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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2019 TO 21/08/2019

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
2019/08/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	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
2019/08/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	2025	07/11/2019			Bond Future	137.9358	137.9358	137.7873	137.7873	(0.108)	0.0000	0.0000	1,451
2019/08/21	2025	06/02/2020			Bond Future	138.9772	138.9772	138.8259	138.8259	(0.109)	0.0000	0.0000	0
2019/08/21	2025	07/05/2020			Bond Future	141.5806	141.5806	141.4262	141.4262	(0.109)	0.0000	0.0000	0
2019/08/21	2029	07/11/2019			Bond Future	102.5988	102.5988	102.5497	102.5497	(0.048)	0.0000	0.0000	4,260
2019/08/21	2029	06/02/2020			Bond Future	104.4698	104.4698	104.4197	104.4197	(0.048)	0.0000	0.0000	0
2019/08/21	2029	07/05/2020			Bond Future	105.3140	105.3140	105.2628	105.2628	(0.049)	0.0000	0.0000	0
2019/08/21	2030	07/11/2019	9.49	Put	Bond Future	719.8500	0.7198	493.6700	0.4937	(31.420)	0	0	0
2019/08/21	2030	07/11/2019	9.76	Put	Bond Future	389.6900	0.3897	254.9900	0.2550	(34.566)	0	0	5,500
2019/08/21	2030	07/11/2019	8.40	Put	Bond Future	4,935.1700	4.9352	4,167.4100	4.1674	(15.557)	0	0	0
2019/08/21	2030	07/11/2019			Bond Future	9.1454	94.7372	9.0089	95.5915	(1.492)	0.0000	0.0000	77,076
2019/08/21	2030	07/11/2019	9.48	Call	Bond Future	2,787.6100	2.7876	3,411.7300	3.4117	22.389	0	0	0
2019/08/21	2030	07/11/2019	9.48	Put	Bond Future	736.5200	0.7365	506.2700	0.5063	(31.262)	0	0	0
2019/08/21	2030	07/11/2019	8.60	Put	Bond Future	3,789.1700	3.7892	3,095.4200	3.0954	(18.309)	0	0	0
2019/08/21	2030	07/11/2019	8.60	Call	Bond Future	311.5800	0.3116	472.2000	0.4722	51.550	0	0	5,500
2019/08/21	2030	07/11/2019	9.10	Put	Bond Future	1,648.9100	1.6489	1,226.0200	1.2260	(25.647)	0	0	0
2019/08/21	2030	07/11/2019	9.10	Call	Bond Future	1,365.6700	1.3657	1,797.1500	1.7972	31.595	0	0	5,500
2019/08/21	2030	07/11/2019	9.49	Call	Bond Future	2,831.3200	2.8313	3,459.5100	3.4595	22.187	0	0	0
2019/08/21	2030	07/11/2019	9.76	Call	Bond Future	4,111.1800	4.1112	4,830.8500	4.8308	17.505	0	0	0
2019/08/21	2030	07/11/2019	9.85	Put	Bond Future	317.1600	0.3172	204.5300	0.2045	(35.512)	0	0	2,500
2019/08/21	2030	07/11/2019	8.57	Put	Bond Future	3,951.2200	3.9512	3,244.3300	3.2443	(17.890)	0	0	0
2019/08/21	2030	07/11/2019	8.40	Call	Bond Future	139.3200	0.1393	225.9300	0.2259	62.166	0	0	0
2019/08/21	2030	07/11/2019	9.47	Call	Bond Future	2,744.3300	2.7443	3,364.0400	3.3640	22.581	0	0	0
2019/08/21	2030	07/11/2019	9.47	Put	Bond Future	753.6600	0.7537	519.0000	0.5190	(31.136)	0	0	0
2019/08/21	2030	07/11/2019	9.70	Call	Bond Future	3,814.7400	3.8147	4,517.3800	4.5174	18.419	0	0	0
2019/08/21	2030	07/11/2019	9.70	Put	Bond Future	447.7200	0.4477	295.9900	0.2960	(33.889)	0	0	0
2019/08/21	2030	07/11/2019	9.85	Call	Bond Future	4,566.8300	4.5668	5,308.5700	5.3086	16.242	0	0	0
2019/08/21	2030	07/11/2019	8.57	Call	Bond Future	277.4000	0.2774	424.8800	0.4249	53.165	0	0	0
2019/08/21	2030	07/11/2019	9.12	Put	Bond Future	1,585.9300	1.5859	1,174.1300	1.1741	(25.966)	0	0	0
2019/08/21	2030	07/11/2019	9.12	Call	Bond Future	1,427.5200	1.4275	1,870.0900	1.8701	31.003	0	0	0
2019/08/21	2030	07/11/2019	8.95	Call	Bond Future	949.6000	0.9496	1,295.7900	1.2958	36.456	0	0	0
2019/08/21	2030	07/11/2019	8.95	Put	Bond Future	2,176.2300	2.1762	1,668.0500	1.6681	(23.351)	0	0	5,000
2019/08/21	2030	07/11/2019	9.35	Call	Bond Future	2,246.5700	2.2466	2,810.6200	2.8106	25.107	0	0	0
2019/08/21	2030	07/11/2019	9.35	Put	Bond Future	985.2200	0.9852	694.9000	0.6949	(29.468)	0	0	2,500
2019/08/21	2030	06/02/2020	9.14	Call	Bond Future	2,072.1300	2.0721	2,498.8400	2.4988	20.593	0	0	0
2019/08/21	2030	06/02/2020	8.40	Call	Bond Future	465.5800	0.4656	623.5700	0.6236	33.934	0	0	5,820
2019/08/21	2030	06/02/2020	9.15	Put	Bond Future	2,489.3200	2.4893	2,049.7900	2.0498	(17.657)	0	0	0
2019/08/21	2030	06/02/2020			Bond Future	9.2132	92.4332	9.0714	93.3028	(1.539)	0.0000	0.0000	0
2019/08/21	2030	06/02/2020	9.00	Put	Bond Future	2,979.1300	2.9791	2,484.6700	2.4847	(16.597)	0	0	0
2019/08/21	2030	06/02/2020	9.00	Call	Bond Future	1,667.1800	1.6672	2,042.4200	2.0424	22.507	0	0	5,820
2019/08/21	2030	06/02/2020	9.14	Put	Bond Future	2,519.7500	2.5197	2,076.7600	2.0768	(17.581)	0	0	0
2019/08/21	2030	06/02/2020	8.40	Put	Bond Future	5,604.2000	5.6042	4,892.4900	4.8925	(12.700)	0	0	0
2019/08/21	2030	06/02/2020	9.15	Call	Bond Future	2,103.0400	2.1030	2,533.2100	2.5332	20.455	0	0	0

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2019/08/21	2030	06/02/2020	9.16	Call	Bond Future	2,133.9300	2.1339	2,567.8000	2.5678	20.332	0	0	0
2019/08/21	2030	06/02/2020	9.16	Put	Bond Future	2,458.9300	2.4589	2,023.1000	2.0231	(17.724)	0	0	0
2019/08/21	2030	07/05/2020	8.79	Call	Bond Future	1,483.2800	1.4833	1,841.5600	1.8416	24.155	0	0	0
2019/08/21	2030	07/05/2020	8.78	Put	Bond Future	4,507.0400	4.5070	3,976.4100	3.9764	(11.773)	0	0	0
2019/08/21	2030	07/05/2020			Bond Future	9.2790	94.1435	9.1318	95.0291	(1.587)	0.0000	0.0000	0
2019/08/21	2030	07/05/2020	8.80	Call	Bond Future	1,506.7200	1.5067	1,868.2600	1.8683	23.995	0	0	0
2019/08/21	2030	07/05/2020	8.80	Put	Bond Future	4,429.0700	4.4291	3,904.9800	3.9050	(11.833)	0	0	0
2019/08/21	2030	07/05/2020	8.79	Put	Bond Future	4,467.9200	4.4679	3,940.5700	3.9406	(11.803)	0	0	0
2019/08/21	2030	07/05/2020	8.78	Call	Bond Future	1,460.0600	1.4601	1,815.0600	1.8151	24.314	0	0	0
2019/08/21	2032	07/11/2019	9.71	Call	Bond Future	2,424.8400	2.4248	2,968.7300	2.9687	22.430	0	0	0
2019/08/21	2032	07/11/2019	9.70	Put	Bond Future	1,236.9500	1.2369	922.0600	0.9221	(25.457)	0	0	0
2019/08/21	2032	07/11/2019			Bond Future	9.5279	91.7759	9.4016	92.6299	(1.325)	0.0000	0.0000	50,982
2019/08/21	2032	07/11/2019	9.72	Call	Bond Future	2,466.8300	2.4668	3,015.3900	3.0154	22.237	0	0	0
2019/08/21	2032	07/11/2019	9.72	Put	Bond Future	1,188.5100	1.1885	883.0200	0.8830	(25.704)	0	0	0
