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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/08/2019 TO 06/08/2019

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
2019/08/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	2025	01/08/2019			Bond Future	135.6529	135.6529	135.6529	135.6529	0.000	0.0000	0.0000	0
2019/08/06	2025	07/11/2019			Bond Future	138.2093	138.2093	138.2269	138.2269	0.013	0.0000	0.0000	1,451
2019/08/06	2025	06/02/2020			Bond Future	139.2112	139.2112	139.2765	139.2765	0.047	0.0000	0.0000	0
2019/08/06	2025	07/05/2020			Bond Future	141.7439	141.7439	141.8950	141.8950	0.107	0.0000	0.0000	0
2019/08/06	2029	01/08/2019			Bond Future	102.1971	102.1971	102.1971	102.1971	0.000	0.0000	0.0000	0
2019/08/06	2029	07/11/2019			Bond Future	102.9673	102.9673	102.9826	102.9826	0.015	0.0000	0.0000	4,260
2019/08/06	2029	06/02/2020			Bond Future	104.8118	104.8118	104.8627	104.8627	0.049	0.0000	0.0000	0
2019/08/06	2029	07/05/2020			Bond Future	105.6063	105.6063	105.7215	105.7215	0.109	0.0000	0.0000	0
2019/08/06	2030	01/08/2019			Bond Future	9.0200	93.3039	9.0200	93.3039	0.000	0.0000	0.0000	0
2019/08/06	2030	07/11/2019	9.49	Put	Bond Future	894.4500	0.8944	778.4600	0.7785	(12.968)	0	0	0
2019/08/06	2030	07/11/2019	9.76	Put	Bond Future	529.1900	0.5292	453.2000	0.4532	(14.360)	0	0	5,500
2019/08/06	2030	07/11/2019			Bond Future	9.1641	94.6213	9.1058	94.9842	(0.636)	0.0000	0.0000	69,850
2019/08/06	2030	07/11/2019	9.48	Call	Bond Future	2,847.0100	2.8470	3,092.1200	3.0921	8.609	0	0	0
2019/08/06	2030	07/11/2019	9.48	Put	Bond Future	911.7400	0.9117	794.0100	0.7940	(12.913)	0	0	0
2019/08/06	2030	07/11/2019	8.60	Put	Bond Future	3,967.6700	3.9677	3,670.1300	3.6701	(7.499)	0	0	0
2019/08/06	2030	07/11/2019	8.60	Call	Bond Future	374.2600	0.3743	439.5600	0.4396	17.448	0	0	5,500
2019/08/06	2030	07/11/2019	9.10	Put	Bond Future	1,836.6100	1.8366	1,641.9000	1.6419	(10.602)	0	0	0
2019/08/06	2030	07/11/2019	9.10	Call	Bond Future	1,437.5500	1.4375	1,605.6800	1.6057	11.696	0	0	5,500
2019/08/06	2030	07/11/2019	9.49	Call	Bond Future	2,890.1000	2.8901	3,136.9500	3.1369	8.541	0	0	0
2019/08/06	2030	07/11/2019	9.76	Call	Bond Future	4,134.8600	4.1349	4,421.7100	4.4217	6.937	0	0	0
2019/08/06	2030	07/11/2019	8.57	Put	Bond Future	4,126.7500	4.1268	3,824.2100	3.8242	(7.331)	0	0	0
2019/08/06	2030	07/11/2019	9.47	Call	Bond Future	2,804.3300	2.8043	3,047.6800	3.0477	8.678	0	0	0
2019/08/06	2030	07/11/2019	9.47	Put	Bond Future	929.4800	0.9295	809.9900	0.8100	(12.856)	0	0	0
2019/08/06	2030	07/11/2019	9.70	Call	Bond Future	3,846.7700	3.8468	4,125.8400	4.1258	7.255	0	0	0
2019/08/06	2030	07/11/2019	9.70	Put	Bond Future	595.5700	0.5956	511.8000	0.5118	(14.066)	0	0	0
2019/08/06	2030	07/11/2019	8.95	Call	Bond Future	1,024.4800	1.0245	1,159.4200	1.1594	13.172	0	0	0
2019/08/06	2030	07/11/2019	8.95	Put	Bond Future	2,366.9300	2.3669	2,139.0300	2.1390	(9.629)	0	0	5,000
2019/08/06	2030	07/11/2019	8.57	Call	Bond Future	337.1100	0.3371	397.4100	0.3974	17.887	0	0	0
2019/08/06	2030	07/11/2019	9.12	Put	Bond Future	1,773.0400	1.7730	1,582.7500	1.5828	(10.732)	0	0	0
2019/08/06	2030	07/11/2019	9.12	Call	Bond Future	1,498.8100	1.4988	1,671.3600	1.6714	11.512	0	0	0
2019/08/06	2030	06/02/2020	9.14	Call	Bond Future	2,130.1800	2.1302	2,319.2500	2.3193	8.876	0	0	0
2019/08/06	2030	06/02/2020	8.40	Call	Bond Future	529.5900	0.5296	602.5500	0.6026	13.777	0	0	5,820
2019/08/06	2030	06/02/2020	9.15	Put	Bond Future	2,695.0500	2.6950	2,484.1500	2.4841	(7.825)	0	0	0
2019/08/06	2030	06/02/2020			Bond Future	9.2375	92.2850	9.1717	92.6866	(0.713)	0.0000	0.0000	0
2019/08/06	2030	06/02/2020	9.00	Put	Bond Future	3,188.4700	3.1885	2,952.9300	2.9529	(7.387)	0	0	0
2019/08/06	2030	06/02/2020	9.00	Call	Bond Future	1,728.4000	1.7284	1,894.4700	1.8945	9.608	0	0	5,820
2019/08/06	2030	06/02/2020	9.14	Put	Bond Future	2,725.9200	2.7259	2,513.3800	2.5134	(7.797)	0	0	0
2019/08/06	2030	06/02/2020	8.40	Put	Bond Future	5,816.3300	5.8163	5,487.6800	5.4877	(5.650)	0	0	0
2019/08/06	2030	06/02/2020	9.15	Call	Bond Future	2,160.6500	2.1606	2,351.3600	2.3514	8.827	0	0	0
2019/08/06	2030	06/02/2020	9.16	Call	Bond Future	2,191.3500	2.1913	2,383.6700	2.3837	8.776	0	0	0
2019/08/06	2030	06/02/2020	9.16	Put	Bond Future	2,664.4700	2.6645	2,455.1800	2.4552	(7.855)	0	0	0
2019/08/06	2030	07/05/2020	8.79	Call	Bond Future	1,451.0500	1.4510	1,608.5100	1.6085	10.851	0	0	0

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2019/08/06	2030	07/05/2020	8.78	Put	Bond Future	4,676.2700	4.6763	4,366.3900	4.3664	(6.627)	0	0	0
2019/08/06	2030	07/05/2020			Bond Future	9.3127	93.9425	9.2348	94.4082	(0.836)	0.0000	0.0000	0
2019/08/06	2030	07/05/2020	8.80	Call	Bond Future	1,474.0200	1.4740	1,633.0900	1.6331	10.792	0	0	0
2019/08/06	2030	07/05/2020	8.80	Put	Bond Future	4,597.3600	4.5974	4,290.7200	4.2907	(6.670)	0	0	0
2019/08/06	2030	07/05/2020	8.79	Put	Bond Future	4,636.6800	4.6367	4,328.4300	4.3284	(6.648)	0	0	0
2019/08/06	2030	07/05/2020	8.78	Call	Bond Future	1,428.3000	1.4283	1,584.1300	1.5841	10.910	0	0	0
2019/08/06	2032	01/08/2019			Bond Future	9.3750	94.6309	9.3750	94.6309	0.000	0.0000	0.0000	0
2019/08/06	2032	07/11/2019	9.71	Call	Bond Future	2,569.1100	2.5691	2,742.7600	2.7428	6.759	0	0	0
2019/08/06	2032	07/11/2019	9.70	Put	Bond Future	1,271.8100	1.2718	1,155.7000	1.1557	(9.130)	0	0	0
2019/08/06	2032	07/11/2019			Bond Future	9.5117	91.8848	9.4690	92.1730	(0.449)	0.0000	0.0000	50,428
2019/08/06	2032	07/11/2019	9.72	Call	Bond Future	2,611.5500	2.6115	2,786.7500	2.7868	6.709	0	0	0
2019/08/06	2032	07/11/2019	9.72	Put	Bond Future	1,224.2800	1.2243	1,111.2900	1.1113	(9.229)	0	0	0
2019/08/06	2032	07/11/2019	9.71	Put	Bond Future	1,247.7700	1.2478	1,133.2300	1.1332	(9.180)	0	0	0
2019/08/06	2032	07/11/2019	9.70	Call	Bond Future	2,527.1600	2.5272	2,699.2400	2.6992	6.809	0	0	0
2019/08/06	2032	06/02/2020	9.40	Put	Bond Future	3,333.0300	3.3330	3,146.3500	3.1463	(5.601)	0	0	0
2019/08/06	2032	06/02/2020			Bond Future	9.5906	93.5085	9.5416	93.8336	(0.511)	0.0000	0.0000	0
