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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/08/2019 TO 22/08/2019

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
2019/08/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/22	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	2025	07/11/2019			Bond Future	137.7873		137.7873	137.7147	137.7147	(0.053)	0.0000	0.0000	1,451
2019/08/22	2025	06/02/2020			Bond Future	138.8259		138.8259	138.7519	138.7519	(0.053)	0.0000	0.0000	0
2019/08/22	2025	07/05/2020			Bond Future	141.4262		141.4262	141.3508	141.3508	(0.053)	0.0000	0.0000	0
2019/08/22	2029	07/11/2019			Bond Future	102.5497		102.5497	102.5480	102.5480	(0.002)	0.0000	0.0000	4,260
2019/08/22	2029	06/02/2020			Bond Future	104.4197		104.4197	104.4180	104.4180	(0.002)	0.0000	0.0000	0
2019/08/22	2029	07/05/2020			Bond Future	105.2628		105.2628	105.2610	105.2610	(0.002)	0.0000	0.0000	0
2019/08/22	2030	07/11/2019	9.49	Put	Bond Future	493.6700		0.4937	492.3000	0.4923	(0.278)	0	0	0
2019/08/22	2030	07/11/2019	9.76	Put	Bond Future	254.9900		0.2550	253.0500	0.2530	(0.761)	0	0	5,500
2019/08/22	2030	07/11/2019	8.40	Put	Bond Future	4,167.4100		4.1674	4,187.0000	4.1870	0.470	0	0	0
2019/08/22	2030	07/11/2019			Bond Future	9.0089		95.5915	9.0134	95.5636	0.049	0.0000	0.0000	77,055
2019/08/22	2030	07/11/2019	9.48	Call	Bond Future	3,411.7300		3.4117	3,382.4400	3.3824	(0.859)	0	0	0
2019/08/22	2030	07/11/2019	9.48	Put	Bond Future	506.2700		0.5063	504.9400	0.5049	(0.263)	0	0	0
2019/08/22	2030	07/11/2019	8.60	Put	Bond Future	3,095.4200		3.0954	3,109.9900	3.1100	0.471	0	0	0
2019/08/22	2030	07/11/2019	8.60	Call	Bond Future	472.2000		0.4722	458.8100	0.4588	(2.836)	0	0	5,500
2019/08/22	2030	07/11/2019	9.10	Put	Bond Future	1,226.0200		1.2260	1,228.6200	1.2286	0.212	0	0	0
2019/08/22	2030	07/11/2019	9.10	Call	Bond Future	1,797.1500		1.7972	1,771.7900	1.7718	(1.411)	0	0	5,500
2019/08/22	2030	07/11/2019	9.49	Call	Bond Future	3,459.5100		3.4595	3,430.1800	3.4302	(0.848)	0	0	0
2019/08/22	2030	07/11/2019	9.76	Call	Bond Future	4,830.8500		4.8308	4,800.9500	4.8010	(0.619)	0	0	0
2019/08/22	2030	07/11/2019	9.85	Put	Bond Future	204.5300		0.2045	202.6000	0.2026	(0.944)	0	0	2,500
2019/08/22	2030	07/11/2019	8.57	Put	Bond Future	3,244.3300		3.2443	3,259.7200	3.2597	0.474	0	0	0
2019/08/22	2030	07/11/2019	8.40	Call	Bond Future	225.9300		0.2259	217.5600	0.2176	(3.705)	0	0	0
2019/08/22	2030	07/11/2019	9.47	Call	Bond Future	3,364.0400		3.3640	3,334.8100	3.3348	(0.869)	0	0	0
2019/08/22	2030	07/11/2019	9.47	Put	Bond Future	519.0000		0.5190	517.7300	0.5177	(0.245)	0	0	0
2019/08/22	2030	07/11/2019	9.70	Call	Bond Future	4,517.3800		4.5174	4,487.5000	4.4875	(0.661)	0	0	0
