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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/08/2019 TO 01/08/2019

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
2019/08/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	2025	01/08/2019			Bond Future	135.6561	135.6561	135.6529	135.6529	(0.002)	0.0000	0.0000	0
2019/08/01	2025	07/11/2019			Bond Future	138.2867	138.2867	138.2836	138.2836	(0.002)	0.0000	0.0000	1,451
2019/08/01	2025	06/02/2020			Bond Future	139.3349	139.3349	139.3317	139.3317	(0.002)	0.0000	0.0000	0
2019/08/01	2025	07/05/2020			Bond Future	141.9652	141.9652	141.9620	141.9620	(0.002)	0.0000	0.0000	0
2019/08/01	2029	01/08/2019			Bond Future	102.1990	102.1990	102.1971	102.1971	(0.002)	0.0000	0.0000	0
2019/08/01	2029	07/11/2019			Bond Future	103.0868	103.0868	102.8606	102.8606	(0.219)	0.0000	0.0000	4,260
2019/08/01	2029	06/02/2020			Bond Future	104.9669	104.9669	104.7366	104.7366	(0.219)	0.0000	0.0000	0
2019/08/01	2029	07/05/2020			Bond Future	105.8357	105.8357	105.6009	105.6009	(0.222)	0.0000	0.0000	0
2019/08/01	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2030	01/08/2019	8.67	Put	Bond Future	2,018.7400	2.0187	2,270.2600	2.2703	12.459	0	0	0
2019/08/01	2030	01/08/2019	9.15	Put	Bond Future	0.8000	0.0008	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	2030	01/08/2019	9.68	Call	Bond Future	4,341.0500	4.3411	4,089.5300	4.0895	(5.794)	0	0	0
2019/08/01	2030	01/08/2019			Bond Future	8.9807	93.5554	9.0200	93.3039	0.438	0.0000	0.0000	0
2019/08/01	2030	01/08/2019	8.35	Put	Bond Future	4,158.8600	4.1589	4,410.3800	4.4104	6.048	0	0	0
2019/08/01	2030	01/08/2019	8.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2030	01/08/2019	9.22	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	2030	01/08/2019	9.22	Call	Bond Future	1,516.7300	1.5167	1,265.1900	1.2652	(16.584)	0	0	0
2019/08/01	2030	01/08/2019	9.69	Call	Bond Future	4,401.1500	4.4012	4,149.6300	4.1496	(5.715)	0	0	0
2019/08/01	2030	01/08/2019	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2030	01/08/2019	9.91	Call	Bond Future	5,709.8000	5.7098	5,458.2800	5.4583	(4.405)	0	0	0
2019/08/01	2030	01/08/2019	9.92	Call	Bond Future	5,768.6700	5.7687	5,517.1500	5.5172	(4.360)	0	0	0
2019/08/01	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2030	01/08/2019	8.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2030	01/08/2019	9.15	Call	Bond Future	1,077.3100	1.0773	824.9900	0.8250	(23.421)	0	0	0
2019/08/01	2030	01/08/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2030	01/08/2019	9.90	Call	Bond Future	5,650.8700	5.6509	5,399.3500	5.3993	(4.451)	0	0	0
2019/08/01	2030	01/08/2019	8.77	Put	Bond Future	1,362.7400	1.3627	1,614.2100	1.6142	18.453	0	0	0
2019/08/01	2030	01/08/2019	8.77	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	2030	01/08/2019	9.24	Call	Bond Future	1,641.9800	1.6420	1,390.4500	1.3904	(15.319)	0	0	0
2019/08/01	2030	01/08/2019	9.24	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	2030	01/08/2019	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2030	01/08/2019	9.27	Call	Bond Future	1,829.4400	1.8294	1,577.9200	1.5779	(13.748)	0	0	0
2019/08/01	2030	01/08/2019	9.08	Call	Bond Future	646.0500	0.6461	381.9700	0.3820	(40.876)	0	0	0
2019/08/01	2030	01/08/2019	9.08	Put	Bond Future	12.5600	0.0126	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	2030	07/11/2019	9.49	Put	Bond Future	726.1600	0.7262	787.9300	0.7879	8.506	0	0	0
2019/08/01	2030	07/11/2019	9.76	Put	Bond Future	427.7800	0.4278	466.1100	0.4661	8.960	0	0	5,500
2019/08/01	2030	07/11/2019			Bond Future	9.0482	95.3445	9.0891	95.0883	0.452	0.0000	0.0000	71,067
2019/08/01	2030	07/11/2019	9.10	Put	Bond Future	1,521.3700	1.5214	1,633.9900	1.6340	7.403	0	0	0
2019/08/01	2030	07/11/2019	9.10	Call	Bond Future	1,845.4800	1.8455	1,701.8700	1.7019	(7.782)	0	0	5,500
2019/08/01	2030	07/11/2019	9.48	Call	Bond Future	3,398.8500	3.3988	3,205.4500	3.2055	(5.690)	0	0	0
2019/08/01	2030	07/11/2019	9.48	Put	Bond Future	740.4100	0.7404	803.2400	0.8032	8.486	0	0	0

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2019/08/01	2030	07/11/2019	8.60	Put	Bond Future	3,427.5700		3.4276	3,618.0300	3.6180	5.557	0	0	0
2019/08/01	2030	07/11/2019	8.60	Call	Bond Future	557.3300		0.5573	491.5600	0.4916	(11.801)	0	0	5,500
2019/08/01	2030	07/11/2019	9.49	Call	Bond Future	3,444.9800		3.4450	3,250.5200	3.2505	(5.645)	0	0	0
2019/08/01	2030	07/11/2019	9.76	Call	Bond Future	4,756.6200		4.7566	4,538.7200	4.5387	(4.581)	0	0	0
2019/08/01	2030	07/11/2019	8.57	Put	Bond Future	3,574.4000		3.5744	3,769.1400	3.7691	5.448	0	0	0
2019/08/01	2030	07/11/2019	9.47	Call	Bond Future	3,353.1000		3.3531	3,160.7700	3.1608	(5.736)	0	0	0
2019/08/01	2030	07/11/2019	9.47	Put	Bond Future	755.0800		0.7551	818.9800	0.8190	8.463	0	0	0
2019/08/01	2030	07/11/2019	9.12	Put	Bond Future	1,466.5500		1.4666	1,576.1500	1.5762	7.473	0	0	0
2019/08/01	2030	07/11/2019	9.12	Call	Bond Future	1,915.4900		1.9155	1,768.8600	1.7689	(7.655)	0	0	0
2019/08/01	2030	07/11/2019	9.70	Call	Bond Future	4,456.0100		4.4560	4,242.5300	4.2425	(4.791)	0	0	0
2019/08/01	2030	07/11/2019	9.70	Put	Bond Future	481.6400		0.4816	524.3900	0.5244	8.876	0	0	0
2019/08/01	2030	07/11/2019	8.95	Call	Bond Future	1,364.5200		1.3645	1,244.3500	1.2444	(8.807)	0	0	0
2019/08/01	2030	07/11/2019	8.95	Put	Bond Future	1,983.8000		1.9838	2,119.8600	2.1199	6.859	0	0	5,000
2019/08/01	2030	07/11/2019	8.57	Call	Bond Future	507.9300		0.5079	446.4400	0.4464	(12.106)	0	0	0
2019/08/01	2030	06/02/2020	8.40	Call	Bond Future	0.0000		0.0000	645.1800	0.6452	100.000	0	0	5,820
2019/08/01	2030	06/02/2020	9.14	Call	Bond Future	2,545.4200		2.5454	2,404.4400	2.4044	(5.539)	0	0	0
2019/08/01	2030	06/02/2020	9.15	Put	Bond Future	2,346.6400		2.3466	2,465.3800	2.4654	5.060	0	0	0
2019/08/01	2030	06/02/2020			Bond Future	9.1122		93.0518	9.1546	92.7910	0.466	0.0000	0.0000	0
2019/08/01	2030	06/02/2020	9.00	Put	Bond Future	0.0000		0.0000	2,926.8900	2.9269	100.000	0	0	0
2019/08/01	2030	06/02/2020	9.00	Call	Bond Future	0.0000		0.0000	1,972.8400	1.9728	100.000	0	0	5,820
2019/08/01	2030	06/02/2020	8.40	Put	Bond Future	0.0000		0.0000	5,425.9000	5.4259	100.000	0	0	0
2019/08/01	2030	06/02/2020	9.14	Put	Bond Future	2,374.3900		2.3744	2,494.1600	2.4942	5.044	0	0	0
2019/08/01	2030	06/02/2020	9.15	Call	Bond Future	2,579.0100		2.5790	2,437.0000	2.4370	(5.506)	0	0	0
2019/08/01	2030	06/02/2020	9.16	Call	Bond Future	2,612.8200		2.6128	2,469.7600	2.4698	(5.475)	0	0	0
2019/08/01	2030	06/02/2020	9.16	Put	Bond Future	2,319.1700		2.3192	2,436.8600	2.4369	5.075	0	0	0
2019/08/01	2030	07/05/2020	8.78	Put	Bond Future	4,154.6100		4.1546	4,316.8500	4.3169	3.905	0	0	0
2019/08/01	2030	07/05/2020	8.79	Call	Bond Future	1,777.5100		1.7775	1,673.0700	1.6731	(5.876)	0	0	0
2019/08/01	2030	07/05/2020			Bond Future	9.1718		94.7875	9.2159	94.5218	0.481	0.0000	0.0000	0
2019/08/01	2030	07/05/2020	8.80	Call	Bond Future	1,803.5700		1.8036	1,698.1600	1.6982	(5.845)	0	0	0
2019/08/01	2030	07/05/2020	8.80	Put	Bond Future	4,081.8900		4.0819	4,242.2000	4.2422	3.927	0	0	0
2019/08/01	2030	07/05/2020	8.78	Call	Bond Future	1,751.6600		1.7517	1,648.1800	1.6482	(5.908)	0	0	0
2019/08/01	2030	07/05/2020	8.79	Put	Bond Future	4,118.1200		4.1181	4,279.4000	4.2794	3.916	0	0	0
2019/08/01	2032	01/08/2019	10.10	Call	Bond Future	5,088.5600		5.0886	4,817.4600	4.8175	(5.328)	0	0	0
2019/08/01	2032	01/08/2019	10.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2032	01/08/2019			Bond Future	9.3358		94.9020	9.3750	94.6309	0.420	0.0000	0.0000	0