2019/08/21	2032	07/11/2019	9.71	Put	Bond Future	1,212.4500	1.2125	902.2900	0.9023	(25.581)	0	0	0
2019/08/21	2032	07/11/2019	9.70	Call	Bond Future	2,383.3500	2.3834	2,922.5100	2.9225	22.622	0	0	0
2019/08/21	2032	06/02/2020	9.40	Put	Bond Future	3,232.1300	3.2321	2,816.9300	2.8169	(12.846)	0	0	0
2019/08/21	2032	06/02/2020			Bond Future	9.6029	93.4274	9.4721	94.2967	(1.362)	0.0000	0.0000	0
2019/08/21	2032	06/02/2020	9.39	Call	Bond Future	1,848.1200	1.8481	2,299.2100	2.2992	24.408	0	0	0
2019/08/21	2032	06/02/2020	9.39	Put	Bond Future	3,269.3900	3.2694	2,851.1700	2.8512	(12.792)	0	0	0
2019/08/21	2032	06/02/2020	9.40	Call	Bond Future	1,878.3000	1.8783	2,332.4100	2.3324	24.177	0	0	0
2019/08/21	2032	06/02/2020	9.38	Call	Bond Future	1,817.9600	1.8180	2,266.0000	2.2660	24.645	0	0	0
2019/08/21	2032	06/02/2020	9.38	Put	Bond Future	3,306.7400	3.3067	2,885.4700	2.8855	(12.740)	0	0	0
2019/08/21	2032	07/05/2020	9.19	Call	Bond Future	1,718.6200	1.7186	2,129.1200	2.1291	23.885	0	0	0
2019/08/21	2032	07/05/2020			Bond Future	9.6745	90.9957	9.5390	91.8809	(1.400)	0.0000	0.0000	0
2019/08/21	2032	07/05/2020	9.17	Call	Bond Future	1,667.4100	1.6674	2,071.9200	2.0719	24.260	0	0	0
2019/08/21	2032	07/05/2020	9.17	Put	Bond Future	5,025.8100	5.0258	4,545.1000	4.5451	(9.565)	0	0	0
2019/08/21	2032	07/05/2020	9.19	Put	Bond Future	4,940.6400	4.9406	4,465.9200	4.4659	(9.608)	0	0	0
2019/08/21	2032	07/05/2020	9.18	Call	Bond Future	1,693.0500	1.6931	2,100.2700	2.1003	24.052	0	0	0
2019/08/21	2032	07/05/2020	9.18	Put	Bond Future	4,983.2200	4.9832	4,505.2200	4.5052	(9.592)	0	0	0
2019/08/21	2033	07/11/2019			Bond Future	103.3390	103.3390	103.3349	103.3349	(0.004)	0.0000	0.0000	6,260
2019/08/21	2033	06/02/2020			Bond Future	105.2235	105.2235	105.2191	105.2191	(0.004)	0.0000	0.0000	0
2019/08/21	2033	07/05/2020			Bond Future	105.9988	105.9988	105.9942	105.9942	(0.004)	0.0000	0.0000	0
2019/08/21	2037	07/11/2019	9.97	Call	Bond Future	2,060.4900	2.0605	2,584.3500	2.5844	25.424	0	0	0
2019/08/21	2037	07/11/2019			Bond Future	9.9384	90.6282	9.8125	91.5717	(1.267)	0.0000	0.0000	63,086
2019/08/21	2037	07/11/2019	9.95	Call	Bond Future	1,980.9500	1.9809	2,493.5100	2.4935	25.874	0	0	0
2019/08/21	2037	07/11/2019	9.95	Put	Bond Future	1,894.8400	1.8948	1,463.9100	1.4639	(22.742)	0	0	0
2019/08/21	2037	07/11/2019	9.97	Put	Bond Future	1,826.0900	1.8261	1,406.4600	1.4065	(22.980)	0	0	0
2019/08/21	2037	07/11/2019	9.96	Call	Bond Future	2,020.5200	2.0205	2,538.7500	2.5388	25.648	0	0	0
2019/08/21	2037	07/11/2019	9.96	Put	Bond Future	1,860.2200	1.8602	1,434.9600	1.4350	(22.861)	0	0	0
2019/08/21	2037	06/02/2020	9.67	Call	Bond Future	1,751.6700	1.7517	2,127.8100	2.1278	21.473	0	0	0
2019/08/21	2037	06/02/2020	9.66	Put	Bond Future	4,387.4600	4.3875	3,799.0900	3.7991	(13.410)	0	0	0
2019/08/21	2037	06/02/2020			Bond Future	10.0157	87.9997	9.8857	88.9602	(1.298)	0.0000	0.0000	0
2019/08/21	2037	06/02/2020	9.68	Call	Bond Future	1,781.8000	1.7818	2,161.9800	2.1620	21.337	0	0	0
2019/08/21	2037	06/02/2020	9.68	Put	Bond Future	4,294.1300	4.2941	3,713.8200	3.7138	(13.514)	0	0	0

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2019/08/21	2037	06/02/2020	9.67	Put	Bond Future	4,340.4900	4.3405	3,756.1400	3.7561	(13.463)	0	0	0
2019/08/21	2037	06/02/2020	9.66	Call	Bond Future	1,722.0500	1.7221	2,094.1700	2.0942	21.609	0	0	0
2019/08/21	2037	07/05/2020	9.60	Put	Bond Future	5,703.3900	5.7034	5,212.7000	5.2127	(8.603)	0	0	0
2019/08/21	2037	07/05/2020	9.59	Call	Bond Future	2,014.8100	2.0148	2,498.6700	2.4987	24.015	0	0	0
2019/08/21	2037	07/05/2020			Bond Future	10.0912	89.6280	9.9570	90.6061	(1.330)	0.0000	0.0000	0
2019/08/21	2037	07/05/2020	9.60	Call	Bond Future	2,043.2700	2.0433	2,530.6600	2.5307	23.853	0	0	0
2019/08/21	2037	07/05/2020	9.59	Put	Bond Future	5,751.8100	5.7518	5,257.5900	5.2576	(8.592)	0	0	0
2019/08/21	2037	07/05/2020	9.61	Call	Bond Future	2,071.9600	2.0720	2,562.8700	2.5629	23.693	0	0	0
2019/08/21	2037	07/05/2020	9.61	Put	Bond Future	5,655.2900	5.6553	5,168.1200	5.1681	(8.614)	0	0	0
2019/08/21	2038	07/11/2019			Bond Future	122.1246	122.1246	121.9427	121.9427	(0.149)	0.0000	0.0000	21,774
2019/08/21	2038	06/02/2020			Bond Future	122.6934	122.6934	122.5081	122.5081	(0.151)	0.0000	0.0000	0
2019/08/21	2038	07/05/2020			Bond Future	124.9917	124.9917	124.8027	124.8027	(0.151)	0.0000	0.0000	0
2019/08/21	2040	07/11/2019	10.04	Put	Bond Future	2,231.4200	2.2314	1,768.0000	1.7680	(20.768)	0	0	0
2019/08/21	2040	07/11/2019	10.03	Call	Bond Future	1,918.6800	1.9187	2,415.8300	2.4158	25.911	0	0	0
2019/08/21	2040	07/11/2019	9.80	Put	Bond Future	3,347.2600	3.3473	2,739.3700	2.7394	(18.161)	0	0	0
2019/08/21	2040	07/11/2019	9.30	Put	Bond Future	6,676.2100	6.6762	5,810.3700	5.8104	(12.969)	0	0	0
2019/08/21	2040	07/11/2019			Bond Future	10.0743	93.3144	9.9536	94.2808	(1.199)	0.0000	0.0000	43,814
2019/08/21	2040	07/11/2019	10.04	Call	Bond Future	1,958.5600	1.9586	2,461.5500	2.4616	25.682	0	0	0
2019/08/21	2040	07/11/2019	10.03	Put	Bond Future	2,271.3400	2.2713	1,802.0800	1.8021	(20.660)	0	0	0
2019/08/21	2040	07/11/2019	9.80	Call	Bond Future	1,128.1100	1.1281	1,486.6300	1.4866	31.781	0	0	1,260
2019/08/21	2040	07/11/2019	9.30	Call	Bond Future	184.6500	0.1846	285.2200	0.2852	54.465	0	0	1,260
2019/08/21	2040	07/11/2019	10.05	Call	Bond Future	1,998.8700	1.9989	2,507.6700	2.5077	25.454	0	0	0
2019/08/21	2040	07/11/2019	10.05	Put	Bond Future	2,192.0500	2.1921	1,734.4400	1.7344	(20.876)	0	0	0
2019/08/21	2040	06/02/2020	9.76	Call	Bond Future	1,769.5100	1.7695	2,048.2700	2.0483	15.754	0	0	0
2019/08/21	2040	06/02/2020	9.00	Put	Bond Future	10,058.9600	10.0590	9,177.8000	9.1778	(8.760)	0	0	0
2019/08/21	2040	06/02/2020			Bond Future	10.1526	90.4838	10.0280	91.4675	(1.228)	0.0000	0.0000	0
2019/08/21	2040	06/02/2020	8.40	Put	Bond Future	15,589.2900	15.5893	14,627.7000	14.6277	(6.168)	0	0	0
2019/08/21	2040	06/02/2020	8.40	Call	Bond Future	44.5900	0.0446	66.7400	0.0667	49.675	0	0	0