2019/08/06	2032	06/02/2020	9.39	Call	Bond Future	2,030.2100	2.0302	2,167.3000	2.1673	6.753	0	0	0
2019/08/06	2032	06/02/2020	9.39	Put	Bond Future	3,370.3200	3.3703	3,182.3300	3.1823	(5.578)	0	0	0
2019/08/06	2032	06/02/2020	9.40	Call	Bond Future	2,060.3600	2.0604	2,198.7600	2.1988	6.717	0	0	0
2019/08/06	2032	06/02/2020	9.38	Call	Bond Future	2,000.0400	2.0000	2,135.8200	2.1358	6.789	0	0	0
2019/08/06	2032	06/02/2020	9.38	Put	Bond Future	3,407.6600	3.4077	3,218.3600	3.2184	(5.555)	0	0	0
2019/08/06	2032	07/05/2020	9.19	Call	Bond Future	1,868.1900	1.8682	2,006.5500	2.0066	7.406	0	0	0
2019/08/06	2032	07/05/2020			Bond Future	9.6694	91.0288	9.6100	91.4160	(0.615)	0.0000	0.0000	0
2019/08/06	2032	07/05/2020	9.17	Call	Bond Future	1,817.6600	1.8177	1,953.5100	1.9535	7.474	0	0	0
2019/08/06	2032	07/05/2020	9.17	Put	Bond Future	5,143.0100	5.1430	4,891.6600	4.8917	(4.887)	0	0	0
2019/08/06	2032	07/05/2020	9.19	Put	Bond Future	5,057.1600	5.0572	4,808.3200	4.8083	(4.921)	0	0	0
2019/08/06	2032	07/05/2020	9.18	Call	Bond Future	1,842.8200	1.8428	1,979.9400	1.9799	7.441	0	0	0
2019/08/06	2032	07/05/2020	9.18	Put	Bond Future	5,099.9400	5.0999	4,849.8600	4.8499	(4.904)	0	0	0
2019/08/06	2033	01/08/2019			Bond Future	103.0298	103.0298	103.0298	103.0298	0.000	0.0000	0.0000	0
2019/08/06	2033	07/11/2019			Bond Future	103.9516	103.9516	103.9679	103.9679	0.016	0.0000	0.0000	6,140
2019/08/06	2033	06/02/2020			Bond Future	105.8137	105.8137	105.8659	105.8659	0.049	0.0000	0.0000	0
2019/08/06	2033	07/05/2020			Bond Future	106.5437	106.5437	106.6606	106.6606	0.110	0.0000	0.0000	0
2019/08/06	2037	01/08/2019			Bond Future	9.7650	89.6272	9.7650	89.6272	0.000	0.0000	0.0000	0
2019/08/06	2037	07/11/2019	9.97	Call	Bond Future	2,514.1500	2.5141	2,687.5200	2.6875	6.896	0	0	0
2019/08/06	2037	07/11/2019			Bond Future	9.8650	91.1766	9.8229	91.4932	(0.426)	0.0000	0.0000	62,399
2019/08/06	2037	07/11/2019	9.95	Call	Bond Future	2,428.1200	2.4281	2,597.9700	2.5980	6.995	0	0	0
2019/08/06	2037	07/11/2019	9.95	Put	Bond Future	1,793.6400	1.7936	1,646.8900	1.6469	(8.182)	0	0	0
2019/08/06	2037	07/11/2019	9.97	Put	Bond Future	1,731.3800	1.7314	1,588.1500	1.5881	(8.273)	0	0	0
2019/08/06	2037	07/11/2019	9.96	Call	Bond Future	2,471.0500	2.4710	2,642.6600	2.6427	6.945	0	0	0
2019/08/06	2037	07/11/2019	9.96	Put	Bond Future	1,762.3800	1.7624	1,617.3900	1.6174	(8.227)	0	0	0
2019/08/06	2037	06/02/2020	9.67	Call	Bond Future	2,049.4400	2.0494	2,188.7300	2.1887	6.796	0	0	0
2019/08/06	2037	06/02/2020	9.66	Put	Bond Future	4,153.4600	4.1535	3,937.9100	3.9379	(5.190)	0	0	0
2019/08/06	2037	06/02/2020			Bond Future	9.9438	88.5289	9.8961	88.8823	(0.479)	0.0000	0.0000	0
2019/08/06	2037	06/02/2020	9.68	Call	Bond Future	2,082.1900	2.0822	2,222.9200	2.2229	6.759	0	0	0
2019/08/06	2037	06/02/2020	9.68	Put	Bond Future	4,065.3700	4.0654	3,852.6900	3.8527	(5.232)	0	0	0

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2019/08/06	2037	06/02/2020	9.67	Put	Bond Future	4,109.1100	4.1091	3,894.9900	3.8950	(5.211)	0	0	0
2019/08/06	2037	06/02/2020	9.66	Call	Bond Future	2,017.2000	2.0172	2,155.0600	2.1551	6.834	0	0	0
2019/08/06	2037	07/05/2020	9.60	Put	Bond Future	5,458.9200	5.4589	5,200.8600	5.2009	(4.727)	0	0	0
2019/08/06	2037	07/05/2020	9.59	Call	Bond Future	2,259.5000	2.2595	2,414.4900	2.4145	6.859	0	0	0
2019/08/06	2037	07/05/2020			Bond Future	10.0236	90.1188	9.9669	90.5332	(0.565)	0.0000	0.0000	0
2019/08/06	2037	07/05/2020	9.60	Call	Bond Future	2,289.5800	2.2896	2,445.9200	2.4459	6.828	0	0	0
2019/08/06	2037	07/05/2020	9.59	Put	Bond Future	5,505.7200	5.5057	5,246.3100	5.2463	(4.712)	0	0	0
2019/08/06	2037	07/05/2020	9.61	Call	Bond Future	2,319.8800	2.3199	2,477.5800	2.4776	6.798	0	0	0
2019/08/06	2037	07/05/2020	9.61	Put	Bond Future	5,412.4300	5.4124	5,155.7300	5.1557	(4.743)	0	0	0
2019/08/06	2038	01/08/2019			Bond Future	119.6670	119.6670	119.6670	119.6670	0.000	0.0000	0.0000	0
2019/08/06	2038	07/11/2019			Bond Future	122.1333	122.1333	122.1532	122.1532	0.016	0.0000	0.0000	21,624
2019/08/06	2038	06/02/2020			Bond Future	122.6630	122.6630	122.7251	122.7251	0.051	0.0000	0.0000	0
2019/08/06	2038	07/05/2020			Bond Future	124.8946	124.8946	125.0324	125.0324	0.110	0.0000	0.0000	0
2019/08/06	2040	01/08/2019			Bond Future	9.8850	92.4310	9.8850	92.4310	0.000	0.0000	0.0000	0
2019/08/06	2040	07/11/2019	10.04	Put	Bond Future	1,946.5700	1.9466	1,822.2200	1.8222	(6.388)	0	0	0
2019/08/06	2040	07/11/2019	10.03	Call	Bond Future	2,421.2300	2.4212	2,550.6600	2.5507	5.346	0	0	0
2019/08/06	2040	07/11/2019	9.80	Put	Bond Future	2,937.4400	2.9374	2,777.1200	2.7771	(5.458)	0	0	0
2019/08/06	2040	07/11/2019	9.30	Put	Bond Future	6,004.3600	6.0044	5,777.9600	5.7780	(3.771)	0	0	0
2019/08/06	2040	07/11/2019			Bond Future	9.9752	94.1065	9.9435	94.3617	(0.317)	0.0000	0.0000	44,699
2019/08/06	2040	07/11/2019	10.04	Call	Bond Future	2,465.8000	2.4658	2,596.7000	2.5967	5.309	0	0	0
2019/08/06	2040	07/11/2019	10.03	Put	Bond Future	1,981.8000	1.9818	1,855.9800	1.8560	(6.349)	0	0	0
2019/08/06	2040	07/11/2019	9.80	Call	Bond Future	1,510.3800	1.5104	1,605.3100	1.6053	6.285	0	0	1,260
2019/08/06	2040	07/11/2019	9.30	Call	Bond Future	304.8900	0.3049	333.7400	0.3337	9.462	0	0	1,260
2019/08/06	2040	07/11/2019	10.05	Call	Bond Future	2,510.9500	2.5109	2,643.3100	2.6433	5.271	0	0	0
2019/08/06	2040	07/11/2019	10.05	Put	Bond Future	1,912.0400	1.9120	1,789.1500	1.7891	(6.427)	0	0	0
2019/08/06	2040	06/02/2020	9.76	Call	Bond Future	2,170.2600	2.1703	2,280.9200	2.2809	5.099	0	0	0
2019/08/06	2040	06/02/2020			Bond Future	10.0541	91.2601	10.0174	91.5520	(0.365)	0.0000	0.0000	0
2019/08/06	2040	06/02/2020	9.74	Call	Bond Future	2,102.8400	2.1028	2,211.1800	2.2112	5.152	0	0	0
2019/08/06	2040	06/02/2020	9.74	Put	Bond Future	4,648.4600	4.6485	4,464.8800	4.4649	(3.949)	0	0	0
2019/08/06	2040	06/02/2020	9.76	Put	Bond Future	4,550.4400	4.5504	4,369.1800	4.3692	(3.983)	0	0	0
2019/08/06	2040	06/02/2020	9.75	Call	Bond Future	2,136.7800	2.1368	2,246.2900	2.2463	5.125	0	0	0
