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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/08/2019 TO 20/08/2019

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
2019/08/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	2025	07/11/2019			Bond Future	137.9481	137.9481	137.9358	137.9358	(0.009)	0.0000	0.0000	1,451
2019/08/20	2025	06/02/2020			Bond Future	138.9886	138.9886	138.9772	138.9772	(0.008)	0.0000	0.0000	0
2019/08/20	2025	07/05/2020			Bond Future	141.5957	141.5957	141.5806	141.5806	(0.011)	0.0000	0.0000	0
2019/08/20	2029	07/11/2019			Bond Future	102.6518	102.6518	102.5988	102.5988	(0.052)	0.0000	0.0000	4,260
2019/08/20	2029	06/02/2020			Bond Future	104.5229	104.5229	104.4698	104.4698	(0.051)	0.0000	0.0000	0
2019/08/20	2029	07/05/2020			Bond Future	105.3708	105.3708	105.3140	105.3140	(0.054)	0.0000	0.0000	0
2019/08/20	2030	07/11/2019	9.49	Put	Bond Future	794.6800	0.7947	719.8500	0.7198	(9.416)	0	0	0
2019/08/20	2030	07/11/2019	9.76	Put	Bond Future	436.7900	0.4368	389.6900	0.3897	(10.783)	0	0	5,500
2019/08/20	2030	07/11/2019	8.40	Put	Bond Future	5,142.7600	5.1428	4,935.1700	4.9352	(4.037)	0	0	0
2019/08/20	2030	07/11/2019			Bond Future	9.1813	94.5140	9.1454	94.7372	(0.391)	0.0000	0.0000	77,076
2019/08/20	2030	07/11/2019	9.48	Call	Bond Future	2,640.5200	2.6405	2,787.6100	2.7876	5.570	0	0	0
2019/08/20	2030	07/11/2019	9.48	Put	Bond Future	812.5700	0.8126	736.5200	0.7365	(9.359)	0	0	0
2019/08/20	2030	07/11/2019	8.60	Put	Bond Future	3,981.5100	3.9815	3,789.1700	3.7892	(4.831)	0	0	0
2019/08/20	2030	07/11/2019	8.60	Call	Bond Future	280.7800	0.2808	311.5800	0.3116	10.969	0	0	5,500
2019/08/20	2030	07/11/2019	9.10	Put	Bond Future	1,777.4200	1.7774	1,648.9100	1.6489	(7.230)	0	0	0
2019/08/20	2030	07/11/2019	9.10	Call	Bond Future	1,271.0400	1.2710	1,365.6700	1.3657	7.445	0	0	5,500
2019/08/20	2030	07/11/2019	9.49	Call	Bond Future	2,683.0100	2.6830	2,831.3200	2.8313	5.528	0	0	0
2019/08/20	2030	07/11/2019	9.76	Call	Bond Future	3,935.1400	3.9351	4,111.1800	4.1112	4.474	0	0	0
2019/08/20	2030	07/11/2019	9.85	Put	Bond Future	357.1600	0.3572	317.1600	0.3172	(11.199)	0	0	2,500
2019/08/20	2030	07/11/2019	8.57	Put	Bond Future	4,146.3600	4.1464	3,951.2200	3.9512	(4.706)	0	0	0
2019/08/20	2030	07/11/2019	8.40	Call	Bond Future	123.7700	0.1238	139.3200	0.1393	12.564	0	0	0
2019/08/20	2030	07/11/2019	9.47	Call	Bond Future	2,598.4800	2.5985	2,744.3300	2.7443	5.613	0	0	0
2019/08/20	2030	07/11/2019	9.47	Put	Bond Future	830.9500	0.8309	753.6600	0.7537	(9.301)	0	0	0
2019/08/20	2030	07/11/2019	9.70	Call	Bond Future	3,644.0600	3.6441	3,814.7400	3.8147	4.684	0	0	0
2019/08/20	2030	07/11/2019	9.70	Put	Bond Future	500.1800	0.5002	447.7200	0.4477	(10.488)	0	0	0
2019/08/20	2030	07/11/2019	9.85	Call	Bond Future	4,383.6900	4.3837	4,566.8300	4.5668	4.178	0	0	0
2019/08/20	2030	07/11/2019	8.57	Call	Bond Future	249.4000	0.2494	277.4000	0.2774	11.227	0	0	0
2019/08/20	2030	07/11/2019	9.12	Put	Bond Future	1,711.5300	1.7115	1,585.9300	1.5859	(7.338)	0	0	0
2019/08/20	2030	07/11/2019	9.12	Call	Bond Future	1,329.9800	1.3300	1,427.5200	1.4275	7.334	0	0	0
2019/08/20	2030	07/11/2019	8.95	Call	Bond Future	876.4400	0.8764	949.6000	0.9496	8.347	0	0	0
2019/08/20	2030	07/11/2019	8.95	Put	Bond Future	2,326.2100	2.3262	2,176.2300	2.1762	(6.447)	0	0	5,000
2019/08/20	2030	07/11/2019	9.35	Call	Bond Future	2,116.3500	2.1163	2,246.5700	2.2466	6.153	0	0	0
2019/08/20	2030	07/11/2019	9.35	Put	Bond Future	1,078.1400	1.0781	985.2200	0.9852	(8.619)	0	0	2,500
2019/08/20	2030	06/02/2020	9.14	Call	Bond Future	1,970.9600	1.9710	2,072.1300	2.0721	5.133	0	0	0
2019/08/20	2030	06/02/2020	8.40	Call	Bond Future	431.1900	0.4312	465.5800	0.4656	7.976	0	0	5,820
2019/08/20	2030	06/02/2020	9.15	Put	Bond Future	2,615.0200	2.6150	2,489.3200	2.4893	(4.807)	0	0	0
2019/08/20	2030	06/02/2020			Bond Future	9.2506	92.2053	9.2132	92.4332	(0.405)	0.0000	0.0000	0
2019/08/20	2030	06/02/2020	9.00	Put	Bond Future	3,119.3700	3.1194	2,979.1300	2.9791	(4.496)	0	0	0
2019/08/20	2030	06/02/2020	9.00	Call	Bond Future	1,579.5800	1.5796	1,667.1800	1.6672	5.546	0	0	5,820
2019/08/20	2030	06/02/2020	9.14	Put	Bond Future	2,646.4200	2.6464	2,519.7500	2.5197	(4.786)	0	0	0
2019/08/20	2030	06/02/2020	8.40	Put	Bond Future	5,797.6500	5.7976	5,604.2000	5.6042	(3.337)	0	0	0
2019/08/20	2030	06/02/2020	9.15	Call	Bond Future	2,000.9000	2.0009	2,103.0400	2.1030	5.105	0	0	0

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2019/08/20	2030	06/02/2020	9.16	Call	Bond Future	2,030.8200	2.0308	2,133.9300	2.1339	5.077	0	0	0
2019/08/20	2030	06/02/2020	9.16	Put	Bond Future	2,583.6600	2.5837	2,458.9300	2.4589	(4.828)	0	0	0
2019/08/20	2030	07/05/2020	8.79	Call	Bond Future	1,410.3900	1.4104	1,483.2800	1.4833	5.168	0	0	0
2019/08/20	2030	07/05/2020	8.78	Put	Bond Future	4,664.6900	4.6647	4,507.0400	4.5070	(3.380)	0	0	0
2019/08/20	2030	07/05/2020			Bond Future	9.3175	93.9137	9.2790	94.1435	(0.413)	0.0000	0.0000	0
2019/08/20	2030	07/05/2020	8.80	Call	Bond Future	1,433.0300	1.4330	1,506.7200	1.5067	5.142	0	0	0
2019/08/20	2030	07/05/2020	8.80	Put	Bond Future	4,585.1400	4.5851	4,429.0700	4.4291	(3.404)	0	0	0
2019/08/20	2030	07/05/2020	8.79	Put	Bond Future	4,624.7900	4.6248	4,467.9200	4.4679	(3.392)	0	0	0
2019/08/20	2030	07/05/2020	8.78	Call	Bond Future	1,387.9500	1.3879	1,460.0600	1.4601	5.195	0	0	0
2019/08/20	2032	07/11/2019	9.71	Call	Bond Future	2,268.1800	2.2682	2,424.8400	2.4248	6.907	0	0	0
2019/08/20	2032	07/11/2019	9.70	Put	Bond Future	1,358.2400	1.3582	1,236.9500	1.2369	(8.930)	0	0	0
2019/08/20	2032	07/11/2019			Bond Future	9.5691	91.4995	9.5279	91.7759	(0.431)	0.0000	0.0000	50,982
2019/08/20	2032	07/11/2019	9.72	Call	Bond Future	2,308.5700	2.3086	2,466.8300	2.4668	6.855	0	0	0
2019/08/20	2032	07/11/2019	9.72	Put	Bond Future	1,306.6000	1.3066	1,188.5100	1.1885	(9.038)	0	0	0
2019/08/20	2032	07/11/2019	9.71	Put	Bond Future	1,332.1400	1.3321	1,212.4500	1.2125	(8.985)	0	0	0