2019/08/22	2030	07/11/2019	9.70	Put	Bond Future	295.9900		0.2960	294.0700	0.2941	(0.649)	0	0	0
2019/08/22	2030	07/11/2019	9.85	Call	Bond Future	5,308.5700		5.3086	5,278.6800	5.2787	(0.563)	0	0	0
2019/08/22	2030	07/11/2019	8.57	Call	Bond Future	424.8800		0.4249	412.3100	0.4123	(2.958)	0	0	0
2019/08/22	2030	07/11/2019	9.12	Put	Bond Future	1,174.1300		1.1741	1,176.4100	1.1764	0.194	0	0	0
2019/08/22	2030	07/11/2019	9.12	Call	Bond Future	1,870.0900		1.8701	1,844.4100	1.8444	(1.373)	0	0	0
2019/08/22	2030	07/11/2019	8.95	Call	Bond Future	1,295.7900		1.2958	1,273.3400	1.2733	(1.733)	0	0	0
2019/08/22	2030	07/11/2019	8.95	Put	Bond Future	1,668.0500		1.6681	1,673.5600	1.6736	0.330	0	0	5,000
2019/08/22	2030	07/11/2019	9.35	Call	Bond Future	2,810.6200		2.8106	2,782.1800	2.7822	(1.012)	0	0	0
2019/08/22	2030	07/11/2019	9.35	Put	Bond Future	694.9000		0.6949	694.4200	0.6944	(0.069)	0	0	2,500
2019/08/22	2030	06/02/2020	9.14	Call	Bond Future	2,498.8400		2.4988	2,476.7100	2.4767	(0.886)	0	0	0
2019/08/22	2030	06/02/2020	8.40	Call	Bond Future	623.5700		0.6236	612.9400	0.6129	(1.705)	0	0	5,820
2019/08/22	2030	06/02/2020	9.15	Put	Bond Future	2,049.7900		2.0498	2,056.0000	2.0560	0.303	0	0	0
2019/08/22	2030	06/02/2020			Bond Future	9.0714		93.3028	9.0760	93.2744	0.051	0.0000	0.0000	0
2019/08/22	2030	06/02/2020	9.00	Put	Bond Future	2,484.6700		2.4847	2,492.8100	2.4928	0.328	0	0	0
2019/08/22	2030	06/02/2020	9.00	Call	Bond Future	2,042.4200		2.0424	2,022.1000	2.0221	(0.995)	0	0	5,820
2019/08/22	2030	06/02/2020	9.14	Put	Bond Future	2,076.7600		2.0768	2,083.0900	2.0831	0.305	0	0	0
2019/08/22	2030	06/02/2020	8.40	Put	Bond Future	4,892.4900		4.8925	4,910.3200	4.9103	0.364	0	0	0
2019/08/22	2030	06/02/2020	9.15	Call	Bond Future	2,533.2100		2.5332	2,510.9600	2.5110	(0.878)	0	0	0

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2019/08/22	2030	06/02/2020	9.16	Call	Bond Future	2,567.8000	2.5678	2,545.4400	2.5454	(0.871)	0	0	0
2019/08/22	2030	06/02/2020	9.16	Put	Bond Future	2,023.1000	2.0231	2,029.2000	2.0292	0.302	0	0	0
2019/08/22	2030	07/05/2020	8.79	Call	Bond Future	1,841.5600	1.8416	1,825.0200	1.8250	(0.898)	0	0	0
2019/08/22	2030	07/05/2020	8.78	Put	Bond Future	3,976.4100	3.9764	3,989.1000	3.9891	0.319	0	0	0
2019/08/22	2030	07/05/2020			Bond Future	9.1318	95.0291	9.1366	95.0000	0.053	0.0000	0.0000	0
2019/08/22	2030	07/05/2020	8.80	Call	Bond Future	1,868.2600	1.8683	1,851.5900	1.8516	(0.892)	0	0	0
2019/08/22	2030	07/05/2020	8.80	Put	Bond Future	3,904.9800	3.9050	3,917.4100	3.9174	0.318	0	0	0
2019/08/22	2030	07/05/2020	8.79	Put	Bond Future	3,940.5700	3.9406	3,953.1300	3.9531	0.319	0	0	0
2019/08/22	2030	07/05/2020	8.78	Call	Bond Future	1,815.0600	1.8151	1,798.6500	1.7987	(0.904)	0	0	0