2019/08/06	2040	06/02/2020	9.75	Put	Bond Future	4,599.6200	4.5996	4,417.2100	4.4172	(3.966)	0	0	0
2019/08/06	2040	07/05/2020	9.75	Put	Bond Future	5,713.6300	5.7136	5,496.7700	5.4968	(3.795)	0	0	0
2019/08/06	2040	07/05/2020	9.74	Call	Bond Future	2,598.9100	2.5989	2,734.3600	2.7344	5.212	0	0	0
2019/08/06	2040	07/05/2020			Bond Future	10.1338	92.8990	10.0887	93.2525	(0.445)	0.0000	0.0000	0
2019/08/06	2040	07/05/2020	9.75	Call	Bond Future	2,632.4400	2.6324	2,769.0300	2.7690	5.189	0	0	0
2019/08/06	2040	07/05/2020	9.74	Put	Bond Future	5,762.5800	5.7626	5,544.5800	5.5446	(3.783)	0	0	0
2019/08/06	2040	07/05/2020	9.73	Call	Bond Future	2,565.6100	2.5656	2,699.9100	2.6999	5.235	0	0	0
2019/08/06	2040	07/05/2020	9.73	Put	Bond Future	5,811.8800	5.8119	5,592.7300	5.5927	(3.771)	0	0	0
2019/08/06	2044	01/08/2019			Bond Future	9.9550	89.1567	9.9550	89.1567	0.000	0.0000	0.0000	0
2019/08/06	2044	07/11/2019	10.07	Put	Bond Future	2,098.9600	2.0990	1,969.5200	1.9695	(6.167)	0	0	0
2019/08/06	2044	07/11/2019	9.74	Put	Bond Future	3,617.2500	3.6173	3,438.6700	3.4387	(4.937)	0	0	0
2019/08/06	2044	07/11/2019	10.52	Call	Bond Future	4,759.0400	4.7590	4,943.7800	4.9438	3.882	0	0	0
2019/08/06	2044	07/11/2019			Bond Future	10.0330	90.8534	10.0015	91.1104	(0.313)	0.0000	0.0000	37,706
2019/08/06	2044	07/11/2019	10.06	Call	Bond Future	2,356.0200	2.3560	2,482.0600	2.4821	5.350	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
2019/08/06	2044	07/11/2019	10.06	Put	Bond Future	2,135.9500	2.1359	2,005.0300	2.0050	(6.129)	0	0	0
2019/08/06	2044	07/11/2019	10.52	Put	Bond Future	930.6000	0.9306	858.3800	0.8584	(7.761)	0	0	328
2019/08/06	2044	07/11/2019	10.07	Call	Bond Future	2,400.2200	2.4002	2,527.7400	2.5277	5.313	0	0	0
2019/08/06	2044	07/11/2019	9.19	Call	Bond Future	153.3500	0.1534	169.3600	0.1694	10.440	0	0	328
2019/08/06	2044	07/11/2019	9.74	Call	Bond Future	1,171.8700	1.1719	1,250.2500	1.2503	6.688	0	0	328
2019/08/06	2044	07/11/2019	10.05	Call	Bond Future	2,312.4000	2.3124	2,436.9600	2.4370	5.387	0	0	0
2019/08/06	2044	07/11/2019	10.05	Put	Bond Future	2,173.6400	2.1736	2,041.2400	2.0412	(6.091)	0	0	0
2019/08/06	2044	07/11/2019	9.19	Put	Bond Future	7,504.1500	7.5041	7,263.2000	7.2632	(3.211)	0	0	0
2019/08/06	2044	06/02/2020	9.74	Call	Bond Future	1,979.2200	1.9792	2,081.7600	2.0818	5.181	0	0	328
2019/08/06	2044	06/02/2020	10.78	Put	Bond Future	1,585.0400	1.5850	1,500.5300	1.5005	(5.332)	0	0	328
2019/08/06	2044	06/02/2020	9.77	Put	Bond Future	4,882.0800	4.8821	4,695.5300	4.6955	(3.821)	0	0	0
2019/08/06	2044	06/02/2020			Bond Future	10.1096	88.0747	10.0733	88.3673	(0.359)	0.0000	0.0000	0
2019/08/06	2044	06/02/2020	9.09	Put	Bond Future	9,356.8700	9.3569	9,099.8300	9.0998	(2.747)	0	0	0
2019/08/06	2044	06/02/2020	9.09	Call	Bond Future	468.9000	0.4689	504.4000	0.5044	7.571	0	0	328
2019/08/06	2044	06/02/2020	9.74	Put	Bond Future	5,038.8400	5.0388	4,848.8400	4.8488	(3.771)	0	0	0
2019/08/06	2044	06/02/2020	9.77	Call	Bond Future	2,077.4000	2.0774	2,183.3900	2.1834	5.102	0	0	0
2019/08/06	2044	06/02/2020	10.78	Call	Bond Future	6,712.8500	6.7128	6,920.8800	6.9209	3.099	0	0	0
2019/08/06	2044	06/02/2020	9.78	Call	Bond Future	2,110.5600	2.1106	2,217.6900	2.2177	5.076	0	0	0
2019/08/06	2044	06/02/2020	9.76	Put	Bond Future	4,934.3100	4.9343	4,746.6100	4.7466	(3.804)	0	0	0
2019/08/06	2044	06/02/2020	9.78	Put	Bond Future	4,830.5200	4.8305	4,645.1100	4.6451	(3.838)	0	0	0
2019/08/06	2044	06/02/2020	9.76	Call	Bond Future	2,044.7800	2.0448	2,149.6200	2.1496	5.127	0	0	0
2019/08/06	2044	07/05/2020	9.81	Call	Bond Future	2,624.5100	2.6245	2,760.7700	2.7608	5.192	0	0	0
2019/08/06	2044	07/05/2020	9.79	Put	Bond Future	5,803.5200	5.8035	5,585.2800	5.5853	(3.760)	0	0	0
2019/08/06	2044	07/05/2020	9.26	Call	Bond Future	1,081.6900	1.0817	1,155.3400	1.1553	6.809	0	0	556
2019/08/06	2044	07/05/2020			Bond Future	10.1868	89.6565	10.1426	90.0087	(0.434)	0.0000	0.0000	0
2019/08/06	2044	07/05/2020	9.81	Put	Bond Future	5,703.2900	5.7033	5,487.3700	5.4874	(3.786)	0	0	0
2019/08/06	2044	07/05/2020	9.79	Call	Bond Future	2,556.3100	2.5563	2,690.2500	2.6902	5.240	0	0	0
2019/08/06	2044	07/05/2020	9.80	Put	Bond Future	5,753.2200	5.7532	5,536.1400	5.5361	(3.773)	0	0	0
2019/08/06	2044	07/05/2020	9.26	Put	Bond Future	8,988.5300	8.9885	8,710.0000	8.7100	(3.099)	0	0	0
2019/08/06	2044	07/05/2020	9.91	Put	Bond Future	5,223.5700	5.2236	5,019.2600	5.0193	(3.911)	0	0	0
2019/08/06	2044	07/05/2020	9.80	Call	Bond Future	2,590.2900	2.5903	2,725.3900	2.7254	5.216	0	0	0
2019/08/06	2044	07/05/2020	9.91	Call	Bond Future	2,979.2500	2.9793	3,127.1200	3.1271	4.963	0	0	556
2019/08/06	2044	07/05/2020	11.02	Call	Bond Future	8,109.0700	8.1091	8,364.3400	8.3643	3.148	0	0	0
2019/08/06	2044	07/05/2020	11.02	Put	Bond Future	1,894.0000	1.8940	1,797.0900	1.7971	(5.117)	0	0	556
2019/08/06	2046	01/08/2019			Bond Future	113.0588	113.0588	113.0588	113.0588	0.000	0.0000	0.0000	0
2019/08/06	2046	07/11/2019			Bond Future	113.0828	113.0828	113.1022	113.1022	0.017	0.0000	0.0000	17,994
2019/08/06	2046	06/02/2020			Bond Future	115.1084	115.1084	115.1670	115.1670	0.051	0.0000	0.0000	0
2019/08/06	2046	07/05/2020			Bond Future	115.4547	115.4547	115.5838	115.5838	0.112	0.0000	0.0000	0
2019/08/06	2050	01/08/2019			Bond Future	116.3198	116.3198	116.3198	116.3198	0.000	0.0000	0.0000	0
2019/08/06	2050	07/11/2019			Bond Future	118.1848	118.1848	118.2046	118.2046	0.017	0.0000	0.0000	12,776
2019/08/06	2050	06/02/2020			Bond Future	118.4666	118.4666	118.5269	118.5269	0.051	0.0000	0.0000	0
2019/08/06	2050	07/05/2020			Bond Future	120.6219	120.6219	120.7556	120.7556	0.111	0.0000	0.0000	0
2019/08/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	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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2019/08/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	AL37	07/11/2019			Index Future	661.2380	661.2380	662.7130	662.7130	0.223	0.0000	0.0000	0