2019/08/01	2032	01/08/2019	10.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2032	01/08/2019	10.11	Call	Bond Future	5,152.5100		5.1525	4,881.4100	4.8814	(5.262)	0	0	0
2019/08/01	2032	01/08/2019	10.09	Call	Bond Future	5,024.5400		5.0245	4,753.4400	4.7534	(5.396)	0	0	0
2019/08/01	2032	01/08/2019	10.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2032	07/11/2019	9.71	Call	Bond Future	3,050.2000		3.0502	2,858.3700	2.8584	(6.289)	0	0	0
2019/08/01	2032	07/11/2019	9.70	Put	Bond Future	1,077.1100		1.0771	1,162.8800	1.1629	7.963	0	0	0
2019/08/01	2032	07/11/2019			Bond Future	9.4123		92.5573	9.4530	92.2811	0.433	0.0000	0.0000	50,143
2019/08/01	2032	07/11/2019	9.72	Call	Bond Future	3,095.8900		3.0959	2,902.7400	2.9027	(6.239)	0	0	0
2019/08/01	2032	07/11/2019	9.72	Put	Bond Future	1,036.1200		1.0361	1,119.2200	1.1192	8.020	0	0	0
2019/08/01	2032	07/11/2019	9.71	Put	Bond Future	1,056.3600		1.0564	1,140.7800	1.1408	7.992	0	0	0
2019/08/01	2032	07/11/2019	9.70	Call	Bond Future	3,004.9600		3.0050	2,814.4800	2.8145	(6.339)	0	0	0
2019/08/01	2032	06/02/2020	9.40	Put	Bond Future	2,982.1800		2.9822	3,123.2800	3.1233	4.731	0	0	0

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2019/08/01	2032	06/02/2020			Bond Future	9.4831		94.2231	9.5253	93.9420	0.444	0.0000	0.0000	0
2019/08/01	2032	06/02/2020	9.39	Call	Bond Future	2,390.9600		2.3910	2,252.1200	2.2521	(5.807)	0	0	0
2019/08/01	2032	06/02/2020	9.39	Put	Bond Future	3,016.5000		3.0165	3,158.7500	3.1588	4.716	0	0	0
2019/08/01	2032	06/02/2020	9.40	Call	Bond Future	2,424.0800		2.4241	2,284.0900	2.2841	(5.775)	0	0	0
2019/08/01	2032	06/02/2020	9.38	Call	Bond Future	2,357.8100		2.3578	2,220.1200	2.2201	(5.840)	0	0	0
2019/08/01	2032	06/02/2020	9.38	Put	Bond Future	3,050.8600		3.0509	3,194.2600	3.1943	4.700	0	0	0
2019/08/01	2032	07/05/2020	9.19	Call	Bond Future	2,197.6600		2.1977	2,079.1700	2.0792	(5.392)	0	0	0
2019/08/01	2032	07/05/2020			Bond Future	9.5483		91.8200	9.5920	91.5335	0.457	0.0000	0.0000	0
2019/08/01	2032	07/05/2020	9.17	Call	Bond Future	2,141.7100		2.1417	2,025.1500	2.0251	(5.442)	0	0	0
2019/08/01	2032	07/05/2020	9.17	Put	Bond Future	4,675.8500		4.6758	4,845.7300	4.8457	3.633	0	0	0
2019/08/01	2032	07/05/2020	9.19	Put	Bond Future	4,595.4200		4.5954	4,763.3700	4.7634	3.655	0	0	0
2019/08/01	2032	07/05/2020	9.18	Call	Bond Future	2,169.5900		2.1696	2,052.0600	2.0521	(5.417)	0	0	0
2019/08/01	2032	07/05/2020	9.18	Put	Bond Future	4,635.5000		4.6355	4,804.4100	4.8044	3.644	0	0	0
2019/08/01	2033	01/08/2019			Bond Future	103.0314		103.0314	103.0298	103.0298	(0.002)	0.0000	0.0000	0
2019/08/01	2033	07/11/2019			Bond Future	103.8598		103.8598	103.8582	103.8582	(0.002)	0.0000	0.0000	6,140
2019/08/01	2033	06/02/2020			Bond Future	105.7540		105.7540	105.7525	105.7525	(0.001)	0.0000	0.0000	0
2019/08/01	2033	07/05/2020			Bond Future	106.5545		106.5545	106.5529	106.5529	(0.002)	0.0000	0.0000	0
2019/08/01	2037	01/08/2019	10.31	Call	Bond Future	4,128.9900		4.1290	4,020.1800	4.0202	(2.635)	0	0	0
2019/08/01	2037	01/08/2019			Bond Future	9.7508		89.7360	9.7650	89.6272	0.146	0.0000	0.0000	0
2019/08/01	2037	01/08/2019	10.29	Call	Bond Future	3,986.3900		3.9864	3,877.5800	3.8776	(2.730)	0	0	0
2019/08/01	2037	01/08/2019	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2037	01/08/2019	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2037	01/08/2019	10.30	Call	Bond Future	4,057.7300		4.0577	3,948.9200	3.9489	(2.682)	0	0	0
2019/08/01	2037	01/08/2019	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2037	07/11/2019	9.97	Call	Bond Future	2,728.2000		2.7282	2,767.3800	2.7674	1.436	0	0	0
2019/08/01	2037	07/11/2019			Bond Future	9.8284		91.4520	9.8172	91.5362	(0.114)	0.0000	0.0000	61,145
2019/08/01	2037	07/11/2019	9.95	Call	Bond Future	2,639.3200		2.6393	2,677.5700	2.6776	1.449	0	0	0
2019/08/01	2037	07/11/2019	9.95	Put	Bond Future	1,729.4300		1.7294	1,683.4700	1.6835	(2.658)	0	0	0
2019/08/01	2037	07/11/2019	9.97	Put	Bond Future	1,670.0200		1.6700	1,624.9900	1.6250	(2.696)	0	0	0
2019/08/01	2037	07/11/2019	9.96	Call	Bond Future	2,683.6800		2.6837	2,722.4000	2.7224	1.443	0	0	0
2019/08/01	2037	07/11/2019	9.96	Put	Bond Future	1,699.6000		1.6996	1,654.1100	1.6541	(2.677)	0	0	0
2019/08/01	2037	06/02/2020	9.67	Call	Bond Future	2,216.8900		2.2169	2,245.7600	2.2458	1.302	0	0	0
2019/08/01	2037	06/02/2020	9.66	Put	Bond Future	4,009.5800		4.0096	3,952.3800	3.9524	(1.427)	0	0	0
2019/08/01	2037	06/02/2020			Bond Future	9.9020		88.8388	9.8904	88.9245	(0.116)	0.0000	0.0000	0
2019/08/01	2037	06/02/2020	9.68	Call	Bond Future	2,251.0500		2.2510	2,280.2500	2.2803	1.297	0	0	0
2019/08/01	2037	06/02/2020	9.68	Put	Bond Future	3,924.3100		3.9243	3,867.7600	3.8678	(1.441)	0	0	0
2019/08/01	2037	06/02/2020	9.67	Put	Bond Future	3,966.6400		3.9666	3,909.7600	3.9098	(1.434)	0	0	0
2019/08/01	2037	06/02/2020	9.66	Call	Bond Future	2,183.2400		2.1832	2,211.7900	2.2118	1.308	0	0	0
2019/08/01	2037	07/05/2020	9.60	Put	Bond Future	5,261.1400		5.2611	5,202.6900	5.2027	(1.111)	0	0	0
2019/08/01	2037	07/05/2020	9.59	Call	Bond Future	2,437.4300		2.4374	2,466.0300	2.4660	1.173	0	0	0
2019/08/01	2037	07/05/2020			Bond Future	9.9720		90.4959	9.9601	90.5832	(0.119)	0.0000	0.0000	0
2019/08/01	2037	07/05/2020	9.60	Call	Bond Future	2,468.8600		2.4689	2,497.7400	2.4977	1.170	0	0	0
2019/08/01	2037	07/05/2020	9.59	Put	Bond Future	5,306.5900		5.3066	5,247.8600	5.2479	(1.107)	0	0	0
2019/08/01	2037	07/05/2020	9.61	Call	Bond Future	2,500.5100		2.5005	2,529.6600	2.5297	1.166	0	0	0
2019/08/01	2037	07/05/2020	9.61	Put	Bond Future	5,216.0000		5.2160	5,157.8200	5.1578	(1.115)	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
2019/08/01	2038	01/08/2019			Bond Future	119.6687	119.6687	119.6670	119.6670	(0.001)	0.0000	0.0000	0
2019/08/01	2038	07/11/2019			Bond Future	121.9893	121.9893	121.9877	121.9877	(0.001)	0.0000	0.0000	21,624
2019/08/01	2038	06/02/2020			Bond Future	122.5559	122.5559	122.5544	122.5544	(0.001)	0.0000	0.0000	0
2019/08/01	2038	07/05/2020			Bond Future	124.8696	124.8696	124.8678	124.8678	(0.001)	0.0000	0.0000	0
2019/08/01	2040	01/08/2019	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2040	01/08/2019	10.36	Call	Bond Future	3,873.4400	3.8734	3,757.0500	3.7570	(3.005)	0	0	0
2019/08/01	2040	01/08/2019			Bond Future	9.8708	92.5474	9.8850	92.4310	0.144	0.0000	0.0000	0
2019/08/01	2040	01/08/2019	10.37	Call	Bond Future	3,949.8900	3.9499	3,833.5000	3.8335	(2.947)	0	0	0
2019/08/01	2040	01/08/2019	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2040	01/08/2019	10.38	Call	Bond Future	4,026.2200	4.0262	3,909.8300	3.9098	(2.891)	0	0	0
2019/08/01	2040	01/08/2019	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2040	07/11/2019	9.80	Put	Bond Future	2,869.0700	2.8691	2,806.4900	2.8065	(2.181)	0	0	0
2019/08/01	2040	07/11/2019	9.30	Put	Bond Future	5,850.4000	5.8504	5,767.7300	5.7677	(1.413)	0	0	0
2019/08/01	2040	07/11/2019	10.04	Put	Bond Future	1,910.3700	1.9104	1,859.9500	1.8600	(2.639)	0	0	0
2019/08/01	2040	07/11/2019	10.03	Call	Bond Future	2,594.6100	2.5946	2,633.8700	2.6339	1.513	0	0	0
2019/08/01	2040	07/11/2019			Bond Future	9.9490	94.3172	9.9379	94.4074	(0.112)	0.0000	0.0000	44,740
2019/08/01	2040	07/11/2019	9.80	Call	Bond Future	1,652.7400	1.6527	1,680.3600	1.6804	1.671	0	0	1,260
2019/08/01	2040	07/11/2019	9.30	Call	Bond Future	361.6600	0.3617	369.1900	0.3692	2.082	0	0	1,260
2019/08/01	2040	07/11/2019	10.04	Call	Bond Future	2,640.3300	2.6403	2,680.1100	2.6801	1.507	0	0	0
2019/08/01	2040	07/11/2019	10.03	Put	Bond Future	1,944.4500	1.9444	1,893.5100	1.8935	(2.620)	0	0	0