2019/08/20	2032	07/11/2019	9.70	Call	Bond Future	2,228.2900	2.2283	2,383.3500	2.3834	6.959	0	0	0
2019/08/20	2032	06/02/2020	9.40	Put	Bond Future	3,403.2600	3.4033	3,232.1300	3.2321	(5.028)	0	0	0
2019/08/20	2032	06/02/2020			Bond Future	9.6457	93.1452	9.6029	93.4274	(0.444)	0.0000	0.0000	0
2019/08/20	2032	06/02/2020	9.39	Call	Bond Future	1,738.3200	1.7383	1,848.1200	1.8481	6.316	0	0	0
2019/08/20	2032	06/02/2020	9.39	Put	Bond Future	3,441.7100	3.4417	3,269.3900	3.2694	(5.007)	0	0	0
2019/08/20	2032	06/02/2020	9.40	Call	Bond Future	1,767.3100	1.7673	1,878.3000	1.8783	6.280	0	0	0
2019/08/20	2032	06/02/2020	9.38	Call	Bond Future	1,709.3400	1.7093	1,817.9600	1.8180	6.354	0	0	0
2019/08/20	2032	06/02/2020	9.38	Put	Bond Future	3,480.2400	3.4802	3,306.7400	3.3067	(4.985)	0	0	0
2019/08/20	2032	07/05/2020	9.19	Call	Bond Future	1,625.3500	1.6253	1,718.6200	1.7186	5.738	0	0	0
2019/08/20	2032	07/05/2020			Bond Future	9.7185	90.7107	9.6745	90.9957	(0.453)	0.0000	0.0000	0
2019/08/20	2032	07/05/2020	9.17	Call	Bond Future	1,576.0500	1.5760	1,667.4100	1.6674	5.797	0	0	0
2019/08/20	2032	07/05/2020	9.17	Put	Bond Future	5,219.4600	5.2195	5,025.8100	5.0258	(3.710)	0	0	0
2019/08/20	2032	07/05/2020	9.19	Put	Bond Future	5,132.3800	5.1324	4,940.6400	4.9406	(3.736)	0	0	0
2019/08/20	2032	07/05/2020	9.18	Call	Bond Future	1,600.7300	1.6007	1,693.0500	1.6931	5.767	0	0	0
2019/08/20	2032	07/05/2020	9.18	Put	Bond Future	5,175.9100	5.1759	4,983.2200	4.9832	(3.723)	0	0	0
2019/08/20	2033	07/11/2019			Bond Future	103.3475	103.3475	103.3390	103.3390	(0.008)	0.0000	0.0000	6,260
2019/08/20	2033	06/02/2020			Bond Future	105.2312	105.2312	105.2235	105.2235	(0.007)	0.0000	0.0000	0
2019/08/20	2033	07/05/2020			Bond Future	106.0093	106.0093	105.9988	105.9988	(0.010)	0.0000	0.0000	0
2019/08/20	2037	07/11/2019	9.97	Call	Bond Future	1,914.6400	1.9146	2,060.4900	2.0605	7.618	0	0	0
2019/08/20	2037	07/11/2019			Bond Future	9.9796	90.3227	9.9384	90.6282	(0.413)	0.0000	0.0000	62,917
2019/08/20	2037	07/11/2019	9.95	Call	Bond Future	1,838.7800	1.8388	1,980.9500	1.9809	7.732	0	0	0
2019/08/20	2037	07/11/2019	9.95	Put	Bond Future	2,058.1900	2.0582	1,894.8400	1.8948	(7.937)	0	0	0
2019/08/20	2037	07/11/2019	9.97	Put	Bond Future	1,985.7600	1.9858	1,826.0900	1.8261	(8.041)	0	0	0
2019/08/20	2037	07/11/2019	9.96	Call	Bond Future	1,876.5100	1.8765	2,020.5200	2.0205	7.674	0	0	0
2019/08/20	2037	07/11/2019	9.96	Put	Bond Future	2,021.7300	2.0217	1,860.2200	1.8602	(7.989)	0	0	0
2019/08/20	2037	06/02/2020	9.67	Call	Bond Future	1,645.3400	1.6453	1,751.6700	1.7517	6.462	0	0	0
2019/08/20	2037	06/02/2020	9.66	Put	Bond Future	4,594.0700	4.5941	4,387.4600	4.3875	(4.497)	0	0	0
2019/08/20	2037	06/02/2020			Bond Future	10.0584	87.6880	10.0157	87.9997	(0.424)	0.0000	0.0000	0
2019/08/20	2037	06/02/2020	9.68	Call	Bond Future	1,674.2100	1.6742	1,781.8000	1.7818	6.426	0	0	0
2019/08/20	2037	06/02/2020	9.68	Put	Bond Future	4,498.2300	4.4982	4,294.1300	4.2941	(4.537)	0	0	0

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2019/08/20	2037	06/02/2020	9.67	Put	Bond Future	4,545.8500	4.5458	4,340.4900	4.3405	(4.518)	0	0	0
2019/08/20	2037	06/02/2020	9.66	Call	Bond Future	1,616.9700	1.6170	1,722.0500	1.7221	6.499	0	0	0
2019/08/20	2037	07/05/2020	9.60	Put	Bond Future	5,913.4800	5.9135	5,703.3900	5.7034	(3.553)	0	0	0
2019/08/20	2037	07/05/2020	9.59	Call	Bond Future	1,910.6600	1.9107	2,014.8100	2.0148	5.451	0	0	0
2019/08/20	2037	07/05/2020			Bond Future	10.1350	89.3128	10.0912	89.6280	(0.432)	0.0000	0.0000	0
2019/08/20	2037	07/05/2020	9.60	Call	Bond Future	1,938.1000	1.9381	2,043.2700	2.0433	5.426	0	0	0
2019/08/20	2037	07/05/2020	9.59	Put	Bond Future	5,962.9200	5.9629	5,751.8100	5.7518	(3.540)	0	0	0
2019/08/20	2037	07/05/2020	9.61	Call	Bond Future	1,965.7700	1.9658	2,071.9600	2.0720	5.402	0	0	0
2019/08/20	2037	07/05/2020	9.61	Put	Bond Future	5,864.3600	5.8644	5,655.2900	5.6553	(3.565)	0	0	0
2019/08/20	2038	07/11/2019			Bond Future	122.1345	122.1345	122.1246	122.1246	(0.008)	0.0000	0.0000	21,774
2019/08/20	2038	06/02/2020			Bond Future	122.7025	122.7025	122.6934	122.6934	(0.007)	0.0000	0.0000	0
2019/08/20	2038	07/05/2020			Bond Future	125.0042	125.0042	124.9917	124.9917	(0.010)	0.0000	0.0000	0
2019/08/20	2040	07/11/2019	10.04	Put	Bond Future	2,414.7600	2.4148	2,231.4200	2.2314	(7.592)	0	0	0
2019/08/20	2040	07/11/2019	10.03	Call	Bond Future	1,777.8000	1.7778	1,918.6800	1.9187	7.924	0	0	0
2019/08/20	2040	07/11/2019	9.80	Put	Bond Future	3,576.8600	3.5769	3,347.2600	3.3473	(6.419)	0	0	0
2019/08/20	2040	07/11/2019	9.30	Put	Bond Future	6,979.4000	6.9794	6,676.2100	6.6762	(4.344)	0	0	0
2019/08/20	2040	07/11/2019			Bond Future	10.1155	92.9882	10.0743	93.3144	(0.407)	0.0000	0.0000	43,814
2019/08/20	2040	07/11/2019	10.04	Call	Bond Future	1,815.7200	1.8157	1,958.5600	1.9586	7.867	0	0	0
2019/08/20	2040	07/11/2019	10.03	Put	Bond Future	2,456.6400	2.4566	2,271.3400	2.2713	(7.543)	0	0	0
2019/08/20	2040	07/11/2019	9.80	Call	Bond Future	1,031.5300	1.0315	1,128.1100	1.1281	9.363	0	0	1,260
2019/08/20	2040	07/11/2019	9.30	Call	Bond Future	161.6600	0.1617	184.6500	0.1846	14.221	0	0	1,260
2019/08/20	2040	07/11/2019	10.05	Call	Bond Future	1,854.0800	1.8541	1,998.8700	1.9989	7.809	0	0	0
2019/08/20	2040	07/11/2019	10.05	Put	Bond Future	2,373.4400	2.3734	2,192.0500	2.1921	(7.642)	0	0	0
2019/08/20	2040	06/02/2020	9.76	Call	Bond Future	1,661.3600	1.6614	1,769.5100	1.7695	6.510	0	0	0
2019/08/20	2040	06/02/2020	9.00	Put	Bond Future	10,365.9200	10.3659	10,058.9600	10.0590	(2.961)	0	0	0
2019/08/20	2040	06/02/2020			Bond Future	10.1953	90.1509	10.1526	90.4838	(0.419)	0.0000	0.0000	0
2019/08/20	2040	06/02/2020	8.40	Put	Bond Future	15,917.0800	15.9171	15,589.2900	15.5893	(2.059)	0	0	0
2019/08/20	2040	06/02/2020	8.40	Call	Bond Future	39.5800	0.0396	44.5900	0.0446	12.658	0	0	0
2019/08/20	2040	06/02/2020	9.74	Call	Bond Future	1,603.9100	1.6039	1,709.4500	1.7094	6.580	0	0	0
2019/08/20	2040	06/02/2020	9.74	Put	Bond Future	5,258.6500	5.2587	5,031.3900	5.0314	(4.322)	0	0	0