2019/08/21	2040	06/02/2020	9.74	Call	Bond Future	1,709.4500	1.7094	1,978.9100	1.9789	15.763	0	0	0
2019/08/21	2040	06/02/2020	9.74	Put	Bond Future	5,031.3900	5.0314	4,317.1100	4.3171	(14.196)	0	0	0
2019/08/21	2040	06/02/2020	9.76	Put	Bond Future	4,926.0100	4.9260	4,221.0300	4.2210	(14.311)	0	0	0
2019/08/21	2040	06/02/2020	9.00	Call	Bond Future	276.3200	0.2763	378.9000	0.3789	37.124	0	0	0
2019/08/21	2040	06/02/2020	9.75	Call	Bond Future	1,739.6800	1.7397	2,013.6700	2.0137	15.749	0	0	0
2019/08/21	2040	06/02/2020	9.75	Put	Bond Future	4,978.8400	4.9788	4,269.0900	4.2691	(14.255)	0	0	0
2019/08/21	2040	07/05/2020	9.74	Call	Bond Future	2,142.1900	2.1422	2,654.9200	2.6549	23.935	0	0	0
2019/08/21	2040	07/05/2020	9.75	Put	Bond Future	5,995.1000	5.9951	5,509.7200	5.5097	(8.096)	0	0	0
2019/08/21	2040	07/05/2020			Bond Future	10.2292	92.1581	10.1005	93.1599	(1.258)	0.0000	0.0000	0
2019/08/21	2040	07/05/2020	9.74	Put	Bond Future	6,046.8200	6.0468	5,557.7300	5.5577	(8.088)	0	0	0
2019/08/21	2040	07/05/2020	9.75	Call	Bond Future	2,172.9500	2.1729	2,689.3900	2.6894	23.767	0	0	0
2019/08/21	2040	07/05/2020	9.73	Call	Bond Future	2,111.3800	2.1114	2,620.3700	2.6204	24.107	0	0	0
2019/08/21	2040	07/05/2020	9.73	Put	Bond Future	6,098.6100	6.0986	5,605.7800	5.6058	(8.081)	0	0	0
2019/08/21	2044	07/11/2019	10.07	Put	Bond Future	2,332.5700	2.3326	1,855.0800	1.8551	(20.471)	0	0	0
2019/08/21	2044	07/11/2019	9.74	Put	Bond Future	4,003.2300	4.0032	3,327.7300	3.3277	(16.874)	0	0	0
2019/08/21	2044	07/11/2019	10.52	Call	Bond Future	4,162.8500	4.1629	4,892.2800	4.8923	17.522	0	0	0
2019/08/21	2044	07/11/2019			Bond Future	10.1170	90.1721	9.9964	91.1524	(1.192)	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
2019/08/21	2044	07/11/2019	10.06	Call	Bond Future	1,912.5800	1.9126	2,409.4500	2.4094	25.979	0	0	0
2019/08/21	2044	07/11/2019	10.06	Put	Bond Future	2,373.8200	2.3738	1,890.4200	1.8904	(20.364)	0	0	0
2019/08/21	2044	07/11/2019	10.52	Put	Bond Future	1,015.7200	1.0157	764.8800	0.7649	(24.696)	0	0	328
2019/08/21	2044	07/11/2019	10.07	Call	Bond Future	1,952.5200	1.9525	2,455.3000	2.4553	25.750	0	0	0
2019/08/21	2044	07/11/2019	9.19	Call	Bond Future	90.1500	0.0902	147.1400	0.1471	63.217	0	0	328
2019/08/21	2044	07/11/2019	9.74	Call	Bond Future	876.5400	0.8765	1,181.3100	1.1813	34.770	0	0	328
2019/08/21	2044	07/11/2019	10.05	Call	Bond Future	1,873.2400	1.8732	2,364.1900	2.3642	26.209	0	0	0
2019/08/21	2044	07/11/2019	10.05	Put	Bond Future	2,415.7900	2.4158	1,926.4700	1.9265	(20.255)	0	0	0
2019/08/21	2044	07/11/2019	9.19	Put	Bond Future	8,122.2600	8.1223	7,198.9800	7.1990	(11.367)	0	0	0
2019/08/21	2044	06/02/2020	9.74	Call	Bond Future	1,539.7200	1.5397	1,892.3600	1.8924	22.903	0	0	328
2019/08/21	2044	06/02/2020	10.78	Put	Bond Future	1,541.1300	1.5411	1,282.1200	1.2821	(16.806)	0	0	328
2019/08/21	2044	06/02/2020	9.77	Put	Bond Future	5,098.4100	5.0984	4,466.0200	4.4660	(12.404)	0	0	0
2019/08/21	2044	06/02/2020			Bond Future	10.1927	87.4102	10.0683	88.4081	(1.221)	0.0000	0.0000	0
2019/08/21	2044	06/02/2020	9.09	Put	Bond Future	9,869.7200	9.8697	8,985.0900	8.9851	(8.963)	0	0	0
2019/08/21	2044	06/02/2020	9.09	Call	Bond Future	317.1800	0.3172	430.4500	0.4305	35.712	0	0	328
2019/08/21	2044	06/02/2020	9.74	Put	Bond Future	5,263.9100	5.2639	4,618.6500	4.6187	(12.258)	0	0	0
2019/08/21	2044	06/02/2020	9.77	Call	Bond Future	1,629.1600	1.6292	1,994.6700	1.9947	22.435	0	0	0
2019/08/21	2044	06/02/2020	10.78	Call	Bond Future	6,004.3700	6.0044	6,743.2600	6.7433	12.306	0	0	0
2019/08/21	2044	06/02/2020	9.78	Call	Bond Future	1,659.3200	1.6593	2,029.1100	2.0291	22.286	0	0	0
2019/08/21	2044	06/02/2020	9.76	Put	Bond Future	5,153.4100	5.1534	4,516.7500	4.5168	(12.354)	0	0	0
2019/08/21	2044	06/02/2020	9.78	Put	Bond Future	5,043.8500	5.0438	4,415.7400	4.4157	(12.453)	0	0	0
2019/08/21	2044	06/02/2020	9.76	Call	Bond Future	1,599.3100	1.5993	1,960.5500	1.9606	22.587	0	0	0
2019/08/21	2044	07/05/2020	9.81	Call	Bond Future	2,296.4700	2.2965	2,831.7600	2.8318	23.309	0	0	0
2019/08/21	2044	07/05/2020	9.79	Put	Bond Future	6,109.2800	6.1093	5,621.1700	5.6212	(7.990)	0	0	0
2019/08/21	2044	07/05/2020	9.26	Call	Bond Future	892.9200	0.8929	1,211.4900	1.2115	35.677	0	0	556
2019/08/21	2044	07/05/2020	9.33	Call	Bond Future	1,030.0900	1.0301	1,376.0900	1.3761	33.589	0	0	100
2019/08/21	2044	07/05/2020	9.98	Call	Bond Future	2,872.0900	2.8721	3,466.7100	3.4667	20.703	0	0	100
2019/08/21	2044	07/05/2020			Bond Future	10.2665	89.0276	10.1382	90.0439	(1.250)	0.0000	0.0000	0
2019/08/21	2044	07/05/2020	9.81	Put	Bond Future	6,004.1200	6.0041	5,523.1900	5.5232	(8.010)	0	0	0
2019/08/21	2044	07/05/2020	9.79	Call	Bond Future	2,233.2000	2.2332	2,761.3100	2.7613	23.648	0	0	0
2019/08/21	2044	07/05/2020	9.33	Put	Bond Future	8,928.0600	8.9281	8,257.8400	8.2578	(7.507)	0	0	0
2019/08/21	2044	07/05/2020	9.80	Put	Bond Future	6,056.5200	6.0565	5,571.8500	5.5718	(8.002)	0	0	0
2019/08/21	2044	07/05/2020	9.26	Put	Bond Future	9,428.6300	9.4286	8,730.9800	8.7310	(7.399)	0	0	0
2019/08/21	2044	07/05/2020	9.91	Put	Bond Future	5,500.1900	5.5002	5,054.6800	5.0547	(8.100)	0	0	0
2019/08/21	2044	07/05/2020	9.98	Put	Bond Future	5,168.7400	5.1687	4,747.1400	4.7471	(8.157)	0	0	0
2019/08/21	2044	07/05/2020	11.09	Call	Bond Future	7,936.8600	7.9369	8,810.3100	8.8103	11.005	0	0	0
2019/08/21	2044	07/05/2020	9.80	Call	Bond Future	2,264.7200	2.2647	2,796.2700	2.7963	23.471	0	0	0
2019/08/21	2044	07/05/2020	9.91	Call	Bond Future	2,627.0000	2.6270	3,197.7100	3.1977	21.725	0	0	556
2019/08/21	2044	07/05/2020	11.02	Call	Bond Future	7,565.5000	7.5655	8,427.6300	8.4276	11.396	0	0	0
2019/08/21	2044	07/05/2020	11.02	Put	Bond Future	1,979.3000	1.9793	1,825.2100	1.8252	(7.785)	0	0	556
2019/08/21	2044	07/05/2020	11.09	Put	Bond Future	1,862.7900	1.8628	1,720.0200	1.7200	(7.664)	0	0	100
2019/08/21	2046	07/11/2019			Bond Future	113.0777	113.0777	112.8654	112.8654	(0.188)	0.0000	0.0000	17,994
2019/08/21	2046	06/02/2020			Bond Future	115.1397	115.1397	114.9235	114.9235	(0.188)	0.0000	0.0000	0