2019/08/01	2040	07/11/2019	10.05	Call	Bond Future	2,686.6300	2.6866	2,726.9100	2.7269	1.499	0	0	0
2019/08/01	2040	07/11/2019	10.05	Put	Bond Future	1,876.9900	1.8770	1,827.0700	1.8271	(2.660)	0	0	0
2019/08/01	2040	06/02/2020	9.76	Call	Bond Future	2,311.7100	2.3117	2,341.6500	2.3416	1.295	0	0	0
2019/08/01	2040	06/02/2020			Bond Future	10.0233	91.5050	10.0117	91.5969	(0.115)	0.0000	0.0000	0
2019/08/01	2040	06/02/2020	9.74	Call	Bond Future	2,242.0000	2.2420	2,271.2500	2.2713	1.305	0	0	0
2019/08/01	2040	06/02/2020	9.74	Put	Bond Future	4,542.7100	4.5427	4,480.0600	4.4801	(1.379)	0	0	0
2019/08/01	2040	06/02/2020	9.76	Put	Bond Future	4,446.9800	4.4470	4,385.0200	4.3850	(1.393)	0	0	0
2019/08/01	2040	06/02/2020	9.75	Call	Bond Future	2,277.1000	2.2771	2,306.6900	2.3067	1.299	0	0	0
2019/08/01	2040	06/02/2020	9.75	Put	Bond Future	4,495.0300	4.4950	4,432.7200	4.4327	(1.386)	0	0	0
2019/08/01	2040	07/05/2020	9.75	Put	Bond Future	5,562.2000	5.5622	5,500.5600	5.5006	(1.108)	0	0	0
2019/08/01	2040	07/05/2020	9.74	Call	Bond Future	2,759.2200	2.7592	2,790.7600	2.7908	1.143	0	0	0
2019/08/01	2040	07/05/2020			Bond Future	10.0939	93.2119	10.0820	93.3054	(0.118)	0.0000	0.0000	0
2019/08/01	2040	07/05/2020	9.75	Call	Bond Future	2,793.8800	2.7939	2,825.7000	2.8257	1.139	0	0	0
2019/08/01	2040	07/05/2020	9.74	Put	Bond Future	5,610.0200	5.6100	5,548.1000	5.5481	(1.104)	0	0	0
2019/08/01	2040	07/05/2020	9.73	Call	Bond Future	2,724.7900	2.7248	2,756.0300	2.7560	1.147	0	0	0
2019/08/01	2040	07/05/2020	9.73	Put	Bond Future	5,658.1900	5.6582	5,595.9700	5.5960	(1.100)	0	0	0
2019/08/01	2044	01/08/2019	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2044	01/08/2019	9.86	Put	Bond Future	637.3900	0.6374	791.7900	0.7918	24.224	0	0	0
2019/08/01	2044	01/08/2019	10.53	Call	Bond Future	4,752.2700	4.7523	4,551.3500	4.5513	(4.228)	0	0	0
2019/08/01	2044	01/08/2019	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2044	01/08/2019			Bond Future	9.9308	89.3576	9.9550	89.1567	0.244	0.0000	0.0000	0
2019/08/01	2044	01/08/2019	10.39	Call	Bond Future	3,680.9500	3.6810	3,480.0300	3.4800	(5.458)	0	0	0
2019/08/01	2044	01/08/2019	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2044	01/08/2019	10.40	Call	Bond Future	3,758.2300	3.7582	3,557.3100	3.5573	(5.346)	0	0	0
2019/08/01	2044	01/08/2019	9.86	Call	Bond Future	46.5200	0.0465	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	2044	01/08/2019	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/08/01	2044	01/08/2019	9.39	Put	Bond Future	4,686.9300	4.6869	4,887.8500	4.8879	4.287	0	0	0
2019/08/01	2044	01/08/2019	9.74	Put	Bond Future	1,608.4200	1.6084	1,808.9200	1.8089	12.466	0	0	0
2019/08/01	2044	01/08/2019	10.38	Call	Bond Future	3,603.5400	3.6035	3,402.6200	3.4026	(5.576)	0	0	0
2019/08/01	2044	01/08/2019	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2044	01/08/2019	9.36	Put	Bond Future	4,958.8700	4.9589	5,159.7900	5.1598	4.052	0	0	0
2019/08/01	2044	01/08/2019	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2044	01/08/2019	9.74	Call	Bond Future	0.4200	0.0004	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	2044	01/08/2019	10.27	Call	Bond Future	2,744.1800	2.7442	2,543.2600	2.5433	(7.322)	0	0	0
2019/08/01	2044	01/08/2019	10.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	2044	07/11/2019	9.74	Put	Bond Future	3,530.6400	3.5306	3,515.9500	3.5160	(0.416)	0	0	0
2019/08/01	2044	07/11/2019	10.52	Call	Bond Future	4,969.8600	4.9699	4,964.9400	4.9649	(0.099)	0	0	0
2019/08/01	2044	07/11/2019	10.07	Put	Bond Future	2,060.0300	2.0600	2,045.4300	2.0454	(0.709)	0	0	0
2019/08/01	2044	07/11/2019			Bond Future	10.0069	91.0664	10.0061	91.0730	(0.008)	0.0000	0.0000	37,499
2019/08/01	2044	07/11/2019	10.52	Put	Bond Future	928.4600	0.9285	916.9900	0.9170	(1.235)	0	0	328
2019/08/01	2044	07/11/2019	10.06	Call	Bond Future	2,528.8400	2.5288	2,520.7500	2.5207	(0.320)	0	0	0
2019/08/01	2044	07/11/2019	10.06	Put	Bond Future	2,095.8100	2.0958	2,081.1700	2.0812	(0.699)	0	0	0
2019/08/01	2044	07/11/2019	9.19	Call	Bond Future	188.8200	0.1888	185.5000	0.1855	(1.758)	0	0	328
2019/08/01	2044	07/11/2019	9.74	Call	Bond Future	1,298.2200	1.2982	1,290.0800	1.2901	(0.627)	0	0	328
2019/08/01	2044	07/11/2019	10.07	Call	Bond Future	2,574.2500	2.5743	2,566.2000	2.5662	(0.313)	0	0	0
2019/08/01	2044	07/11/2019	9.19	Put	Bond Future	7,326.6600	7.3267	7,316.7900	7.3168	(0.135)	0	0	0
2019/08/01	2044	07/11/2019	10.05	Call	Bond Future	2,484.0000	2.4840	2,475.8800	2.4759	(0.327)	0	0	0
2019/08/01	2044	07/11/2019	10.05	Put	Bond Future	2,132.2800	2.1323	2,117.6100	2.1176	(0.688)	0	0	0
2019/08/01	2044	06/02/2020	9.74	Call	Bond Future	2,113.9900	2.1140	2,108.2800	2.1083	(0.270)	0	0	328
2019/08/01	2044	06/02/2020	10.78	Put	Bond Future	1,560.8100	1.5608	1,551.0400	1.5510	(0.626)	0	0	328
2019/08/01	2044	06/02/2020	9.77	Put	Bond Future	4,774.1400	4.7741	4,761.7100	4.7617	(0.260)	0	0	0
2019/08/01	2044	06/02/2020			Bond Future	10.0790	88.3209	10.0782	88.3276	(0.008)	0.0000	0.0000	0
2019/08/01	2044	06/02/2020	9.09	Put	Bond Future	9,166.1400	9.1661	9,155.9800	9.1560	(0.111)	0	0	0
2019/08/01	2044	06/02/2020	9.09	Call	Bond Future	524.3700	0.5244	520.9200	0.5209	(0.658)	0	0	328
2019/08/01	2044	06/02/2020	9.74	Put	Bond Future	4,927.4100	4.9274	4,914.9900	4.9150	(0.252)	0	0	0
2019/08/01	2044	06/02/2020	9.77	Call	Bond Future	2,215.6600	2.2157	2,209.9400	2.2099	(0.258)	0	0	0
2019/08/01	2044	06/02/2020	10.78	Call	Bond Future	6,934.8200	6.9348	6,931.7600	6.9318	(0.044)	0	0	0
2019/08/01	2044	06/02/2020	9.78	Call	Bond Future	2,249.9700	2.2500	2,244.2400	2.2442	(0.255)	0	0	0
2019/08/01	2044	06/02/2020	9.76	Put	Bond Future	4,825.2200	4.8252	4,812.7900	4.8128	(0.258)	0	0	0
2019/08/01	2044	06/02/2020	9.78	Put	Bond Future	4,723.7300	4.7237	4,711.2900	4.7113	(0.263)	0	0	0
2019/08/01	2044	06/02/2020	9.76	Call	Bond Future	2,181.8900	2.1819	2,176.1700	2.1762	(0.262)	0	0	0
2019/08/01	2044	07/05/2020	9.81	Call	Bond Future	2,785.6700	2.7857	2,781.5600	2.7816	(0.148)	0	0	0
2019/08/01	2044	07/05/2020	9.79	Put	Bond Future	5,650.3700	5.6504	5,639.5500	5.6396	(0.191)	0	0	0
2019/08/01	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	1,172.7400	1.1727	100.000	0	0	556
2019/08/01	2044	07/05/2020			Bond Future	10.1476	89.9685	10.1468	89.9752	(0.008)	0.0000	0.0000	0
2019/08/01	2044	07/05/2020	9.81	Put	Bond Future	5,552.4500	5.5525	5,541.6300	5.5416	(0.195)	0	0	0
2019/08/01	2044	07/05/2020	9.79	Call	Bond Future	2,715.1600	2.7152	2,711.0500	2.7111	(0.151)	0	0	0
2019/08/01	2044	07/05/2020	9.80	Put	Bond Future	5,601.2300	5.6012	5,590.4100	5.5904	(0.193)	0	0	0
2019/08/01	2044	07/05/2020	9.26	Put	Bond Future	0.0000	0.0000	8,760.8700	8.7609	100.000	0	0	0
2019/08/01	2044	07/05/2020	9.91	Put	Bond Future	0.0000	0.0000	5,073.3200	5.0733	100.000	0	0	0
2019/08/01	2044	07/05/2020	9.80	Call	Bond Future	2,750.3000	2.7503	2,746.1900	2.7462	(0.149)	0	0	0
2019/08/01	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	3,147.7100	3.1477	100.000	0	0	556
2019/08/01	2044	07/05/2020	11.02	Call	Bond Future	0.0000	0.0000	8,371.7600	8.3718	100.000	0	0	0
2019/08/01	2044	07/05/2020	11.02	Put	Bond Future	0.0000	0.0000	1,837.9800	1.8380	100.000	0	0	556

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2019/08/01	2046	01/08/2019			Bond Future	113.0602	113.0602	113.0588	113.0588	(0.001)	0.0000	0.0000	0
2019/08/01	2046	07/11/2019			Bond Future	113.5338	113.5338	113.5313	113.5313	(0.002)	0.0000	0.0000	17,994
2019/08/01	2046	06/02/2020			Bond Future	115.6043	115.6043	115.6018	115.6018	(0.002)	0.0000	0.0000	0
2019/08/01	2046	07/05/2020			Bond Future	116.0383	116.0383	116.0356	116.0356	(0.002)	0.0000	0.0000	0
