2138	139.2138	139.2112	139.2112	(0.002)	0.0000	0.0000	0
2019/08/05	2025	07/05/2020			Bond Future	141.7466	141.7466	141.7439	141.7439	(0.002)	0.0000	0.0000	0
2019/08/05	2029	01/08/2019			Bond Future	102.1971	102.1971	102.1971	102.1971	0.000	0.0000	0.0000	0
2019/08/05	2029	07/11/2019			Bond Future	102.9688	102.9688	102.9673	102.9673	(0.002)	0.0000	0.0000	4,260
2019/08/05	2029	06/02/2020			Bond Future	104.8132	104.8132	104.8118	104.8118	(0.001)	0.0000	0.0000	0
2019/08/05	2029	07/05/2020			Bond Future	105.6077	105.6077	105.6063	105.6063	(0.001)	0.0000	0.0000	0
2019/08/05	2030	01/08/2019			Bond Future	9.0200	93.3039	9.0200	93.3039	0.000	0.0000	0.0000	0
2019/08/05	2030	07/11/2019	9.49	Put	Bond Future	776.3100	0.7763	894.4500	0.8944	15.218	0	0	0
2019/08/05	2030	07/11/2019	9.76	Put	Bond Future	457.3100	0.4573	529.1900	0.5292	15.718	0	0	5,500
2019/08/05	2030	07/11/2019			Bond Future	9.0868	95.1026	9.1641	94.6213	0.850	0.0000	0.0000	69,913
2019/08/05	2030	07/11/2019	9.48	Call	Bond Future	3,208.0400	3.2080	2,847.0100	2.8470	(11.254)	0	0	0
2019/08/05	2030	07/11/2019	9.48	Put	Bond Future	791.5100	0.7915	911.7400	0.9117	15.190	0	0	0
2019/08/05	2030	07/11/2019	8.60	Put	Bond Future	3,600.9300	3.6009	3,967.6700	3.9677	10.185	0	0	0
2019/08/05	2030	07/11/2019	8.60	Call	Bond Future	488.7800	0.4888	374.2600	0.3743	(23.430)	0	0	5,500
2019/08/05	2030	07/11/2019	9.10	Put	Bond Future	1,618.5300	1.6185	1,836.6100	1.8366	13.474	0	0	0
2019/08/05	2030	07/11/2019	9.10	Call	Bond Future	1,700.7300	1.7007	1,437.5500	1.4375	(15.475)	0	0	5,500
2019/08/05	2030	07/11/2019	9.49	Call	Bond Future	3,253.2200	3.2532	2,890.1000	2.8901	(11.162)	0	0	0
2019/08/05	2030	07/11/2019	9.76	Call	Bond Future	4,544.2400	4.5442	4,134.8600	4.1349	(9.009)	0	0	0
2019/08/05	2030	07/11/2019	8.57	Put	Bond Future	3,752.0800	3.7521	4,126.7500	4.1268	9.986	0	0	0
2019/08/05	2030	07/11/2019	9.47	Call	Bond Future	3,163.2500	3.1632	2,804.3300	2.8043	(11.347)	0	0	0
2019/08/05	2030	07/11/2019	9.47	Put	Bond Future	807.1400	0.8071	929.4800	0.9295	15.157	0	0	0
2019/08/05	2030	07/11/2019	9.70	Call	Bond Future	4,247.4400	4.2474	3,846.7700	3.8468	(9.433)	0	0	0
2019/08/05	2030	07/11/2019	9.70	Put	Bond Future	514.9800	0.5150	595.5700	0.5956	15.649	0	0	0
2019/08/05	2030	07/11/2019	8.95	Call	Bond Future	1,242.2100	1.2422	1,024.4800	1.0245	(17.528)	0	0	0
2019/08/05	2030	07/11/2019	8.95	Put	Bond Future	2,103.4000	2.1034	2,366.9300	2.3669	12.529	0	0	5,000
2019/08/05	2030	07/11/2019	8.57	Call	Bond Future	443.7000	0.4437	337.1100	0.3371	(24.023)	0	0	0
2019/08/05	2030	07/11/2019	9.12	Put	Bond Future	1,560.8500	1.5609	1,773.0400	1.7730	13.595	0	0	0
2019/08/05	2030	07/11/2019	9.12	Call	Bond Future	1,767.8800	1.7679	1,498.8100	1.4988	(15.220)	0	0	0
2019/08/05	2030	06/02/2020	9.14	Call	Bond Future	2,389.7000	2.3897	2,130.1800	2.1302	(10.860)	0	0	0
2019/08/05	2030	06/02/2020	8.40	Call	Bond Future	637.5200	0.6375	529.5900	0.5296	(16.930)	0	0	5,820
2019/08/05	2030	06/02/2020	9.15	Put	Bond Future	2,466.8600	2.4669	2,695.0500	2.6950	9.250	0	0	0
2019/08/05	2030	06/02/2020			Bond Future	9.1573	92.7748	9.2375	92.2850	0.876	0.0000	0.0000	0
2019/08/05	2030	06/02/2020	9.00	Put	Bond Future	2,929.5300	2.9295	3,188.4700	3.1885	8.839	0	0	0
2019/08/05	2030	06/02/2020	9.00	Call	Bond Future	1,959.1800	1.9592	1,728.4000	1.7284	(11.779)	0	0	5,820
2019/08/05	2030	06/02/2020	9.14	Put	Bond Future	2,495.7200	2.4957	2,725.9200	2.7259	9.224	0	0	0
2019/08/05	2030	06/02/2020	8.40	Put	Bond Future	5,434.5400	5.4345	5,816.3300	5.8163	7.025	0	0	0
2019/08/05	2030	06/02/2020	9.15	Call	Bond Future	2,422.1800	2.4222	2,160.6500	2.1606	(10.797)	0	0	0
2019/08/05	2030	06/02/2020	9.16	Call	Bond Future	2,454.8800	2.4549	2,191.3500	2.1913	(10.735)	0	0	0
2019/08/05	2030	06/02/2020	9.16	Put	Bond Future	2,438.2800	2.4383	2,664.4700	2.6645	9.277	0	0	0
2019/08/05	2030	07/05/2020	8.79	Call	Bond Future	1,638.8600	1.6389	1,451.0500	1.4510	(11.460)	0	0	0

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2019/08/05	2030	07/05/2020	8.78	Put	Bond Future	4,363.8400	4.3638	4,676.2700	4.6763	7.160	0	0	0
2019/08/05	2030	07/05/2020			Bond Future	9.2294	94.4409	9.3127	93.9425	0.903	0.0000	0.0000	0
2019/08/05	2030	07/05/2020	8.80	Call	Bond Future	1,663.6500	1.6637	1,474.0200	1.4740	(11.398)	0	0	0
2019/08/05	2030	07/05/2020	8.80	Put	Bond Future	4,288.5800	4.2886	4,597.3600	4.5974	7.200	0	0	0
2019/08/05	2030	07/05/2020	8.79	Put	Bond Future	4,326.0800	4.3261	4,636.6800	4.6367	7.180	0	0	0
2019/08/05	2030	07/05/2020	8.78	Call	Bond Future	1,614.2800	1.6143	1,428.3000	1.4283	(11.521)	0	0	0
2019/08/05	2032	01/08/2019			Bond Future	9.3750	94.6309	9.3750	94.6309	0.000	0.0000	0.0000	0
2019/08/05	2032	07/11/2019	9.71	Call	Bond Future	2,907.5200	2.9075	2,569.1100	2.5691	(11.639)	0	0	0
2019/08/05	2032	07/11/2019	9.70	Put	Bond Future	1,122.9700	1.1230	1,271.8100	1.2718	13.254	0	0	0
2019/08/05	2032	07/11/2019			Bond Future	9.4399	92.3696	9.5117	91.8848	0.760	0.0000	0.0000	50,143
2019/08/05	2032	07/11/2019	9.72	Call	Bond Future	2,952.3600	2.9524	2,611.5500	2.6115	(11.544)	0	0	0
2019/08/05	2032	07/11/2019	9.72	Put	Bond Future	1,080.2800	1.0803	1,224.2800	1.2243	13.330	0	0	0
2019/08/05	2032	07/11/2019	9.71	Put	Bond Future	1,101.3700	1.1014	1,247.7700	1.2478	13.293	0	0	0
2019/08/05	2032	07/11/2019	9.70	Call	Bond Future	2,863.1300	2.8631	2,527.1600	2.5272	(11.734)	0	0	0
2019/08/05	2032	06/02/2020	9.40	Put	Bond Future	3,084.3100	3.0843	3,333.0300	3.3330	8.064	0	0	0
2019/08/05	2032	06/02/2020			Bond Future	9.5163	94.0018	9.5906	93.5085	0.781	0.0000	0.0000	0
2019/08/05	2032	06/02/2020	9.39	Call	Bond Future	2,272.7200	2.2727	2,030.2100	2.0302	(10.670)	0	0	0
2019/08/05	2032	06/02/2020	9.39	Put	Bond Future	3,119.5500	3.1195	3,370.3200	3.3703	8.039	0	0	0
2019/08/05	2032	06/02/2020	9.40	Call	Bond Future	2,304.9200	2.3049	2,060.3600	2.0604	(10.610)	0	0	0
2019/08/05	2032	06/02/2020	9.38	Call	Bond Future	2,240.4900	2.2405	2,000.0400	2.0000	(10.732)	0	0	0