2019/08/20	2040	06/02/2020	9.76	Put	Bond Future	5,150.6600	5.1507	4,926.0100	4.9260	(4.362)	0	0	0
2019/08/20	2040	06/02/2020	9.00	Call	Bond Future	250.4800	0.2505	276.3200	0.2763	10.316	0	0	0
2019/08/20	2040	06/02/2020	9.75	Call	Bond Future	1,632.8300	1.6328	1,739.6800	1.7397	6.544	0	0	0
2019/08/20	2040	06/02/2020	9.75	Put	Bond Future	5,204.7900	5.2048	4,978.8400	4.9788	(4.341)	0	0	0
2019/08/20	2040	07/05/2020	9.74	Call	Bond Future	2,030.2100	2.0302	2,142.1900	2.1422	5.516	0	0	0
2019/08/20	2040	07/05/2020	9.75	Put	Bond Future	6,218.6800	6.2187	5,995.1000	5.9951	(3.595)	0	0	0
2019/08/20	2040	07/05/2020			Bond Future	10.2730	91.8214	10.2292	92.1581	(0.426)	0.0000	0.0000	0
2019/08/20	2040	07/05/2020	9.74	Put	Bond Future	6,271.5000	6.2715	6,046.8200	6.0468	(3.583)	0	0	0
2019/08/20	2040	07/05/2020	9.75	Call	Bond Future	2,059.8700	2.0599	2,172.9500	2.1729	5.490	0	0	0
2019/08/20	2040	07/05/2020	9.73	Call	Bond Future	2,000.5100	2.0005	2,111.3800	2.1114	5.542	0	0	0
2019/08/20	2040	07/05/2020	9.73	Put	Bond Future	6,324.4000	6.3244	6,098.6100	6.0986	(3.570)	0	0	0
2019/08/20	2044	07/11/2019	10.07	Put	Bond Future	2,520.8500	2.5209	2,332.5700	2.3326	(7.469)	0	0	0
2019/08/20	2044	07/11/2019	9.74	Put	Bond Future	4,254.3300	4.2543	4,003.2300	4.0032	(5.902)	0	0	0
2019/08/20	2044	07/11/2019	10.52	Call	Bond Future	3,939.5400	3.9395	4,162.8500	4.1629	5.668	0	0	0
2019/08/20	2044	07/11/2019			Bond Future	10.1582	89.8413	10.1170	90.1721	(0.406)	0.0000	0.0000	37,851

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
2019/08/20	2044	07/11/2019	10.06	Call	Bond Future	1,772.0000	1.7720	1,912.5800	1.9126	7.933	0	0	0
2019/08/20	2044	07/11/2019	10.06	Put	Bond Future	2,564.0700	2.5641	2,373.8200	2.3738	(7.420)	0	0	0
2019/08/20	2044	07/11/2019	10.52	Put	Bond Future	1,123.2400	1.1232	1,015.7200	1.0157	(9.572)	0	0	328
2019/08/20	2044	07/11/2019	10.07	Call	Bond Future	1,809.9700	1.8100	1,952.5200	1.9525	7.876	0	0	0
2019/08/20	2044	07/11/2019	9.19	Call	Bond Future	77.8700	0.0779	90.1500	0.0902	15.770	0	0	328
2019/08/20	2044	07/11/2019	9.74	Call	Bond Future	796.8100	0.7968	876.5400	0.8765	10.006	0	0	328
2019/08/20	2044	07/11/2019	10.05	Call	Bond Future	1,734.6400	1.7346	1,873.2400	1.8732	7.990	0	0	0
2019/08/20	2044	07/11/2019	10.05	Put	Bond Future	2,608.0200	2.6080	2,415.7900	2.4158	(7.371)	0	0	0
2019/08/20	2044	07/11/2019	9.19	Put	Bond Future	8,440.8100	8.4408	8,122.2600	8.1223	(3.774)	0	0	0
2019/08/20	2044	06/02/2020	9.74	Call	Bond Future	1,439.4300	1.4394	1,539.7200	1.5397	6.967	0	0	328
2019/08/20	2044	06/02/2020	10.78	Put	Bond Future	1,645.9200	1.6459	1,541.1300	1.5411	(6.367)	0	0	328
2019/08/20	2044	06/02/2020	9.77	Put	Bond Future	5,331.4800	5.3315	5,098.4100	5.0984	(4.372)	0	0	0
2019/08/20	2044	06/02/2020			Bond Future	10.2353	87.0727	10.1927	87.4102	(0.416)	0.0000	0.0000	0
2019/08/20	2044	06/02/2020	9.09	Put	Bond Future	10,178.0200	10.1780	9,869.7200	9.8697	(3.029)	0	0	0
2019/08/20	2044	06/02/2020	9.09	Call	Bond Future	288.0300	0.2880	317.1800	0.3172	10.120	0	0	328
2019/08/20	2044	06/02/2020	9.74	Put	Bond Future	5,501.0700	5.5011	5,263.9100	5.2639	(4.311)	0	0	0
2019/08/20	2044	06/02/2020	9.77	Call	Bond Future	1,524.7800	1.5248	1,629.1600	1.6292	6.846	0	0	0
2019/08/20	2044	06/02/2020	10.78	Call	Bond Future	5,771.7100	5.7717	6,004.3700	6.0044	4.031	0	0	0
2019/08/20	2044	06/02/2020	9.78	Call	Bond Future	1,553.5700	1.5536	1,659.3200	1.6593	6.807	0	0	0
2019/08/20	2044	06/02/2020	9.76	Put	Bond Future	5,387.8400	5.3878	5,153.4100	5.1534	(4.351)	0	0	0
2019/08/20	2044	06/02/2020	9.78	Put	Bond Future	5,275.5500	5.2755	5,043.8500	5.0438	(4.392)	0	0	0
2019/08/20	2044	06/02/2020	9.76	Call	Bond Future	1,496.2900	1.4963	1,599.3100	1.5993	6.885	0	0	0
2019/08/20	2044	07/05/2020	9.81	Call	Bond Future	2,178.7700	2.1788	2,296.4700	2.2965	5.402	0	0	0
2019/08/20	2044	07/05/2020	9.79	Put	Bond Future	6,335.3100	6.3353	6,109.2800	6.1093	(3.568)	0	0	0
2019/08/20	2044	07/05/2020	9.26	Call	Bond Future	833.7100	0.8337	892.9200	0.8929	7.102	0	0	556
2019/08/20	2044	07/05/2020	9.33	Call	Bond Future	964.1000	0.9641	1,030.0900	1.0301	6.845	0	0	100
2019/08/20	2044	07/05/2020	9.98	Call	Bond Future	2,735.2500	2.7352	2,872.0900	2.8721	5.003	0	0	100
2019/08/20	2044	07/05/2020			Bond Future	10.3102	88.6862	10.2665	89.0276	(0.424)	0.0000	0.0000	0
2019/08/20	2044	07/05/2020	9.81	Put	Bond Future	6,227.9000	6.2279	6,004.1200	6.0041	(3.593)	0	0	0
2019/08/20	2044	07/05/2020	9.79	Call	Bond Future	2,117.7500	2.1178	2,233.2000	2.2332	5.452	0	0	0
2019/08/20	2044	07/05/2020	9.33	Put	Bond Future	9,203.5500	9.2036	8,928.0600	8.9281	(2.993)	0	0	0
2019/08/20	2044	07/05/2020	9.80	Put	Bond Future	6,281.4200	6.2814	6,056.5200	6.0565	(3.580)	0	0	0
2019/08/20	2044	07/05/2020	9.26	Put	Bond Future	9,710.9000	9.7109	9,428.6300	9.4286	(2.907)	0	0	0
2019/08/20	2044	07/05/2020	9.91	Put	Bond Future	5,712.7100	5.7127	5,500.1900	5.5002	(3.720)	0	0	0
2019/08/20	2044	07/05/2020	9.98	Put	Bond Future	5,373.3800	5.3734	5,168.7400	5.1687	(3.808)	0	0	0
2019/08/20	2044	07/05/2020	11.09	Call	Bond Future	7,693.7900	7.6938	7,936.8600	7.9369	3.159	0	0	0
2019/08/20	2044	07/05/2020	9.80	Call	Bond Future	2,148.1400	2.1481	2,264.7200	2.2647	5.427	0	0	0
2019/08/20	2044	07/05/2020	9.91	Call	Bond Future	2,498.0400	2.4980	2,627.0000	2.6270	5.162	0	0	556
2019/08/20	2044	07/05/2020	11.02	Call	Bond Future	7,327.4500	7.3275	7,565.5000	7.5655	3.249	0	0	0
2019/08/20	2044	07/05/2020	11.02	Put	Bond Future	2,082.7300	2.0827	1,979.3000	1.9793	(4.966)	0	0	556
2019/08/20	2044	07/05/2020	11.09	Put	Bond Future	1,961.2000	1.9612	1,862.7900	1.8628	(5.018)	0	0	100
2019/08/20	2046	07/11/2019			Bond Future	113.0867	113.0867	113.0777	113.0777	(0.008)	0.0000	0.0000	17,994
2019/08/20	2046	06/02/2020			Bond Future	115.1481	115.1481	115.1397	115.1397	(0.007)	0.0000	0.0000	0
2019/08/20	2046	07/05/2020			Bond Future	115.5596	115.5596	115.5483	115.5483	(0.010)	0.0000	0.0000	0