2019/08/01	2050	01/08/2019			Bond Future	116.4394	116.4394	116.3198	116.3198	(0.103)	0.0000	0.0000	0
2019/08/01	2050	07/11/2019			Bond Future	118.6975	118.6975	118.6958	118.6958	(0.001)	0.0000	0.0000	12,776
2019/08/01	2050	06/02/2020			Bond Future	119.0266	119.0266	119.0251	119.0251	(0.001)	0.0000	0.0000	0
2019/08/01	2050	07/05/2020			Bond Future	121.2737	121.2737	121.2720	121.2720	(0.001)	0.0000	0.0000	0
2019/08/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	AL37	01/08/2019			Index Future	651.5660	651.5660	650.1720	650.1720	(0.214)	0.0000	0.0000	0
2019/08/01	AL37	07/11/2019			Index Future	664.0270	664.0270	662.8460	662.8460	(0.178)	0.0000	0.0000	0
2019/08/01	AL37	06/02/2020			Index Future	675.9780	675.9780	674.7770	674.7770	(0.178)	0.0000	0.0000	0
2019/08/01	AL37	07/05/2020			Index Future	688.5820	688.5820	687.3570	687.3570	(0.178)	0.0000	0.0000	0
2019/08/01	AL7T	01/08/2019			Index Future	756.7090	756.7090	754.5030	754.5030	(0.292)	0.0000	0.0000	0
2019/08/01	AL7T	07/11/2019			Index Future	771.1800	771.1800	769.0900	769.0900	(0.271)	0.0000	0.0000	120
2019/08/01	AL7T	06/02/2020			Index Future	785.0600	785.0600	782.9330	782.9330	(0.271)	0.0000	0.0000	0
2019/08/01	AL7T	07/05/2020			Index Future	799.6980	799.6980	797.5300	797.5300	(0.271)	0.0000	0.0000	0
2019/08/01	ALBI	01/08/2019			Index Future	676.6640	676.6640	675.1650	675.1650	(0.222)	0.0000	0.0000	0
2019/08/01	ALBI	07/11/2019			Index Future	689.6050	689.6050	688.8560	688.8560	(0.109)	0.0000	0.0000	230
2019/08/01	ALBI	06/02/2020			Index Future	702.0170	702.0170	701.2550	701.2550	(0.109)	0.0000	0.0000	0
2019/08/01	ALBI	07/05/2020			Index Future	715.1060	715.1060	714.3290	714.3290	(0.109)	0.0000	0.0000	0
2019/08/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C040	06/10/2015			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
2019/08/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/01	ES33	01/08/2019			Bond Future	10.8763	78.8418	10.8950	78.7324	0.172	0.0000	0.0000	0
2019/08/01	ES33	07/11/2019			Bond Future	11.0045	76.5571	11.0032	76.5649	(0.012)	0.0000	0.0000	350
2019/08/01	ES33	06/02/2020			Bond Future	11.1280	77.9350	11.1266	77.9429	(0.013)	0.0000	0.0000	0
2019/08/01	ES33	07/05/2020			Bond Future	11.2448	75.5941	11.2434	75.6021	(0.013)	0.0000	0.0000	0
2019/08/01	ES42	01/08/2019			Bond Future	11.2313	80.0764	11.2500	79.9527	0.167	0.0000	0.0000	0
2019/08/01	ES42	07/11/2019			Bond Future	11.3594	77.3428	11.3528	77.3853	(0.058)	0.0000	0.0000	4,919
2019/08/01	ES42	06/02/2020			Bond Future	11.4780	78.7347	11.4712	78.7779	(0.059)	0.0000	0.0000	0
2019/08/01	ES42	07/05/2020			Bond Future	11.5953	75.9384	11.5882	75.9824	(0.061)	0.0000	0.0000	0
2019/08/01	GOVI	01/08/2019	638.68	Call	GOVI	310,750.0000	31.0750	295,400.0000	29.5400	(4.940)	0	0	0
2019/08/01	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	01/08/2019			GOVI	669.7550	669.7550	668.2200	668.2200	(0.229)	0.0000	0.0000	0
2019/08/01	GOVI	01/08/2019	638.69	Call	GOVI	310,650.0000	31.0650	295,300.0000	29.5300	(4.941)	0	0	0
2019/08/01	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	01/08/2019	638.67	Call	GOVI	310,850.0000	31.0850	295,500.0000	29.5500	(4.938)	0	0	0
2019/08/01	GOVI	07/11/2019	672.90	Call	GOVI	96,630.0000	9.6630	89,560.0000	8.9560	(7.317)	0	0	0
2019/08/01	GOVI	07/11/2019			GOVI	682.5630	682.5630	681.8560	681.8560	(0.104)	0.0000	0.0000	1,169
2019/08/01	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	07/11/2019	672.91	Call	GOVI	96,530.0000	9.6530	89,460.0000	8.9460	(7.324)	0	0	0
2019/08/01	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	07/11/2019	672.92	Call	GOVI	96,430.0000	9.6430	89,360.0000	8.9360	(7.332)	0	0	0
2019/08/01	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	06/02/2020	703.15	Put	GOVI	83,020.0000	8.3020	90,220.0000	9.0220	8.673	0	0	0
2019/08/01	GOVI	06/02/2020			GOVI	694.8480	694.8480	694.1280	694.1280	(0.104)	0.0000	0.0000	0
2019/08/01	GOVI	06/02/2020	703.14	Put	GOVI	82,920.0000	8.2920	90,120.0000	9.0120	8.683	0	0	0
2019/08/01	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	06/02/2020	703.13	Put	GOVI	82,820.0000	8.2820	90,020.0000	9.0020	8.694	0	0	0
2019/08/01	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	07/05/2020			GOVI	707.8040	707.8040	707.0700	707.0700	(0.104)	0.0000	0.0000	0
2019/08/01	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GOVI	07/05/2020	720.00	Put	GOVI	121,960.0000	12.1960	129,300.0000	12.9300	6.018	0	0	0
2019/08/01	GOVI	07/05/2020	719.98	Put	GOVI	121,760.0000	12.1760	129,100.0000	12.9100	6.028	0	0	0
2019/08/01	GOVI	07/05/2020	719.99	Put	GOVI	121,860.0000	12.1860	129,200.0000	12.9200	6.023	0	0	0
2019/08/01	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/01	IGOV	01/08/2019			Index Future	260.0640	260.0640	259.9910	259.9910	(0.028)	0.0000	0.0000	0
2019/08/01	IGOV	07/11/2019			Index Future	265.1070	265.1070	264.9840	264.9840	(0.046)	0.0000	0.0000	1,016
2019/08/01	IGOV	06/02/2020			Index Future	269.9420	269.9420	269.8170	269.8170	(0.046)	0.0000	0.0000	0
2019/08/01	IGOV	07/05/2020			Index Future	275.0370	275.0370	274.9100	274.9100	(0.046)	0.0000	0.0000	0

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2019/08/01	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/01	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/01	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7100	102.7100	0.010	0.0000	0.0000	0
2019/08/01	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.6100	98.6100	0.030	0.0000	0.0000	0
2019/08/01	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0700	102.0700	0.049	0.0000	0.0000	0
2019/08/01	IS02	21/09/2020			Interest Rate Swap	98.8700	98.8700	98.9400	98.9400	0.071	0.0000	0.0000	0
2019/08/01	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.6100	95.6100	0.105	0.0000	0.0000	0
2019/08/01	IS05	16/03/2021			Interest Rate Swap	94.5300	94.5300	94.6500	94.6500	0.127	0.0000	0.0000	0
2019/08/01	IS05	15/06/2021			Interest Rate Swap	93.5100	93.5100	93.6500	93.6500	0.150	0.0000	0.0000	0
2019/08/01	IS05	21/09/2021			Interest Rate Swap	93.4600	93.4600	93.6300	93.6300	0.182	0.0000	0.0000	0
2019/08/01	IS05	21/12/2021			Interest Rate Swap	95.4700	95.4700	95.6600	95.6600	0.199	0.0000	0.0000	51
2019/08/01	IS05	15/03/2022			Interest Rate Swap	95.4300	95.4300	95.6300	95.6300	0.210	0.0000	0.0000	0
2019/08/01	IS05	21/06/2022			Interest Rate Swap	96.4300	96.4300	96.6400	96.6400	0.218	0.0000	0.0000	0
2019/08/01	IS05	20/09/2022			Interest Rate Swap	100.2000	100.2000	100.4300	100.4300	0.230	0.0000	0.0000	0
2019/08/01	IS05	20/12/2022			Interest Rate Swap	101.3000	101.3000	101.5400	101.5400	0.237	0.0000	0.0000	0
2019/08/01	IS05	22/03/2023			Interest Rate Swap	94.4500	94.4500	94.7100	94.7100	0.275	0.0000	0.0000	0
2019/08/01	IS05	20/06/2023			Interest Rate Swap	100.4000	100.4000	100.6700	100.6700	0.269	0.0000	0.0000	0
2019/08/01	IS05	19/09/2023			Interest Rate Swap	95.7200	95.7200	96.0000	96.0000	0.293	0.0000	0.0000	0
2019/08/01	IS10	17/12/2025			Interest Rate Swap	91.5000	91.5000	91.8300	91.8300	0.361	0.0000	0.0000	0
2019/08/01	IS10	16/03/2026			Interest Rate Swap	88.3900	88.3900	88.7200	88.7200	0.373	0.0000	0.0000	0
2019/08/01	IS10	15/06/2026			Interest Rate Swap	87.0500	87.0500	87.3900	87.3900	0.391	0.0000	0.0000	0
2019/08/01	IS10	21/09/2026			Interest Rate Swap	89.2100	89.2100	89.5400	89.5400	0.370	0.0000	0.0000	0
2019/08/01	IS10	21/12/2026			Interest Rate Swap	93.0500	93.0500	93.3700	93.3700	0.344	0.0000	0.0000	0
2019/08/01	IS10	15/03/2027			Interest Rate Swap	91.5700	91.5700	91.8800	91.8800	0.339	0.0000	0.0000	0