2019/08/05	2032	06/02/2020	9.38	Put	Bond Future	3,154.8300	3.1548	3,407.6600	3.4077	8.014	0	0	0
2019/08/05	2032	07/05/2020	9.19	Call	Bond Future	2,072.6400	2.0726	1,868.1900	1.8682	(9.864)	0	0	0
2019/08/05	2032	07/05/2020			Bond Future	9.5924	91.5308	9.6694	91.0288	0.803	0.0000	0.0000	0
2019/08/05	2032	07/05/2020	9.17	Call	Bond Future	2,018.6800	2.0187	1,817.6600	1.8177	(9.958)	0	0	0
2019/08/05	2032	07/05/2020	9.17	Put	Bond Future	4,841.9400	4.8419	5,143.0100	5.1430	6.218	0	0	0
2019/08/05	2032	07/05/2020	9.19	Put	Bond Future	4,759.5200	4.7595	5,057.1600	5.0572	6.254	0	0	0
2019/08/05	2032	07/05/2020	9.18	Call	Bond Future	2,045.5600	2.0456	1,842.8200	1.8428	(9.911)	0	0	0
2019/08/05	2032	07/05/2020	9.18	Put	Bond Future	4,800.5900	4.8006	5,099.9400	5.0999	6.236	0	0	0
2019/08/05	2033	01/08/2019			Bond Future	103.0298	103.0298	103.0298	103.0298	0.000	0.0000	0.0000	0
2019/08/05	2033	07/11/2019			Bond Future	103.9529	103.9529	103.9516	103.9516	(0.001)	0.0000	0.0000	6,140
2019/08/05	2033	06/02/2020			Bond Future	105.8150	105.8150	105.8137	105.8137	(0.001)	0.0000	0.0000	0
2019/08/05	2033	07/05/2020			Bond Future	106.5449	106.5449	106.5437	106.5437	(0.001)	0.0000	0.0000	0
2019/08/05	2037	01/08/2019			Bond Future	9.7650	89.6272	9.7650	89.6272	0.000	0.0000	0.0000	0
2019/08/05	2037	07/11/2019	9.97	Call	Bond Future	2,841.1000	2.8411	2,514.1500	2.5141	(11.508)	0	0	0
2019/08/05	2037	07/11/2019			Bond Future	9.7986	91.6767	9.8650	91.1766	0.677	0.0000	0.0000	62,198
2019/08/05	2037	07/11/2019	9.95	Call	Bond Future	2,749.7600	2.7498	2,428.1200	2.4281	(11.697)	0	0	0
2019/08/05	2037	07/11/2019	9.95	Put	Bond Future	1,615.1100	1.6151	1,793.6400	1.7936	11.054	0	0	0
2019/08/05	2037	07/11/2019	9.97	Put	Bond Future	1,558.1600	1.5582	1,731.3800	1.7314	11.117	0	0	0
2019/08/05	2037	07/11/2019	9.96	Call	Bond Future	2,795.3500	2.7954	2,471.0500	2.4710	(11.601)	0	0	0
2019/08/05	2037	07/11/2019	9.96	Put	Bond Future	1,586.5100	1.5865	1,762.3800	1.7624	11.085	0	0	0
2019/08/05	2037	06/02/2020	9.67	Call	Bond Future	2,286.8900	2.2869	2,049.4400	2.0494	(10.383)	0	0	0
2019/08/05	2037	06/02/2020	9.66	Put	Bond Future	3,879.8200	3.8798	4,153.4600	4.1535	7.053	0	0	0
2019/08/05	2037	06/02/2020			Bond Future	9.8752	89.0378	9.9438	88.5289	0.694	0.0000	0.0000	0
2019/08/05	2037	06/02/2020	9.68	Call	Bond Future	2,321.8200	2.3218	2,082.1900	2.0822	(10.321)	0	0	0
2019/08/05	2037	06/02/2020	9.68	Put	Bond Future	3,796.0800	3.7961	4,065.3700	4.0654	7.094	0	0	0

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2019/08/05	2037	06/02/2020	9.67	Put	Bond Future	3,837.6400	3.8376	4,109.1100	4.1091	7.074	0	0	0
2019/08/05	2037	06/02/2020	9.66	Call	Bond Future	2,252.4800	2.2525	2,017.2000	2.0172	(10.445)	0	0	0
2019/08/05	2037	07/05/2020	9.60	Put	Bond Future	5,164.4800	5.1645	5,458.9200	5.4589	5.701	0	0	0
2019/08/05	2037	07/05/2020	9.59	Call	Bond Future	2,481.3000	2.4813	2,259.5000	2.2595	(8.939)	0	0	0
2019/08/05	2037	07/05/2020			Bond Future	9.9528	90.6368	10.0236	90.1188	0.711	0.0000	0.0000	0
2019/08/05	2037	07/05/2020	9.60	Call	Bond Future	2,513.1600	2.5132	2,289.5800	2.2896	(8.896)	0	0	0
2019/08/05	2037	07/05/2020	9.59	Put	Bond Future	5,209.5000	5.2095	5,505.7200	5.5057	5.686	0	0	0
2019/08/05	2037	07/05/2020	9.61	Call	Bond Future	2,545.2400	2.5452	2,319.8800	2.3199	(8.854)	0	0	0
2019/08/05	2037	07/05/2020	9.61	Put	Bond Future	5,119.7700	5.1198	5,412.4300	5.4124	5.716	0	0	0
2019/08/05	2038	01/08/2019			Bond Future	119.6670	119.6670	119.6670	119.6670	0.000	0.0000	0.0000	0
2019/08/05	2038	07/11/2019			Bond Future	122.1347	122.1347	122.1333	122.1333	(0.001)	0.0000	0.0000	21,624
2019/08/05	2038	06/02/2020			Bond Future	122.6642	122.6642	122.6630	122.6630	(0.001)	0.0000	0.0000	0
2019/08/05	2038	07/05/2020			Bond Future	124.8959	124.8959	124.8946	124.8946	(0.001)	0.0000	0.0000	0
2019/08/05	2040	01/08/2019			Bond Future	9.8850	92.4310	9.8850	92.4310	0.000	0.0000	0.0000	0
2019/08/05	2040	07/11/2019	10.04	Put	Bond Future	1,749.3200	1.7493	1,946.5700	1.9466	11.276	0	0	0
2019/08/05	2040	07/11/2019	10.03	Call	Bond Future	2,757.2200	2.7572	2,421.2300	2.4212	(12.186)	0	0	0
2019/08/05	2040	07/11/2019	9.80	Put	Bond Future	2,663.3400	2.6633	2,937.4400	2.9374	10.292	0	0	0
2019/08/05	2040	07/11/2019	9.30	Put	Bond Future	5,562.6200	5.5626	6,004.3600	6.0044	7.941	0	0	0
2019/08/05	2040	07/11/2019			Bond Future	9.9088	94.6427	9.9752	94.1065	0.669	0.0000	0.0000	44,699
2019/08/05	2040	07/11/2019	10.04	Call	Bond Future	2,804.7800	2.8048	2,465.8000	2.4658	(12.086)	0	0	0
2019/08/05	2040	07/11/2019	10.03	Put	Bond Future	1,781.5600	1.7816	1,981.8000	1.9818	11.240	0	0	0
2019/08/05	2040	07/11/2019	9.80	Call	Bond Future	1,772.5100	1.7725	1,510.3800	1.5104	(14.789)	0	0	1,260
2019/08/05	2040	07/11/2019	9.30	Call	Bond Future	399.3800	0.3994	304.8900	0.3049	(23.659)	0	0	1,260
2019/08/05	2040	07/11/2019	10.05	Call	Bond Future	2,852.8800	2.8529	2,510.9500	2.5109	(11.985)	0	0	0
2019/08/05	2040	07/11/2019	10.05	Put	Bond Future	1,717.7400	1.7177	1,912.0400	1.9120	11.311	0	0	0
2019/08/05	2040	06/02/2020	9.76	Call	Bond Future	2,421.6600	2.4217	2,170.2600	2.1703	(10.381)	0	0	0
2019/08/05	2040	06/02/2020			Bond Future	9.9856	91.8057	10.0541	91.2601	0.686	0.0000	0.0000	0
2019/08/05	2040	06/02/2020	9.74	Call	Bond Future	2,349.6300	2.3496	2,102.8400	2.1028	(10.503)	0	0	0
2019/08/05	2040	06/02/2020	9.74	Put	Bond Future	4,349.6400	4.3496	4,648.4600	4.6485	6.870	0	0	0
2019/08/05	2040	06/02/2020	9.76	Put	Bond Future	4,256.2300	4.2562	4,550.4400	4.5504	6.912	0	0	0
2019/08/05	2040	06/02/2020	9.75	Call	Bond Future	2,385.8900	2.3859	2,136.7800	2.1368	(10.441)	0	0	0
2019/08/05	2040	06/02/2020	9.75	Put	Bond Future	4,303.1200	4.3031	4,599.6200	4.5996	6.890	0	0	0
2019/08/05	2040	07/05/2020	9.75	Put	Bond Future	5,407.0200	5.4070	5,713.6300	5.7136	5.671	0	0	0
2019/08/05	2040	07/05/2020	9.74	Call	Bond Future	2,845.7600	2.8458	2,598.9100	2.5989	(8.674)	0	0	0