2019/08/06	AL37	06/02/2020			Index Future	672.9250	672.9250	674.6530	674.6530	0.257	0.0000	0.0000	0
2019/08/06	AL37	07/05/2020			Index Future	685.0130	685.0130	687.1800	687.1800	0.316	0.0000	0.0000	0
2019/08/06	AL7T	07/11/2019			Index Future	766.0700	766.0700	768.6730	768.6730	0.340	0.0000	0.0000	120
2019/08/06	AL7T	06/02/2020			Index Future	779.6110	779.6110	782.5210	782.5210	0.373	0.0000	0.0000	0
2019/08/06	AL7T	07/05/2020			Index Future	793.6150	793.6150	797.0520	797.0520	0.433	0.0000	0.0000	0
2019/08/06	ALBI	07/11/2019			Index Future	686.6590	686.6590	688.5700	688.5700	0.278	0.0000	0.0000	226
2019/08/06	ALBI	06/02/2020			Index Future	698.7960	698.7960	700.9750	700.9750	0.312	0.0000	0.0000	0
2019/08/06	ALBI	07/05/2020			Index Future	711.3490	711.3490	713.9910	713.9910	0.371	0.0000	0.0000	0
2019/08/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	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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2019/08/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/06	ES33	01/08/2019			Bond Future	10.8950	78.7324	10.8950	78.7324	0.000	0.0000	0.0000	0
2019/08/06	ES33	07/11/2019			Bond Future	11.0505	76.2943	11.0057	76.5502	(0.405)	0.0000	0.0000	350
2019/08/06	ES33	06/02/2020			Bond Future	11.1801	77.6425	11.1290	77.9293	(0.457)	0.0000	0.0000	0
2019/08/06	ES33	07/05/2020			Bond Future	11.3083	75.2440	11.2469	75.5823	(0.543)	0.0000	0.0000	0
2019/08/06	ES42	01/08/2019			Bond Future	11.2500	79.9527	11.2500	79.9527	0.000	0.0000	0.0000	0
2019/08/06	ES42	07/11/2019			Bond Future	11.3843	77.1816	11.3502	77.4023	(0.299)	0.0000	0.0000	4,919
2019/08/06	ES42	06/02/2020			Bond Future	11.5078	78.5454	11.4683	78.7967	(0.343)	0.0000	0.0000	0
2019/08/06	ES42	07/05/2020			Bond Future	11.6348	75.6919	11.5862	75.9954	(0.418)	0.0000	0.0000	0
2019/08/06	GOVI	07/11/2019	672.90	Call	GOVI	67,790.0000	6.7790	87,350.0000	8.7350	28.854	0	0	0
2019/08/06	GOVI	07/11/2019			GOVI	679.6790	679.6790	681.6350	681.6350	0.288	0.0000	0.0000	1,171
2019/08/06	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	GOVI	07/11/2019	672.91	Call	GOVI	67,690.0000	6.7690	87,250.0000	8.7250	28.896	0	0	0
2019/08/06	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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2019/08/06	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	GOVI	07/11/2019	672.92	Call	GOVI	67,590.0000	6.7590	87,150.0000	8.7150	28.939	0	0	0
2019/08/06	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	GOVI	06/02/2020	703.15	Put	GOVI	114,580.0000	11.4580	92,350.0000	9.2350	(19.401)	0	0	0
2019/08/06	GOVI	06/02/2020			GOVI	691.6920	691.6920	693.9150	693.9150	0.321	0.0000	0.0000	0
2019/08/06	GOVI	06/02/2020	703.14	Put	GOVI	114,480.0000	11.4480	92,250.0000	9.2250	(19.418)	0	0	0
2019/08/06	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	GOVI	06/02/2020	703.13	Put	GOVI	114,380.0000	11.4380	92,150.0000	9.2150	(19.435)	0	0	0
2019/08/06	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	GOVI	07/05/2020			GOVI	704.1170	704.1170	706.8010	706.8010	0.381	0.0000	0.0000	0
2019/08/06	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	GOVI	07/05/2020	720.00	Put	GOVI	158,830.0000	15.8830	131,990.0000	13.1990	(16.899)	0	0	0
2019/08/06	GOVI	07/05/2020	719.98	Put	GOVI	158,630.0000	15.8630	131,790.0000	13.1790	(16.920)	0	0	0
2019/08/06	GOVI	07/05/2020	719.99	Put	GOVI	158,730.0000	15.8730	131,890.0000	13.1890	(16.909)	0	0	0
2019/08/06	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/06	IGOV	07/11/2019			Index Future	264.7250	264.7250	264.6050	264.6050	(0.045)	0.0000	0.0000	1,016
2019/08/06	IGOV	06/02/2020			Index Future	269.4680	269.4680	269.4360	269.4360	(0.012)	0.0000	0.0000	0
2019/08/06	IGOV	07/05/2020			Index Future	274.3710	274.3710	274.5010	274.5010	0.047	0.0000	0.0000	0
2019/08/06	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/06	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/06	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/06	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.5900	98.5900	(0.020)	0.0000	0.0000	0
2019/08/06	IS02	22/06/2020			Interest Rate Swap	102.0700	102.0700	102.0300	102.0300	(0.039)	0.0000	0.0000	0
2019/08/06	IS02	21/09/2020			Interest Rate Swap	98.9500	98.9500	98.8800	98.8800	(0.071)	0.0000	0.0000	0
2019/08/06	IS05	17/12/2020			Interest Rate Swap	95.6100	95.6100	95.5100	95.5100	(0.105)	0.0000	0.0000	0
2019/08/06	IS05	16/03/2021			Interest Rate Swap	94.6400	94.6400	94.5100	94.5100	(0.137)	0.0000	0.0000	0
2019/08/06	IS05	15/06/2021			Interest Rate Swap	93.6300	93.6300	93.4800	93.4800	(0.160)	0.0000	0.0000	0
2019/08/06	IS05	21/09/2021			Interest Rate Swap	93.5900	93.5900	93.4200	93.4200	(0.182)	0.0000	0.0000	0
2019/08/06	IS05	21/12/2021			Interest Rate Swap	95.6200	95.6200	95.4200	95.4200	(0.209)	0.0000	0.0000	51
2019/08/06	IS05	15/03/2022			Interest Rate Swap	95.5900	95.5900	95.3700	95.3700	(0.230)	0.0000	0.0000	0
2019/08/06	IS05	21/06/2022			Interest Rate Swap	96.6000	96.6000	96.3600	96.3600	(0.248)	0.0000	0.0000	0
2019/08/06	IS05	20/09/2022			Interest Rate Swap	100.3800	100.3800	100.1200	100.1200	(0.259)	0.0000	0.0000	0
2019/08/06	IS05	20/12/2022			Interest Rate Swap	101.4800	101.4800	101.2100	101.2100	(0.266)	0.0000	0.0000	0
2019/08/06	IS05	22/03/2023			Interest Rate Swap	94.6400	94.6400	94.3500	94.3500	(0.306)	0.0000	0.0000	0
2019/08/06	IS05	20/06/2023			Interest Rate Swap	100.6000	100.6000	100.2900	100.2900	(0.308)	0.0000	0.0000	0
2019/08/06	IS05	19/09/2023			Interest Rate Swap	95.9200	95.9200	95.6000	95.6000	(0.334)	0.0000	0.0000	0
2019/08/06	IS10	17/12/2025			Interest Rate Swap	91.6700	91.6700	91.2500	91.2500	(0.458)	0.0000	0.0000	0
2019/08/06	IS10	16/03/2026			Interest Rate Swap	88.5400	88.5400	88.1100	88.1100	(0.486)	0.0000	0.0000	0
2019/08/06	IS10	15/06/2026			Interest Rate Swap	87.1900	87.1900	86.7500	86.7500	(0.505)	0.0000	0.0000	0
2019/08/06	IS10	21/09/2026			Interest Rate Swap	89.3300	89.3300	88.8900	88.8900	(0.493)	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