2019/08/01	IS10	21/06/2027			Interest Rate Swap	93.6700	93.6700	93.9700	93.9700	0.320	0.0000	0.0000	0
2019/08/01	IS10	20/09/2027			Interest Rate Swap	99.2000	99.2000	99.5000	99.5000	0.302	0.0000	0.0000	0
2019/08/01	IS10	20/12/2027			Interest Rate Swap	99.5500	99.5500	99.8700	99.8700	0.321	0.0000	0.0000	0
2019/08/01	IS10	22/03/2028			Interest Rate Swap	92.9100	92.9100	93.2800	93.2800	0.398	0.0000	0.0000	0
2019/08/01	IS10	20/06/2028			Interest Rate Swap	100.2300	100.2300	100.6100	100.6100	0.379	0.0000	0.0000	0
2019/08/01	IS10	19/09/2028			Interest Rate Swap	93.6500	93.6500	94.0600	94.0600	0.438	0.0000	0.0000	0
2019/08/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/01	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/01	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/01	R023	01/08/2019	8.95	Call	Bond Future	4,616.5700	4.6166	4,415.5300	4.4155	(4.355)	0	0	0
2019/08/01	R023	01/08/2019			Bond Future	7.4202	104.3577	7.4850	104.1566	0.874	0.0000	0.0000	0
2019/08/01	R023	01/08/2019	8.93	Call	Bond Future	4,557.9100	4.5579	4,356.8700	4.3569	(4.411)	0	0	0
2019/08/01	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2019/08/01	R023	01/08/2019	8.94	Call	Bond Future	4,587.2400	4.5872	4,386.2000	4.3862	(4.383)	0	0	0
2019/08/01	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R023	07/11/2019	7.98	Call	Bond Future	1,697.4300	1.6974	1,554.9700	1.5550	(8.393)	0	0	0
2019/08/01	R023	07/11/2019			Bond Future	7.4451	102.4232	7.5050	102.2500	0.804	0.0000	0.0000	52,535
2019/08/01	R023	07/11/2019	7.99	Call	Bond Future	1,722.5100	1.7225	1,579.4300	1.5794	(8.306)	0	0	0
2019/08/01	R023	07/11/2019	7.98	Put	Bond Future	163.2400	0.1632	193.9700	0.1940	18.825	0	0	0
2019/08/01	R023	07/11/2019	7.99	Put	Bond Future	159.9200	0.1599	190.0300	0.1900	18.828	0	0	0
2019/08/01	R023	07/11/2019	8.00	Call	Bond Future	1,747.7900	1.7478	1,604.1200	1.6041	(8.220)	0	0	0
2019/08/01	R023	07/11/2019	8.00	Put	Bond Future	156.8000	0.1568	186.3200	0.1863	18.827	0	0	0
2019/08/01	R023	06/02/2020	7.54	Call	Bond Future	915.8000	0.9158	821.0100	0.8210	(10.351)	0	0	0
2019/08/01	R023	06/02/2020			Bond Future	7.4659	104.2666	7.5314	104.0903	0.877	0.0000	0.0000	0
2019/08/01	R023	06/02/2020	7.52	Call	Bond Future	882.8200	0.8828	789.8800	0.7899	(10.528)	0	0	0
2019/08/01	R023	06/02/2020	7.52	Put	Bond Future	737.2100	0.7372	820.5400	0.8205	11.303	0	0	0
2019/08/01	R023	06/02/2020	7.54	Put	Bond Future	716.4100	0.7164	797.8900	0.7979	11.373	0	0	0
2019/08/01	R023	06/02/2020	7.53	Call	Bond Future	899.3900	0.8994	805.5300	0.8055	(10.436)	0	0	0
2019/08/01	R023	06/02/2020	7.53	Put	Bond Future	726.8900	0.7269	809.3000	0.8093	11.337	0	0	0
2019/08/01	R023	07/05/2020	6.91	Put	Bond Future	1,663.8800	1.6639	1,799.4800	1.7995	8.150	0	0	0
2019/08/01	R023	07/05/2020			Bond Future	7.4505	102.2776	7.5224	102.0980	0.966	0.0000	0.0000	0
2019/08/01	R023	07/05/2020	6.90	Call	Bond Future	292.8000	0.2928	249.6300	0.2496	(14.744)	0	0	0
2019/08/01	R023	07/05/2020	6.90	Put	Bond Future	1,680.5200	1.6805	1,817.0000	1.8170	8.121	0	0	0
2019/08/01	R023	07/05/2020	6.91	Call	Bond Future	301.5900	0.3016	257.5400	0.2575	(14.606)	0	0	0
2019/08/01	R023	07/05/2020	6.89	Call	Bond Future	284.1600	0.2842	241.8600	0.2419	(14.886)	0	0	0
2019/08/01	R023	07/05/2020	6.89	Put	Bond Future	1,697.3000	1.6973	1,834.6500	1.8347	8.092	0	0	0
2019/08/01	R035	01/08/2019	10.23	Call	Bond Future	4,334.4200	4.3344	4,188.4000	4.1884	(3.369)	0	0	0
2019/08/01	R035	01/08/2019	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R035	01/08/2019			Bond Future	9.6408	97.7129	9.6600	97.5668	0.199	0.0000	0.0000	0
2019/08/01	R035	01/08/2019	10.24	Call	Bond Future	4,405.4000	4.4054	4,259.3800	4.2594	(3.315)	0	0	0
2019/08/01	R035	01/08/2019	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R035	01/08/2019	10.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R035	01/08/2019	10.22	Call	Bond Future	4,263.3500	4.2633	4,117.3300	4.1173	(3.425)	0	0	0
2019/08/01	R035	07/11/2019	10.21	Put	Bond Future	854.8300	0.8548	844.2800	0.8443	(1.234)	0	0	3,500
2019/08/01	R035	07/11/2019	9.88	Call	Bond Future	2,728.5300	2.7285	2,722.0300	2.7220	(0.238)	0	0	0
2019/08/01	R035	07/11/2019	9.89	Call	Bond Future	2,773.7900	2.7738	2,767.3500	2.7674	(0.232)	0	0	0
2019/08/01	R035	07/11/2019	9.87	Put	Bond Future	1,594.5700	1.5946	1,581.5800	1.5816	(0.815)	0	0	0
2019/08/01	R035	07/11/2019			Bond Future	9.7234	95.0808	9.7225	95.0872	(0.009)	0.0000	0.0000	91,959
2019/08/01	R035	07/11/2019	8.92	Put	Bond Future	6,490.8600	6.4909	6,481.4100	6.4814	(0.146)	0	0	0
2019/08/01	R035	07/11/2019	8.92	Call	Bond Future	176.9000	0.1769	173.8900	0.1739	(1.702)	0	0	3,500
2019/08/01	R035	07/11/2019	9.52	Put	Bond Future	2,888.2600	2.8883	2,874.5500	2.8745	(0.475)	0	0	0
2019/08/01	R035	07/11/2019	9.52	Call	Bond Future	1,346.2200	1.3462	1,338.9500	1.3390	(0.540)	0	0	3,500
2019/08/01	R035	07/11/2019	9.89	Put	Bond Future	1,537.8700	1.5379	1,524.9900	1.5250	(0.838)	0	0	0
2019/08/01	R035	07/11/2019	9.87	Call	Bond Future	2,683.4100	2.6834	2,676.8600	2.6769	(0.244)	0	0	0
2019/08/01	R035	07/11/2019	10.21	Call	Bond Future	4,397.7800	4.3978	4,393.6700	4.3937	(0.093)	0	0	0
2019/08/01	R035	07/11/2019	9.88	Put	Bond Future	1,566.1100	1.5661	1,553.1700	1.5532	(0.826)	0	0	0
2019/08/01	R035	06/02/2020	9.60	Call	Bond Future	2,323.0500	2.3231	2,318.1100	2.3181	(0.213)	0	0	0
2019/08/01	R035	06/02/2020	9.61	Put	Bond Future	3,791.2100	3.7912	3,779.7200	3.7797	(0.303)	0	0	0
2019/08/01	R035	06/02/2020			Bond Future	9.8024	96.7920	9.8015	96.7986	(0.009)	0.0000	0.0000	0
2019/08/01	R035	06/02/2020	9.60	Put	Bond Future	3,832.8500	3.8329	3,821.3500	3.8213	(0.300)	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
2019/08/01	R035	06/02/2020	9.61	Call	Bond Future	2,356.8300	2.3568	2,351.9000	2.3519	(0.209)	0	0	0
2019/08/01	R035	06/02/2020	9.59	Call	Bond Future	2,289.5300	2.2895	2,284.5900	2.2846	(0.216)	0	0	0
2019/08/01	R035	06/02/2020	9.59	Put	Bond Future	3,874.8400	3.8748	3,863.3400	3.8633	(0.297)	0	0	0
2019/08/01	R035	07/05/2020	9.48	Put	Bond Future	5,310.2500	5.3102	5,300.0100	5.3000	(0.193)	0	0	0
2019/08/01	R035	07/05/2020	9.47	Call	Bond Future	2,383.1100	2.3831	2,379.4800	2.3795	(0.152)	0	0	0
2019/08/01	R035	07/05/2020			Bond Future	9.8697	94.0927	9.8688	94.0993	(0.009)	0.0000	0.0000	0
2019/08/01	R035	07/05/2020	9.48	Call	Bond Future	2,414.0800	2.4141	2,410.4500	2.4104	(0.150)	0	0	0
2019/08/01	R035	07/05/2020	9.47	Put	Bond Future	5,355.3200	5.3553	5,345.0800	5.3451	(0.191)	0	0	0
2019/08/01	R035	07/05/2020	9.49	Call	Bond Future	2,445.2600	2.4453	2,441.6300	2.4416	(0.148)	0	0	0
2019/08/01	R035	07/05/2020	9.49	Put	Bond Future	5,265.4800	5.2655	5,255.2400	5.2552	(0.194)	0	0	0
2019/08/01	R186	01/08/2019	9.54	Call	Bond Future	6,894.3700	6.8944	6,518.8300	6.5188	(5.447)	0	0	0
2019/08/01	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R186	01/08/2019	8.38	Call	Bond Future	427.3400	0.4273	29.0900	0.0291	(93.193)	0	0	0
2019/08/01	R186	01/08/2019	8.55	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	R186	01/08/2019	8.00	Put	Bond Future	1,833.6400	1.8336	2,209.1800	2.2092	20.481	0	0	0
2019/08/01	R186	01/08/2019			Bond Future	8.3106	113.1928	8.3750	112.8173	0.775	0.0000	0.0000	0
2019/08/01	R186	01/08/2019	9.52	Call	Bond Future	6,786.6900	6.7867	6,411.1500	6.4112	(5.533)	0	0	0
2019/08/01	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R186	01/08/2019	8.30	Put	Bond Future	173.8000	0.1738	437.3800	0.4374	151.657	0	0	0