2019/08/22	2032	07/11/2019	9.71	Call	Bond Future	2,968.7300	2.9687	2,962.6100	2.9626	(0.206)	0	0	0
2019/08/22	2032	07/11/2019	9.70	Put	Bond Future	922.0600	0.9221	910.2100	0.9102	(1.285)	0	0	0
2019/08/22	2032	07/11/2019			Bond Future	9.4016	92.6299	9.4008	92.6356	(0.009)	0.0000	0.0000	50,982
2019/08/22	2032	07/11/2019	9.72	Call	Bond Future	3,015.3900	3.0154	3,009.3700	3.0094	(0.200)	0	0	0
2019/08/22	2032	07/11/2019	9.72	Put	Bond Future	883.0200	0.8830	871.3500	0.8714	(1.322)	0	0	0
2019/08/22	2032	07/11/2019	9.71	Put	Bond Future	902.2900	0.9023	890.5200	0.8905	(1.304)	0	0	0
2019/08/22	2032	07/11/2019	9.70	Call	Bond Future	2,922.5100	2.9225	2,916.3100	2.9163	(0.212)	0	0	0
2019/08/22	2032	06/02/2020	9.40	Put	Bond Future	2,816.9300	2.8169	2,806.3800	2.8064	(0.375)	0	0	0
2019/08/22	2032	06/02/2020			Bond Future	9.4721	94.2967	9.4713	94.3024	(0.009)	0.0000	0.0000	0
2019/08/22	2032	06/02/2020	9.39	Call	Bond Future	2,299.2100	2.2992	2,294.3900	2.2944	(0.210)	0	0	0
2019/08/22	2032	06/02/2020	9.39	Put	Bond Future	2,851.1700	2.8512	2,840.6000	2.8406	(0.371)	0	0	0
2019/08/22	2032	06/02/2020	9.40	Call	Bond Future	2,332.4100	2.3324	2,327.6100	2.3276	(0.206)	0	0	0
2019/08/22	2032	06/02/2020	9.38	Call	Bond Future	2,266.0000	2.2660	2,261.1700	2.2612	(0.213)	0	0	0
2019/08/22	2032	06/02/2020	9.38	Put	Bond Future	2,885.4700	2.8855	2,874.8900	2.8749	(0.367)	0	0	0
2019/08/22	2032	07/05/2020	9.19	Call	Bond Future	2,129.1200	2.1291	2,125.6100	2.1256	(0.165)	0	0	0
2019/08/22	2032	07/05/2020			Bond Future	9.5390	91.8809	9.5382	91.8867	(0.009)	0.0000	0.0000	0
2019/08/22	2032	07/05/2020	9.17	Call	Bond Future	2,071.9200	2.0719	2,068.4200	2.0684	(0.169)	0	0	0
2019/08/22	2032	07/05/2020	9.17	Put	Bond Future	4,545.1000	4.5451	4,535.8100	4.5358	(0.204)	0	0	0
2019/08/22	2032	07/05/2020	9.19	Put	Bond Future	4,465.9200	4.4659	4,456.6200	4.4566	(0.208)	0	0	0
2019/08/22	2032	07/05/2020	9.18	Call	Bond Future	2,100.2700	2.1003	2,096.7600	2.0968	(0.167)	0	0	0
2019/08/22	2032	07/05/2020	9.18	Put	Bond Future	4,505.2200	4.5052	4,495.9200	4.4959	(0.206)	0	0	0
2019/08/22	2033	07/11/2019			Bond Future	103.3349	103.3349	103.0939	103.0939	(0.233)	0.0000	0.0000	6,260
2019/08/22	2033	06/02/2020			Bond Future	105.2191	105.2191	104.9739	104.9739	(0.233)	0.0000	0.0000	0
2019/08/22	2033	07/05/2020			Bond Future	105.9942	105.9942	105.7442	105.7442	(0.236)	0.0000	0.0000	0
2019/08/22	2037	07/11/2019	9.97	Call	Bond Future	2,584.3500	2.5844	2,482.9100	2.4829	(3.925)	0	0	0
2019/08/22	2037	07/11/2019			Bond Future	9.8125	91.5717	9.8322	91.4230	0.201	0.0000	0.0000	63,136
2019/08/22	2037	07/11/2019	9.95	Call	Bond Future	2,493.5100	2.4935	2,393.7600	2.3938	(4.000)	0	0	0