2019/08/05	2040	07/05/2020			Bond Future	10.0631	93.4544	10.1338	92.8990	0.702	0.0000	0.0000	0
2019/08/05	2040	07/05/2020	9.75	Call	Bond Future	2,881.1700	2.8812	2,632.4400	2.6324	(8.633)	0	0	0
2019/08/05	2040	07/05/2020	9.74	Put	Bond Future	5,454.0900	5.4541	5,762.5800	5.7626	5.656	0	0	0
2019/08/05	2040	07/05/2020	9.73	Call	Bond Future	2,810.5600	2.8106	2,565.6100	2.5656	(8.715)	0	0	0
2019/08/05	2040	07/05/2020	9.73	Put	Bond Future	5,501.4900	5.5015	5,811.8800	5.8119	5.642	0	0	0
2019/08/05	2044	01/08/2019			Bond Future	9.9550	89.1567	9.9550	89.1567	0.000	0.0000	0.0000	0
2019/08/05	2044	07/11/2019	10.07	Put	Bond Future	1,891.0500	1.8910	2,098.9600	2.0990	10.994	0	0	0
2019/08/05	2044	07/11/2019	9.74	Put	Bond Future	3,300.0900	3.3001	3,617.2500	3.6173	9.611	0	0	0
2019/08/05	2044	07/11/2019	10.52	Call	Bond Future	5,203.8100	5.2038	4,759.0400	4.7590	(8.547)	0	0	0
2019/08/05	2044	07/11/2019			Bond Future	9.9667	91.3972	10.0330	90.8534	0.665	0.0000	0.0000	37,706
2019/08/05	2044	07/11/2019	10.06	Call	Bond Future	2,688.7500	2.6888	2,356.0200	2.3560	(12.375)	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
2019/08/05	2044	07/11/2019	10.06	Put	Bond Future	1,924.9800	1.9250	2,135.9500	2.1359	10.960	0	0	0
2019/08/05	2044	07/11/2019	10.52	Put	Bond Future	831.6700	0.8317	930.6000	0.9306	11.895	0	0	328
2019/08/05	2044	07/11/2019	10.07	Call	Bond Future	2,736.0100	2.7360	2,400.2200	2.4002	(12.273)	0	0	0
2019/08/05	2044	07/11/2019	9.19	Call	Bond Future	210.3700	0.2104	153.3500	0.1534	(27.105)	0	0	328
2019/08/05	2044	07/11/2019	9.74	Call	Bond Future	1,398.4100	1.3984	1,171.8700	1.1719	(16.200)	0	0	328
2019/08/05	2044	07/11/2019	10.05	Call	Bond Future	2,642.0600	2.6421	2,312.4000	2.3124	(12.477)	0	0	0
2019/08/05	2044	07/11/2019	10.05	Put	Bond Future	1,959.6000	1.9596	2,173.6400	2.1736	10.923	0	0	0
2019/08/05	2044	07/11/2019	9.19	Put	Bond Future	7,017.4700	7.0175	7,504.1500	7.5041	6.935	0	0	0
2019/08/05	2044	06/02/2020	9.74	Call	Bond Future	2,217.8600	2.2179	1,979.2200	1.9792	(10.760)	0	0	328
2019/08/05	2044	06/02/2020	10.78	Put	Bond Future	1,466.7700	1.4668	1,585.0400	1.5850	8.063	0	0	328
2019/08/05	2044	06/02/2020	9.77	Put	Bond Future	4,574.4400	4.5744	4,882.0800	4.8821	6.725	0	0	0
2019/08/05	2044	06/02/2020			Bond Future	10.0412	88.6280	10.1096	88.0747	0.681	0.0000	0.0000	0
2019/08/05	2044	06/02/2020	9.09	Put	Bond Future	8,895.1500	8.8951	9,356.8700	9.3569	5.191	0	0	0
2019/08/05	2044	06/02/2020	9.09	Call	Bond Future	560.4700	0.5605	468.9000	0.4689	(16.338)	0	0	328
2019/08/05	2044	06/02/2020	9.74	Put	Bond Future	4,724.1900	4.7242	5,038.8400	5.0388	6.660	0	0	0
2019/08/05	2044	06/02/2020	9.77	Call	Bond Future	2,323.0500	2.3231	2,077.4000	2.0774	(10.574)	0	0	0
2019/08/05	2044	06/02/2020	10.78	Call	Bond Future	7,147.8700	7.1479	6,712.8500	6.7128	(6.086)	0	0	0
2019/08/05	2044	06/02/2020	9.78	Call	Bond Future	2,358.5300	2.3585	2,110.5600	2.1106	(10.514)	0	0	0
2019/08/05	2044	06/02/2020	9.76	Put	Bond Future	4,624.3400	4.6243	4,934.3100	4.9343	6.703	0	0	0
2019/08/05	2044	06/02/2020	9.78	Put	Bond Future	4,525.2000	4.5252	4,830.5200	4.8305	6.747	0	0	0
2019/08/05	2044	06/02/2020	9.76	Call	Bond Future	2,288.1000	2.2881	2,044.7800	2.0448	(10.634)	0	0	0
2019/08/05	2044	07/05/2020	9.81	Call	Bond Future	2,876.7900	2.8768	2,624.5100	2.6245	(8.769)	0	0	0
2019/08/05	2044	07/05/2020	9.79	Put	Bond Future	5,488.7200	5.4887	5,803.5200	5.8035	5.735	0	0	0
2019/08/05	2044	07/05/2020	9.26	Call	Bond Future	1,224.8200	1.2248	1,081.6900	1.0817	(11.686)	0	0	556
2019/08/05	2044	07/05/2020			Bond Future	10.1163	90.2197	10.1868	89.6565	0.698	0.0000	0.0000	0
2019/08/05	2044	07/05/2020	9.81	Put	Bond Future	5,392.4000	5.3924	5,703.2900	5.7033	5.765	0	0	0
2019/08/05	2044	07/05/2020	9.79	Call	Bond Future	2,804.6800	2.8047	2,556.3100	2.5563	(8.856)	0	0	0
2019/08/05	2044	07/05/2020	9.80	Put	Bond Future	5,440.3800	5.4404	5,753.2200	5.7532	5.750	0	0	0
2019/08/05	2044	07/05/2020	9.26	Put	Bond Future	8,568.4900	8.5685	8,988.5300	8.9885	4.902	0	0	0
2019/08/05	2044	07/05/2020	9.91	Put	Bond Future	4,932.0700	4.9321	5,223.5700	5.2236	5.910	0	0	0
2019/08/05	2044	07/05/2020	9.80	Call	Bond Future	2,840.6200	2.8406	2,590.2900	2.5903	(8.813)	0	0	0
2019/08/05	2044	07/05/2020	9.91	Call	Bond Future	3,250.9200	3.2509	2,979.2500	2.9793	(8.357)	0	0	556
2019/08/05	2044	07/05/2020	11.02	Call	Bond Future	8,548.5900	8.5486	8,109.0700	8.1091	(5.141)	0	0	0
2019/08/05	2044	07/05/2020	11.02	Put	Bond Future	1,770.3500	1.7703	1,894.0000	1.8940	6.984	0	0	556
2019/08/05	2046	01/08/2019			Bond Future	113.0588	113.0588	113.0588	113.0588	0.000	0.0000	0.0000	0
2019/08/05	2046	07/11/2019			Bond Future	113.7140	113.7140	113.0828	113.0828	(0.555)	0.0000	0.0000	17,994
2019/08/05	2046	06/02/2020			Bond Future	115.7509	115.7509	115.1084	115.1084	(0.555)	0.0000	0.0000	0
2019/08/05	2046	07/05/2020			Bond Future	116.1088	116.1088	115.4547	115.4547	(0.563)	0.0000	0.0000	0
2019/08/05	2050	01/08/2019			Bond Future	116.3198	116.3198	116.3198	116.3198	0.000	0.0000	0.0000	0
2019/08/05	2050	07/11/2019			Bond Future	118.9069	118.9069	118.1848	118.1848	(0.607)	0.0000	0.0000	12,776
2019/08/05	2050	06/02/2020			Bond Future	119.2016	119.2016	118.4666	118.4666	(0.617)	0.0000	0.0000	0
2019/08/05	2050	07/05/2020			Bond Future	121.3702	121.3702	120.6219	120.6219	(0.617)	0.0000	0.0000	0
2019/08/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	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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2019/08/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	AL37	07/11/2019			Index Future	662.4500	662.4500	661.2380	661.2380	(0.183)	0.0000	0.0000	0
2019/08/05	AL37	06/02/2020			Index Future	674.1570	674.1570	672.9250	672.9250	(0.183)	0.0000	0.0000	0
2019/08/05	AL37	07/05/2020			Index Future	686.2670	686.2670	685.0130	685.0130	(0.183)	0.0000	0.0000	0