2019/08/01	R186	01/08/2019	8.30	Call	Bond Future	111.9600	0.1120	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	R186	01/08/2019	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R186	01/08/2019	9.05	Call	Bond Future	4,214.3700	4.2144	3,838.8300	3.8388	(8.911)	0	0	0
2019/08/01	R186	01/08/2019	7.75	Put	Bond Future	3,337.8000	3.3378	3,713.3400	3.7133	11.251	0	0	0
2019/08/01	R186	01/08/2019	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R186	01/08/2019	10.08	Call	Bond Future	9,748.2400	9.7482	9,372.7000	9.3727	(3.852)	0	0	0
2019/08/01	R186	01/08/2019	8.38	Put	Bond Future	22.7100	0.0227	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	R186	01/08/2019	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R186	01/08/2019	8.55	Call	Bond Future	1,387.5700	1.3876	1,012.0200	1.0120	(27.065)	0	0	0
2019/08/01	R186	01/08/2019	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R186	01/08/2019	9.53	Call	Bond Future	6,840.5500	6.8405	6,465.0100	6.4650	(5.490)	0	0	0
2019/08/01	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R186	01/08/2019	8.70	Call	Bond Future	2,245.5800	2.2456	1,870.0400	1.8700	(16.724)	0	0	0
2019/08/01	R186	01/08/2019	9.22	Call	Bond Future	5,154.1200	5.1541	4,778.5800	4.7786	(7.286)	0	0	0
2019/08/01	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R186	07/11/2019	8.94	Call	Bond Future	3,611.4600	3.6115	3,350.8800	3.3509	(7.215)	0	0	0
2019/08/01	R186	07/11/2019	8.20	Call	Bond Future	970.8500	0.9708	841.3300	0.8413	(13.341)	0	0	0
2019/08/01	R186	07/11/2019	8.23	Call	Bond Future	1,042.6000	1.0426	906.8200	0.9068	(13.023)	0	0	5,000
2019/08/01	R186	07/11/2019			Bond Future	8.3689	115.3575	8.4262	115.0342	0.685	8.4487	8.4487	139,666
2019/08/01	R186	07/11/2019	8.94	Put	Bond Future	442.9400	0.4429	505.6200	0.5056	14.151	0	0	0
2019/08/01	R186	07/11/2019	8.25	Put	Bond Future	1,766.8300	1.7668	1,950.1200	1.9501	10.374	0	0	3,750
2019/08/01	R186	07/11/2019	8.25	Call	Bond Future	1,092.1200	1.0921	952.1500	0.9522	(12.816)	0	0	3,750
2019/08/01	R186	07/11/2019	8.73	Call	Bond Future	2,705.9900	2.7060	2,474.0000	2.4740	(8.573)	0	0	0
2019/08/01	R186	07/11/2019	8.73	Put	Bond Future	688.9100	0.6889	780.1800	0.7802	13.248	0	0	5,000
2019/08/01	R186	07/11/2019	8.20	Put	Bond Future	1,930.8400	1.9308	2,124.5800	2.1246	10.034	0	0	7,500
2019/08/01	R186	07/11/2019	8.95	Call	Bond Future	3,656.5800	3.6566	3,394.8400	3.3948	(7.158)	0	0	0
2019/08/01	R186	07/11/2019	8.96	Put	Bond Future	424.5000	0.4245	484.8800	0.4849	14.224	0	0	0

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2019/08/01	R186	07/11/2019	8.23	Put	Bond Future	1,831.3100	1.8313	2,018.7900	2.0188	10.237	0	0	0
2019/08/01	R186	07/11/2019	8.95	Put	Bond Future	433.6300	0.4336	495.1500	0.4952	14.187	0	0	0
2019/08/01	R186	07/11/2019	8.96	Call	Bond Future	3,701.8600	3.7019	3,438.9800	3.4390	(7.101)	0	0	0
2019/08/01	R186	06/02/2020	8.11	Put	Bond Future	0.0000	0.0000	3,121.3100	3.1213	100.000	0	0	0
2019/08/01	R186	06/02/2020	8.50	Call	Bond Future	0.0000	0.0000	2,050.2200	2.0502	100.000	0	0	0
2019/08/01	R186	06/02/2020	8.57	Call	Bond Future	2,453.9500	2.4540	2,264.5900	2.2646	(7.717)	0	0	0
2019/08/01	R186	06/02/2020			Bond Future	8.4221	112.1296	8.4823	111.8005	0.715	0.0000	0.0000	0
2019/08/01	R186	06/02/2020	8.11	Call	Bond Future	0.0000	0.0000	1,065.8500	1.0658	100.000	0	0	1,007
2019/08/01	R186	06/02/2020	8.55	Call	Bond Future	2,388.8300	2.3888	2,202.2400	2.2022	(7.811)	0	0	0
2019/08/01	R186	06/02/2020	8.55	Put	Bond Future	1,691.4100	1.6914	1,833.9200	1.8339	8.426	0	0	0
2019/08/01	R186	06/02/2020	9.00	Put	Bond Future	0.0000	0.0000	1,030.9200	1.0309	100.000	0	0	1,007
2019/08/01	R186	06/02/2020	8.50	Put	Bond Future	0.0000	0.0000	1,953.9400	1.9539	100.000	0	0	1,007
2019/08/01	R186	06/02/2020	8.57	Put	Bond Future	1,647.9600	1.6480	1,787.7000	1.7877	8.480	0	0	0
2019/08/01	R186	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	3,809.2100	3.8092	100.000	0	0	0
2019/08/01	R186	06/02/2020	8.56	Call	Bond Future	2,421.1300	2.4211	2,233.1500	2.2331	(7.764)	0	0	0
2019/08/01	R186	06/02/2020	8.56	Put	Bond Future	1,669.4100	1.6694	1,810.5300	1.8105	8.453	0	0	0
2019/08/01	R186	07/05/2020	8.93	Call	Bond Future	3,955.8700	3.9559	3,734.2300	3.7342	(5.603)	0	0	0
2019/08/01	R186	07/05/2020	8.09	Put	Bond Future	3,401.9400	3.4019	3,613.3900	3.6134	6.216	0	0	0
2019/08/01	R186	07/05/2020	8.28	Put	Bond Future	2,849.5600	2.8496	3,036.3500	3.0363	6.555	0	0	0
2019/08/01	R186	07/05/2020			Bond Future	8.4659	114.2210	8.5292	113.8857	0.748	0.0000	0.0000	0
2019/08/01	R186	07/05/2020	8.08	Call	Bond Future	1,362.8800	1.3629	1,240.3400	1.2403	(8.991)	0	0	0
2019/08/01	R186	07/05/2020	8.08	Put	Bond Future	3,433.4800	3.4335	3,646.2400	3.6462	6.197	0	0	0
2019/08/01	R186	07/05/2020	8.93	Put	Bond Future	1,529.6600	1.5297	1,643.3200	1.6433	7.430	0	0	6,000
2019/08/01	R186	07/05/2020	8.09	Call	Bond Future	1,385.6300	1.3856	1,261.7800	1.2618	(8.938)	0	0	0
2019/08/01	R186	07/05/2020	8.28	Call	Bond Future	1,858.2900	1.8583	1,709.7800	1.7098	(7.992)	0	0	6,000
2019/08/01	R186	07/05/2020	8.07	Call	Bond Future	1,340.3400	1.3403	1,219.1100	1.2191	(9.045)	0	0	0
2019/08/01	R186	07/05/2020	8.07	Put	Bond Future	3,465.2500	3.4652	3,679.3200	3.6793	6.178	0	0	0
2019/08/01	R186	07/05/2020	7.60	Put	Bond Future	5,216.3600	5.2164	5,490.1800	5.4902	5.249	0	0	0
2019/08/01	R186	07/05/2020	7.60	Call	Bond Future	500.3700	0.5004	438.8900	0.4389	(12.287)	0	0	6,000
2019/08/01	R197	01/08/2019			Bond Future	303.3540	303.3540	303.3441	303.3441	(0.003)	0.0000	0.0000	0
2019/08/01	R197	07/11/2019			Bond Future	309.2366	309.2366	309.2270	309.2270	(0.003)	0.0000	0.0000	2,507
2019/08/01	R197	06/02/2020			Bond Future	307.2182	307.2182	307.2086	307.2086	(0.003)	0.0000	0.0000	40
2019/08/01	R197	07/05/2020			Bond Future	313.0181	313.0181	313.0080	313.0080	(0.003)	0.0000	0.0000	0
2019/08/01	R202	01/08/2019			Bond Future	232.1560	232.1560	231.8926	231.8926	(0.113)	0.0000	0.0000	0
2019/08/01	R202	07/11/2019			Bond Future	236.6578	236.6578	236.3899	236.3899	(0.113)	0.0000	0.0000	9,082
2019/08/01	R202	06/02/2020			Bond Future	236.9065	236.9065	236.6335	236.6335	(0.115)	0.0000	0.0000	0
2019/08/01	R202	07/05/2020			Bond Future	241.3786	241.3786	241.1006	241.1006	(0.115)	0.0000	0.0000	0
2019/08/01	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R207	01/08/2019	7.33	Call	Bond Future	241.2400	0.2412	218.3300	0.2183	(9.497)	0	0	0
2019/08/01	R207	01/08/2019			Bond Future	6.7721	100.6012	6.8250	100.5783	0.781	0.0000	0.0000	0
2019/08/01	R207	01/08/2019	7.34	Call	Bond Future	245.5600	0.2456	222.6500	0.2227	(9.330)	0	0	0
2019/08/01	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R207	01/08/2019	7.35	Call	Bond Future	249.8700	0.2499	226.9600	0.2270	(9.169)	0	0	0
2019/08/01	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R207	07/11/2019	2.08	Put	Bond Future	723.3600	0.7234	757.6300	0.7576	4.738	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
2019/08/01	R207	07/11/2019			Bond Future	6.1185	102.5251	6.3112	102.4908	3.150	0.0000	0.0000	3,736
2019/08/01	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R207	07/11/2019	2.07	Put	Bond Future	725.1600	0.7252	759.4300	0.7594	4.726	0	0	0
2019/08/01	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R207	07/11/2019	2.06	Put	Bond Future	726.9700	0.7270	761.2400	0.7612	4.714	0	0	0
2019/08/01	R208	01/08/2019	8.16	Call	Bond Future	2,255.8600	2.2559	2,100.5300	2.1005	(6.886)	0	0	0
2019/08/01	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R208	01/08/2019			Bond Future	6.6741	102.4657	6.7750	102.3104	1.512	0.0000	0.0000	0
2019/08/01	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R208	01/08/2019	8.17	Call	Bond Future	2,270.8100	2.2708	2,115.4800	2.1155	(6.840)	0	0	0