2019/08/20	2050	07/11/2019			Bond Future	117.9495	117.9495	117.9401	117.9401	(0.008)	0.0000	0.0000	12,776
2019/08/20	2050	06/02/2020			Bond Future	118.2639	118.2639	118.2554	118.2554	(0.007)	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
2019/08/20	2050	07/05/2020			Bond Future	120.4822	120.4822	120.4705	120.4705	(0.010)	0.0000	0.0000	0
2019/08/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	AL37	07/11/2019			Index Future	662.9930	662.9930	663.4630	663.4630	0.071	0.0000	0.0000	0
2019/08/20	AL37	06/02/2020			Index Future	674.9180	674.9180	675.4010	675.4010	0.072	0.0000	0.0000	0
2019/08/20	AL37	07/05/2020			Index Future	687.4200	687.4200	687.8940	687.8940	0.069	0.0000	0.0000	0
2019/08/20	AL7T	07/11/2019			Index Future	765.6090	765.6090	767.0870	767.0870	0.193	0.0000	0.0000	120
2019/08/20	AL7T	06/02/2020			Index Future	779.3800	779.3800	780.8900	780.8900	0.194	0.0000	0.0000	0
2019/08/20	AL7T	07/05/2020			Index Future	793.8170	793.8170	795.3340	795.3340	0.191	0.0000	0.0000	0
2019/08/20	ALBI	07/11/2019			Index Future	683.3580	683.3580	685.1350	685.1350	0.260	0.0000	0.0000	222
2019/08/20	ALBI	06/02/2020			Index Future	695.6500	695.6500	697.4630	697.4630	0.261	0.0000	0.0000	0
2019/08/20	ALBI	07/05/2020			Index Future	708.5350	708.5350	710.3640	710.3640	0.258	0.0000	0.0000	0
2019/08/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C186	21/12/2026			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
2019/08/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/20	ES33	07/11/2019			Bond Future	11.1370	75.8023	11.0953	76.0391	(0.375)	0.0000	0.0000	350
2019/08/20	ES33	06/02/2020			Bond Future	11.2657	77.1656	11.2222	77.4074	(0.386)	0.0000	0.0000	0
2019/08/20	ES33	07/05/2020			Bond Future	11.3892	74.8012	11.3445	75.0455	(0.393)	0.0000	0.0000	0
2019/08/20	ES42	07/11/2019			Bond Future	11.4868	76.5240	11.4449	76.7916	(0.365)	0.0000	0.0000	4,919
2019/08/20	ES42	06/02/2020			Bond Future	11.6102	77.9003	11.5667	78.1734	(0.375)	0.0000	0.0000	0
2019/08/20	ES42	07/05/2020			Bond Future	11.7339	75.0790	11.6891	75.3551	(0.382)	0.0000	0.0000	0
2019/08/20	GOVI	07/11/2019	672.90	Call	GOVI	32,100.0000	3.2100	50,570.0000	5.0570	57.539	0	0	0
2019/08/20	GOVI	07/11/2019			GOVI	676.1100	676.1100	677.9570	677.9570	0.273	0.0000	0.0000	1,190

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2019/08/20	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	GOVI	07/11/2019	672.91	Call	GOVI	32,000.0000	3.2000	50,470.0000	5.0470	57.719	0	0	0
2019/08/20	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	GOVI	07/11/2019	672.92	Call	GOVI	31,900.0000	3.1900	50,370.0000	5.0370	57.900	0	0	0
2019/08/20	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	GOVI	06/02/2020	703.15	Put	GOVI	148,780.0000	14.8780	129,940.0000	12.9940	(12.663)	0	0	0
2019/08/20	GOVI	06/02/2020			GOVI	688.2720	688.2720	690.1560	690.1560	0.274	0.0000	0.0000	0
2019/08/20	GOVI	06/02/2020	703.14	Put	GOVI	148,680.0000	14.8680	129,840.0000	12.9840	(12.672)	0	0	0
2019/08/20	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	GOVI	06/02/2020	703.13	Put	GOVI	148,580.0000	14.8580	129,740.0000	12.9740	(12.680)	0	0	0
2019/08/20	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	GOVI	07/05/2020			GOVI	701.0200	701.0200	702.9220	702.9220	0.271	0.0000	0.0000	0
2019/08/20	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	GOVI	07/05/2020	720.00	Put	GOVI	189,800.0000	18.9800	170,780.0000	17.0780	(10.021)	0	0	0
2019/08/20	GOVI	07/05/2020	719.98	Put	GOVI	189,600.0000	18.9600	170,580.0000	17.0580	(10.032)	0	0	0
2019/08/20	GOVI	07/05/2020	719.99	Put	GOVI	189,700.0000	18.9700	170,680.0000	17.0680	(10.026)	0	0	0
2019/08/20	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/20	IGOV	07/11/2019			Index Future	264.1970	264.1970	263.9500	263.9500	(0.093)	0.0000	0.0000	1,018
2019/08/20	IGOV	06/02/2020			Index Future	269.0130	269.0130	268.7640	268.7640	(0.093)	0.0000	0.0000	0
2019/08/20	IGOV	07/05/2020			Index Future	274.0590	274.0590	273.7970	273.7970	(0.096)	0.0000	0.0000	0
2019/08/20	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/20	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/20	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7000	102.7000	(0.010)	0.0000	0.0000	0
2019/08/20	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5700	98.5700	(0.020)	0.0000	0.0000	0
2019/08/20	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0000	102.0000	(0.020)	0.0000	0.0000	0
2019/08/20	IS02	21/09/2020			Interest Rate Swap	98.8600	98.8600	98.8400	98.8400	(0.020)	0.0000	0.0000	0
2019/08/20	IS05	17/12/2020			Interest Rate Swap	95.4700	95.4700	95.4500	95.4500	(0.021)	0.0000	0.0000	0
2019/08/20	IS05	16/03/2021			Interest Rate Swap	94.4600	94.4600	94.4300	94.4300	(0.032)	0.0000	0.0000	0
2019/08/20	IS05	15/06/2021			Interest Rate Swap	93.4000	93.4000	93.3700	93.3700	(0.032)	0.0000	0.0000	0
2019/08/20	IS05	21/09/2021			Interest Rate Swap	93.3200	93.3200	93.2800	93.2800	(0.043)	0.0000	0.0000	0
2019/08/20	IS05	21/12/2021			Interest Rate Swap	95.3200	95.3200	95.2700	95.2700	(0.052)	0.0000	0.0000	51
2019/08/20	IS05	15/03/2022			Interest Rate Swap	95.2700	95.2700	95.2100	95.2100	(0.063)	0.0000	0.0000	0
2019/08/20	IS05	21/06/2022			Interest Rate Swap	96.2700	96.2700	96.2000	96.2000	(0.073)	0.0000	0.0000	0
2019/08/20	IS05	20/09/2022			Interest Rate Swap	100.0300	100.0300	99.9600	99.9600	(0.070)	0.0000	0.0000	0
2019/08/20	IS05	20/12/2022			Interest Rate Swap	101.1200	101.1200	101.0400	101.0400	(0.079)	0.0000	0.0000	0
2019/08/20	IS05	22/03/2023			Interest Rate Swap	94.2500	94.2500	94.1600	94.1600	(0.095)	0.0000	0.0000	0
2019/08/20	IS05	20/06/2023			Interest Rate Swap	100.2000	100.2000	100.1000	100.1000	(0.100)	0.0000	0.0000	0
2019/08/20	IS05	19/09/2023			Interest Rate Swap	95.5000	95.5000	95.4000	95.4000	(0.105)	0.0000	0.0000	0
2019/08/20	IS10	17/12/2025			Interest Rate Swap	91.1300	91.1300	91.0000	91.0000	(0.143)	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