2019/08/05	AL7T	07/11/2019			Index Future	769.2220	769.2220	766.0700	766.0700	(0.410)	0.0000	0.0000	120
2019/08/05	AL7T	06/02/2020			Index Future	782.8160	782.8160	779.6110	779.6110	(0.409)	0.0000	0.0000	0
2019/08/05	AL7T	07/05/2020			Index Future	796.8770	796.8770	793.6150	793.6150	(0.409)	0.0000	0.0000	0
2019/08/05	ALBI	07/11/2019			Index Future	689.7400	689.7400	686.6590	686.6590	(0.447)	0.0000	0.0000	226
2019/08/05	ALBI	06/02/2020			Index Future	701.9290	701.9290	698.7960	698.7960	(0.446)	0.0000	0.0000	0
2019/08/05	ALBI	07/05/2020			Index Future	714.5380	714.5380	711.3490	711.3490	(0.446)	0.0000	0.0000	0
2019/08/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	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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2019/08/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/05	ES33	01/08/2019			Bond Future	10.8950	78.7324	10.8950	78.7324	0.000	0.0000	0.0000	0
2019/08/05	ES33	07/11/2019			Bond Future	10.9843	76.6733	11.0505	76.2943	0.602	0.0000	0.0000	350
2019/08/05	ES33	06/02/2020			Bond Future	11.1115	78.0281	11.1801	77.6425	0.617	0.0000	0.0000	0
2019/08/05	ES33	07/05/2020			Bond Future	11.2371	75.6365	11.3083	75.2440	0.633	0.0000	0.0000	0
2019/08/05	ES42	01/08/2019			Bond Future	11.2500	79.9527	11.2500	79.9527	0.000	0.0000	0.0000	0
2019/08/05	ES42	07/11/2019			Bond Future	11.3181	77.6113	11.3843	77.1816	0.585	0.0000	0.0000	4,919
2019/08/05	ES42	06/02/2020			Bond Future	11.4392	78.9826	11.5078	78.5454	0.600	0.0000	0.0000	0
2019/08/05	ES42	07/05/2020			Bond Future	11.5636	76.1368	11.6348	75.6919	0.615	0.0000	0.0000	0
2019/08/05	GOVI	07/11/2019	672.90	Call	GOVI	99,430.0000	9.9430	67,790.0000	6.7790	(31.821)	0	0	0
2019/08/05	GOVI	07/11/2019			GOVI	682.8430	682.8430	679.6790	679.6790	(0.463)	0.0000	0.0000	1,171
2019/08/05	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	GOVI	07/11/2019	672.91	Call	GOVI	99,330.0000	9.9330	67,690.0000	6.7690	(31.853)	0	0	0
2019/08/05	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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2019/08/05	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	GOVI	07/11/2019	672.92	Call	GOVI	99,230.0000	9.9230	67,590.0000	6.7590	(31.886)	0	0	0
2019/08/05	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	GOVI	06/02/2020	703.15	Put	GOVI	82,390.0000	8.2390	114,580.0000	11.4580	39.070	0	0	0
2019/08/05	GOVI	06/02/2020			GOVI	694.9110	694.9110	691.6920	691.6920	(0.463)	0.0000	0.0000	0
2019/08/05	GOVI	06/02/2020	703.14	Put	GOVI	82,290.0000	8.2290	114,480.0000	11.4480	39.118	0	0	0
2019/08/05	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	GOVI	06/02/2020	703.13	Put	GOVI	82,190.0000	8.2190	114,380.0000	11.4380	39.165	0	0	0
2019/08/05	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	GOVI	07/05/2020			GOVI	707.3930	707.3930	704.1170	704.1170	(0.463)	0.0000	0.0000	0
2019/08/05	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	GOVI	07/05/2020	720.00	Put	GOVI	126,070.0000	12.6070	158,830.0000	15.8830	25.986	0	0	0
2019/08/05	GOVI	07/05/2020	719.98	Put	GOVI	125,870.0000	12.5870	158,630.0000	15.8630	26.027	0	0	0
2019/08/05	GOVI	07/05/2020	719.99	Put	GOVI	125,970.0000	12.5970	158,730.0000	15.8730	26.006	0	0	0
2019/08/05	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/05	IGOV	07/11/2019			Index Future	265.0710	265.0710	264.7250	264.7250	(0.131)	0.0000	0.0000	1,016
2019/08/05	IGOV	06/02/2020			Index Future	269.8190	269.8190	269.4680	269.4680	(0.130)	0.0000	0.0000	0
2019/08/05	IGOV	07/05/2020			Index Future	274.7280	274.7280	274.3710	274.3710	(0.130)	0.0000	0.0000	0
2019/08/05	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/05	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/05	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/05	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6100	98.6100	0.010	0.0000	0.0000	0
2019/08/05	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0700	102.0700	0.010	0.0000	0.0000	0
2019/08/05	IS02	21/09/2020			Interest Rate Swap	98.9200	98.9200	98.9500	98.9500	0.030	0.0000	0.0000	0
2019/08/05	IS05	17/12/2020			Interest Rate Swap	95.5700	95.5700	95.6100	95.6100	0.042	0.0000	0.0000	0
2019/08/05	IS05	16/03/2021			Interest Rate Swap	94.6000	94.6000	94.6400	94.6400	0.042	0.0000	0.0000	0
2019/08/05	IS05	15/06/2021			Interest Rate Swap	93.5900	93.5900	93.6300	93.6300	0.043	0.0000	0.0000	0
2019/08/05	IS05	21/09/2021			Interest Rate Swap	93.5600	93.5600	93.5900	93.5900	0.032	0.0000	0.0000	0
2019/08/05	IS05	21/12/2021			Interest Rate Swap	95.5700	95.5700	95.6200	95.6200	0.052	0.0000	0.0000	51
2019/08/05	IS05	15/03/2022			Interest Rate Swap	95.5400	95.5400	95.5900	95.5900	0.052	0.0000	0.0000	0
2019/08/05	IS05	21/06/2022			Interest Rate Swap	96.5300	96.5300	96.6000	96.6000	0.073	0.0000	0.0000	0
2019/08/05	IS05	20/09/2022			Interest Rate Swap	100.3000	100.3000	100.3800	100.3800	0.080	0.0000	0.0000	0
2019/08/05	IS05	20/12/2022			Interest Rate Swap	101.3900	101.3900	101.4800	101.4800	0.089	0.0000	0.0000	0
2019/08/05	IS05	22/03/2023			Interest Rate Swap	94.5300	94.5300	94.6400	94.6400	0.116	0.0000	0.0000	0
2019/08/05	IS05	20/06/2023			Interest Rate Swap	100.4800	100.4800	100.6000	100.6000	0.119	0.0000	0.0000	0
2019/08/05	IS05	19/09/2023			Interest Rate Swap	95.8000	95.8000	95.9200	95.9200	0.125	0.0000	0.0000	0
2019/08/05	IS10	17/12/2025			Interest Rate Swap	91.5500	91.5500	91.6700	91.6700	0.131	0.0000	0.0000	0
2019/08/05	IS10	16/03/2026			Interest Rate Swap	88.4300	88.4300	88.5400	88.5400	0.124	0.0000	0.0000	0
2019/08/05	IS10	15/06/2026			Interest Rate Swap	87.0800	87.0800	87.1900	87.1900	0.126	0.0000	0.0000	0
2019/08/05	IS10	21/09/2026			Interest Rate Swap	89.2200	89.2200	89.3300	89.3300	0.123	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
2019/08/05	IS10	21/12/2026			Interest Rate Swap	93.0500	93.0500	93.1800	93.1800	0.140	0.0000	0.0000	0
2019/08/05	IS10	15/03/2027			Interest Rate Swap	91.5500	91.5500	91.7100	91.7100	0.175	0.0000	0.0000	0