2019/08/22	2037	07/11/2019	9.95	Put	Bond Future	1,463.9100	1.4639	1,512.8900	1.5129	3.346	0	0	0
2019/08/22	2037	07/11/2019	9.97	Put	Bond Future	1,406.4600	1.4065	1,453.7500	1.4538	3.362	0	0	0
2019/08/22	2037	07/11/2019	9.96	Call	Bond Future	2,538.7500	2.5388	2,438.1500	2.4381	(3.963)	0	0	0
2019/08/22	2037	07/11/2019	9.96	Put	Bond Future	1,434.9600	1.4350	1,483.0900	1.4831	3.354	0	0	0
2019/08/22	2037	06/02/2020	9.67	Call	Bond Future	2,127.8100	2.1278	2,055.6600	2.0557	(3.391)	0	0	0
2019/08/22	2037	06/02/2020	9.66	Put	Bond Future	3,799.0900	3.7991	3,879.1200	3.8791	2.107	0	0	0
2019/08/22	2037	06/02/2020			Bond Future	9.8857	88.9602	9.9060	88.8087	0.206	0.0000	0.0000	0
2019/08/22	2037	06/02/2020	9.68	Call	Bond Future	2,161.9800	2.1620	2,089.1500	2.0891	(3.369)	0	0	0
2019/08/22	2037	06/02/2020	9.68	Put	Bond Future	3,713.8200	3.7138	3,792.5000	3.7925	2.119	0	0	0

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2019/08/22	2037	06/02/2020	9.67	Put	Bond Future	3,756.1400		3.7561	3,835.5000	3.8355	2.113	0	0	0
2019/08/22	2037	06/02/2020	9.66	Call	Bond Future	2,094.1700		2.0942	2,022.6900	2.0227	(3.413)	0	0	0
2019/08/22	2037	07/05/2020	9.60	Put	Bond Future	5,212.7000		5.2127	5,298.0100	5.2980	1.637	0	0	0
2019/08/22	2037	07/05/2020	9.59	Call	Bond Future	2,498.6700		2.4987	2,430.1600	2.4302	(2.742)	0	0	0
2019/08/22	2037	07/05/2020			Bond Future	9.9570		90.6061	9.9780	90.4517	0.211	0.0000	0.0000	0
2019/08/22	2037	07/05/2020	9.60	Call	Bond Future	2,530.6600		2.5307	2,461.6100	2.4616	(2.729)	0	0	0
2019/08/22	2037	07/05/2020	9.59	Put	Bond Future	5,257.5900		5.2576	5,343.4400	5.3434	1.633	0	0	0
2019/08/22	2037	07/05/2020	9.61	Call	Bond Future	2,562.8700		2.5629	2,493.2900	2.4933	(2.715)	0	0	0
2019/08/22	2037	07/05/2020	9.61	Put	Bond Future	5,168.1200		5.1681	5,252.9000	5.2529	1.640	0	0	0
2019/08/22	2038	07/11/2019			Bond Future	121.9427		121.9427	121.7642	121.7642	(0.146)	0.0000	0.0000	21,774
2019/08/22	2038	06/02/2020			Bond Future	122.5081		122.5081	122.3264	122.3264	(0.148)	0.0000	0.0000	0
2019/08/22	2038	07/05/2020			Bond Future	124.8027		124.8027	124.6177	124.6177	(0.148)	0.0000	0.0000	0
2019/08/22	2040	07/11/2019	10.04	Put	Bond Future	1,768.0000		1.7680	1,806.3600	1.8064	2.170	0	0	0
2019/08/22	2040	07/11/2019	10.03	Call	Bond Future	2,415.8300		2.4158	2,337.4900	2.3375	(3.243)	0	0	0
2019/08/22	2040	07/11/2019	9.80	Put	Bond Future	2,739.3700		2.7394	2,795.9300	2.7959	2.065	0	0	0
2019/08/22	2040	07/11/2019	9.30	Put	Bond Future	5,810.3700		5.8104	5,907.2300	5.9072	1.667	0	0	0
2019/08/22	2040	07/11/2019			Bond Future	9.9536		94.2808	9.9681	94.1634	0.146	0.0000	0.0000	43,795