2019/08/20	IS10	16/03/2026			Interest Rate Swap	87.9900	87.9900	87.8700	87.8700	(0.136)	0.0000	0.0000	0
2019/08/20	IS10	15/06/2026			Interest Rate Swap	86.6300	86.6300	86.5200	86.5200	(0.127)	0.0000	0.0000	0
2019/08/20	IS10	21/09/2026			Interest Rate Swap	88.7700	88.7700	88.6600	88.6600	(0.124)	0.0000	0.0000	0
2019/08/20	IS10	21/12/2026			Interest Rate Swap	92.5800	92.5800	92.4700	92.4700	(0.119)	0.0000	0.0000	0
2019/08/20	IS10	15/03/2027			Interest Rate Swap	91.0500	91.0500	90.9300	90.9300	(0.132)	0.0000	0.0000	0
2019/08/20	IS10	21/06/2027			Interest Rate Swap	93.1200	93.1200	92.9900	92.9900	(0.140)	0.0000	0.0000	0
2019/08/20	IS10	20/09/2027			Interest Rate Swap	98.6400	98.6400	98.5100	98.5100	(0.132)	0.0000	0.0000	0
2019/08/20	IS10	20/12/2027			Interest Rate Swap	98.9800	98.9800	98.8600	98.8600	(0.121)	0.0000	0.0000	0
2019/08/20	IS10	22/03/2028			Interest Rate Swap	92.3400	92.3400	92.2200	92.2200	(0.130)	0.0000	0.0000	0
2019/08/20	IS10	20/06/2028			Interest Rate Swap	99.6800	99.6800	99.5700	99.5700	(0.110)	0.0000	0.0000	0
2019/08/20	IS10	19/09/2028			Interest Rate Swap	93.0900	93.0900	92.9900	92.9900	(0.107)	0.0000	0.0000	0
2019/08/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/20	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/20	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/20	R023	07/11/2019	7.98	Call	Bond Future	1,555.4200	1.5554	1,599.9600	1.6000	2.864	0	0	0
2019/08/20	R023	07/11/2019			Bond Future	7.4854	102.3066	7.4660	102.3627	(0.259)	0.0000	0.0000	52,661
2019/08/20	R023	07/11/2019	7.99	Call	Bond Future	1,580.3900	1.5804	1,625.1700	1.6252	2.833	0	0	0
2019/08/20	R023	07/11/2019	7.98	Put	Bond Future	137.7800	0.1378	126.2100	0.1262	(8.397)	0	0	0
2019/08/20	R023	07/11/2019	7.99	Put	Bond Future	134.3500	0.1344	123.0200	0.1230	(8.433)	0	0	0
2019/08/20	R023	07/11/2019	8.00	Call	Bond Future	1,605.3300	1.6053	1,650.3500	1.6503	2.804	0	0	0
2019/08/20	R023	07/11/2019	8.00	Put	Bond Future	130.8900	0.1309	119.8000	0.1198	(8.473)	0	0	0
2019/08/20	R023	06/02/2020	7.54	Call	Bond Future	835.5000	0.8355	863.6200	0.8636	3.366	0	0	0
2019/08/20	R023	06/02/2020			Bond Future	7.5104	104.1467	7.4889	104.2047	(0.287)	0.0000	0.0000	0
2019/08/20	R023	06/02/2020	7.52	Call	Bond Future	804.5600	0.8046	832.0600	0.8321	3.418	0	0	0
2019/08/20	R023	06/02/2020	7.52	Put	Bond Future	778.8200	0.7788	748.4000	0.7484	(3.906)	0	0	0
2019/08/20	R023	06/02/2020	7.54	Put	Bond Future	755.9800	0.7560	726.1800	0.7262	(3.942)	0	0	0
2019/08/20	R023	06/02/2020	7.53	Call	Bond Future	819.8200	0.8198	847.6200	0.8476	3.391	0	0	0
2019/08/20	R023	06/02/2020	7.53	Put	Bond Future	767.1900	0.7672	737.0700	0.7371	(3.926)	0	0	0
2019/08/20	R023	07/05/2020	6.91	Put	Bond Future	1,762.2300	1.7622	1,717.8900	1.7179	(2.516)	0	0	0
2019/08/20	R023	07/05/2020			Bond Future	7.5044	102.1430	7.4818	102.1994	(0.301)	0.0000	0.0000	0
2019/08/20	R023	07/05/2020	6.90	Call	Bond Future	256.7600	0.2568	268.6000	0.2686	4.611	0	0	0
2019/08/20	R023	07/05/2020	6.90	Put	Bond Future	1,779.1200	1.7791	1,734.5200	1.7345	(2.507)	0	0	0
2019/08/20	R023	07/05/2020	6.91	Call	Bond Future	265.3000	0.2653	277.4000	0.2774	4.561	0	0	0
2019/08/20	R023	07/05/2020	6.89	Call	Bond Future	248.3800	0.2484	259.9600	0.2600	4.662	0	0	0
2019/08/20	R023	07/05/2020	6.89	Put	Bond Future	1,796.1600	1.7962	1,751.3000	1.7513	(2.498)	0	0	0
2019/08/20	R035	07/11/2019	9.88	Call	Bond Future	2,023.1000	2.0231	2,152.2100	2.1522	6.382	0	0	0
2019/08/20	R035	07/11/2019	9.89	Call	Bond Future	2,062.4700	2.0625	2,193.1700	2.1932	6.337	0	0	0
2019/08/20	R035	07/11/2019	9.87	Put	Bond Future	1,936.1300	1.9361	1,797.3900	1.7974	(7.166)	0	0	0
2019/08/20	R035	07/11/2019	10.21	Put	Bond Future	1,029.1500	1.0292	939.8500	0.9398	(8.677)	0	0	3,500
2019/08/20	R035	07/11/2019			Bond Future	9.8635	94.0397	9.8275	94.3060	(0.366)	0.0000	0.0000	96,124
2019/08/20	R035	07/11/2019	9.89	Put	Bond Future	1,867.5800	1.8676	1,732.0100	1.7320	(7.259)	0	0	0
2019/08/20	R035	07/11/2019	9.87	Call	Bond Future	1,983.9400	1.9839	2,111.4700	2.1115	6.428	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
2019/08/20	R035	07/11/2019	8.92	Put	Bond Future	7,434.0100	7.4340	7,178.2100	7.1782	(3.441)	0	0	0
2019/08/20	R035	07/11/2019	8.92	Call	Bond Future	79.0200	0.0790	89.4900	0.0895	13.250	0	0	3,500
2019/08/20	R035	07/11/2019	9.52	Put	Bond Future	3,463.4300	3.4634	3,269.7400	3.2697	(5.592)	0	0	0
2019/08/20	R035	07/11/2019	9.52	Call	Bond Future	880.3600	0.8804	952.9400	0.9529	8.244	0	0	3,500
2019/08/20	R035	07/11/2019	9.88	Put	Bond Future	1,901.7100	1.9017	1,764.5500	1.7646	(7.212)	0	0	0
2019/08/20	R035	07/11/2019	10.21	Call	Bond Future	3,531.0700	3.5311	3,708.0400	3.7080	5.012	0	0	0
2019/08/20	R035	06/02/2020	9.60	Call	Bond Future	1,690.9100	1.6909	1,785.7800	1.7858	5.611	0	0	0
2019/08/20	R035	06/02/2020	9.61	Put	Bond Future	4,215.7100	4.2157	4,039.9200	4.0399	(4.170)	0	0	0
2019/08/20	R035	06/02/2020			Bond Future	9.9476	95.7311	9.9102	96.0029	(0.376)	0.0000	0.0000	0
2019/08/20	R035	06/02/2020	9.60	Put	Bond Future	4,261.6200	4.2616	4,084.7100	4.0847	(4.151)	0	0	0
2019/08/20	R035	06/02/2020	9.61	Call	Bond Future	1,720.4200	1.7204	1,816.4100	1.8164	5.579	0	0	0
2019/08/20	R035	06/02/2020	9.59	Call	Bond Future	1,661.6800	1.6617	1,755.4400	1.7554	5.642	0	0	0
2019/08/20	R035	06/02/2020	9.59	Put	Bond Future	4,307.9000	4.3079	4,129.8800	4.1299	(4.132)	0	0	0
2019/08/20	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	2,759.5400	2.7595	100.000	0	0	5,000
2019/08/20	R035	07/05/2020	10.75	Put	Bond Future	0.0000	0.0000	1,736.7600	1.7368	100.000	0	0	5,000
2019/08/20	R035	07/05/2020	9.48	Put	Bond Future	5,831.5000	5.8315	5,646.0100	5.6460	(3.181)	0	0	0
2019/08/20	R035	07/05/2020	9.47	Call	Bond Future	1,815.8300	1.8158	1,903.9400	1.9039	4.852	0	0	0
2019/08/20	R035	07/05/2020			Bond Future	10.0214	93.0005	9.9830	93.2750	(0.383)	0.0000	0.0000	0
2019/08/20	R035	07/05/2020	9.11	Put	Bond Future	0.0000	0.0000	7,633.3100	7.6333	100.000	0	0	0