2019/08/21	2046	07/05/2020			Bond Future	115.5483	115.5483	115.3278	115.3278	(0.191)	0.0000	0.0000	0
2019/08/21	2050	07/11/2019			Bond Future	117.9401	117.9401	117.9361	117.9361	(0.003)	0.0000	0.0000	12,776
2019/08/21	2050	06/02/2020			Bond Future	118.2554	118.2554	118.2511	118.2511	(0.004)	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
2019/08/21	2050	07/05/2020			Bond Future	120.4705	120.4705	120.4659	120.4659	(0.004)	0.0000	0.0000	0
2019/08/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	AL37	07/11/2019			Index Future	663.4630	663.4630	666.5100	666.5100	0.459	0.0000	0.0000	0
2019/08/21	AL37	06/02/2020			Index Future	675.4010	675.4010	678.5020	678.5020	0.459	0.0000	0.0000	0
2019/08/21	AL37	07/05/2020			Index Future	687.8940	687.8940	691.0520	691.0520	0.459	0.0000	0.0000	0
2019/08/21	AL7T	07/11/2019			Index Future	767.0870	767.0870	773.2050	773.2050	0.798	0.0000	0.0000	120
2019/08/21	AL7T	06/02/2020			Index Future	780.8900	780.8900	787.1180	787.1180	0.798	0.0000	0.0000	0
2019/08/21	AL7T	07/05/2020			Index Future	795.3340	795.3340	801.6770	801.6770	0.798	0.0000	0.0000	0
2019/08/21	ALBI	07/11/2019			Index Future	685.1350	685.1350	690.9820	690.9820	0.853	0.0000	0.0000	222
2019/08/21	ALBI	06/02/2020			Index Future	697.4630	697.4630	703.4150	703.4150	0.853	0.0000	0.0000	0
2019/08/21	ALBI	07/05/2020			Index Future	710.3640	710.3640	716.4260	716.4260	0.853	0.0000	0.0000	0
2019/08/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/21	ES33	07/11/2019			Bond Future	11.0953	76.0391	10.9673	76.7711	(1.153)	0.0000	0.0000	350
2019/08/21	ES33	06/02/2020			Bond Future	11.2222	77.4074	11.0895	78.1525	(1.182)	0.0000	0.0000	0
2019/08/21	ES33	07/05/2020			Bond Future	11.3445	75.0455	11.2069	75.8041	(1.213)	0.0000	0.0000	0
2019/08/21	ES42	07/11/2019			Bond Future	11.4449	76.7916	11.3221	77.5853	(1.073)	0.0000	0.0000	4,919
2019/08/21	ES42	06/02/2020			Bond Future	11.5667	78.1734	11.4394	78.9813	(1.100)	0.0000	0.0000	0
2019/08/21	ES42	07/05/2020			Bond Future	11.6891	75.3551	11.5571	76.1778	(1.129)	0.0000	0.0000	0
2019/08/21	GOVI	07/11/2019	672.90	Call	GOVI	50,570.0000	5.0570	110,370.0000	11.0370	118.252	0	0	0
2019/08/21	GOVI	07/11/2019			GOVI	677.9570	677.9570	683.9370	683.9370	0.882	0.0000	0.0000	1,190

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
2019/08/21	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	GOVI	07/11/2019	672.91	Call	GOVI	50,470.0000	5.0470	110,270.0000	11.0270	118.486	0	0	0
2019/08/21	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	GOVI	07/11/2019	672.92	Call	GOVI	50,370.0000	5.0370	110,170.0000	11.0170	118.721	0	0	0
2019/08/21	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	GOVI	06/02/2020	703.15	Put	GOVI	129,940.0000	12.9940	69,060.0000	6.9060	(46.852)	0	0	0
2019/08/21	GOVI	06/02/2020			GOVI	690.1560	690.1560	696.2440	696.2440	0.882	0.0000	0.0000	0
2019/08/21	GOVI	06/02/2020	703.14	Put	GOVI	129,840.0000	12.9840	68,960.0000	6.8960	(46.888)	0	0	0
2019/08/21	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	GOVI	06/02/2020	703.13	Put	GOVI	129,740.0000	12.9740	68,860.0000	6.8860	(46.925)	0	0	0
2019/08/21	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	GOVI	07/05/2020			GOVI	702.9220	702.9220	709.1220	709.1220	0.882	0.0000	0.0000	0
2019/08/21	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	GOVI	07/05/2020	720.00	Put	GOVI	170,780.0000	17.0780	108,780.0000	10.8780	(36.304)	0	0	0
2019/08/21	GOVI	07/05/2020	719.98	Put	GOVI	170,580.0000	17.0580	108,580.0000	10.8580	(36.347)	0	0	0
2019/08/21	GOVI	07/05/2020	719.99	Put	GOVI	170,680.0000	17.0680	108,680.0000	10.8680	(36.325)	0	0	0
2019/08/21	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/21	IGOV	07/11/2019			Index Future	263.9500	263.9500	263.8260	263.8260	(0.047)	0.0000	0.0000	1,018
2019/08/21	IGOV	06/02/2020			Index Future	268.7640	268.7640	268.6370	268.6370	(0.047)	0.0000	0.0000	0
2019/08/21	IGOV	07/05/2020			Index Future	273.7970	273.7970	273.6680	273.6680	(0.047)	0.0000	0.0000	0
2019/08/21	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/21	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/21	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.6900	102.6900	(0.010)	0.0000	0.0000	0
2019/08/21	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5500	98.5500	(0.020)	0.0000	0.0000	0
2019/08/21	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	101.9500	101.9500	(0.049)	0.0000	0.0000	0
2019/08/21	IS02	21/09/2020			Interest Rate Swap	98.8400	98.8400	98.7800	98.7800	(0.061)	0.0000	0.0000	0
2019/08/21	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.3600	95.3600	(0.094)	0.0000	0.0000	0
2019/08/21	IS05	16/03/2021			Interest Rate Swap	94.4300	94.4300	94.3200	94.3200	(0.116)	0.0000	0.0000	0
2019/08/21	IS05	15/06/2021			Interest Rate Swap	93.3700	93.3700	93.2300	93.2300	(0.150)	0.0000	0.0000	0
2019/08/21	IS05	21/09/2021			Interest Rate Swap	93.2800	93.2800	93.1200	93.1200	(0.172)	0.0000	0.0000	0
2019/08/21	IS05	21/12/2021			Interest Rate Swap	95.2700	95.2700	95.0800	95.0800	(0.199)	0.0000	0.0000	51
2019/08/21	IS05	15/03/2022			Interest Rate Swap	95.2100	95.2100	95.0100	95.0100	(0.210)	0.0000	0.0000	0
2019/08/21	IS05	21/06/2022			Interest Rate Swap	96.2000	96.2000	95.9800	95.9800	(0.229)	0.0000	0.0000	0
2019/08/21	IS05	20/09/2022			Interest Rate Swap	99.9600	99.9600	99.7100	99.7100	(0.250)	0.0000	0.0000	0
2019/08/21	IS05	20/12/2022			Interest Rate Swap	101.0400	101.0400	100.7600	100.7600	(0.277)	0.0000	0.0000	0
2019/08/21	IS05	22/03/2023			Interest Rate Swap	94.1600	94.1600	93.8400	93.8400	(0.340)	0.0000	0.0000	0
2019/08/21	IS05	20/06/2023			Interest Rate Swap	100.1000	100.1000	99.7600	99.7600	(0.340)	0.0000	0.0000	0
2019/08/21	IS05	19/09/2023			Interest Rate Swap	95.4000	95.4000	95.0100	95.0100	(0.409)	0.0000	0.0000	0
2019/08/21	IS10	17/12/2025			Interest Rate Swap	91.0000	91.0000	90.4400	90.4400	(0.615)	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
2019/08/21	IS10	16/03/2026			Interest Rate Swap	87.8700	87.8700	87.2800	87.2800	(0.671)	0.0000	0.0000	0