2019/08/06	IS10	21/12/2026			Interest Rate Swap	93.1800	93.1800	92.7100	92.7100	(0.504)	0.0000	0.0000	0
2019/08/06	IS10	15/03/2027			Interest Rate Swap	91.7100	91.7100	91.2000	91.2000	(0.556)	0.0000	0.0000	0
2019/08/06	IS10	21/06/2027			Interest Rate Swap	93.8100	93.8100	93.2800	93.2800	(0.565)	0.0000	0.0000	0
2019/08/06	IS10	20/09/2027			Interest Rate Swap	99.3400	99.3400	98.8000	98.8000	(0.544)	0.0000	0.0000	0
2019/08/06	IS10	20/12/2027			Interest Rate Swap	99.6800	99.6800	99.1400	99.1400	(0.542)	0.0000	0.0000	0
2019/08/06	IS10	22/03/2028			Interest Rate Swap	93.0500	93.0500	92.5100	92.5100	(0.580)	0.0000	0.0000	0
2019/08/06	IS10	20/06/2028			Interest Rate Swap	100.3700	100.3700	99.8400	99.8400	(0.528)	0.0000	0.0000	0
2019/08/06	IS10	19/09/2028			Interest Rate Swap	93.8000	93.8000	93.2500	93.2500	(0.586)	0.0000	0.0000	0
2019/08/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/06	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/06	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/06	R023	01/08/2019			Bond Future	7.4850	104.1566	7.4850	104.1566	0.000	0.0000	0.0000	0
2019/08/06	R023	07/11/2019	7.98	Call	Bond Future	1,403.8600	1.4039	1,570.4600	1.5705	11.867	0	0	0
2019/08/06	R023	07/11/2019			Bond Future	7.5674	102.0698	7.4931	102.2844	(0.982)	0.0000	0.0000	52,535
2019/08/06	R023	07/11/2019	7.99	Call	Bond Future	1,427.6400	1.4276	1,595.1400	1.5951	11.733	0	0	0
2019/08/06	R023	07/11/2019	7.98	Put	Bond Future	223.0700	0.2231	175.0700	0.1751	(21.518)	0	0	0
2019/08/06	R023	07/11/2019	7.99	Put	Bond Future	218.4500	0.2184	171.3500	0.1714	(21.561)	0	0	0
2019/08/06	R023	07/11/2019	8.00	Call	Bond Future	1,451.6800	1.4517	1,620.0500	1.6200	11.598	0	0	0
2019/08/06	R023	07/11/2019	8.00	Put	Bond Future	214.0900	0.2141	167.8600	0.1679	(21.594)	0	0	0
2019/08/06	R023	06/02/2020	7.54	Call	Bond Future	706.8600	0.7069	829.0500	0.8291	17.286	0	0	0
2019/08/06	R023	06/02/2020			Bond Future	7.6121	103.8736	7.5177	104.1271	(1.240)	0.0000	0.0000	0
2019/08/06	R023	06/02/2020	7.52	Call	Bond Future	678.1300	0.6781	797.6000	0.7976	17.618	0	0	0
2019/08/06	R023	06/02/2020	7.52	Put	Bond Future	925.5400	0.9255	791.5000	0.7915	(14.482)	0	0	0
2019/08/06	R023	06/02/2020	7.54	Put	Bond Future	900.4900	0.9005	769.1700	0.7692	(14.583)	0	0	0
2019/08/06	R023	06/02/2020	7.53	Call	Bond Future	692.5700	0.6926	813.4000	0.8134	17.447	0	0	0
2019/08/06	R023	06/02/2020	7.53	Put	Bond Future	913.0900	0.9131	780.4100	0.7804	(14.531)	0	0	0
2019/08/06	R023	07/05/2020	6.91	Put	Bond Future	2,026.8000	2.0268	1,771.2000	1.7712	(12.611)	0	0	0
2019/08/06	R023	07/05/2020			Bond Future	7.6390	101.8076	7.5106	102.1275	(1.682)	0.0000	0.0000	0
2019/08/06	R023	07/05/2020	6.90	Call	Bond Future	187.9600	0.1880	250.8700	0.2509	33.470	0	0	0
2019/08/06	R023	07/05/2020	6.90	Put	Bond Future	2,045.6900	2.0457	1,788.6600	1.7887	(12.564)	0	0	0
2019/08/06	R023	07/05/2020	6.91	Call	Bond Future	194.5000	0.1945	258.8400	0.2588	33.080	0	0	0
2019/08/06	R023	07/05/2020	6.89	Call	Bond Future	181.5600	0.1816	243.0500	0.2430	33.868	0	0	0
2019/08/06	R023	07/05/2020	6.89	Put	Bond Future	2,064.7100	2.0647	1,806.2600	1.8063	(12.517)	0	0	0
2019/08/06	R035	01/08/2019			Bond Future	9.6600	97.5668	9.6600	97.5668	0.000	0.0000	0.0000	0
2019/08/06	R035	07/11/2019	9.88	Call	Bond Future	2,447.7200	2.4477	2,621.8500	2.6219	7.114	0	0	0
2019/08/06	R035	07/11/2019	9.89	Call	Bond Future	2,490.9400	2.4909	2,666.8600	2.6669	7.062	0	0	0
2019/08/06	R035	07/11/2019	9.87	Put	Bond Future	1,706.1100	1.7061	1,561.4000	1.5614	(8.482)	0	0	0
2019/08/06	R035	07/11/2019	10.21	Put	Bond Future	909.5900	0.9096	818.6500	0.8186	(9.998)	0	0	3,500
2019/08/06	R035	07/11/2019			Bond Future	9.7757	94.6905	9.7332	95.0075	(0.435)	0.0000	0.0000	94,508
2019/08/06	R035	07/11/2019	9.89	Put	Bond Future	1,645.3000	1.6453	1,504.1600	1.5042	(8.578)	0	0	0
2019/08/06	R035	07/11/2019	9.87	Call	Bond Future	2,404.6700	2.4047	2,577.0200	2.5770	7.167	0	0	0
2019/08/06	R035	07/11/2019	8.92	Put	Bond Future	6,833.9200	6.8339	6,537.0600	6.5371	(4.344)	0	0	0

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2019/08/06	R035	07/11/2019	8.92	Call	Bond Future	129.6800		0.1297	149.8800	0.1499	15.577	0	0	3,500
2019/08/06	R035	07/11/2019	9.52	Put	Bond Future	3,083.8600		3.0839	2,873.9800	2.8740	(6.806)	0	0	0
2019/08/06	R035	07/11/2019	9.52	Call	Bond Future	1,151.5400		1.1515	1,258.7200	1.2587	9.308	0	0	3,500
2019/08/06	R035	07/11/2019	9.88	Put	Bond Future	1,675.5800		1.6756	1,532.6500	1.5326	(8.530)	0	0	0
2019/08/06	R035	07/11/2019	10.21	Call	Bond Future	4,062.2600		4.0623	4,288.3800	4.2884	5.566	0	0	0
2019/08/06	R035	06/02/2020	9.60	Call	Bond Future	2,102.5400		2.1025	2,244.4700	2.2445	6.750	0	0	0
2019/08/06	R035	06/02/2020	9.61	Put	Bond Future	3,997.0400		3.9970	3,785.0700	3.7851	(5.303)	0	0	0
2019/08/06	R035	06/02/2020			Bond Future	9.8607		96.3639	9.8123	96.7192	(0.491)	0.0000	0.0000	0
2019/08/06	R035	06/02/2020	9.60	Put	Bond Future	4,040.5100		4.0405	3,827.1200	3.8271	(5.281)	0	0	0
2019/08/06	R035	06/02/2020	9.61	Call	Bond Future	2,134.4900		2.1345	2,277.8400	2.2778	6.716	0	0	0
2019/08/06	R035	06/02/2020	9.59	Call	Bond Future	2,070.8600		2.0709	2,211.3800	2.2114	6.786	0	0	0
2019/08/06	R035	06/02/2020	9.59	Put	Bond Future	4,084.3400		4.0843	3,869.5400	3.8695	(5.259)	0	0	0
2019/08/06	R035	07/05/2020	9.48	Put	Bond Future	5,587.5300		5.5875	5,322.2800	5.3223	(4.747)	0	0	0
2019/08/06	R035	07/05/2020	9.47	Call	Bond Future	2,161.6400		2.1616	2,313.9300	2.3139	7.045	0	0	0
2019/08/06	R035	07/05/2020			Bond Future	9.9389		93.5922	9.8810	94.0111	(0.583)	0.0000	0.0000	0
2019/08/06	R035	07/05/2020	9.48	Call	Bond Future	2,190.8600		2.1909	2,344.5000	2.3445	7.013	0	0	0
2019/08/06	R035	07/05/2020	9.47	Put	Bond Future	5,634.3500		5.6343	5,367.7500	5.3677	(4.732)	0	0	0
2019/08/06	R035	07/05/2020	9.49	Call	Bond Future	2,220.2900		2.2203	2,375.2800	2.3753	6.981	0	0	0
2019/08/06	R035	07/05/2020	9.49	Put	Bond Future	5,541.0100		5.5410	5,277.1100	5.2771	(4.763)	0	0	0