2019/08/20	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	1,046.4400	1.0464	100.000	0	0	5,000
2019/08/20	R035	07/05/2020	9.75	Put	Bond Future	0.0000	0.0000	4,453.2400	4.4532	100.000	0	0	0
2019/08/20	R035	07/05/2020	10.75	Call	Bond Future	0.0000	0.0000	7,003.4100	7.0034	100.000	0	0	0
2019/08/20	R035	07/05/2020	9.48	Call	Bond Future	1,843.1200	1.8431	1,932.1300	1.9321	4.829	0	0	0
2019/08/20	R035	07/05/2020	9.47	Put	Bond Future	5,880.2500	5.8802	5,693.8600	5.6939	(3.170)	0	0	0
2019/08/20	R035	07/05/2020	9.49	Call	Bond Future	1,870.3600	1.8704	1,960.2600	1.9603	4.807	0	0	0
2019/08/20	R035	07/05/2020	9.49	Put	Bond Future	5,782.7900	5.7828	5,598.1900	5.5982	(3.192)	0	0	0
2019/08/20	R186	07/11/2019	8.23	Call	Bond Future	681.5500	0.6816	733.6900	0.7337	7.650	0	0	4,955
2019/08/20	R186	07/11/2019	8.94	Call	Bond Future	3,005.7800	3.0058	3,135.8000	3.1358	4.326	0	0	0
2019/08/20	R186	07/11/2019	8.20	Call	Bond Future	624.0700	0.6241	672.9000	0.6729	7.824	0	0	0
2019/08/20	R186	07/11/2019			Bond Future	8.4738	114.7664	8.4432	114.9386	(0.362)	0.0000	0.0000	136,194
2019/08/20	R186	07/11/2019	8.25	Put	Bond Future	1,987.5200	1.9875	1,869.7400	1.8697	(5.926)	0	0	3,750
2019/08/20	R186	07/11/2019	8.25	Call	Bond Future	721.7600	0.7218	776.1500	0.7761	7.536	0	0	3,750
2019/08/20	R186	07/11/2019	8.73	Call	Bond Future	2,138.0600	2.1381	2,248.4600	2.2485	5.164	0	0	0
2019/08/20	R186	07/11/2019	8.73	Put	Bond Future	712.0300	0.7120	650.2600	0.6503	(8.675)	0	0	4,955
2019/08/20	R186	07/11/2019	8.94	Put	Bond Future	428.3100	0.4283	386.1600	0.3862	(9.841)	0	0	0
2019/08/20	R186	07/11/2019	8.23	Put	Bond Future	2,061.3100	2.0613	1,941.2800	1.9413	(5.823)	0	0	0
2019/08/20	R186	07/11/2019	8.20	Put	Bond Future	2,175.1100	2.1751	2,051.7700	2.0518	(5.671)	0	0	7,500
2019/08/20	R186	07/11/2019	8.95	Call	Bond Future	3,049.6000	3.0496	3,180.4300	3.1804	4.290	0	0	0
2019/08/20	R186	07/11/2019	8.96	Put	Bond Future	407.4700	0.4075	366.9200	0.3669	(9.952)	0	0	0
2019/08/20	R186	07/11/2019	8.95	Put	Bond Future	417.7000	0.4177	376.3600	0.3764	(9.897)	0	0	0
2019/08/20	R186	07/11/2019	8.96	Call	Bond Future	3,093.7800	3.0938	3,225.4000	3.2254	4.254	0	0	0
2019/08/20	R186	06/02/2020	8.11	Put	Bond Future	3,248.5900	3.2486	3,124.2700	3.1243	(3.827)	0	0	0
2019/08/20	R186	06/02/2020	8.50	Call	Bond Future	1,844.6100	1.8446	1,927.3100	1.9273	4.483	0	0	0
2019/08/20	R186	06/02/2020	8.57	Call	Bond Future	2,050.8600	2.0509	2,139.0300	2.1390	4.299	0	0	0
2019/08/20	R186	06/02/2020			Bond Future	8.5326	111.5266	8.5003	111.7028	(0.379)	0.0000	0.0000	0
2019/08/20	R186	06/02/2020	8.11	Call	Bond Future	919.1600	0.9192	971.1100	0.9711	5.652	0	0	1,007
2019/08/20	R186	06/02/2020	8.55	Call	Bond Future	1,990.7300	1.9907	2,077.3400	2.0773	4.351	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
2019/08/20	R186	06/02/2020	8.55	Put	Bond Future	1,896.3800	1.8964	1,806.7200	1.8067	(4.728)	0	0	0
2019/08/20	R186	06/02/2020	9.00	Put	Bond Future	1,050.2700	1.0503	992.0700	0.9921	(5.541)	0	0	1,007
2019/08/20	R186	06/02/2020	8.50	Put	Bond Future	2,022.3000	2.0223	1,928.7300	1.9287	(4.627)	0	0	1,007
2019/08/20	R186	06/02/2020	8.57	Put	Bond Future	1,847.9400	1.8479	1,759.8400	1.7598	(4.767)	0	0	0
2019/08/20	R186	06/02/2020	9.00	Call	Bond Future	3,554.5900	3.5546	3,672.6600	3.6727	3.322	0	0	0
2019/08/20	R186	06/02/2020	8.56	Call	Bond Future	2,020.6900	2.0207	2,108.0700	2.1081	4.324	0	0	0
2019/08/20	R186	06/02/2020	8.56	Put	Bond Future	1,872.0400	1.8720	1,783.1500	1.7831	(4.748)	0	0	0
2019/08/20	R186	07/05/2020	8.93	Call	Bond Future	3,512.4800	3.5125	3,618.9500	3.6189	3.031	0	0	0
2019/08/20	R186	07/05/2020	8.28	Put	Bond Future	3,170.5500	3.1706	3,060.9400	3.0609	(3.457)	0	0	0
2019/08/20	R186	07/05/2020	8.09	Put	Bond Future	3,771.1400	3.7711	3,648.9800	3.6490	(3.239)	0	0	0
2019/08/20	R186	07/05/2020			Bond Future	8.5848	113.5929	8.5512	113.7696	(0.391)	0.0000	0.0000	0
2019/08/20	R186	07/05/2020	8.08	Call	Bond Future	1,106.3500	1.1064	1,160.2600	1.1603	4.873	0	0	0
2019/08/20	R186	07/05/2020	8.08	Put	Bond Future	3,805.0500	3.8050	3,682.2300	3.6822	(3.228)	0	0	0
2019/08/20	R186	07/05/2020	8.93	Put	Bond Future	1,714.3700	1.7144	1,644.1100	1.6441	(4.098)	0	0	6,000
2019/08/20	R186	07/05/2020	8.28	Call	Bond Future	1,551.1800	1.5512	1,618.3000	1.6183	4.327	0	0	6,000
2019/08/20	R186	07/05/2020	8.09	Call	Bond Future	1,126.7300	1.1267	1,181.3000	1.1813	4.843	0	0	0
2019/08/20	R186	07/05/2020	8.07	Call	Bond Future	1,086.1800	1.0862	1,139.4300	1.1394	4.903	0	0	0
2019/08/20	R186	07/05/2020	8.07	Put	Bond Future	3,839.1900	3.8392	3,715.7100	3.7157	(3.216)	0	0	0
2019/08/20	R186	07/05/2020	7.60	Put	Bond Future	5,711.2700	5.7113	5,559.2000	5.5592	(2.663)	0	0	0
2019/08/20	R186	07/05/2020	7.60	Call	Bond Future	367.1800	0.3672	391.8400	0.3918	6.716	0	0	6,000
2019/08/20	R197	07/11/2019			Bond Future	308.4731	308.4731	308.3256	308.3256	(0.048)	0.0000	0.0000	2,507
2019/08/20	R197	06/02/2020			Bond Future	306.4377	306.4377	306.2901	306.2901	(0.048)	0.0000	0.0000	40
2019/08/20	R197	07/05/2020			Bond Future	312.1858	312.1858	312.0277	312.0277	(0.051)	0.0000	0.0000	0
2019/08/20	R202	07/11/2019			Bond Future	235.7989	235.7989	234.7327	234.7327	(0.452)	0.0000	0.0000	9,082
2019/08/20	R202	06/02/2020			Bond Future	236.0293	236.0293	234.9456	234.9456	(0.459)	0.0000	0.0000	0
2019/08/20	R202	07/05/2020			Bond Future	240.4565	240.4565	239.3467	239.3467	(0.462)	0.0000	0.0000	0
2019/08/20	R207	07/11/2019	2.08	Put	Bond Future	796.2900	0.7963	803.9600	0.8040	0.963	0	0	0
2019/08/20	R207	07/11/2019			Bond Future	6.5288	102.4522	6.5720	102.4445	0.662	0.0000	0.0000	3,801
2019/08/20	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	R207	07/11/2019	2.07	Put	Bond Future	798.0900	0.7981	805.7600	0.8058	0.961	0	0	0
2019/08/20	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/20	R207	07/11/2019	2.06	Put	Bond Future	799.9000	0.7999	807.5700	0.8076	0.959	0	0	0