2019/08/21	IS10	15/06/2026			Interest Rate Swap	86.5200	86.5200	85.9000	85.9000	(0.717)	0.0000	0.0000	0
2019/08/21	IS10	21/09/2026			Interest Rate Swap	88.6600	88.6600	88.0300	88.0300	(0.711)	0.0000	0.0000	0
2019/08/21	IS10	21/12/2026			Interest Rate Swap	92.4700	92.4700	91.8500	91.8500	(0.670)	0.0000	0.0000	0
2019/08/21	IS10	15/03/2027			Interest Rate Swap	90.9300	90.9300	90.3100	90.3100	(0.682)	0.0000	0.0000	0
2019/08/21	IS10	21/06/2027			Interest Rate Swap	92.9900	92.9900	92.3800	92.3800	(0.656)	0.0000	0.0000	0
2019/08/21	IS10	20/09/2027			Interest Rate Swap	98.5100	98.5100	97.9000	97.9000	(0.619)	0.0000	0.0000	0
2019/08/21	IS10	20/12/2027			Interest Rate Swap	98.8600	98.8600	98.2400	98.2400	(0.627)	0.0000	0.0000	0
2019/08/21	IS10	22/03/2028			Interest Rate Swap	92.2200	92.2200	91.5600	91.5600	(0.716)	0.0000	0.0000	0
2019/08/21	IS10	20/06/2028			Interest Rate Swap	99.5700	99.5700	98.9200	98.9200	(0.653)	0.0000	0.0000	0
2019/08/21	IS10	19/09/2028			Interest Rate Swap	92.9900	92.9900	92.2900	92.2900	(0.753)	0.0000	0.0000	0
2019/08/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/21	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/21	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/21	R023	07/11/2019	7.98	Call	Bond Future	1,599.9600	1.6000	1,982.5500	1.9825	23.912	0	0	0
2019/08/21	R023	07/11/2019			Bond Future	7.4660	102.3627	7.3149	102.8011	(2.024)	0.0000	0.0000	53,397
2019/08/21	R023	07/11/2019	7.99	Call	Bond Future	1,625.1700	1.6252	2,009.0100	2.0090	23.618	0	0	0
2019/08/21	R023	07/11/2019	7.98	Put	Bond Future	126.2100	0.1262	70.4600	0.0705	(44.172)	0	0	0
2019/08/21	R023	07/11/2019	7.99	Put	Bond Future	123.0200	0.1230	68.5200	0.0685	(44.302)	0	0	0
2019/08/21	R023	07/11/2019	8.00	Call	Bond Future	1,650.3500	1.6503	2,035.6100	2.0356	23.344	0	0	0
2019/08/21	R023	07/11/2019	8.00	Put	Bond Future	119.8000	0.1198	66.7200	0.0667	(44.307)	0	0	0
2019/08/21	R023	06/02/2020	7.54	Call	Bond Future	863.6200	0.8636	1,115.9400	1.1159	29.217	0	0	0
2019/08/21	R023	06/02/2020			Bond Future	7.4889	104.2047	7.3237	104.6508	(2.207)	0.0000	0.0000	0
2019/08/21	R023	06/02/2020	7.52	Call	Bond Future	832.0600	0.8321	1,079.2000	1.0792	29.702	0	0	0
2019/08/21	R023	06/02/2020	7.52	Put	Bond Future	748.4000	0.7484	549.3900	0.5494	(26.591)	0	0	0
2019/08/21	R023	06/02/2020	7.54	Put	Bond Future	726.1800	0.7262	532.3500	0.5323	(26.692)	0	0	0
2019/08/21	R023	06/02/2020	7.53	Call	Bond Future	847.6200	0.8476	1,097.6400	1.0976	29.497	0	0	0
2019/08/21	R023	06/02/2020	7.53	Put	Bond Future	737.0700	0.7371	540.9400	0.5409	(26.609)	0	0	0
2019/08/21	R023	07/05/2020	6.91	Put	Bond Future	1,717.8900	1.7179	1,386.6000	1.3866	(19.285)	0	0	0
2019/08/21	R023	07/05/2020			Bond Future	7.4818	102.1994	7.3004	102.6536	(2.424)	0.0000	0.0000	0
2019/08/21	R023	07/05/2020	6.90	Call	Bond Future	268.6000	0.2686	389.2000	0.3892	44.899	0	0	0
2019/08/21	R023	07/05/2020	6.90	Put	Bond Future	1,734.5200	1.7345	1,400.9100	1.4009	(19.234)	0	0	0
2019/08/21	R023	07/05/2020	6.91	Call	Bond Future	277.4000	0.2774	400.3200	0.4003	44.311	0	0	0
2019/08/21	R023	07/05/2020	6.89	Call	Bond Future	259.9600	0.2600	378.2300	0.3782	45.495	0	0	0
2019/08/21	R023	07/05/2020	6.89	Put	Bond Future	1,751.3000	1.7513	1,415.3600	1.4154	(19.182)	0	0	0
2019/08/21	R035	07/11/2019	9.88	Call	Bond Future	2,152.2100	2.1522	2,682.9600	2.6830	24.661	0	0	0
2019/08/21	R035	07/11/2019	9.89	Call	Bond Future	2,193.1700	2.1932	2,729.4100	2.7294	24.450	0	0	0
2019/08/21	R035	07/11/2019	9.87	Put	Bond Future	1,797.3900	1.7974	1,382.9900	1.3830	(23.056)	0	0	0
2019/08/21	R035	07/11/2019	10.21	Put	Bond Future	939.8500	0.9398	689.5700	0.6896	(26.630)	0	0	3,500
2019/08/21	R035	07/11/2019			Bond Future	9.8275	94.3060	9.7014	95.2456	(1.283)	0.0000	0.0000	96,124
2019/08/21	R035	07/11/2019	9.89	Put	Bond Future	1,732.0100	1.7320	1,328.6200	1.3286	(23.290)	0	0	0
2019/08/21	R035	07/11/2019	9.87	Call	Bond Future	2,111.4700	2.1115	2,636.7000	2.6367	24.875	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
2019/08/21	R035	07/11/2019	8.92	Put	Bond Future	7,178.2100	7.1782	6,295.6800	6.2957	(12.295)	0	0	0
2019/08/21	R035	07/11/2019	8.92	Call	Bond Future	89.4900	0.0895	146.5900	0.1466	63.806	0	0	3,500
2019/08/21	R035	07/11/2019	9.52	Put	Bond Future	3,269.7400	3.2697	2,653.3200	2.6533	(18.852)	0	0	0
2019/08/21	R035	07/11/2019	9.52	Call	Bond Future	952.9400	0.9529	1,276.1500	1.2761	33.917	0	0	3,500
2019/08/21	R035	07/11/2019	9.88	Put	Bond Future	1,764.5500	1.7646	1,355.6700	1.3557	(23.172)	0	0	0
2019/08/21	R035	07/11/2019	10.21	Call	Bond Future	3,708.0400	3.7080	4,397.3900	4.3974	18.591	0	0	0
2019/08/21	R035	06/02/2020	9.60	Call	Bond Future	1,785.7800	1.7858	2,168.5800	2.1686	21.436	0	0	0
2019/08/21	R035	06/02/2020	9.61	Put	Bond Future	4,039.9200	4.0399	3,470.3000	3.4703	(14.100)	0	0	0
2019/08/21	R035	06/02/2020			Bond Future	9.9102	96.0029	9.7798	96.9594	(1.316)	0.0000	0.0000	0
2019/08/21	R035	06/02/2020	9.60	Put	Bond Future	4,084.7100	4.0847	3,511.0000	3.5110	(14.045)	0	0	0
2019/08/21	R035	06/02/2020	9.61	Call	Bond Future	1,816.4100	1.8164	2,203.3000	2.2033	21.300	0	0	0
2019/08/21	R035	06/02/2020	9.59	Call	Bond Future	1,755.4400	1.7554	2,134.1500	2.1341	21.574	0	0	0
2019/08/21	R035	06/02/2020	9.59	Put	Bond Future	4,129.8800	4.1299	3,552.0800	3.5521	(13.991)	0	0	0
2019/08/21	R035	07/05/2020	9.75	Call	Bond Future	2,759.5400	2.7595	3,322.8400	3.3228	20.413	0	0	5,000
2019/08/21	R035	07/05/2020	10.75	Put	Bond Future	1,736.7600	1.7368	1,575.5700	1.5756	(9.281)	0	0	5,000
2019/08/21	R035	07/05/2020	9.48	Put	Bond Future	5,646.0100	5.6460	5,142.6900	5.1427	(8.915)	0	0	0
2019/08/21	R035	07/05/2020	9.47	Call	Bond Future	1,903.9400	1.9039	2,371.0700	2.3711	24.535	0	0	0
2019/08/21	R035	07/05/2020			Bond Future	9.9830	93.2750	9.8483	94.2491	(1.350)	0.0000	0.0000	0
2019/08/21	R035	07/05/2020	9.11	Put	Bond Future	7,633.3100	7.6333	6,994.2300	6.9942	(8.372)	0	0	0