2019/08/05	IS10	21/06/2027			Interest Rate Swap	93.6300	93.6300	93.8100	93.8100	0.192	0.0000	0.0000	0
2019/08/05	IS10	20/09/2027			Interest Rate Swap	99.1500	99.1500	99.3400	99.3400	0.192	0.0000	0.0000	0
2019/08/05	IS10	20/12/2027			Interest Rate Swap	99.5100	99.5100	99.6800	99.6800	0.171	0.0000	0.0000	0
2019/08/05	IS10	22/03/2028			Interest Rate Swap	92.8900	92.8900	93.0500	93.0500	0.172	0.0000	0.0000	0
2019/08/05	IS10	20/06/2028			Interest Rate Swap	100.2200	100.2200	100.3700	100.3700	0.150	0.0000	0.0000	0
2019/08/05	IS10	19/09/2028			Interest Rate Swap	93.6600	93.6600	93.8000	93.8000	0.149	0.0000	0.0000	0
2019/08/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/05	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/05	R023	01/08/2019			Bond Future	7.4850	104.1566	7.4850	104.1566	0.000	0.0000	0.0000	0
2019/08/05	R023	07/11/2019	7.98	Call	Bond Future	1,546.1000	1.5461	1,403.8600	1.4039	(9.200)	0	0	0
2019/08/05	R023	07/11/2019			Bond Future	7.5078	102.2419	7.5674	102.0698	0.794	0.0000	0.0000	52,535
2019/08/05	R023	07/11/2019	7.99	Call	Bond Future	1,570.5500	1.5706	1,427.6400	1.4276	(9.099)	0	0	0
2019/08/05	R023	07/11/2019	7.98	Put	Bond Future	193.1900	0.1932	223.0700	0.2231	15.467	0	0	0
2019/08/05	R023	07/11/2019	7.99	Put	Bond Future	189.2400	0.1892	218.4500	0.2184	15.435	0	0	0
2019/08/05	R023	07/11/2019	8.00	Call	Bond Future	1,595.2300	1.5952	1,451.6800	1.4517	(8.999)	0	0	0
2019/08/05	R023	07/11/2019	8.00	Put	Bond Future	185.5200	0.1855	214.0900	0.2141	15.400	0	0	0
2019/08/05	R023	06/02/2020	7.54	Call	Bond Future	797.8500	0.7978	706.8600	0.7069	(11.404)	0	0	0
2019/08/05	R023	06/02/2020			Bond Future	7.5469	104.0487	7.6121	103.8736	0.864	0.0000	0.0000	0
2019/08/05	R023	06/02/2020	7.52	Call	Bond Future	767.1900	0.7672	678.1300	0.6781	(11.609)	0	0	0
2019/08/05	R023	06/02/2020	7.52	Put	Bond Future	839.5100	0.8395	925.5400	0.9255	10.248	0	0	0
2019/08/05	R023	06/02/2020	7.54	Put	Bond Future	816.3900	0.8164	900.4900	0.9005	10.301	0	0	0
2019/08/05	R023	06/02/2020	7.53	Call	Bond Future	782.6000	0.7826	692.5700	0.6926	(11.504)	0	0	0
2019/08/05	R023	06/02/2020	7.53	Put	Bond Future	828.0300	0.8280	913.0900	0.9131	10.273	0	0	0
2019/08/05	R023	07/05/2020	6.91	Put	Bond Future	1,886.3200	1.8863	2,026.8000	2.0268	7.447	0	0	0
2019/08/05	R023	07/05/2020			Bond Future	7.5674	101.9858	7.6390	101.8076	0.946	0.0000	0.0000	0
2019/08/05	R023	07/05/2020	6.90	Call	Bond Future	224.8200	0.2248	187.9600	0.1880	(16.395)	0	0	0
2019/08/05	R023	07/05/2020	6.90	Put	Bond Future	1,904.3700	1.9044	2,045.6900	2.0457	7.421	0	0	0
2019/08/05	R023	07/05/2020	6.91	Call	Bond Future	232.2000	0.2322	194.5000	0.1945	(16.236)	0	0	0
2019/08/05	R023	07/05/2020	6.89	Call	Bond Future	217.5900	0.2176	181.5600	0.1816	(16.559)	0	0	0
2019/08/05	R023	07/05/2020	6.89	Put	Bond Future	1,922.5600	1.9226	2,064.7100	2.0647	7.394	0	0	0
2019/08/05	R035	01/08/2019			Bond Future	9.6600	97.5668	9.6600	97.5668	0.000	0.0000	0.0000	0
2019/08/05	R035	07/11/2019	9.88	Call	Bond Future	2,771.8800	2.7719	2,447.7200	2.4477	(11.695)	0	0	0
2019/08/05	R035	07/11/2019	9.89	Call	Bond Future	2,817.7500	2.8177	2,490.9400	2.4909	(11.598)	0	0	0
2019/08/05	R035	07/11/2019	9.87	Put	Bond Future	1,531.0000	1.5310	1,706.1100	1.7061	11.438	0	0	0
2019/08/05	R035	07/11/2019	10.21	Put	Bond Future	810.9100	0.8109	909.5900	0.9096	12.169	0	0	3,500
2019/08/05	R035	07/11/2019			Bond Future	9.7092	95.1871	9.7757	94.6905	0.684	0.0000	0.0000	91,959
2019/08/05	R035	07/11/2019	9.89	Put	Bond Future	1,475.5200	1.4755	1,645.3000	1.6453	11.506	0	0	0
2019/08/05	R035	07/11/2019	9.87	Call	Bond Future	2,726.1500	2.7262	2,404.6700	2.4047	(11.792)	0	0	0
2019/08/05	R035	07/11/2019	8.92	Put	Bond Future	6,386.7400	6.3867	6,833.9200	6.8339	7.002	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/05	R035	07/11/2019	8.92	Call	Bond Future	179.0900		0.1791	129.6800	0.1297	(27.589)	0	0	3,500
2019/08/05	R035	07/11/2019	9.52	Put	Bond Future	2,804.1700		2.8042	3,083.8600	3.0839	9.974	0	0	0
2019/08/05	R035	07/11/2019	9.52	Call	Bond Future	1,368.4400		1.3684	1,151.5400	1.1515	(15.850)	0	0	3,500
2019/08/05	R035	07/11/2019	9.88	Put	Bond Future	1,503.1500		1.5031	1,675.5800	1.6756	11.471	0	0	0
2019/08/05	R035	07/11/2019	10.21	Call	Bond Future	4,460.1700		4.4602	4,062.2600	4.0623	(8.921)	0	0	0
2019/08/05	R035	06/02/2020	9.60	Call	Bond Future	2,341.2100		2.3412	2,102.5400	2.1025	(10.194)	0	0	0
2019/08/05	R035	06/02/2020	9.61	Put	Bond Future	3,732.5000		3.7325	3,997.0400	3.9970	7.087	0	0	0
2019/08/05	R035	06/02/2020			Bond Future	9.7920		96.8692	9.8607	96.3639	0.702	0.0000	0.0000	0
2019/08/05	R035	06/02/2020	9.60	Put	Bond Future	3,773.8700		3.7739	4,040.5100	4.0405	7.065	0	0	0
2019/08/05	R035	06/02/2020	9.61	Call	Bond Future	2,375.2600		2.3753	2,134.4900	2.1345	(10.137)	0	0	0
2019/08/05	R035	06/02/2020	9.59	Call	Bond Future	2,307.4200		2.3074	2,070.8600	2.0709	(10.252)	0	0	0
2019/08/05	R035	06/02/2020	9.59	Put	Bond Future	3,815.5900		3.8156	4,084.3400	4.0843	7.043	0	0	0
2019/08/05	R035	07/05/2020	9.48	Put	Bond Future	5,289.4100		5.2894	5,587.5300	5.5875	5.636	0	0	0
2019/08/05	R035	07/05/2020	9.47	Call	Bond Future	2,376.0700		2.3761	2,161.6400	2.1616	(9.025)	0	0	0
2019/08/05	R035	07/05/2020			Bond Future	9.8678		94.1065	9.9389	93.5922	0.720	0.0000	0.0000	0
2019/08/05	R035	07/05/2020	9.48	Call	Bond Future	2,407.0400		2.4070	2,190.8600	2.1909	(8.981)	0	0	0
2019/08/05	R035	07/05/2020	9.47	Put	Bond Future	5,334.4800		5.3345	5,634.3500	5.6343	5.621	0	0	0
2019/08/05	R035	07/05/2020	9.49	Call	Bond Future	2,438.2300		2.4382	2,220.2900	2.2203	(8.938)	0	0	0
2019/08/05	R035	07/05/2020	9.49	Put	Bond Future	5,244.6500		5.2447	5,541.0100	5.5410	5.651	0	0	0
2019/08/05	R186	01/08/2019			Bond Future	8.3750		112.8173	8.3750	112.8173	0.000	0.0000	0.0000	0
2019/08/05	R186	07/11/2019	8.23	Call	Bond Future	902.2600		0.9023	745.6400	0.7456	(17.359)	0	0	5,000