2019/08/20	R208	07/11/2019	6.83	Call	Bond Future	337.2900	0.3373	330.3700	0.3304	(2.052)	0	0	0
2019/08/20	R208	07/11/2019	6.82	Put	Bond Future	60.1300	0.0601	61.3800	0.0614	2.079	0	0	0
2019/08/20	R208	07/11/2019			Bond Future	6.6152	100.9585	6.6214	100.9504	0.094	0.0000	0.0000	10,137
2019/08/20	R208	07/11/2019	6.84	Call	Bond Future	348.1800	0.3482	341.2100	0.3412	(2.002)	0	0	0
2019/08/20	R208	07/11/2019	6.84	Put	Bond Future	55.7100	0.0557	56.8500	0.0568	2.046	0	0	0
2019/08/20	R208	07/11/2019	6.83	Put	Bond Future	57.8000	0.0578	58.9900	0.0590	2.059	0	0	0
2019/08/20	R208	07/11/2019	6.82	Call	Bond Future	326.6300	0.3266	319.7700	0.3198	(2.100)	0	0	0
2019/08/20	R208	06/02/2020	6.13	Put	Bond Future	406.5400	0.4065	412.0900	0.4121	1.365	0	0	0
2019/08/20	R208	06/02/2020	6.12	Call	Bond Future	47.7200	0.0477	45.9200	0.0459	(3.772)	0	0	0
2019/08/20	R208	06/02/2020			Bond Future	6.4588	102.7743	6.4656	102.7669	0.106	0.0000	0.0000	0
2019/08/20	R208	06/02/2020	6.13	Call	Bond Future	50.3100	0.0503	48.4400	0.0484	(3.717)	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
2019/08/20	R208	06/02/2020	6.12	Put	Bond Future	414.8200	0.4148	420.4400	0.4204	1.355	0	0	0
2019/08/20	R208	06/02/2020	6.14	Call	Bond Future	53.1900	0.0532	51.2500	0.0513	(3.647)	0	0	0
2019/08/20	R208	06/02/2020	6.14	Put	Bond Future	398.5600	0.3986	404.0400	0.4040	1.375	0	0	0
2019/08/20	R208	07/05/2020	4.81	Call	Bond Future	0.6000	0.0006	0.5400	0.0005	(10.000)	0	0	0
2019/08/20	R208	07/05/2020	4.80	Put	Bond Future	1,164.0600	1.1641	1,174.1300	1.1741	0.865	0	0	0
2019/08/20	R208	07/05/2020			Bond Future	6.1505	101.2745	6.1623	101.2644	0.193	0.0000	0.0000	0
2019/08/20	R208	07/05/2020	4.82	Call	Bond Future	0.6400	0.0006	0.5800	0.0006	(9.375)	0	0	0
2019/08/20	R208	07/05/2020	4.82	Put	Bond Future	1,146.7500	1.1467	1,156.8100	1.1568	0.877	0	0	0
2019/08/20	R208	07/05/2020	4.81	Put	Bond Future	1,155.4000	1.1554	1,165.4600	1.1655	0.871	0	0	0
2019/08/20	R208	07/05/2020	4.80	Call	Bond Future	0.5600	0.0006	0.5100	0.0005	(8.929)	0	0	0
2019/08/20	R209	07/11/2019	9.82	Call	Bond Future	1,587.5400	1.5875	1,708.3500	1.7084	7.610	0	0	0
2019/08/20	R209	07/11/2019	9.77	Put	Bond Future	1,936.4400	1.9364	1,790.0300	1.7900	(7.561)	0	0	8,000
2019/08/20	R209	07/11/2019	9.33	Call	Bond Future	453.9100	0.4539	503.1300	0.5031	10.844	0	0	8,000
2019/08/20	R209	07/11/2019			Bond Future	9.8497	71.7391	9.8085	71.9985	(0.418)	0.0000	0.0000	89,481
2019/08/20	R209	07/11/2019	9.80	Call	Bond Future	1,524.6300	1.5246	1,642.3400	1.6423	7.721	0	0	0
2019/08/20	R209	07/11/2019	9.80	Put	Bond Future	1,837.9900	1.8380	1,696.2500	1.6963	(7.712)	0	0	0
2019/08/20	R209	07/11/2019	9.50	Put	Bond Future	3,005.4600	3.0055	2,818.1100	2.8181	(6.234)	0	0	0
2019/08/20	R209	07/11/2019	9.50	Call	Bond Future	755.2900	0.7553	827.3900	0.8274	9.546	0	0	5,000
2019/08/20	R209	07/11/2019	8.92	Put	Bond Future	6,304.6200	6.3046	6,058.1000	6.0581	(3.910)	0	0	0
2019/08/20	R209	07/11/2019	8.92	Call	Bond Future	88.8100	0.0888	101.7400	0.1017	14.559	0	0	8,000
2019/08/20	R209	07/11/2019	9.82	Put	Bond Future	1,774.4400	1.7744	1,635.8000	1.6358	(7.813)	0	0	0
2019/08/20	R209	07/11/2019	9.77	Call	Bond Future	1,432.7600	1.4328	1,545.8000	1.5458	7.890	0	0	0
2019/08/20	R209	07/11/2019	9.33	Put	Bond Future	3,835.5200	3.8355	3,625.2900	3.6253	(5.481)	0	0	0
2019/08/20	R209	07/11/2019	9.81	Call	Bond Future	1,555.9800	1.5560	1,675.2400	1.6752	7.665	0	0	0
2019/08/20	R209	07/11/2019	9.81	Put	Bond Future	1,806.0700	1.8061	1,665.8800	1.6659	(7.762)	0	0	0
2019/08/20	R209	06/02/2020	9.52	Put	Bond Future	3,904.8000	3.9048	3,728.6900	3.7287	(4.510)	0	0	0
2019/08/20	R209	06/02/2020			Bond Future	9.9210	73.0294	9.8785	73.2941	(0.428)	0.0000	0.0000	0
2019/08/20	R209	06/02/2020	9.51	Call	Bond Future	1,324.5300	1.3245	1,412.1000	1.4121	6.611	0	0	0
2019/08/20	R209	06/02/2020	9.51	Put	Bond Future	3,946.1600	3.9462	3,768.9800	3.7690	(4.490)	0	0	0
2019/08/20	R209	06/02/2020	9.52	Call	Bond Future	1,348.6000	1.3486	1,437.2400	1.4372	6.573	0	0	0
2019/08/20	R209	06/02/2020	9.50	Call	Bond Future	1,300.7200	1.3007	1,387.2000	1.3872	6.649	0	0	0
2019/08/20	R209	06/02/2020	9.50	Put	Bond Future	3,987.8700	3.9879	3,809.6000	3.8096	(4.470)	0	0	0
2019/08/20	R209	07/05/2020	9.47	Call	Bond Future	1,629.4700	1.6295	1,719.5600	1.7196	5.529	0	0	0
2019/08/20	R209	07/05/2020			Bond Future	9.9889	71.2307	9.9453	71.4985	(0.436)	0.0000	0.0000	0
2019/08/20	R209	07/05/2020	9.45	Call	Bond Future	1,580.4900	1.5805	1,668.7800	1.6688	5.586	0	0	0
2019/08/20	R209	07/05/2020	9.45	Put	Bond Future	5,002.9300	5.0029	4,823.3800	4.8234	(3.589)	0	0	0
2019/08/20	R209	07/05/2020	9.47	Put	Bond Future	4,920.6700	4.9207	4,742.9200	4.7429	(3.612)	0	0	0
2019/08/20	R209	07/05/2020	9.46	Call	Bond Future	1,604.8800	1.6049	1,694.0700	1.6941	5.557	0	0	0
2019/08/20	R209	07/05/2020	9.46	Put	Bond Future	4,961.6600	4.9617	4,783.0100	4.7830	(3.601)	0	0	0
2019/08/20	R210	07/11/2019			Bond Future	190.2175	190.2175	190.2010	190.2010	(0.009)	0.0000	0.0000	2,132
2019/08/20	R210	06/02/2020			Bond Future	193.6846	193.6846	193.6693	193.6693	(0.008)	0.0000	0.0000	0
2019/08/20	R210	07/05/2020			Bond Future	194.6673	194.6673	194.6469	194.6469	(0.010)	0.0000	0.0000	0
2019/08/20	R212	07/11/2019			Bond Future	163.0126	163.0126	162.8813	162.8813	(0.081)	0.0000	0.0000	6,684
2019/08/20	R212	06/02/2020			Bond Future	163.7381	163.7381	163.6056	163.6056	(0.081)	0.0000	0.0000	0
2019/08/20	R212	07/05/2020			Bond Future	166.8094	166.8094	166.6703	166.6703	(0.083)	0.0000	0.0000	0

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2019/08/20	R213	07/11/2019	9.59	Put	Bond Future	1,104.7100	1.1047	1,012.1700	1.0122	(8.377)	0	0	0
2019/08/20	R213	07/11/2019	9.58	Call	Bond Future	2,048.1200	2.0481	2,173.1400	2.1731	6.104	0	0	0
2019/08/20	R213	07/11/2019			Bond Future	9.4274	84.7373	9.3915	84.9562	(0.381)	0.0000	0.0000	20,554
2019/08/20	R213	07/11/2019	9.59	Call	Bond Future	2,084.9900	2.0850	2,211.3300	2.2113	6.060	0	0	0