2019/08/06	R186	01/08/2019			Bond Future	8.3750		112.8173	8.3750	112.8173	0.000	0.0000	0.0000	0
2019/08/06	R186	07/11/2019	8.23	Call	Bond Future	745.6400		0.7456	880.2200	0.8802	18.049	0	0	5,000
2019/08/06	R186	07/11/2019	8.94	Call	Bond Future	3,040.0600		3.0401	3,336.9100	3.3369	9.765	0	0	0
2019/08/06	R186	07/11/2019	8.20	Call	Bond Future	687.7500		0.6878	815.0100	0.8150	18.504	0	0	0
2019/08/06	R186	07/11/2019			Bond Future	8.4929		114.6595	8.4227	115.0542	(0.827)	0.0000	0.0000	138,190
2019/08/06	R186	07/11/2019	8.25	Put	Bond Future	2,158.5200		2.1585	1,903.3900	1.9034	(11.820)	0	0	3,750
2019/08/06	R186	07/11/2019	8.25	Call	Bond Future	785.8900		0.7859	925.4100	0.9254	17.753	0	0	3,750
2019/08/06	R186	07/11/2019	8.73	Call	Bond Future	2,196.7300		2.1967	2,453.5200	2.4535	11.690	0	0	0
2019/08/06	R186	07/11/2019	8.73	Put	Bond Future	877.5700		0.8776	739.7100	0.7397	(15.709)	0	0	5,000
2019/08/06	R186	07/11/2019	8.94	Put	Bond Future	569.4600		0.5695	471.6600	0.4717	(17.174)	0	0	0
2019/08/06	R186	07/11/2019	8.23	Put	Bond Future	2,232.2700		2.2323	1,972.2000	1.9722	(11.650)	0	0	0
2019/08/06	R186	07/11/2019	8.20	Put	Bond Future	2,345.6600		2.3457	2,078.2700	2.0783	(11.399)	0	0	7,500
2019/08/06	R186	07/11/2019	8.95	Call	Bond Future	3,082.6900		3.0827	3,381.2000	3.3812	9.683	0	0	0
2019/08/06	R186	07/11/2019	8.96	Put	Bond Future	546.0700		0.5461	451.5800	0.4516	(17.304)	0	0	0
2019/08/06	R186	07/11/2019	8.95	Put	Bond Future	557.6600		0.5577	461.5200	0.4615	(17.240)	0	0	0
2019/08/06	R186	07/11/2019	8.96	Call	Bond Future	3,125.5100		3.1255	3,425.6700	3.4257	9.604	0	0	0
2019/08/06	R186	06/02/2020	8.11	Put	Bond Future	3,384.8200		3.3848	3,083.2500	3.0832	(8.909)	0	0	0
2019/08/06	R186	06/02/2020	8.50	Call	Bond Future	1,820.0800		1.8201	2,035.1500	2.0351	11.817	0	0	0
2019/08/06	R186	06/02/2020	8.57	Call	Bond Future	2,021.6600		2.0217	2,250.1100	2.2501	11.300	0	0	0
2019/08/06	R186	06/02/2020			Bond Future	8.5591		111.3827	8.4782	111.8229	(0.945)	0.0000	0.0000	0
2019/08/06	R186	06/02/2020	8.11	Call	Bond Future	911.5100		0.9115	1,050.1600	1.0502	15.211	0	0	1,007
2019/08/06	R186	06/02/2020	8.55	Call	Bond Future	1,962.9300		1.9629	2,187.5800	2.1876	11.445	0	0	0
2019/08/06	R186	06/02/2020	8.55	Put	Bond Future	2,012.4600		2.0125	1,796.8900	1.7969	(10.712)	0	0	0
2019/08/06	R186	06/02/2020	9.00	Put	Bond Future	1,138.7100		1.1387	999.5600	0.9996	(12.220)	0	0	1,007
2019/08/06	R186	06/02/2020	8.50	Put	Bond Future	2,141.6500		2.1416	1,916.5000	1.9165	(10.513)	0	0	1,007
2019/08/06	R186	06/02/2020	8.57	Put	Bond Future	1,962.6200		1.9626	1,750.8500	1.7509	(10.790)	0	0	0
2019/08/06	R186	06/02/2020	9.00	Call	Bond Future	3,499.1500		3.4992	3,800.2200	3.8002	8.604	0	0	0
2019/08/06	R186	06/02/2020	8.56	Call	Bond Future	1,992.0300		1.9920	2,218.5800	2.2186	11.373	0	0	0

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2019/08/06	R186	06/02/2020	8.56	Put	Bond Future	1,987.2600	1.9873	1,773.5900	1.7736	(10.752)	0	0	0
2019/08/06	R186	07/05/2020	8.93	Call	Bond Future	3,402.9400	3.4029	3,721.5300	3.7215	9.362	0	0	0
2019/08/06	R186	07/05/2020	8.28	Put	Bond Future	3,320.9500	3.3210	3,007.9900	3.0080	(9.424)	0	0	0
2019/08/06	R186	07/05/2020	8.09	Put	Bond Future	3,935.7800	3.9358	3,585.7700	3.5858	(8.893)	0	0	0
2019/08/06	R186	07/05/2020			Bond Future	8.6247	113.3831	8.5266	113.8998	(1.137)	0.0000	0.0000	0
2019/08/06	R186	07/05/2020	8.08	Call	Bond Future	1,062.1500	1.0622	1,226.8300	1.2268	15.504	0	0	0
2019/08/06	R186	07/05/2020	8.08	Put	Bond Future	3,970.6200	3.9706	3,618.6800	3.6187	(8.864)	0	0	0
2019/08/06	R186	07/05/2020	8.93	Put	Bond Future	1,814.6000	1.8146	1,616.5700	1.6166	(10.913)	0	0	6,000
2019/08/06	R186	07/05/2020	8.28	Call	Bond Future	1,491.8100	1.4918	1,695.4700	1.6955	13.652	0	0	6,000
2019/08/06	R186	07/05/2020	8.09	Call	Bond Future	1,081.6000	1.0816	1,248.2100	1.2482	15.404	0	0	0
2019/08/06	R186	07/05/2020	8.07	Call	Bond Future	1,042.9100	1.0429	1,205.6500	1.2056	15.604	0	0	0
2019/08/06	R186	07/05/2020	8.07	Put	Bond Future	4,005.6900	4.0057	3,651.8100	3.6518	(8.834)	0	0	0
2019/08/06	R186	07/05/2020	7.60	Put	Bond Future	5,906.5400	5.9065	5,467.2200	5.4672	(7.438)	0	0	0
2019/08/06	R186	07/05/2020	7.60	Call	Bond Future	352.6800	0.3527	429.9800	0.4300	21.918	0	0	6,000
2019/08/06	R197	01/08/2019			Bond Future	303.3441	303.3441	303.3441	303.3441	0.000	0.0000	0.0000	0
2019/08/06	R197	07/11/2019			Bond Future	309.1345	309.1345	309.1632	309.1632	0.009	0.0000	0.0000	2,507
2019/08/06	R197	06/02/2020			Bond Future	307.0153	307.0153	307.1490	307.1490	0.044	0.0000	0.0000	40
2019/08/06	R197	07/05/2020			Bond Future	312.6009	312.6009	312.9239	312.9239	0.103	0.0000	0.0000	0
2019/08/06	R202	01/08/2019			Bond Future	231.8926	231.8926	231.8926	231.8926	0.000	0.0000	0.0000	0
2019/08/06	R202	07/11/2019			Bond Future	236.3267	236.3267	235.8367	235.8367	(0.207)	0.0000	0.0000	9,082
2019/08/06	R202	06/02/2020			Bond Future	236.4933	236.4933	236.0747	236.0747	(0.177)	0.0000	0.0000	0
2019/08/06	R202	07/05/2020			Bond Future	240.7958	240.7958	240.5132	240.5132	(0.117)	0.0000	0.0000	0
2019/08/06	R207	01/08/2019			Bond Future	6.8250	100.5783	6.8250	100.5783	0.000	0.0000	0.0000	0
2019/08/06	R207	07/11/2019	2.08	Put	Bond Future	805.6300	0.8056	786.6700	0.7867	(2.353)	0	0	0
2019/08/06	R207	07/11/2019			Bond Future	6.5814	102.4428	6.4747	102.4618	(1.622)	0.0000	0.0000	3,801
2019/08/06	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	R207	07/11/2019	2.07	Put	Bond Future	807.4300	0.8074	788.4700	0.7885	(2.348)	0	0	0
2019/08/06	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/06	R207	07/11/2019	2.06	Put	Bond Future	809.2400	0.8092	790.2800	0.7903	(2.343)	0	0	0
2019/08/06	R208	01/08/2019			Bond Future	6.7750	102.3104	6.7750	102.3104	0.000	0.0000	0.0000	0
2019/08/06	R208	07/11/2019	6.83	Call	Bond Future	274.4400	0.2744	283.8300	0.2838	3.422	0	0	0
2019/08/06	R208	07/11/2019	6.82	Put	Bond Future	198.3100	0.1983	188.6900	0.1887	(4.851)	0	0	0