2019/08/05	R186	07/11/2019	8.94	Call	Bond Future	3,349.4900		3.3495	3,040.0600	3.0401	(9.238)	0	0	0
2019/08/05	R186	07/11/2019	8.20	Call	Bond Future	836.7900		0.8368	687.7500	0.6878	(17.811)	0	0	0
2019/08/05	R186	07/11/2019			Bond Future	8.4252		115.0400	8.4929	114.6595	0.804	0.0000	0.0000	138,211
2019/08/05	R186	07/11/2019	8.25	Put	Bond Future	1,939.7500		1.9397	2,158.5200	2.1585	11.278	0	0	3,750
2019/08/05	R186	07/11/2019	8.25	Call	Bond Future	947.5800		0.9476	785.8900	0.7859	(17.063)	0	0	3,750
2019/08/05	R186	07/11/2019	8.73	Call	Bond Future	2,471.1800		2.4712	2,196.7300	2.1967	(11.106)	0	0	0
2019/08/05	R186	07/11/2019	8.73	Put	Bond Future	771.5600		0.7716	877.5700	0.8776	13.740	0	0	5,000
2019/08/05	R186	07/11/2019	8.94	Put	Bond Future	498.4300		0.4984	569.4600	0.5695	14.251	0	0	0
2019/08/05	R186	07/11/2019	8.23	Put	Bond Future	2,008.4300		2.0084	2,232.2700	2.2323	11.145	0	0	0
2019/08/05	R186	07/11/2019	8.20	Put	Bond Future	2,114.2400		2.1142	2,345.6600	2.3457	10.946	0	0	7,500
2019/08/05	R186	07/11/2019	8.95	Call	Bond Future	3,393.5300		3.3935	3,082.6900	3.0827	(9.160)	0	0	0
2019/08/05	R186	07/11/2019	8.96	Put	Bond Future	477.8400		0.4778	546.0700	0.5461	14.279	0	0	0
2019/08/05	R186	07/11/2019	8.95	Put	Bond Future	488.0400		0.4880	557.6600	0.5577	14.265	0	0	0
2019/08/05	R186	07/11/2019	8.96	Call	Bond Future	3,437.7400		3.4377	3,125.5100	3.1255	(9.082)	0	0	0
2019/08/05	R186	06/02/2020	8.11	Put	Bond Future	3,136.9300		3.1369	3,384.8200	3.3848	7.902	0	0	0
2019/08/05	R186	06/02/2020	8.50	Call	Bond Future	2,029.0700		2.0291	1,820.0800	1.8201	(10.300)	0	0	0
2019/08/05	R186	06/02/2020	8.57	Call	Bond Future	2,242.4900		2.2425	2,021.6600	2.0217	(9.848)	0	0	0
2019/08/05	R186	06/02/2020			Bond Future	8.4880		111.7698	8.5591	111.3827	0.838	0.0000	0.0000	0
2019/08/05	R186	06/02/2020	8.11	Call	Bond Future	1,050.7100		1.0507	911.5100	0.9115	(13.248)	0	0	1,007
2019/08/05	R186	06/02/2020	8.55	Call	Bond Future	2,180.4100		2.1804	1,962.9300	1.9629	(9.974)	0	0	0
2019/08/05	R186	06/02/2020	8.55	Put	Bond Future	1,842.8500		1.8428	2,012.4600	2.0125	9.204	0	0	0
2019/08/05	R186	06/02/2020	9.00	Put	Bond Future	1,035.0200		1.0350	1,138.7100	1.1387	10.018	0	0	1,007
2019/08/05	R186	06/02/2020	8.50	Put	Bond Future	1,963.5500		1.9635	2,141.6500	2.1416	9.070	0	0	1,007
2019/08/05	R186	06/02/2020	8.57	Put	Bond Future	1,796.3600		1.7964	1,962.6200	1.9626	9.255	0	0	0
2019/08/05	R186	06/02/2020	9.00	Call	Bond Future	3,782.5500		3.7825	3,499.1500	3.4992	(7.492)	0	0	0
2019/08/05	R186	06/02/2020	8.56	Call	Bond Future	2,211.1800		2.2112	1,992.0300	1.9920	(9.911)	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
2019/08/05	R186	06/02/2020	8.56	Put	Bond Future	1,819.3200	1.8193	1,987.2600	1.9873	9.231	0	0	0
2019/08/05	R186	07/05/2020	8.93	Call	Bond Future	3,660.8800	3.6609	3,402.9400	3.4029	(7.046)	0	0	0
2019/08/05	R186	07/05/2020	8.28	Put	Bond Future	3,095.7900	3.0958	3,320.9500	3.3210	7.273	0	0	0
2019/08/05	R186	07/05/2020	8.09	Put	Bond Future	3,681.0400	3.6810	3,935.7800	3.9358	6.920	0	0	0
2019/08/05	R186	07/05/2020			Bond Future	8.5498	113.7771	8.6247	113.3831	0.876	0.0000	0.0000	0
2019/08/05	R186	07/05/2020	8.08	Call	Bond Future	1,199.8500	1.1998	1,062.1500	1.0622	(11.476)	0	0	0
2019/08/05	R186	07/05/2020	8.08	Put	Bond Future	3,714.3300	3.7143	3,970.6200	3.9706	6.900	0	0	0
2019/08/05	R186	07/05/2020	8.93	Put	Bond Future	1,678.5500	1.6785	1,814.6000	1.8146	8.105	0	0	6,000
2019/08/05	R186	07/05/2020	8.28	Call	Bond Future	1,660.6400	1.6606	1,491.8100	1.4918	(10.167)	0	0	6,000
2019/08/05	R186	07/05/2020	8.09	Call	Bond Future	1,220.8500	1.2208	1,081.6000	1.0816	(11.406)	0	0	0
2019/08/05	R186	07/05/2020	8.07	Call	Bond Future	1,179.0500	1.1791	1,042.9100	1.0429	(11.547)	0	0	0
2019/08/05	R186	07/05/2020	8.07	Put	Bond Future	3,747.8400	3.7478	4,005.6900	4.0057	6.880	0	0	0
2019/08/05	R186	07/05/2020	7.60	Put	Bond Future	5,578.6500	5.5787	5,906.5400	5.9065	5.878	0	0	0
2019/08/05	R186	07/05/2020	7.60	Call	Bond Future	418.7800	0.4188	352.6800	0.3527	(15.784)	0	0	6,000
2019/08/05	R197	01/08/2019			Bond Future	303.3441	303.3441	303.3441	303.3441	0.000	0.0000	0.0000	0
2019/08/05	R197	07/11/2019			Bond Future	309.1434	309.1434	309.1345	309.1345	(0.003)	0.0000	0.0000	2,507
2019/08/05	R197	06/02/2020			Bond Future	307.0241	307.0241	307.0153	307.0153	(0.003)	0.0000	0.0000	40
2019/08/05	R197	07/05/2020			Bond Future	312.6096	312.6096	312.6009	312.6009	(0.003)	0.0000	0.0000	0
2019/08/05	R202	01/08/2019			Bond Future	231.8926	231.8926	231.8926	231.8926	0.000	0.0000	0.0000	0
2019/08/05	R202	07/11/2019			Bond Future	236.3296	236.3296	236.3267	236.3267	(0.001)	0.0000	0.0000	9,082
2019/08/05	R202	06/02/2020			Bond Future	236.4961	236.4961	236.4933	236.4933	(0.001)	0.0000	0.0000	0
2019/08/05	R202	07/05/2020			Bond Future	240.7986	240.7986	240.7958	240.7958	(0.001)	0.0000	0.0000	0
2019/08/05	R207	01/08/2019			Bond Future	6.8250	100.5783	6.8250	100.5783	0.000	0.0000	0.0000	0
2019/08/05	R207	07/11/2019	2.08	Put	Bond Future	783.1200	0.7831	805.6300	0.8056	2.874	0	0	0
2019/08/05	R207	07/11/2019			Bond Future	6.4547	102.4653	6.5814	102.4428	1.963	0.0000	0.0000	3,801
2019/08/05	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	R207	07/11/2019	2.07	Put	Bond Future	784.9200	0.7849	807.4300	0.8074	2.868	0	0	0
2019/08/05	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/05	R207	07/11/2019	2.06	Put	Bond Future	786.7300	0.7867	809.2400	0.8092	2.861	0	0	0
2019/08/05	R208	01/08/2019			Bond Future	6.7750	102.3104	6.7750	102.3104	0.000	0.0000	0.0000	0
2019/08/05	R208	07/11/2019	6.83	Call	Bond Future	278.4100	0.2784	274.4400	0.2744	(1.426)	0	0	0
2019/08/05	R208	07/11/2019	6.82	Put	Bond Future	201.6700	0.2017	198.3100	0.1983	(1.666)	0	0	0
2019/08/05	R208	07/11/2019			Bond Future	6.7677	100.7600	6.7682	100.7594	0.007	0.0000	0.0000	10,137
2019/08/05	R208	07/11/2019	6.84	Call	Bond Future	287.0800	0.2871	283.1000	0.2831	(1.386)	0	0	0