2019/08/21	R035	07/05/2020	9.11	Call	Bond Future	1,046.4400	1.0464	1,381.4000	1.3814	32.009	0	0	5,000
2019/08/21	R035	07/05/2020	9.75	Put	Bond Future	4,453.2400	4.4532	4,042.5000	4.0425	(9.223)	0	0	0
2019/08/21	R035	07/05/2020	10.75	Call	Bond Future	7,003.4100	7.0034	7,816.2600	7.8163	11.606	0	0	0
2019/08/21	R035	07/05/2020	9.48	Call	Bond Future	1,932.1300	1.9321	2,402.8500	2.4028	24.363	0	0	0
2019/08/21	R035	07/05/2020	9.47	Put	Bond Future	5,693.8600	5.6939	5,186.9500	5.1870	(8.903)	0	0	0
2019/08/21	R035	07/05/2020	9.49	Call	Bond Future	1,960.2600	1.9603	2,434.5500	2.4346	24.195	0	0	0
2019/08/21	R035	07/05/2020	9.49	Put	Bond Future	5,598.1900	5.5982	5,098.4400	5.0984	(8.927)	0	0	0
2019/08/21	R186	07/11/2019	8.23	Call	Bond Future	733.6900	0.7337	1,047.3900	1.0474	42.756	0	0	4,955
2019/08/21	R186	07/11/2019	8.94	Call	Bond Future	3,135.8000	3.1358	3,798.3400	3.7983	21.128	0	0	0
2019/08/21	R186	07/11/2019	8.20	Call	Bond Future	672.9000	0.6729	969.3200	0.9693	44.051	0	0	0
2019/08/21	R186	07/11/2019			Bond Future	8.4432	114.9386	8.3004	115.7456	(1.691)	0.0000	0.0000	136,194
2019/08/21	R186	07/11/2019	8.25	Put	Bond Future	1,869.7400	1.8697	1,388.1300	1.3881	(25.758)	0	0	3,750
2019/08/21	R186	07/11/2019	8.25	Call	Bond Future	776.1500	0.7761	1,101.5200	1.1015	41.921	0	0	3,750
2019/08/21	R186	07/11/2019	8.73	Call	Bond Future	2,248.4600	2.2485	2,832.0700	2.8321	25.956	0	0	0
2019/08/21	R186	07/11/2019	8.73	Put	Bond Future	650.2600	0.6503	426.8900	0.4269	(34.351)	0	0	4,955
2019/08/21	R186	07/11/2019	8.94	Put	Bond Future	386.1600	0.3862	241.7200	0.2417	(37.404)	0	0	0
2019/08/21	R186	07/11/2019	8.23	Put	Bond Future	1,941.2800	1.9413	1,448.0000	1.4480	(25.410)	0	0	0
2019/08/21	R186	07/11/2019	8.20	Put	Bond Future	2,051.7700	2.0518	1,541.2100	1.5412	(24.884)	0	0	7,500
2019/08/21	R186	07/11/2019	8.95	Call	Bond Future	3,180.4300	3.1804	3,846.1100	3.8461	20.931	0	0	0
2019/08/21	R186	07/11/2019	8.96	Put	Bond Future	366.9200	0.3669	228.6900	0.2287	(37.673)	0	0	0
2019/08/21	R186	07/11/2019	8.95	Put	Bond Future	376.3600	0.3764	235.0600	0.2351	(37.544)	0	0	0
2019/08/21	R186	07/11/2019	8.96	Call	Bond Future	3,225.4000	3.2254	3,894.1500	3.8942	20.734	0	0	0
2019/08/21	R186	06/02/2020	8.11	Put	Bond Future	3,124.2700	3.1243	2,587.4000	2.5874	(17.184)	0	0	0
2019/08/21	R186	06/02/2020	8.50	Call	Bond Future	1,927.3100	1.9273	2,361.0800	2.3611	22.506	0	0	0
2019/08/21	R186	06/02/2020	8.57	Call	Bond Future	2,139.0300	2.1390	2,597.1700	2.5972	21.418	0	0	0
2019/08/21	R186	06/02/2020			Bond Future	8.5003	111.7028	8.3502	112.5243	(1.765)	0.0000	0.0000	0
2019/08/21	R186	06/02/2020	8.11	Call	Bond Future	971.1100	0.9711	1,255.6900	1.2557	29.305	0	0	1,007
2019/08/21	R186	06/02/2020	8.55	Call	Bond Future	2,077.3400	2.0773	2,528.6400	2.5286	21.725	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/21	R186	06/02/2020	8.55	Put	Bond Future	1,806.7200		1.8067	1,436.5700	1.4366	(20.487)	0	0	0
2019/08/21	R186	06/02/2020	9.00	Put	Bond Future	992.0700		0.9921	762.5900	0.7626	(23.131)	0	0	1,007
2019/08/21	R186	06/02/2020	8.50	Put	Bond Future	1,928.7300		1.9287	1,541.0500	1.5410	(20.100)	0	0	1,007
2019/08/21	R186	06/02/2020	8.57	Put	Bond Future	1,759.8400		1.7598	1,396.5300	1.3965	(20.644)	0	0	0
2019/08/21	R186	06/02/2020	9.00	Call	Bond Future	3,672.6600		3.6727	4,264.6300	4.2646	16.118	0	0	0
2019/08/21	R186	06/02/2020	8.56	Call	Bond Future	2,108.0700		2.1081	2,562.6500	2.5626	21.564	0	0	0
2019/08/21	R186	06/02/2020	8.56	Put	Bond Future	1,783.1500		1.7831	1,416.2800	1.4163	(20.574)	0	0	0
2019/08/21	R186	07/05/2020	8.93	Call	Bond Future	3,618.9500		3.6189	4,157.1000	4.1571	14.870	0	0	0
2019/08/21	R186	07/05/2020	8.28	Put	Bond Future	3,060.9400		3.0609	2,579.1900	2.5792	(15.739)	0	0	0
2019/08/21	R186	07/05/2020	8.09	Put	Bond Future	3,648.9800		3.6490	3,105.8000	3.1058	(14.886)	0	0	0
2019/08/21	R186	07/05/2020			Bond Future	8.5512		113.7696	8.3934	114.6060	(1.845)	0.0000	0.0000	0
2019/08/21	R186	07/05/2020	8.08	Call	Bond Future	1,160.2600		1.1603	1,450.2100	1.4502	24.990	0	0	0
2019/08/21	R186	07/05/2020	8.08	Put	Bond Future	3,682.2300		3.6822	3,135.7900	3.1358	(14.840)	0	0	0
2019/08/21	R186	07/05/2020	8.93	Put	Bond Future	1,644.1100		1.6441	1,345.8700	1.3459	(18.140)	0	0	6,000
2019/08/21	R186	07/05/2020	8.28	Call	Bond Future	1,618.3000		1.6183	1,972.9400	1.9729	21.914	0	0	6,000
2019/08/21	R186	07/05/2020	8.09	Call	Bond Future	1,181.3000		1.1813	1,474.5100	1.4745	24.821	0	0	0
2019/08/21	R186	07/05/2020	8.07	Call	Bond Future	1,139.4300		1.1394	1,426.1300	1.4261	25.162	0	0	0
2019/08/21	R186	07/05/2020	8.07	Put	Bond Future	3,715.7100		3.7157	3,166.0200	3.1660	(14.794)	0	0	0
2019/08/21	R186	07/05/2020	7.60	Put	Bond Future	5,559.2000		5.5592	4,863.3000	4.8633	(12.518)	0	0	0
2019/08/21	R186	07/05/2020	7.60	Call	Bond Future	391.8400		0.3918	532.3300	0.5323	35.854	0	0	6,000
2019/08/21	R197	07/11/2019			Bond Future	308.3256		308.3256	308.2988	308.2988	(0.009)	0.0000	0.0000	2,507
2019/08/21	R197	06/02/2020			Bond Future	306.2901		306.2901	306.2626	306.2626	(0.009)	0.0000	0.0000	40
2019/08/21	R197	07/05/2020			Bond Future	312.0277		312.0277	311.9993	311.9993	(0.009)	0.0000	0.0000	0
2019/08/21	R202	07/11/2019			Bond Future	234.7327		234.7327	234.7235	234.7235	(0.004)	0.0000	0.0000	9,082
2019/08/21	R202	06/02/2020			Bond Future	234.9456		234.9456	234.9362	234.9362	(0.004)	0.0000	0.0000	0
2019/08/21	R202	07/05/2020			Bond Future	239.3467		239.3467	239.3368	239.3368	(0.004)	0.0000	0.0000	0
2019/08/21	R207	07/11/2019	2.08	Put	Bond Future	803.9600		0.8040	776.9700	0.7770	(3.357)	0	0	0
2019/08/21	R207	07/11/2019			Bond Future	6.5720		102.4445	6.4201	102.4715	(2.312)	0.0000	0.0000	3,884
2019/08/21	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	R207	07/11/2019	2.07	Put	Bond Future	805.7600		0.8058	778.7700	0.7788	(3.350)	0	0	0
2019/08/21	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/21	R207	07/11/2019	2.06	Put	Bond Future	807.5700		0.8076	780.5800	0.7806	(3.342)	0	0	0