2019/08/20	R213	07/11/2019	9.58	Put	Bond Future	1,127.7000	1.1277	1,033.8400	1.0338	(8.323)	0	0	0
2019/08/20	R213	07/11/2019	9.60	Call	Bond Future	2,122.3300	2.1223	2,249.9700	2.2500	6.014	0	0	0
2019/08/20	R213	07/11/2019	9.60	Put	Bond Future	1,082.2600	1.0823	991.0200	0.9910	(8.431)	0	0	0
2019/08/20	R213	06/02/2020	9.27	Call	Bond Future	1,653.5000	1.6535	1,741.5100	1.7415	5.323	0	0	0
2019/08/20	R213	06/02/2020	9.26	Put	Bond Future	3,102.9800	3.1030	2,966.5900	2.9666	(4.395)	0	0	0
2019/08/20	R213	06/02/2020			Bond Future	9.5044	86.2615	9.4670	86.4849	(0.393)	0.0000	0.0000	0
2019/08/20	R213	06/02/2020	9.28	Call	Bond Future	1,679.9500	1.6800	1,768.8900	1.7689	5.294	0	0	0
2019/08/20	R213	06/02/2020	9.28	Put	Bond Future	3,033.5900	3.0336	2,899.0600	2.8991	(4.435)	0	0	0
2019/08/20	R213	06/02/2020	9.27	Put	Bond Future	3,068.1400	3.0681	2,932.6800	2.9327	(4.415)	0	0	0
2019/08/20	R213	06/02/2020	9.26	Call	Bond Future	1,627.2800	1.6273	1,714.3600	1.7144	5.351	0	0	0
2019/08/20	R213	07/05/2020	9.01	Put	Bond Future	4,752.3600	4.7524	4,596.9200	4.5969	(3.271)	0	0	0
2019/08/20	R213	07/05/2020	9.00	Call	Bond Future	1,352.3000	1.3523	1,421.6200	1.4216	5.126	0	0	0
2019/08/20	R213	07/05/2020			Bond Future	9.5706	84.3069	9.5323	84.5325	(0.401)	0.0000	0.0000	0
2019/08/20	R213	07/05/2020	9.01	Call	Bond Future	1,374.1900	1.3742	1,444.2700	1.4443	5.100	0	0	0
2019/08/20	R213	07/05/2020	9.00	Put	Bond Future	4,792.3600	4.7924	4,636.1600	4.6362	(3.259)	0	0	0
2019/08/20	R213	07/05/2020	9.02	Call	Bond Future	1,396.5500	1.3966	1,467.3900	1.4674	5.073	0	0	0
2019/08/20	R213	07/05/2020	9.02	Put	Bond Future	4,712.8900	4.7129	4,558.2100	4.5582	(3.282)	0	0	0
2019/08/20	R214	07/11/2019	10.02	Put	Bond Future	2,050.1000	2.0501	1,898.9700	1.8990	(7.372)	0	0	0
2019/08/20	R214	07/11/2019			Bond Future	10.1029	70.0000	10.0618	70.2673	(0.407)	0.0000	0.0000	16,189
2019/08/20	R214	07/11/2019	10.01	Call	Bond Future	1,478.8800	1.4789	1,593.4700	1.5935	7.748	0	0	0
2019/08/20	R214	07/11/2019	10.01	Put	Bond Future	2,084.9000	2.0849	1,932.1900	1.9322	(7.325)	0	0	0
2019/08/20	R214	07/11/2019	10.02	Call	Bond Future	1,509.7000	1.5097	1,625.8700	1.6259	7.695	0	0	0
2019/08/20	R214	07/11/2019	10.00	Call	Bond Future	1,448.4000	1.4484	1,561.4200	1.5614	7.803	0	0	0
2019/08/20	R214	07/11/2019	10.00	Put	Bond Future	2,120.1300	2.1201	1,965.8500	1.9659	(7.277)	0	0	0
2019/08/20	R214	06/02/2020	9.73	Call	Bond Future	1,399.4200	1.3994	1,487.7000	1.4877	6.308	0	0	0
2019/08/20	R214	06/02/2020			Bond Future	10.1802	71.2591	10.1377	71.5317	(0.418)	0.0000	0.0000	0
2019/08/20	R214	06/02/2020	9.71	Call	Bond Future	1,351.1500	1.3512	1,437.3200	1.4373	6.378	0	0	0
2019/08/20	R214	06/02/2020	9.71	Put	Bond Future	4,465.2700	4.4653	4,278.7800	4.2788	(4.176)	0	0	0
2019/08/20	R214	06/02/2020	9.73	Put	Bond Future	4,376.5600	4.3766	4,192.1800	4.1922	(4.213)	0	0	0
2019/08/20	R214	06/02/2020	9.72	Call	Bond Future	1,375.1600	1.3752	1,462.3800	1.4624	6.343	0	0	0
2019/08/20	R214	06/02/2020	9.72	Put	Bond Future	4,420.7400	4.4207	4,235.3000	4.2353	(4.195)	0	0	0
2019/08/20	R214	07/05/2020	9.77	Put	Bond Future	5,001.3200	5.0013	4,823.2800	4.8233	(3.560)	0	0	0
2019/08/20	R214	07/05/2020			Bond Future	10.2483	69.2804	10.2048	69.5564	(0.425)	0.0000	0.0000	0
2019/08/20	R214	07/05/2020	9.76	Call	Bond Future	1,842.1500	1.8422	1,939.1600	1.9392	5.266	0	0	0
2019/08/20	R214	07/05/2020	9.76	Put	Bond Future	5,043.6000	5.0436	4,864.6600	4.8647	(3.548)	0	0	0
2019/08/20	R214	07/05/2020	9.77	Call	Bond Future	1,867.8000	1.8678	1,965.7100	1.9657	5.242	0	0	0
2019/08/20	R214	07/05/2020	9.75	Call	Bond Future	1,816.4700	1.8165	1,912.5700	1.9126	5.290	0	0	0
2019/08/20	R214	07/05/2020	9.75	Put	Bond Future	5,085.9500	5.0860	4,906.1000	4.9061	(3.536)	0	0	0
2019/08/20	R248	07/11/2019	10.02	Call	Bond Future	1,741.4500	1.7415	1,902.9200	1.9029	9.272	0	0	0
2019/08/20	R248	07/11/2019	10.01	Put	Bond Future	2,730.9300	2.7309	2,507.3300	2.5073	(8.188)	0	0	0
2019/08/20	R248	07/11/2019			Bond Future	10.1336	88.9177	10.0872	89.3004	(0.457)	0.0000	0.0000	89,159

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
2019/08/20	R248	07/11/2019	10.03	Call	Bond Future	1,779.8100	1.7798	1,943.6000	1.9436	9.203	0	0	0
2019/08/20	R248	07/11/2019	10.03	Put	Bond Future	2,639.3400	2.6393	2,420.3800	2.4204	(8.296)	0	0	0
2019/08/20	R248	07/11/2019	10.02	Put	Bond Future	2,684.7500	2.6848	2,463.4700	2.4635	(8.242)	0	0	0
2019/08/20	R248	07/11/2019	10.01	Call	Bond Future	1,703.7100	1.7037	1,862.8600	1.8629	9.341	0	0	0
2019/08/20	R248	06/02/2020	9.71	Put	Bond Future	5,674.6900	5.6747	5,399.8400	5.3998	(4.843)	0	0	0
2019/08/20	R248	06/02/2020			Bond Future	10.2117	90.5170	10.1638	90.9073	(0.469)	0.0000	0.0000	100
2019/08/20	R248	06/02/2020	9.71	Call	Bond Future	1,431.1900	1.4312	1,546.6000	1.5466	8.064	0	0	0
2019/08/20	R248	06/02/2020	9.70	Put	Bond Future	5,733.9800	5.7340	5,457.5200	5.4575	(4.821)	0	0	0
2019/08/20	R248	06/02/2020	9.72	Call	Bond Future	1,460.2600	1.4603	1,577.2900	1.5773	8.014	0	0	0
2019/08/20	R248	06/02/2020	9.72	Put	Bond Future	5,615.6600	5.6157	5,342.4300	5.3424	(4.866)	0	0	0
2019/08/20	R248	06/02/2020	9.70	Call	Bond Future	1,402.2400	1.4022	1,516.0400	1.5160	8.116	0	0	0
2019/08/20	R248	07/05/2020	9.79	Call	Bond Future	2,234.6700	2.2347	2,373.0200	2.3730	6.191	0	0	0
2019/08/20	R248	07/05/2020	9.77	Put	Bond Future	6,439.5000	6.4395	6,179.8200	6.1798	(4.033)	0	0	0
2019/08/20	R248	07/05/2020			Bond Future	10.2805	87.7532	10.2314	88.1486	(0.478)	0.0000	0.0000	0
2019/08/20	R248	07/05/2020	9.79	Put	Bond Future	6,328.5600	6.3286	6,071.5200	6.0715	(4.062)	0	0	0
2019/08/20	R248	07/05/2020	9.77	Call	Bond Future	2,171.5400	2.1715	2,307.2500	2.3072	6.249	0	0	0
2019/08/20	R248	07/05/2020	9.78	Put	Bond Future	6,383.7000	6.3837	6,125.3400	6.1253	(4.047)	0	0	0
2019/08/20	R248	07/05/2020	9.78	Call	Bond Future	2,202.8400	2.2028	2,339.8700	2.3399	6.221	0	0	0

Total

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