2019/08/05	R208	07/11/2019	6.84	Put	Bond Future	193.1400	0.1931	189.7600	0.1898	(1.750)	0	0	0
2019/08/05	R208	07/11/2019	6.83	Put	Bond Future	197.4500	0.1975	194.0800	0.1941	(1.707)	0	0	0
2019/08/05	R208	07/11/2019	6.82	Call	Bond Future	269.6400	0.2696	265.6800	0.2657	(1.469)	0	0	0
2019/08/05	R208	06/02/2020	6.13	Put	Bond Future	620.6900	0.6207	620.3300	0.6203	(0.058)	0	0	0
2019/08/05	R208	06/02/2020	6.12	Call	Bond Future	28.7400	0.0287	27.9000	0.0279	(2.923)	0	0	0
2019/08/05	R208	06/02/2020			Bond Future	6.6755	102.5405	6.6760	102.5400	0.007	0.0000	0.0000	0
2019/08/05	R208	06/02/2020	6.13	Call	Bond Future	30.6200	0.0306	29.7400	0.0297	(2.874)	0	0	0
2019/08/05	R208	06/02/2020	6.12	Put	Bond Future	629.6800	0.6297	629.3600	0.6294	(0.051)	0	0	0
2019/08/05	R208	06/02/2020	6.14	Call	Bond Future	32.4300	0.0324	31.5200	0.0315	(2.806)	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
2019/08/05	R208	06/02/2020	6.14	Put	Bond Future	611.6400	0.6116	611.2500	0.6113	(0.064)	0	0	0
2019/08/05	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/08/05	R208	07/05/2020	4.80	Put	Bond Future	1,458.8600	1.4589	1,459.3500	1.4594	0.034	0	0	0
2019/08/05	R208	07/05/2020			Bond Future	6.4972	100.9792	6.4978	100.9787	0.009	0.0000	0.0000	0
2019/08/05	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/08/05	R208	07/05/2020	4.82	Put	Bond Future	1,441.4700	1.4415	1,441.9600	1.4420	0.034	0	0	0
2019/08/05	R208	07/05/2020	4.81	Put	Bond Future	1,450.1600	1.4502	1,450.6500	1.4506	0.034	0	0	0
2019/08/05	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/08/05	R209	01/08/2019			Bond Future	9.6550	74.2407	9.6550	74.2407	0.000	0.0000	0.0000	0
2019/08/05	R209	07/11/2019	9.82	Call	Bond Future	2,252.5200	2.2525	1,984.1200	1.9841	(11.916)	0	0	0
2019/08/05	R209	07/11/2019	9.33	Call	Bond Future	794.6600	0.7947	651.9400	0.6519	(17.960)	0	0	8,000
2019/08/05	R209	07/11/2019	9.77	Put	Bond Future	1,549.2900	1.5493	1,716.6700	1.7167	10.804	0	0	8,000
2019/08/05	R209	07/11/2019			Bond Future	9.6889	72.7611	9.7552	72.3371	0.684	0.0000	0.0000	91,365
2019/08/05	R209	07/11/2019	9.80	Call	Bond Future	2,177.7200	2.1777	1,913.9700	1.9140	(12.111)	0	0	0
2019/08/05	R209	07/11/2019	9.80	Put	Bond Future	1,469.0100	1.4690	1,629.2900	1.6293	10.911	0	0	0
2019/08/05	R209	07/11/2019	8.92	Put	Bond Future	5,395.6300	5.3956	5,768.0300	5.7680	6.902	0	0	0
2019/08/05	R209	07/11/2019	8.92	Call	Bond Future	201.8900	0.2019	150.2600	0.1503	(25.573)	0	0	8,000
2019/08/05	R209	07/11/2019	9.82	Put	Bond Future	1,417.3500	1.4174	1,572.9800	1.5730	10.980	0	0	0
2019/08/05	R209	07/11/2019	9.33	Put	Bond Future	3,154.2000	3.1542	3,435.5100	3.4355	8.919	0	0	0
2019/08/05	R209	07/11/2019	9.77	Call	Bond Future	2,067.6800	2.0677	1,811.0300	1.8110	(12.412)	0	0	0
2019/08/05	R209	07/11/2019	9.81	Call	Bond Future	2,215.0500	2.2150	1,948.9600	1.9490	(12.013)	0	0	0
2019/08/05	R209	07/11/2019	9.81	Put	Bond Future	1,443.0700	1.4431	1,601.0100	1.6010	10.945	0	0	0
2019/08/05	R209	06/02/2020	9.52	Put	Bond Future	3,454.7900	3.4548	3,688.8900	3.6889	6.776	0	0	0
2019/08/05	R209	06/02/2020			Bond Future	9.7589	74.0469	9.8272	73.6154	0.700	0.0000	0.0000	0
2019/08/05	R209	06/02/2020	9.51	Call	Bond Future	1,888.0200	1.8880	1,692.4200	1.6924	(10.360)	0	0	0
2019/08/05	R209	06/02/2020	9.51	Put	Bond Future	3,492.1100	3.4921	3,728.0000	3.7280	6.755	0	0	0
2019/08/05	R209	06/02/2020	9.52	Call	Bond Future	1,916.1300	1.9161	1,718.7400	1.7187	(10.301)	0	0	0
2019/08/05	R209	06/02/2020	9.50	Call	Bond Future	1,859.9200	1.8599	1,666.1200	1.6661	(10.420)	0	0	0
2019/08/05	R209	06/02/2020	9.50	Put	Bond Future	3,529.5300	3.5295	3,767.2200	3.7672	6.734	0	0	0
2019/08/05	R209	07/05/2020	9.47	Call	Bond Future	2,177.7800	2.1778	1,987.0100	1.9870	(8.760)	0	0	0
2019/08/05	R209	07/05/2020			Bond Future	9.8284	72.2259	9.8988	71.7867	0.717	0.0000	0.0000	0
2019/08/05	R209	07/05/2020	9.45	Call	Bond Future	2,122.5000	2.1225	1,934.7400	1.9347	(8.846)	0	0	0
2019/08/05	R209	07/05/2020	9.45	Put	Bond Future	4,549.7200	4.5497	4,801.1700	4.8012	5.527	0	0	0
2019/08/05	R209	07/05/2020	9.47	Put	Bond Future	4,473.7600	4.4738	4,722.2000	4.7222	5.553	0	0	0
2019/08/05	R209	07/05/2020	9.46	Call	Bond Future	2,149.9300	2.1499	1,960.6600	1.9607	(8.804)	0	0	0
2019/08/05	R209	07/05/2020	9.46	Put	Bond Future	4,511.4900	4.5115	4,761.4300	4.7614	5.540	0	0	0
2019/08/05	R210	01/08/2019			Bond Future	190.2235	190.2235	190.2235	190.2235	0.000	0.0000	0.0000	0
2019/08/05	R210	07/11/2019			Bond Future	190.8164	190.8164	190.5204	190.5204	(0.155)	0.0000	0.0000	2,132
2019/08/05	R210	06/02/2020			Bond Future	194.2342	194.2342	193.9331	193.9331	(0.155)	0.0000	0.0000	0
2019/08/05	R210	07/05/2020			Bond Future	195.1182	195.1182	194.8117	194.8117	(0.157)	0.0000	0.0000	0
2019/08/05	R212	01/08/2019			Bond Future	160.3542	160.3542	160.3542	160.3542	0.000	0.0000	0.0000	0
2019/08/05	R212	07/11/2019			Bond Future	163.4186	163.4186	163.5294	163.5294	0.068	0.0000	0.0000	6,684
2019/08/05	R212	06/02/2020			Bond Future	164.1000	164.1000	164.2130	164.2130	0.069	0.0000	0.0000	0
2019/08/05	R212	07/05/2020			Bond Future	167.0854	167.0854	167.2006	167.2006	0.069	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
2019/08/05	R213	01/08/2019			Bond Future	9.2200	87.4245	9.2200	87.4245	0.000	0.0000	0.0000	0
2019/08/05	R213	07/11/2019	9.59	Put	Bond Future	963.4400	0.9634	1,102.5000	1.1025	14.434	0	0	0
2019/08/05	R213	07/11/2019	9.58	Call	Bond Future	2,727.4000	2.7274	2,396.3600	2.3964	(12.138)	0	0	0
2019/08/05	R213	07/11/2019			Bond Future	9.2925	85.5627	9.3695	85.0903	0.829	0.0000	0.0000	21,854
2019/08/05	R213	07/11/2019	9.59	Call	Bond Future	2,769.0700	2.7691	2,435.7400	2.4357	(12.038)	0	0	0
2019/08/05	R213	07/11/2019	9.58	Put	Bond Future	981.6300	0.9816	1,122.9800	1.1230	14.400	0	0	0
2019/08/05	R213	07/11/2019	9.60	Call	Bond Future	2,810.9700	2.8110	2,475.3800	2.4754	(11.939)	0	0	0