2019/08/06	R208	07/11/2019			Bond Future	6.7682	100.7594	6.7537	100.7782	(0.214)	0.0000	0.0000	10,137
2019/08/06	R208	07/11/2019	6.84	Call	Bond Future	283.1000	0.2831	292.6400	0.2926	3.370	0	0	0
2019/08/06	R208	07/11/2019	6.84	Put	Bond Future	189.7600	0.1898	180.4400	0.1804	(4.911)	0	0	0
2019/08/06	R208	07/11/2019	6.83	Put	Bond Future	194.0800	0.1941	184.6100	0.1846	(4.879)	0	0	0
2019/08/06	R208	07/11/2019	6.82	Call	Bond Future	265.6800	0.2657	274.9200	0.2749	3.478	0	0	0
2019/08/06	R208	06/02/2020	6.13	Put	Bond Future	620.3300	0.6203	573.2900	0.5733	(7.583)	0	0	0
2019/08/06	R208	06/02/2020	6.12	Call	Bond Future	27.9000	0.0279	34.3800	0.0344	23.226	0	0	0
2019/08/06	R208	06/02/2020			Bond Future	6.6760	102.5400	6.6260	102.5938	(0.748)	0.0000	0.0000	0
2019/08/06	R208	06/02/2020	6.13	Call	Bond Future	29.7400	0.0297	36.5300	0.0365	22.831	0	0	0
2019/08/06	R208	06/02/2020	6.12	Put	Bond Future	629.3600	0.6294	582.0100	0.5820	(7.524)	0	0	0
2019/08/06	R208	06/02/2020	6.14	Call	Bond Future	31.5200	0.0315	38.6100	0.0386	22.494	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
2019/08/06	R208	06/02/2020	6.14	Put	Bond Future	611.2500	0.6113	564.5100	0.5645	(7.647)	0	0	0
2019/08/06	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2019/08/06	R208	07/05/2020	4.80	Put	Bond Future	1,459.3500	1.4594	1,342.8700	1.3429	(7.982)	0	0	0
2019/08/06	R208	07/05/2020			Bond Future	6.4978	100.9787	6.3608	101.0952	(2.108)	0.0000	0.0000	0
2019/08/06	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2019/08/06	R208	07/05/2020	4.82	Put	Bond Future	1,441.9600	1.4420	1,325.4900	1.3255	(8.077)	0	0	0
2019/08/06	R208	07/05/2020	4.81	Put	Bond Future	1,450.6500	1.4506	1,334.1700	1.3342	(8.030)	0	0	0
2019/08/06	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2019/08/06	R209	01/08/2019			Bond Future	9.6550	74.2407	9.6550	74.2407	0.000	0.0000	0.0000	0
2019/08/06	R209	07/11/2019	9.82	Call	Bond Future	1,984.1200	1.9841	2,124.3700	2.1244	7.069	0	0	0
2019/08/06	R209	07/11/2019	9.33	Call	Bond Future	651.9400	0.6519	717.9200	0.7179	10.121	0	0	8,000
2019/08/06	R209	07/11/2019	9.77	Put	Bond Future	1,716.6700	1.7167	1,582.6300	1.5826	(7.808)	0	0	8,000
2019/08/06	R209	07/11/2019			Bond Future	9.7552	72.3371	9.7134	72.6038	(0.428)	0.0000	0.0000	91,356
2019/08/06	R209	07/11/2019	9.80	Call	Bond Future	1,913.9700	1.9140	2,051.2100	2.0512	7.170	0	0	0
2019/08/06	R209	07/11/2019	9.80	Put	Bond Future	1,629.2900	1.6293	1,499.8100	1.4998	(7.947)	0	0	0
2019/08/06	R209	07/11/2019	8.92	Put	Bond Future	5,768.0300	5.7680	5,522.1700	5.5222	(4.262)	0	0	0
2019/08/06	R209	07/11/2019	8.92	Call	Bond Future	150.2600	0.1503	171.1200	0.1711	13.883	0	0	8,000
2019/08/06	R209	07/11/2019	9.82	Put	Bond Future	1,572.9800	1.5730	1,446.5100	1.4465	(8.040)	0	0	0
2019/08/06	R209	07/11/2019	9.33	Put	Bond Future	3,435.5100	3.4355	3,234.7700	3.2348	(5.843)	0	0	0
2019/08/06	R209	07/11/2019	9.77	Call	Bond Future	1,811.0300	1.8110	1,943.7100	1.9437	7.326	0	0	0
2019/08/06	R209	07/11/2019	9.81	Call	Bond Future	1,948.9600	1.9490	2,087.7100	2.0877	7.119	0	0	0
2019/08/06	R209	07/11/2019	9.81	Put	Bond Future	1,601.0100	1.6010	1,473.0400	1.4730	(7.993)	0	0	0
2019/08/06	R209	06/02/2020	9.52	Put	Bond Future	3,688.8900	3.6889	3,506.1200	3.5061	(4.955)	0	0	0
2019/08/06	R209	06/02/2020			Bond Future	9.8272	73.6154	9.7802	73.9118	(0.478)	0.0000	0.0000	0
2019/08/06	R209	06/02/2020	9.51	Call	Bond Future	1,692.4200	1.6924	1,804.8700	1.8049	6.644	0	0	0
2019/08/06	R209	06/02/2020	9.51	Put	Bond Future	3,728.0000	3.7280	3,544.0600	3.5441	(4.934)	0	0	0
2019/08/06	R209	06/02/2020	9.52	Call	Bond Future	1,718.7400	1.7187	1,832.3600	1.8324	6.611	0	0	0
2019/08/06	R209	06/02/2020	9.50	Call	Bond Future	1,666.1200	1.6661	1,777.4100	1.7774	6.680	0	0	0
2019/08/06	R209	06/02/2020	9.50	Put	Bond Future	3,767.2200	3.7672	3,582.1200	3.5821	(4.913)	0	0	0
2019/08/06	R209	07/05/2020	9.47	Call	Bond Future	1,987.0100	1.9870	2,118.0400	2.1180	6.594	0	0	0
2019/08/06	R209	07/05/2020			Bond Future	9.8988	71.7867	9.8432	72.1328	(0.561)	0.0000	0.0000	0
2019/08/06	R209	07/05/2020	9.45	Call	Bond Future	1,934.7400	1.9347	2,063.5200	2.0635	6.656	0	0	0
2019/08/06	R209	07/05/2020	9.45	Put	Bond Future	4,801.1700	4.8012	4,583.8400	4.5838	(4.527)	0	0	0
2019/08/06	R209	07/05/2020	9.47	Put	Bond Future	4,722.2000	4.7222	4,507.1200	4.5071	(4.555)	0	0	0
2019/08/06	R209	07/05/2020	9.46	Call	Bond Future	1,960.6600	1.9607	2,090.5700	2.0906	6.626	0	0	0
2019/08/06	R209	07/05/2020	9.46	Put	Bond Future	4,761.4300	4.7614	4,545.2300	4.5452	(4.541)	0	0	0
2019/08/06	R210	01/08/2019			Bond Future	190.2235	190.2235	190.2235	190.2235	0.000	0.0000	0.0000	0
2019/08/06	R210	07/11/2019			Bond Future	190.5204	190.5204	190.1100	190.1100	(0.215)	0.0000	0.0000	2,132
2019/08/06	R210	06/02/2020			Bond Future	193.9331	193.9331	193.5807	193.5807	(0.182)	0.0000	0.0000	0
2019/08/06	R210	07/05/2020			Bond Future	194.8117	194.8117	194.5698	194.5698	(0.124)	0.0000	0.0000	0
2019/08/06	R212	01/08/2019			Bond Future	160.3542	160.3542	160.3542	160.3542	0.000	0.0000	0.0000	0
2019/08/06	R212	07/11/2019			Bond Future	163.5294	163.5294	163.4228	163.4228	(0.065)	0.0000	0.0000	6,684
2019/08/06	R212	06/02/2020			Bond Future	164.2130	164.2130	164.1604	164.1604	(0.032)	0.0000	0.0000	0
2019/08/06	R212	07/05/2020			Bond Future	167.2006	167.2006	167.2468	167.2468	0.028	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
2019/08/06	R213	01/08/2019			Bond Future	9.2200	87.4245	9.2200	87.4245	0.000	0.0000	0.0000	0
2019/08/06	R213	07/11/2019	9.59	Put	Bond Future	1,102.5000	1.1025	990.7600	0.9908	(10.135)	0	0	0
2019/08/06	R213	07/11/2019	9.58	Call	Bond Future	2,396.3600	2.3964	2,575.1800	2.5752	7.462	0	0	0
2019/08/06	R213	07/11/2019			Bond Future	9.3695	85.0903	9.3218	85.3824	(0.509)	0.0000	0.0000	20,754
2019/08/06	R213	07/11/2019	9.59	Call	Bond Future	2,435.7400	2.4357	2,616.0900	2.6161	7.404	0	0	0
2019/08/06	R213	07/11/2019	9.58	Put	Bond Future	1,122.9800	1.1230	1,009.7100	1.0097	(10.087)	0	0	0