2019/08/01	R208	01/08/2019	8.15	Call	Bond Future	2,240.9100	2.2409	2,085.5800	2.0856	(6.932)	0	0	0
2019/08/01	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R208	07/11/2019	6.83	Call	Bond Future	448.1100	0.4481	316.8600	0.3169	(29.290)	0	0	0
2019/08/01	R208	07/11/2019	6.82	Put	Bond Future	107.5000	0.1075	175.0000	0.1750	62.791	0	0	0
2019/08/01	R208	07/11/2019			Bond Future	6.5666	101.0219	6.7180	100.8246	2.306	0.0000	0.0000	10,137
2019/08/01	R208	07/11/2019	6.84	Call	Bond Future	458.6800	0.4587	326.0500	0.3260	(28.916)	0	0	0
2019/08/01	R208	07/11/2019	6.84	Put	Bond Future	102.7900	0.1028	167.5300	0.1675	62.983	0	0	0
2019/08/01	R208	07/11/2019	6.83	Put	Bond Future	105.2000	0.1052	171.3200	0.1713	62.852	0	0	0
2019/08/01	R208	07/11/2019	6.82	Call	Bond Future	437.4200	0.4374	307.5500	0.3075	(29.690)	0	0	0
2019/08/01	R208	06/02/2020	6.13	Put	Bond Future	380.9900	0.3810	536.5400	0.5365	40.828	0	0	0
2019/08/01	R208	06/02/2020	6.12	Call	Bond Future	86.4700	0.0865	42.6800	0.0427	(50.642)	0	0	0
2019/08/01	R208	06/02/2020			Bond Future	6.3979	102.8401	6.5839	102.6392	2.907	0.0000	0.0000	0
2019/08/01	R208	06/02/2020	6.13	Call	Bond Future	90.5100	0.0905	45.1900	0.0452	(50.072)	0	0	0
2019/08/01	R208	06/02/2020	6.12	Put	Bond Future	387.8200	0.3878	544.9000	0.5449	40.503	0	0	0
2019/08/01	R208	06/02/2020	6.14	Call	Bond Future	94.4000	0.0944	47.5900	0.0476	(49.587)	0	0	0
2019/08/01	R208	06/02/2020	6.14	Put	Bond Future	374.0200	0.3740	528.0800	0.5281	41.190	0	0	0
2019/08/01	R208	07/05/2020	4.81	Call	Bond Future	0.4200	0.0004	0.0700	0.0001	(83.333)	0	0	0
2019/08/01	R208	07/05/2020	4.80	Put	Bond Future	1,084.4300	1.0844	1,288.8300	1.2888	18.849	0	0	0
2019/08/01	R208	07/05/2020			Bond Future	6.0575	101.3540	6.2973	101.1493	3.960	0.0000	0.0000	0
2019/08/01	R208	07/05/2020	4.82	Call	Bond Future	0.4600	0.0005	0.0700	0.0001	(84.783)	0	0	0
2019/08/01	R208	07/05/2020	4.82	Put	Bond Future	1,067.1200	1.0671	1,271.4500	1.2714	19.148	0	0	0
2019/08/01	R208	07/05/2020	4.81	Put	Bond Future	1,075.7700	1.0758	1,280.1400	1.2801	18.998	0	0	0
2019/08/01	R208	07/05/2020	4.80	Call	Bond Future	0.3800	0.0004	0.0600	0.0001	(84.211)	0	0	0
2019/08/01	R209	01/08/2019	10.17	Call	Bond Future	3,350.8700	3.3509	3,225.9800	3.2260	(3.727)	0	0	0
2019/08/01	R209	01/08/2019	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R209	01/08/2019	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R209	01/08/2019			Bond Future	9.6357	74.3656	9.6550	74.2407	0.200	0.0000	0.0000	0
2019/08/01	R209	01/08/2019	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R209	01/08/2019	10.15	Call	Bond Future	3,229.5800	3.2296	3,104.6900	3.1047	(3.867)	0	0	0
2019/08/01	R209	01/08/2019	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R209	01/08/2019	9.30	Put	Bond Future	2,228.7100	2.2287	2,353.6000	2.3536	5.604	0	0	0
2019/08/01	R209	01/08/2019	9.80	Put	Bond Future	2.2300	0.0022	0.0000	0.0000	(100.000)	0	0	0
2019/08/01	R209	01/08/2019	10.16	Call	Bond Future	3,290.2600	3.2903	3,165.3700	3.1654	(3.796)	0	0	0
2019/08/01	R209	01/08/2019	9.80	Call	Bond Future	1,057.4100	1.0574	930.2900	0.9303	(12.022)	0	0	0
2019/08/01	R209	01/08/2019	10.46	Call	Bond Future	5,074.8000	5.0748	4,949.9100	4.9499	(2.461)	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
2019/08/01	R209	01/08/2019	10.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R209	07/11/2019	9.33	Call	Bond Future	772.5800	0.7726	766.5700	0.7666	(0.778)	0	0	8,000
2019/08/01	R209	07/11/2019	9.77	Put	Bond Future	1,623.3600	1.6234	1,611.9500	1.6119	(0.703)	0	0	8,000
2019/08/01	R209	07/11/2019	9.82	Call	Bond Future	2,198.5000	2.1985	2,192.2700	2.1923	(0.283)	0	0	0
2019/08/01	R209	07/11/2019			Bond Future	9.7083	72.6366	9.7075	72.6416	(0.008)	0.0000	0.0000	91,593
2019/08/01	R209	07/11/2019	8.92	Put	Bond Future	5,514.4100	5.5144	5,506.2700	5.5063	(0.148)	0	0	0
2019/08/01	R209	07/11/2019	8.92	Call	Bond Future	196.0900	0.1961	192.9500	0.1930	(1.601)	0	0	8,000
2019/08/01	R209	07/11/2019	9.80	Call	Bond Future	2,125.1100	2.1251	2,118.8000	2.1188	(0.297)	0	0	0
2019/08/01	R209	07/11/2019	9.80	Put	Bond Future	1,540.9800	1.5410	1,529.6700	1.5297	(0.734)	0	0	0
2019/08/01	R209	07/11/2019	9.33	Put	Bond Future	3,256.7000	3.2567	3,245.6900	3.2457	(0.338)	0	0	0
2019/08/01	R209	07/11/2019	9.77	Call	Bond Future	2,017.1700	2.0172	2,010.7600	2.0108	(0.318)	0	0	0
2019/08/01	R209	07/11/2019	9.82	Put	Bond Future	1,487.9100	1.4879	1,476.6800	1.4767	(0.755)	0	0	0
2019/08/01	R209	07/11/2019	9.81	Call	Bond Future	2,161.7300	2.1617	2,155.4600	2.1555	(0.290)	0	0	0
2019/08/01	R209	07/11/2019	9.81	Put	Bond Future	1,514.3300	1.5143	1,503.0600	1.5031	(0.744)	0	0	0
2019/08/01	R209	06/02/2020	9.52	Put	Bond Future	3,527.8800	3.5279	3,518.2000	3.5182	(0.274)	0	0	0
2019/08/01	R209	06/02/2020			Bond Future	9.7752	73.9438	9.7744	73.9489	(0.008)	0.0000	0.0000	0
2019/08/01	R209	06/02/2020	9.51	Call	Bond Future	1,858.3900	1.8584	1,853.8300	1.8538	(0.245)	0	0	0
2019/08/01	R209	06/02/2020	9.51	Put	Bond Future	3,565.5600	3.5656	3,555.8800	3.5559	(0.271)	0	0	0
2019/08/01	R209	06/02/2020	9.52	Call	Bond Future	1,886.1400	1.8861	1,881.5800	1.8816	(0.242)	0	0	0
2019/08/01	R209	06/02/2020	9.50	Call	Bond Future	1,830.6600	1.8307	1,826.1100	1.8261	(0.249)	0	0	0
2019/08/01	R209	06/02/2020	9.50	Put	Bond Future	3,603.3500	3.6033	3,593.6800	3.5937	(0.268)	0	0	0
2019/08/01	R209	07/05/2020	9.47	Call	Bond Future	2,166.4300	2.1664	2,163.0200	2.1630	(0.157)	0	0	0
2019/08/01	R209	07/05/2020			Bond Future	9.8371	72.1711	9.8363	72.1762	(0.008)	0.0000	0.0000	0
2019/08/01	R209	07/05/2020	9.45	Call	Bond Future	2,111.4400	2.1114	2,108.0400	2.1080	(0.161)	0	0	0
2019/08/01	R209	07/05/2020	9.45	Put	Bond Future	4,593.4300	4.5934	4,584.9600	4.5850	(0.184)	0	0	0
2019/08/01	R209	07/05/2020	9.47	Put	Bond Future	4,517.1800	4.5172	4,508.7000	4.5087	(0.188)	0	0	0
2019/08/01	R209	07/05/2020	9.46	Call	Bond Future	2,138.7200	2.1387	2,135.3200	2.1353	(0.159)	0	0	0
2019/08/01	R209	07/05/2020	9.46	Put	Bond Future	4,555.0500	4.5550	4,546.5800	4.5466	(0.186)	0	0	0
2019/08/01	R210	01/08/2019			Bond Future	190.3718	190.3718	190.2235	190.2235	(0.078)	0.0000	0.0000	0
2019/08/01	R210	07/11/2019			Bond Future	191.4575	191.4575	190.8645	190.8645	(0.310)	0.0000	0.0000	2,132
2019/08/01	R210	06/02/2020			Bond Future	194.9493	194.9493	194.3455	194.3455	(0.310)	0.0000	0.0000	0
2019/08/01	R210	07/05/2020			Bond Future	195.9790	195.9790	195.3636	195.3636	(0.314)	0.0000	0.0000	0
2019/08/01	R212	01/08/2019			Bond Future	160.3606	160.3606	160.3542	160.3542	(0.004)	0.0000	0.0000	0
2019/08/01	R212	07/11/2019			Bond Future	163.4704	163.4704	163.4640	163.4640	(0.004)	0.0000	0.0000	6,684
2019/08/01	R212	06/02/2020			Bond Future	164.2058	164.2058	164.1995	164.1995	(0.004)	0.0000	0.0000	0
2019/08/01	R212	07/05/2020			Bond Future	167.3058	167.3058	167.2992	167.2992	(0.004)	0.0000	0.0000	0
2019/08/01	R213	01/08/2019	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R213	01/08/2019	9.98	Call	Bond Future	4,775.2200	4.7752	4,591.3200	4.5913	(3.851)	0	0	0
2019/08/01	R213	01/08/2019			Bond Future	9.1907	87.6084	9.2200	87.4245	0.319	0.0000	0.0000	0
2019/08/01	R213	01/08/2019	9.99	Call	Bond Future	4,833.3700	4.8334	4,649.4700	4.6495	(3.805)	0	0	0
2019/08/01	R213	01/08/2019	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R213	01/08/2019	10.00	Call	Bond Future	4,891.4600	4.8915	4,707.5600	4.7076	(3.760)	0	0	0
2019/08/01	R213	01/08/2019	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R213	07/11/2019	9.59	Put	Bond Future	924.3100	0.9243	987.4000	0.9874	6.826	0	0	0