2019/08/21	R208	07/11/2019	6.83	Call	Bond Future	330.3700		0.3304	408.7900	0.4088	23.737	0	0	0
2019/08/21	R208	07/11/2019	6.82	Put	Bond Future	61.3800		0.0614	67.0200	0.0670	9.189	0	0	0
2019/08/21	R208	07/11/2019			Bond Future	6.6214		100.9504	6.5660	101.0227	(0.838)	0.0000	0.0000	10,137
2019/08/21	R208	07/11/2019	6.84	Call	Bond Future	341.2100		0.3412	419.7600	0.4198	23.021	0	0	0
2019/08/21	R208	07/11/2019	6.84	Put	Bond Future	56.8500		0.0568	63.0600	0.0631	10.923	0	0	0
2019/08/21	R208	07/11/2019	6.83	Put	Bond Future	58.9900		0.0590	65.0700	0.0651	10.307	0	0	0
2019/08/21	R208	07/11/2019	6.82	Call	Bond Future	319.7700		0.3198	397.7500	0.3977	24.386	0	0	0
2019/08/21	R208	06/02/2020	6.13	Put	Bond Future	412.0900		0.4121	352.5000	0.3525	(14.460)	0	0	0
2019/08/21	R208	06/02/2020	6.12	Call	Bond Future	45.9200		0.0459	59.3700	0.0594	29.290	0	0	0
2019/08/21	R208	06/02/2020			Bond Future	6.4656		102.7669	6.3976	102.8405	(1.053)	0.0000	0.0000	0
2019/08/21	R208	06/02/2020	6.13	Call	Bond Future	48.4400		0.0484	62.4400	0.0624	28.902	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
2019/08/21	R208	06/02/2020	6.12	Put	Bond Future	420.4400	0.4204	360.3000	0.3603	(14.304)	0	0	0
2019/08/21	R208	06/02/2020	6.14	Call	Bond Future	51.2500	0.0513	65.8400	0.0658	28.468	0	0	0
2019/08/21	R208	06/02/2020	6.14	Put	Bond Future	404.0400	0.4040	345.0400	0.3450	(14.603)	0	0	0
2019/08/21	R208	07/05/2020	4.81	Call	Bond Future	0.5400	0.0005	0.7700	0.0008	42.593	0	0	0
2019/08/21	R208	07/05/2020	4.80	Put	Bond Future	1,174.1300	1.1741	1,099.6100	1.0996	(6.347)	0	0	0
2019/08/21	R208	07/05/2020			Bond Future	6.1623	101.2644	6.0748	101.3392	(1.420)	0.0000	0.0000	0
2019/08/21	R208	07/05/2020	4.82	Call	Bond Future	0.5800	0.0006	0.8200	0.0008	41.379	0	0	0
2019/08/21	R208	07/05/2020	4.82	Put	Bond Future	1,156.8100	1.1568	1,082.3200	1.0823	(6.439)	0	0	0
2019/08/21	R208	07/05/2020	4.81	Put	Bond Future	1,165.4600	1.1655	1,090.9600	1.0910	(6.392)	0	0	0
2019/08/21	R208	07/05/2020	4.80	Call	Bond Future	0.5100	0.0005	0.7200	0.0007	41.176	0	0	0
2019/08/21	R209	07/11/2019	9.82	Call	Bond Future	1,708.3500	1.7084	2,142.0000	2.1420	25.384	0	0	0
2019/08/21	R209	07/11/2019	9.77	Put	Bond Future	1,790.0300	1.7900	1,398.8600	1.3989	(21.853)	0	0	8,000
2019/08/21	R209	07/11/2019	9.33	Call	Bond Future	503.1300	0.5031	700.5800	0.7006	39.244	0	0	8,000
2019/08/21	R209	07/11/2019			Bond Future	9.8085	71.9985	9.6829	72.7993	(1.280)	0.0000	0.0000	89,481
2019/08/21	R209	07/11/2019	9.80	Call	Bond Future	1,642.3400	1.6423	2,066.4300	2.0664	25.822	0	0	0
2019/08/21	R209	07/11/2019	9.80	Put	Bond Future	1,696.2500	1.6963	1,319.5500	1.3196	(22.208)	0	0	0
2019/08/21	R209	07/11/2019	9.50	Put	Bond Future	2,818.1100	2.8181	2,294.2200	2.2942	(18.590)	0	0	0
2019/08/21	R209	07/11/2019	9.50	Call	Bond Future	827.3900	0.8274	1,104.2900	1.1043	33.467	0	0	5,000
2019/08/21	R209	07/11/2019	8.92	Put	Bond Future	6,058.1000	6.0581	5,316.4600	5.3165	(12.242)	0	0	0
2019/08/21	R209	07/11/2019	8.92	Call	Bond Future	101.7400	0.1017	160.8900	0.1609	58.138	0	0	8,000
2019/08/21	R209	07/11/2019	9.82	Put	Bond Future	1,635.8000	1.6358	1,268.6600	1.2687	(22.444)	0	0	0
2019/08/21	R209	07/11/2019	9.77	Call	Bond Future	1,545.8000	1.5458	1,955.4200	1.9554	26.499	0	0	0
2019/08/21	R209	07/11/2019	9.33	Put	Bond Future	3,625.2900	3.6253	3,021.9500	3.0219	(16.643)	0	0	0
2019/08/21	R209	07/11/2019	9.81	Call	Bond Future	1,675.2400	1.6752	2,104.1200	2.1041	25.601	0	0	0
2019/08/21	R209	07/11/2019	9.81	Put	Bond Future	1,665.8800	1.6659	1,293.9700	1.2940	(22.325)	0	0	0
2019/08/21	R209	06/02/2020	9.52	Put	Bond Future	3,728.6900	3.7287	3,225.4700	3.2255	(13.496)	0	0	0
2019/08/21	R209	06/02/2020			Bond Future	9.8785	73.2941	9.7491	74.1093	(1.310)	0.0000	0.0000	0
2019/08/21	R209	06/02/2020	9.51	Call	Bond Future	1,412.1000	1.4121	1,720.5900	1.7206	21.846	0	0	0
2019/08/21	R209	06/02/2020	9.51	Put	Bond Future	3,768.9800	3.7690	3,262.2900	3.2623	(13.444)	0	0	0
2019/08/21	R209	06/02/2020	9.52	Call	Bond Future	1,437.2400	1.4372	1,749.2000	1.7492	21.705	0	0	0
2019/08/21	R209	06/02/2020	9.50	Call	Bond Future	1,387.2000	1.3872	1,692.2400	1.6922	21.990	0	0	0
2019/08/21	R209	06/02/2020	9.50	Put	Bond Future	3,809.6000	3.8096	3,299.4600	3.2995	(13.391)	0	0	0
2019/08/21	R209	07/05/2020	9.47	Call	Bond Future	1,719.5600	1.7196	2,097.1500	2.0972	21.959	0	0	0
2019/08/21	R209	07/05/2020			Bond Future	9.9453	71.4985	9.8120	72.3286	(1.341)	0.0000	0.0000	0
2019/08/21	R209	07/05/2020	9.45	Call	Bond Future	1,668.7800	1.6688	2,040.3100	2.0403	22.264	0	0	0
2019/08/21	R209	07/05/2020	9.45	Put	Bond Future	4,823.3800	4.8234	4,364.7700	4.3648	(9.508)	0	0	0
2019/08/21	R209	07/05/2020	9.47	Put	Bond Future	4,742.9200	4.7429	4,290.3700	4.2904	(9.542)	0	0	0
2019/08/21	R209	07/05/2020	9.46	Call	Bond Future	1,694.0700	1.6941	2,068.6300	2.0686	22.110	0	0	0
2019/08/21	R209	07/05/2020	9.46	Put	Bond Future	4,783.0100	4.7830	4,327.4300	4.3274	(9.525)	0	0	0
2019/08/21	R210	07/11/2019			Bond Future	190.2010	190.2010	190.1907	190.1907	(0.005)	0.0000	0.0000	2,132
2019/08/21	R210	06/02/2020			Bond Future	193.6693	193.6693	193.6589	193.6589	(0.005)	0.0000	0.0000	0
2019/08/21	R210	07/05/2020			Bond Future	194.6469	194.6469	194.6359	194.6359	(0.006)	0.0000	0.0000	0
2019/08/21	R212	07/11/2019			Bond Future	162.8813	162.8813	162.7503	162.7503	(0.080)	0.0000	0.0000	6,684
2019/08/21	R212	06/02/2020			Bond Future	163.6056	163.6056	163.4722	163.4722	(0.082)	0.0000	0.0000	0
2019/08/21	R212	07/05/2020			Bond Future	166.6703	166.6703	166.5341	166.5341	(0.082)	0.0000	0.0000	0

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2019/08/21	R213	07/11/2019	9.59	Put	Bond Future	1,012.1700	1.0122	724.9300	0.7249	(28.379)	0	0	0
2019/08/21	R213	07/11/2019	9.58	Call	Bond Future	2,173.1400	2.1731	2,718.0300	2.7180	25.074	0	0	0
2019/08/21	R213	07/11/2019			Bond Future	9.3915	84.9562	9.2552	85.7930	(1.451)	0.0000	0.0000	20,554
2019/08/21	R213	07/11/2019	9.59	Call	Bond Future	2,211.3300	2.2113	2,760.9200	2.7609	24.853	0	0	0