2019/08/06	R213	07/11/2019	9.60	Call	Bond Future	2,475.3800	2.4754	2,657.2400	2.6572	7.347	0	0	0
2019/08/06	R213	07/11/2019	9.60	Put	Bond Future	1,082.3500	1.0823	972.1200	0.9721	(10.184)	0	0	0
2019/08/06	R213	06/02/2020	9.27	Call	Bond Future	1,915.7200	1.9157	2,057.3800	2.0574	7.395	0	0	0
2019/08/06	R213	06/02/2020	9.26	Put	Bond Future	3,030.7400	3.0307	2,844.4500	2.8444	(6.147)	0	0	0
2019/08/06	R213	06/02/2020			Bond Future	9.4488	86.5940	9.3945	86.9206	(0.575)	0.0000	0.0000	0
2019/08/06	R213	06/02/2020	9.28	Call	Bond Future	1,944.1200	1.9441	2,087.0800	2.0871	7.353	0	0	0
2019/08/06	R213	06/02/2020	9.28	Put	Bond Future	2,965.2500	2.9652	2,781.5800	2.7816	(6.194)	0	0	0
2019/08/06	R213	06/02/2020	9.27	Put	Bond Future	2,997.8500	2.9979	2,812.8800	2.8129	(6.170)	0	0	0
2019/08/06	R213	06/02/2020	9.26	Call	Bond Future	1,887.5500	1.8875	2,027.8900	2.0279	7.435	0	0	0
2019/08/06	R213	07/05/2020	9.01	Put	Bond Future	4,593.9900	4.5940	4,341.2600	4.3413	(5.501)	0	0	0
2019/08/06	R213	07/05/2020	9.00	Call	Bond Future	1,483.8400	1.4838	1,613.8800	1.6139	8.764	0	0	0
2019/08/06	R213	07/05/2020			Bond Future	9.5211	84.5981	9.4562	84.9822	(0.682)	0.0000	0.0000	0
2019/08/06	R213	07/05/2020	9.01	Call	Bond Future	1,506.9800	1.5070	1,638.3500	1.6384	8.717	0	0	0
2019/08/06	R213	07/05/2020	9.00	Put	Bond Future	4,632.7400	4.6327	4,378.6800	4.3787	(5.484)	0	0	0
2019/08/06	R213	07/05/2020	9.02	Call	Bond Future	1,530.3300	1.5303	1,663.0100	1.6630	8.670	0	0	0
2019/08/06	R213	07/05/2020	9.02	Put	Bond Future	4,555.5100	4.5555	4,304.0900	4.3041	(5.519)	0	0	0
2019/08/06	R214	01/08/2019			Bond Future	9.9100	72.6621	9.9100	72.6621	0.000	0.0000	0.0000	0
2019/08/06	R214	07/11/2019	10.02	Put	Bond Future	1,777.3700	1.7774	1,671.6900	1.6717	(5.946)	0	0	0
2019/08/06	R214	07/11/2019			Bond Future	9.9934	70.7150	9.9621	70.9218	(0.314)	0.0000	0.0000	16,389
2019/08/06	R214	07/11/2019	10.01	Call	Bond Future	1,916.8300	1.9168	2,016.7500	2.0168	5.213	0	0	0
2019/08/06	R214	07/11/2019	10.01	Put	Bond Future	1,807.8200	1.8078	1,700.9900	1.7010	(5.909)	0	0	0
2019/08/06	R214	07/11/2019	10.02	Call	Bond Future	1,952.0000	1.9520	2,053.0700	2.0531	5.178	0	0	0
2019/08/06	R214	07/11/2019	10.00	Call	Bond Future	1,881.9900	1.8820	1,980.7500	1.9807	5.248	0	0	0
2019/08/06	R214	07/11/2019	10.00	Put	Bond Future	1,838.6900	1.8387	1,730.7000	1.7307	(5.873)	0	0	0
2019/08/06	R214	06/02/2020	9.73	Call	Bond Future	1,743.3400	1.7433	1,828.8400	1.8288	4.904	0	0	0
2019/08/06	R214	06/02/2020			Bond Future	10.0707	71.9648	10.0347	72.1994	(0.358)	0.0000	0.0000	0
2019/08/06	R214	06/02/2020	9.71	Call	Bond Future	1,688.7300	1.6887	1,772.4200	1.7724	4.956	0	0	0
2019/08/06	R214	06/02/2020	9.71	Put	Bond Future	4,097.1400	4.0971	3,946.1600	3.9462	(3.685)	0	0	0
2019/08/06	R214	06/02/2020	9.73	Put	Bond Future	4,014.7700	4.0148	3,865.6000	3.8656	(3.716)	0	0	0
2019/08/06	R214	06/02/2020	9.72	Call	Bond Future	1,715.8200	1.7158	1,800.4200	1.8004	4.931	0	0	0
2019/08/06	R214	06/02/2020	9.72	Put	Bond Future	4,055.6900	4.0557	3,905.6200	3.9056	(3.700)	0	0	0
2019/08/06	R214	07/05/2020	9.77	Put	Bond Future	4,752.6300	4.7526	4,582.1200	4.5821	(3.588)	0	0	0
2019/08/06	R214	07/05/2020			Bond Future	10.1417	69.9597	10.0980	70.2414	(0.431)	0.0000	0.0000	0
2019/08/06	R214	07/05/2020	9.76	Call	Bond Future	2,270.7400	2.2707	2,381.0400	2.3810	4.857	0	0	0
2019/08/06	R214	07/05/2020	9.76	Put	Bond Future	4,792.8900	4.7929	4,621.4900	4.6215	(3.576)	0	0	0
2019/08/06	R214	07/05/2020	9.77	Call	Bond Future	2,298.4100	2.2984	2,409.6000	2.4096	4.838	0	0	0
2019/08/06	R214	07/05/2020	9.75	Call	Bond Future	2,243.2400	2.2432	2,352.6700	2.3527	4.878	0	0	0
2019/08/06	R214	07/05/2020	9.75	Put	Bond Future	4,833.4200	4.8334	4,661.1500	4.6612	(3.564)	0	0	0
2019/08/06	R248	01/08/2019			Bond Future	9.9400	92.5454	9.9400	92.5454	0.000	0.0000	0.0000	0
2019/08/06	R248	07/11/2019	10.02	Call	Bond Future	2,286.3700	2.2864	2,389.0000	2.3890	4.489	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
2019/08/06	R248	07/11/2019	10.01	Put	Bond Future	2,317.4400	2.3174	2,198.4300	2.1984	(5.135)	0	0	0
2019/08/06	R248	07/11/2019			Bond Future	10.0189	89.8700	9.9927	90.0904	(0.262)	0.0000	0.0000	88,756
2019/08/06	R248	07/11/2019	10.03	Call	Bond Future	2,330.7600	2.3308	2,434.6700	2.4347	4.458	0	0	0
2019/08/06	R248	07/11/2019	10.03	Put	Bond Future	2,237.9300	2.2379	2,121.4800	2.1215	(5.203)	0	0	0
2019/08/06	R248	07/11/2019	10.02	Put	Bond Future	2,277.3100	2.2773	2,159.5800	2.1596	(5.170)	0	0	0
2019/08/06	R248	07/11/2019	10.01	Call	Bond Future	2,242.5800	2.2426	2,343.9300	2.3439	4.519	0	0	0
2019/08/06	R248	06/02/2020	9.71	Put	Bond Future	5,254.3700	5.2544	5,084.9600	5.0850	(3.224)	0	0	0
2019/08/06	R248	06/02/2020			Bond Future	10.0968	91.4582	10.0660	91.7135	(0.305)	0.0000	0.0000	100
2019/08/06	R248	06/02/2020	9.71	Call	Bond Future	1,952.0500	1.9521	2,037.9100	2.0379	4.398	0	0	0
2019/08/06	R248	06/02/2020	9.70	Put	Bond Future	5,309.4700	5.3095	5,139.0600	5.1391	(3.210)	0	0	0
2019/08/06	R248	06/02/2020	9.72	Call	Bond Future	1,985.5000	1.9855	2,072.3700	2.0724	4.375	0	0	0
2019/08/06	R248	06/02/2020	9.72	Put	Bond Future	5,199.7200	5.1997	5,031.3200	5.0313	(3.239)	0	0	0
2019/08/06	R248	06/02/2020	9.70	Call	Bond Future	1,918.9100	1.9189	2,003.7700	2.0038	4.422	0	0	0
2019/08/06	R248	07/05/2020	9.79	Call	Bond Future	2,773.3600	2.7734	2,894.3900	2.8944	4.364	0	0	0
2019/08/06	R248	07/05/2020	9.77	Put	Bond Future	6,063.3200	6.0633	5,868.3000	5.8683	(3.216)	0	0	0
2019/08/06	R248	07/05/2020			Bond Future	10.1682	88.6619	10.1298	88.9759	(0.377)	0.0000	0.0000	0
2019/08/06	R248	07/05/2020	9.79	Put	Bond Future	5,958.5700	5.9586	5,765.5800	5.7656	(3.239)	0	0	0
2019/08/06	R248	07/05/2020	9.77	Call	Bond Future	2,704.0400	2.7040	2,823.0400	2.8230	4.401	0	0	0
2019/08/06	R248	07/05/2020	9.78	Put	Bond Future	6,010.6100	6.0106	5,816.6100	5.8166	(3.228)	0	0	0
2019/08/06	R248	07/05/2020	9.78	Call	Bond Future	2,738.4300	2.7384	2,858.4500	2.8585	4.383	0	0	0

Total

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