2019/08/05	R213	07/11/2019	9.60	Put	Bond Future	945.5500	0.9456	1,082.3500	1.0823	14.468	0	0	0
2019/08/05	R213	06/02/2020	9.27	Call	Bond Future	2,155.6900	2.1557	1,915.7200	1.9157	(11.132)	0	0	0
2019/08/05	R213	06/02/2020	9.26	Put	Bond Future	2,788.0000	2.7880	3,030.7400	3.0307	8.707	0	0	0
2019/08/05	R213	06/02/2020			Bond Future	9.3690	87.0747	9.4488	86.5940	0.852	0.0000	0.0000	0
2019/08/05	R213	06/02/2020	9.28	Call	Bond Future	2,186.0600	2.1861	1,944.1200	1.9441	(11.067)	0	0	0
2019/08/05	R213	06/02/2020	9.28	Put	Bond Future	2,726.4700	2.7265	2,965.2500	2.9652	8.758	0	0	0
2019/08/05	R213	06/02/2020	9.27	Put	Bond Future	2,757.1000	2.7571	2,997.8500	2.9979	8.732	0	0	0
2019/08/05	R213	06/02/2020	9.26	Call	Bond Future	2,125.5300	2.1255	1,887.5500	1.8875	(11.196)	0	0	0
2019/08/05	R213	07/05/2020	9.01	Put	Bond Future	4,293.5300	4.2935	4,593.9900	4.5940	6.998	0	0	0
2019/08/05	R213	07/05/2020	9.00	Call	Bond Future	1,670.8800	1.6709	1,483.8400	1.4838	(11.194)	0	0	0
2019/08/05	R213	07/05/2020			Bond Future	9.4385	85.0874	9.5211	84.5981	0.876	0.0000	0.0000	0
2019/08/05	R213	07/05/2020	9.01	Call	Bond Future	1,695.8100	1.6958	1,506.9800	1.5070	(11.135)	0	0	0
2019/08/05	R213	07/05/2020	9.00	Put	Bond Future	4,330.4900	4.3305	4,632.7400	4.6327	6.980	0	0	0
2019/08/05	R213	07/05/2020	9.02	Call	Bond Future	1,720.9300	1.7209	1,530.3300	1.5303	(11.075)	0	0	0
2019/08/05	R213	07/05/2020	9.02	Put	Bond Future	4,256.8200	4.2568	4,555.5100	4.5555	7.017	0	0	0
2019/08/05	R214	01/08/2019			Bond Future	9.9100	72.6621	9.9100	72.6621	0.000	0.0000	0.0000	0
2019/08/05	R214	07/11/2019	10.02	Put	Bond Future	1,607.9400	1.6079	1,777.3700	1.7774	10.537	0	0	0
2019/08/05	R214	07/11/2019			Bond Future	9.9272	71.1534	9.9934	70.7150	0.667	0.0000	0.0000	16,090
2019/08/05	R214	07/11/2019	10.01	Call	Bond Future	2,183.4000	2.1834	1,916.8300	1.9168	(12.209)	0	0	0
2019/08/05	R214	07/11/2019	10.01	Put	Bond Future	1,635.9800	1.6360	1,807.8200	1.8078	10.504	0	0	0
2019/08/05	R214	07/11/2019	10.02	Call	Bond Future	2,220.9800	2.2210	1,952.0000	1.9520	(12.111)	0	0	0
2019/08/05	R214	07/11/2019	10.00	Call	Bond Future	2,146.1300	2.1461	1,881.9900	1.8820	(12.308)	0	0	0
2019/08/05	R214	07/11/2019	10.00	Put	Bond Future	1,664.4200	1.6644	1,838.6900	1.8387	10.470	0	0	0
2019/08/05	R214	06/02/2020	9.73	Call	Bond Future	1,943.3400	1.9433	1,743.3400	1.7433	(10.292)	0	0	0
2019/08/05	R214	06/02/2020			Bond Future	10.0024	72.4108	10.0707	71.9648	0.683	0.0000	0.0000	0
2019/08/05	R214	06/02/2020	9.71	Call	Bond Future	1,885.0300	1.8850	1,688.7300	1.6887	(10.414)	0	0	0
2019/08/05	R214	06/02/2020	9.71	Put	Bond Future	3,847.3800	3.8474	4,097.1400	4.0971	6.492	0	0	0
2019/08/05	R214	06/02/2020	9.73	Put	Bond Future	3,768.7100	3.7687	4,014.7700	4.0148	6.529	0	0	0
2019/08/05	R214	06/02/2020	9.72	Call	Bond Future	1,913.9700	1.9140	1,715.8200	1.7158	(10.353)	0	0	0
2019/08/05	R214	06/02/2020	9.72	Put	Bond Future	3,807.7800	3.8078	4,055.6900	4.0557	6.511	0	0	0
2019/08/05	R214	07/05/2020	9.77	Put	Bond Future	4,507.0600	4.5071	4,752.6300	4.7526	5.449	0	0	0
2019/08/05	R214	07/05/2020			Bond Future	10.0713	70.4138	10.1417	69.9597	0.698	0.0000	0.0000	0
2019/08/05	R214	07/05/2020	9.76	Call	Bond Future	2,477.7900	2.4778	2,270.7400	2.2707	(8.356)	0	0	0
2019/08/05	R214	07/05/2020	9.76	Put	Bond Future	4,545.8300	4.5458	4,792.8900	4.7929	5.435	0	0	0
2019/08/05	R214	07/05/2020	9.77	Call	Bond Future	2,506.9500	2.5069	2,298.4100	2.2984	(8.318)	0	0	0
2019/08/05	R214	07/05/2020	9.75	Call	Bond Future	2,448.8000	2.4488	2,243.2400	2.2432	(8.394)	0	0	0
2019/08/05	R214	07/05/2020	9.75	Put	Bond Future	4,584.8700	4.5849	4,833.4200	4.8334	5.421	0	0	0
2019/08/05	R248	01/08/2019			Bond Future	9.9400	92.5454	9.9400	92.5454	0.000	0.0000	0.0000	0
2019/08/05	R248	07/11/2019	10.02	Call	Bond Future	2,620.3800	2.6204	2,286.3700	2.2864	(12.747)	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
2019/08/05	R248	07/11/2019	10.01	Put	Bond Future	2,088.8900	2.0889	2,317.4400	2.3174	10.941	0	0	0
2019/08/05	R248	07/11/2019			Bond Future	9.9526	90.4293	10.0189	89.8700	0.666	0.0000	0.0000	88,756
2019/08/05	R248	07/11/2019	10.03	Call	Bond Future	2,668.0000	2.6680	2,330.7600	2.3308	(12.640)	0	0	0
2019/08/05	R248	07/11/2019	10.03	Put	Bond Future	2,015.8500	2.0159	2,237.9300	2.2379	11.017	0	0	0
2019/08/05	R248	07/11/2019	10.02	Put	Bond Future	2,052.0000	2.0520	2,277.3100	2.2773	10.980	0	0	0
2019/08/05	R248	07/11/2019	10.01	Call	Bond Future	2,573.3500	2.5733	2,242.5800	2.2426	(12.854)	0	0	0
2019/08/05	R248	06/02/2020	9.71	Put	Bond Future	4,925.3800	4.9254	5,254.3700	5.2544	6.679	0	0	0
2019/08/05	R248	06/02/2020			Bond Future	10.0283	92.0274	10.0968	91.4582	0.683	0.0000	0.0000	100
2019/08/05	R248	06/02/2020	9.71	Call	Bond Future	2,192.2300	2.1922	1,952.0500	1.9521	(10.956)	0	0	0
2019/08/05	R248	06/02/2020	9.70	Put	Bond Future	4,978.0200	4.9780	5,309.4700	5.3095	6.658	0	0	0
2019/08/05	R248	06/02/2020	9.72	Call	Bond Future	2,228.1400	2.2281	1,985.5000	1.9855	(10.890)	0	0	0
2019/08/05	R248	06/02/2020	9.72	Put	Bond Future	4,873.1900	4.8732	5,199.7200	5.1997	6.701	0	0	0
2019/08/05	R248	06/02/2020	9.70	Call	Bond Future	2,156.6300	2.1566	1,918.9100	1.9189	(11.023)	0	0	0
2019/08/05	R248	07/05/2020	9.79	Call	Bond Future	3,034.9700	3.0350	2,773.3600	2.7734	(8.620)	0	0	0
2019/08/05	R248	07/05/2020	9.77	Put	Bond Future	5,741.7100	5.7417	6,063.3200	6.0633	5.601	0	0	0
2019/08/05	R248	07/05/2020			Bond Future	10.0976	89.2412	10.1682	88.6619	0.699	0.0000	0.0000	0
2019/08/05	R248	07/05/2020	9.79	Put	Bond Future	5,640.8900	5.6409	5,958.5700	5.9586	5.632	0	0	0
2019/08/05	R248	07/05/2020	9.77	Call	Bond Future	2,961.7200	2.9617	2,704.0400	2.7040	(8.700)	0	0	0
2019/08/05	R248	07/05/2020	9.78	Put	Bond Future	5,690.9600	5.6910	6,010.6100	6.0106	5.617	0	0	0
2019/08/05	R248	07/05/2020	9.78	Call	Bond Future	2,998.0700	2.9981	2,738.4300	2.7384	(8.660)	0	0	0

Total

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