2019/08/01	R213	07/11/2019	9.58	Call	Bond Future	2,858.8200	2.8588	2,703.6700	2.7037	(5.427)	0	0	0

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2019/08/01	R213	07/11/2019			Bond Future	9.2647		85.7340	9.3003	85.5147	0.384	0.0000	0.0000	21,844
2019/08/01	R213	07/11/2019	9.59	Call	Bond Future	2,901.2400		2.9012	2,745.0800	2.7451	(5.383)	0	0	0
2019/08/01	R213	07/11/2019	9.58	Put	Bond Future	941.7500		0.9417	1,005.8500	1.0058	6.806	0	0	0
2019/08/01	R213	07/11/2019	9.60	Call	Bond Future	2,943.8800		2.9439	2,786.7200	2.7867	(5.339)	0	0	0
2019/08/01	R213	07/11/2019	9.60	Put	Bond Future	907.1600		0.9072	969.2500	0.9692	6.844	0	0	0
2019/08/01	R213	06/02/2020	9.27	Call	Bond Future	2,266.0700		2.2661	2,152.2800	2.1523	(5.021)	0	0	0
2019/08/01	R213	06/02/2020	9.26	Put	Bond Future	2,695.1800		2.6952	2,805.4600	2.8055	4.092	0	0	0
2019/08/01	R213	06/02/2020			Bond Future	9.3356		87.2771	9.3725	87.0539	0.395	0.0000	0.0000	0
2019/08/01	R213	06/02/2020	9.28	Call	Bond Future	2,297.2800		2.2973	2,182.5900	2.1826	(4.992)	0	0	0
2019/08/01	R213	06/02/2020	9.28	Put	Bond Future	2,635.3200		2.6353	2,743.7900	2.7438	4.116	0	0	0
2019/08/01	R213	06/02/2020	9.27	Put	Bond Future	2,665.1100		2.6651	2,774.4800	2.7745	4.104	0	0	0
2019/08/01	R213	06/02/2020	9.26	Call	Bond Future	2,235.0800		2.2351	2,122.2000	2.1222	(5.050)	0	0	0
2019/08/01	R213	07/05/2020	9.01	Put	Bond Future	4,138.6500		4.1387	4,274.9400	4.2749	3.293	0	0	0
2019/08/01	R213	07/05/2020	9.00	Call	Bond Future	1,779.5200		1.7795	1,689.2400	1.6892	(5.073)	0	0	0
2019/08/01	R213	07/05/2020			Bond Future	9.3940		85.3519	9.4322	85.1245	0.406	0.0000	0.0000	0
2019/08/01	R213	07/05/2020	9.01	Call	Bond Future	1,805.4100		1.8054	1,714.3100	1.7143	(5.046)	0	0	0
2019/08/01	R213	07/05/2020	9.00	Put	Bond Future	4,174.6500		4.1746	4,311.7600	4.3118	3.284	0	0	0
2019/08/01	R213	07/05/2020	9.02	Call	Bond Future	1,831.5100		1.8315	1,739.5900	1.7396	(5.019)	0	0	0
2019/08/01	R213	07/05/2020	9.02	Put	Bond Future	4,102.9200		4.1029	4,238.3900	4.2384	3.302	0	0	0
2019/08/01	R214	01/08/2019	10.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R214	01/08/2019			Bond Future	9.8908		72.7907	9.9100	72.6621	0.195	0.0000	0.0000	0
2019/08/01	R214	01/08/2019	10.33	Call	Bond Future	2,844.9900		2.8450	2,716.3600	2.7164	(4.521)	0	0	0
2019/08/01	R214	01/08/2019	10.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R214	01/08/2019	10.34	Call	Bond Future	2,907.5900		2.9076	2,778.9600	2.7790	(4.424)	0	0	0
2019/08/01	R214	01/08/2019	10.32	Call	Bond Future	2,782.3000		2.7823	2,653.6700	2.6537	(4.623)	0	0	0
2019/08/01	R214	01/08/2019	10.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R214	07/11/2019	10.02	Put	Bond Future	1,746.5700		1.7466	1,718.9300	1.7189	(1.583)	0	0	0
2019/08/01	R214	07/11/2019			Bond Future	9.9674		70.8864	9.9615	70.9258	(0.060)	0.0000	0.0000	16,173
2019/08/01	R214	07/11/2019	10.01	Call	Bond Future	2,056.4500		2.0565	2,068.0000	2.0680	0.562	0	0	0
2019/08/01	R214	07/11/2019	10.01	Put	Bond Future	1,776.0700		1.7761	1,748.2100	1.7482	(1.569)	0	0	0
2019/08/01	R214	07/11/2019	10.02	Call	Bond Future	2,092.5700		2.0926	2,104.3400	2.1043	0.562	0	0	0
2019/08/01	R214	07/11/2019	10.00	Call	Bond Future	2,020.6300		2.0206	2,031.9700	2.0320	0.561	0	0	0
2019/08/01	R214	07/11/2019	10.00	Put	Bond Future	1,805.9600		1.8060	1,777.8900	1.7779	(1.554)	0	0	0
2019/08/01	R214	06/02/2020	9.73	Call	Bond Future	1,856.0700		1.8561	1,865.2300	1.8652	0.494	0	0	0
2019/08/01	R214	06/02/2020			Bond Future	10.0404		72.1622	10.0342	72.2024	(0.061)	0.0000	0.0000	0
2019/08/01	R214	06/02/2020	9.71	Call	Bond Future	1,799.6100		1.7996	1,808.5100	1.8085	0.495	0	0	0
2019/08/01	R214	06/02/2020	9.71	Put	Bond Future	4,010.5700		4.0106	3,979.3100	3.9793	(0.779)	0	0	0
2019/08/01	R214	06/02/2020	9.73	Put	Bond Future	3,930.0500		3.9300	3,899.0500	3.8990	(0.789)	0	0	0
2019/08/01	R214	06/02/2020	9.72	Call	Bond Future	1,827.6300		1.8276	1,836.6500	1.8366	0.494	0	0	0
2019/08/01	R214	06/02/2020	9.72	Put	Bond Future	3,970.0500		3.9700	3,938.9100	3.9389	(0.784)	0	0	0
2019/08/01	R214	07/05/2020	9.77	Put	Bond Future	4,636.3200		4.6363	4,606.9000	4.6069	(0.635)	0	0	0
2019/08/01	R214	07/05/2020			Bond Future	10.1030		70.2090	10.0967	70.2498	(0.062)	0.0000	0.0000	0
2019/08/01	R214	07/05/2020	9.76	Call	Bond Future	2,402.8900		2.4029	2,414.1200	2.4141	0.467	0	0	0
2019/08/01	R214	07/05/2020	9.76	Put	Bond Future	4,675.7100		4.6757	4,646.1700	4.6462	(0.632)	0	0	0
2019/08/01	R214	07/05/2020	9.77	Call	Bond Future	2,431.4300		2.4314	2,442.7800	2.4428	0.467	0	0	0
2019/08/01	R214	07/05/2020	9.75	Call	Bond Future	2,374.5200		2.3745	2,385.6400	2.3856	0.468	0	0	0
2019/08/01	R214	07/05/2020	9.75	Put	Bond Future	4,715.3700		4.7154	4,685.7200	4.6857	(0.629)	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
2019/08/01	R248	01/08/2019	10.35	Call	Bond Future	3,578.0600	3.5781	3,371.4400	3.3714	(5.775)	0	0	0
2019/08/01	R248	01/08/2019	10.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R248	01/08/2019			Bond Future	9.9158	92.7520	9.9400	92.5454	0.244	0.0000	0.0000	0
2019/08/01	R248	01/08/2019	10.36	Call	Bond Future	3,657.4700	3.6575	3,450.8500	3.4508	(5.649)	0	0	0
2019/08/01	R248	01/08/2019	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R248	01/08/2019	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/01	R248	01/08/2019	10.34	Call	Bond Future	3,498.5300	3.4985	3,291.9100	3.2919	(5.906)	0	0	0
2019/08/01	R248	07/11/2019	10.02	Call	Bond Future	2,460.0600	2.4601	2,451.7600	2.4518	(0.337)	0	0	0
2019/08/01	R248	07/11/2019	10.01	Put	Bond Future	2,271.4000	2.2714	2,256.3300	2.2563	(0.663)	0	0	0
2019/08/01	R248	07/11/2019			Bond Future	9.9929	90.0884	9.9921	90.0952	(0.008)	0.0000	0.0000	88,756
2019/08/01	R248	07/11/2019	10.03	Call	Bond Future	2,505.7300	2.5057	2,497.4700	2.4975	(0.330)	0	0	0
2019/08/01	R248	07/11/2019	10.03	Put	Bond Future	2,194.4800	2.1945	2,179.4800	2.1795	(0.684)	0	0	0
2019/08/01	R248	07/11/2019	10.02	Put	Bond Future	2,232.5800	2.2326	2,217.5400	2.2175	(0.674)	0	0	0
2019/08/01	R248	07/11/2019	10.01	Call	Bond Future	2,414.9600	2.4150	2,406.6300	2.4066	(0.345)	0	0	0
2019/08/01	R248	06/02/2020	9.71	Put	Bond Future	5,137.8600	5.1379	5,125.1800	5.1252	(0.247)	0	0	0
2019/08/01	R248	06/02/2020			Bond Future	10.0664	91.7098	10.0656	91.7167	(0.008)	0.0000	0.0000	100
2019/08/01	R248	06/02/2020	9.71	Call	Bond Future	2,087.1600	2.0872	2,081.3700	2.0814	(0.277)	0	0	0
2019/08/01	R248	06/02/2020	9.70	Put	Bond Future	5,191.7200	5.1917	5,179.0600	5.1791	(0.244)	0	0	0
2019/08/01	R248	06/02/2020	9.72	Call	Bond Future	2,121.8400	2.1218	2,116.0400	2.1160	(0.273)	0	0	0
2019/08/01	R248	06/02/2020	9.72	Put	Bond Future	5,084.4400	5.0844	5,071.7500	5.0718	(0.250)	0	0	0
2019/08/01	R248	06/02/2020	9.70	Call	Bond Future	2,052.7800	2.0528	2,047.0100	2.0470	(0.281)	0	0	0
2019/08/01	R248	07/05/2020	9.79	Call	Bond Future	2,939.3300	2.9393	2,935.0000	2.9350	(0.147)	0	0	0
2019/08/01	R248	07/05/2020	9.77	Put	Bond Future	5,909.6900	5.9097	5,898.3800	5.8984	(0.191)	0	0	0
2019/08/01	R248	07/05/2020			Bond Future	10.1294	88.9792	10.1286	88.9862	(0.008)	0.0000	0.0000	0
2019/08/01	R248	07/05/2020	9.79	Put	Bond Future	5,807.2300	5.8072	5,795.9200	5.7959	(0.195)	0	0	0
2019/08/01	R248	07/05/2020	9.77	Call	Bond Future	2,867.7200	2.8677	2,863.3900	2.8634	(0.151)	0	0	0
2019/08/01	R248	07/05/2020	9.78	Put	Bond Future	5,858.1300	5.8581	5,846.8200	5.8468	(0.193)	0	0	0
2019/08/01	R248	07/05/2020	9.78	Call	Bond Future	2,903.2600	2.9033	2,898.9300	2.8989	(0.149)	0	0	0

**Total**

**993455**