2019/08/21	R213	07/11/2019	9.58	Put	Bond Future	1,033.8400	1.0338	741.9000	0.7419	(28.238)	0	0	0
2019/08/21	R213	07/11/2019	9.60	Call	Bond Future	2,249.9700	2.2500	2,804.1900	2.8042	24.632	0	0	0
2019/08/21	R213	07/11/2019	9.60	Put	Bond Future	991.0200	0.9910	708.4100	0.7084	(28.517)	0	0	0
2019/08/21	R213	06/02/2020	9.27	Call	Bond Future	1,741.5100	1.7415	2,119.5600	2.1196	21.708	0	0	0
2019/08/21	R213	06/02/2020	9.26	Put	Bond Future	2,966.5900	2.9666	2,489.2500	2.4893	(16.091)	0	0	0
2019/08/21	R213	06/02/2020			Bond Future	9.4670	86.4849	9.3258	87.3367	(1.492)	0.0000	0.0000	0
2019/08/21	R213	06/02/2020	9.28	Call	Bond Future	1,768.8900	1.7689	2,150.5700	2.1506	21.577	0	0	0
2019/08/21	R213	06/02/2020	9.28	Put	Bond Future	2,899.0600	2.8991	2,428.9700	2.4290	(16.215)	0	0	0
2019/08/21	R213	06/02/2020	9.27	Put	Bond Future	2,932.6800	2.9327	2,458.9600	2.4590	(16.153)	0	0	0
2019/08/21	R213	06/02/2020	9.26	Call	Bond Future	1,714.3600	1.7144	2,088.7900	2.0888	21.841	0	0	0
2019/08/21	R213	07/05/2020	9.01	Put	Bond Future	4,596.9200	4.5969	4,073.6900	4.0737	(11.382)	0	0	0
2019/08/21	R213	07/05/2020	9.00	Call	Bond Future	1,421.6200	1.4216	1,762.3500	1.7624	23.968	0	0	0
2019/08/21	R213	07/05/2020			Bond Future	9.5323	84.5325	9.3860	85.3999	(1.534)	0.0000	0.0000	0
2019/08/21	R213	07/05/2020	9.01	Call	Bond Future	1,444.2700	1.4443	1,788.4400	1.7884	23.830	0	0	0
2019/08/21	R213	07/05/2020	9.00	Put	Bond Future	4,636.1600	4.6362	4,109.4900	4.1095	(11.360)	0	0	0
2019/08/21	R213	07/05/2020	9.02	Call	Bond Future	1,467.3900	1.4674	1,814.7300	1.8147	23.671	0	0	0
2019/08/21	R213	07/05/2020	9.02	Put	Bond Future	4,558.2100	4.5582	4,038.1500	4.0381	(11.409)	0	0	0
2019/08/21	R214	07/11/2019	10.02	Put	Bond Future	1,898.9700	1.8990	1,512.0100	1.5120	(20.377)	0	0	0
2019/08/21	R214	07/11/2019			Bond Future	10.0618	70.2673	9.9414	71.0586	(1.196)	0.0000	0.0000	16,189
2019/08/21	R214	07/11/2019	10.01	Call	Bond Future	1,593.4700	1.5935	1,993.1800	1.9932	25.084	0	0	0
2019/08/21	R214	07/11/2019	10.01	Put	Bond Future	1,932.1900	1.9322	1,540.5500	1.5406	(20.269)	0	0	0
2019/08/21	R214	07/11/2019	10.02	Call	Bond Future	1,625.8700	1.6259	2,030.2600	2.0303	24.872	0	0	0
2019/08/21	R214	07/11/2019	10.00	Call	Bond Future	1,561.4200	1.5614	1,956.4300	1.9564	25.298	0	0	0
2019/08/21	R214	07/11/2019	10.00	Put	Bond Future	1,965.8500	1.9659	1,569.5100	1.5695	(20.161)	0	0	0
2019/08/21	R214	06/02/2020	9.73	Call	Bond Future	1,487.7000	1.4877	1,702.2700	1.7023	14.423	0	0	0
2019/08/21	R214	06/02/2020			Bond Future	10.1377	71.5317	10.0136	72.3373	(1.224)	0.0000	0.0000	0
2019/08/21	R214	06/02/2020	9.71	Call	Bond Future	1,437.3200	1.4373	1,644.8900	1.6449	14.441	0	0	0
2019/08/21	R214	06/02/2020	9.71	Put	Bond Future	4,278.7800	4.2788	3,680.8300	3.6808	(13.975)	0	0	0
2019/08/21	R214	06/02/2020	9.73	Put	Bond Future	4,192.1800	4.1922	3,601.2300	3.6012	(14.096)	0	0	0
2019/08/21	R214	06/02/2020	9.72	Call	Bond Future	1,462.3800	1.4624	1,673.3500	1.6734	14.426	0	0	0
2019/08/21	R214	06/02/2020	9.72	Put	Bond Future	4,235.3000	4.2353	3,640.7500	3.6407	(14.038)	0	0	0
2019/08/21	R214	07/05/2020	9.77	Put	Bond Future	4,823.2800	4.8233	4,413.0500	4.4131	(8.505)	0	0	0
2019/08/21	R214	07/05/2020			Bond Future	10.2048	69.5564	10.0771	70.3767	(1.251)	0.0000	0.0000	0
2019/08/21	R214	07/05/2020	9.76	Call	Bond Future	1,939.1600	1.9392	2,346.0900	2.3461	20.985	0	0	0
2019/08/21	R214	07/05/2020	9.76	Put	Bond Future	4,864.6600	4.8647	4,451.3000	4.4513	(8.497)	0	0	0
2019/08/21	R214	07/05/2020	9.77	Call	Bond Future	1,965.7100	1.9657	2,375.7700	2.3758	20.861	0	0	0
2019/08/21	R214	07/05/2020	9.75	Call	Bond Future	1,912.5700	1.9126	2,316.5800	2.3166	21.124	0	0	0
2019/08/21	R214	07/05/2020	9.75	Put	Bond Future	4,906.1000	4.9061	4,489.8200	4.4898	(8.485)	0	0	0
2019/08/21	R248	07/11/2019	10.02	Call	Bond Future	1,902.9200	1.9029	2,381.3700	2.3814	25.143	0	0	0
2019/08/21	R248	07/11/2019	10.01	Put	Bond Future	2,507.3300	2.5073	2,014.3000	2.0143	(19.664)	0	0	0
2019/08/21	R248	07/11/2019			Bond Future	10.0872	89.3004	9.9719	90.2660	(1.143)	0.0000	0.0000	85,959

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
2019/08/21	R248	07/11/2019	10.03	Call	Bond Future	1,943.6000	1.9436	2,427.9600	2.4280	24.921	0	0	0
2019/08/21	R248	07/11/2019	10.03	Put	Bond Future	2,420.3800	2.4204	1,939.1900	1.9392	(19.881)	0	0	0
2019/08/21	R248	07/11/2019	10.02	Put	Bond Future	2,463.4700	2.4635	1,976.3700	1.9764	(19.773)	0	0	0
2019/08/21	R248	07/11/2019	10.01	Call	Bond Future	1,862.8600	1.8629	2,335.3800	2.3354	25.365	0	0	0
2019/08/21	R248	06/02/2020	9.71	Put	Bond Future	5,399.8400	5.3998	4,753.2900	4.7533	(11.974)	0	0	0
2019/08/21	R248	06/02/2020			Bond Future	10.1638	90.9073	10.0447	91.8902	(1.171)	0.0000	0.0000	100
2019/08/21	R248	06/02/2020	9.71	Call	Bond Future	1,546.6000	1.5466	1,882.9600	1.8830	21.748	0	0	0
2019/08/21	R248	06/02/2020	9.70	Put	Bond Future	5,457.5200	5.4575	4,806.6700	4.8067	(11.926)	0	0	0
2019/08/21	R248	06/02/2020	9.72	Call	Bond Future	1,577.2900	1.5773	1,917.9200	1.9179	21.596	0	0	0
2019/08/21	R248	06/02/2020	9.72	Put	Bond Future	5,342.4300	5.3424	4,700.1500	4.7001	(12.022)	0	0	0
2019/08/21	R248	06/02/2020	9.70	Call	Bond Future	1,516.0400	1.5160	1,848.1000	1.8481	21.903	0	0	0
2019/08/21	R248	07/05/2020	9.79	Call	Bond Future	2,373.0200	2.3730	2,901.7800	2.9018	22.282	0	0	0
2019/08/21	R248	07/05/2020	9.77	Put	Bond Future	6,179.8200	6.1798	5,700.1900	5.7002	(7.761)	0	0	0
2019/08/21	R248	07/05/2020			Bond Future	10.2314	88.1486	10.1087	89.1495	(1.199)	0.0000	0.0000	0
2019/08/21	R248	07/05/2020	9.79	Put	Bond Future	6,071.5200	6.0715	5,599.3500	5.5993	(7.777)	0	0	0
2019/08/21	R248	07/05/2020	9.77	Call	Bond Future	2,307.2500	2.3072	2,828.5500	2.8286	22.594	0	0	0
2019/08/21	R248	07/05/2020	9.78	Put	Bond Future	6,125.3400	6.1253	5,649.4400	5.6494	(7.769)	0	0	0
2019/08/21	R248	07/05/2020	9.78	Call	Bond Future	2,339.8700	2.3399	2,864.9000	2.8649	22.438	0	0	0

**Total**

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