2019/08/22	2040	07/11/2019	10.04	Call	Bond Future	2,461.5500		2.4616	2,382.5100	2.3825	(3.211)	0	0	0
2019/08/22	2040	07/11/2019	10.03	Put	Bond Future	1,802.0800		1.8021	1,841.1400	1.8411	2.167	0	0	0
2019/08/22	2040	07/11/2019	9.80	Call	Bond Future	1,486.6300		1.4866	1,425.7900	1.4258	(4.092)	0	0	1,260
2019/08/22	2040	07/11/2019	9.30	Call	Bond Future	285.2200		0.2852	264.6800	0.2647	(7.201)	0	0	1,260
2019/08/22	2040	07/11/2019	10.05	Call	Bond Future	2,507.6700		2.5077	2,427.9500	2.4279	(3.179)	0	0	0
2019/08/22	2040	07/11/2019	10.05	Put	Bond Future	1,734.4400		1.7344	1,772.1200	1.7721	2.172	0	0	0
2019/08/22	2040	06/02/2020	9.76	Call	Bond Future	2,048.2700		2.0483	1,992.0200	1.9920	(2.746)	0	0	0
2019/08/22	2040	06/02/2020	9.00	Put	Bond Future	9,177.8000		9.1778	9,279.7200	9.2797	1.111	0	0	0
2019/08/22	2040	06/02/2020			Bond Future	10.0280		91.4675	10.0430	91.3479	0.150	0.0000	0.0000	0
2019/08/22	2040	06/02/2020	8.40	Put	Bond Future	14,627.7000		14.6277	14,743.0000	14.7430	0.788	0	0	0
2019/08/22	2040	06/02/2020	8.40	Call	Bond Future	66.7400		0.0667	62.4700	0.0625	(6.398)	0	0	0
2019/08/22	2040	06/02/2020	9.74	Call	Bond Future	1,978.9100		1.9789	1,923.7800	1.9238	(2.786)	0	0	0
2019/08/22	2040	06/02/2020	9.74	Put	Bond Future	4,317.1100		4.3171	4,381.5500	4.3815	1.493	0	0	0
2019/08/22	2040	06/02/2020	9.76	Put	Bond Future	4,221.0300		4.2210	4,284.3500	4.2844	1.500	0	0	0
2019/08/22	2040	06/02/2020	9.00	Call	Bond Future	378.9000		0.3789	361.2500	0.3613	(4.658)	0	0	0
2019/08/22	2040	06/02/2020	9.75	Call	Bond Future	2,013.6700		2.0137	1,957.9800	1.9580	(2.766)	0	0	0
2019/08/22	2040	06/02/2020	9.75	Put	Bond Future	4,269.0900		4.2691	4,332.9700	4.3330	1.496	0	0	0
2019/08/22	2040	07/05/2020	9.74	Call	Bond Future	2,654.9200		2.6549	2,598.6900	2.5987	(2.118)	0	0	0
2019/08/22	2040	07/05/2020	9.75	Put	Bond Future	5,509.7200		5.5097	5,574.9800	5.5750	1.184	0	0	0
2019/08/22	2040	07/05/2020			Bond Future	10.1005		93.1599	10.1161	93.0380	0.154	0.0000	0.0000	0
2019/08/22	2040	07/05/2020	9.74	Put	Bond Future	5,557.7300		5.5577	5,623.4200	5.6234	1.182	0	0	0
2019/08/22	2040	07/05/2020	9.75	Call	Bond Future	2,689.3900		2.6894	2,632.7300	2.6327	(2.107)	0	0	0
2019/08/22	2040	07/05/2020	9.73	Call	Bond Future	2,620.3700		2.6204	2,564.5700	2.5646	(2.129)	0	0	0
2019/08/22	2040	07/05/2020	9.73	Put	Bond Future	5,605.7800		5.6058	5,671.9000	5.6719	1.179	0	0	0
2019/08/22	2044	07/11/2019	10.07	Put	Bond Future	1,855.0800		1.8551	1,894.9300	1.8949	2.148	0	0	0
2019/08/22	2044	07/11/2019	9.74	Put	Bond Future	3,327.7300		3.3277	3,393.6700	3.3937	1.982	0	0	0
2019/08/22	2044	07/11/2019	10.52	Call	Bond Future	4,892.2800		4.8923	4,788.5600	4.7886	(2.120)	0	0	0
2019/08/22	2044	07/11/2019			Bond Future	9.9964		91.1524	10.0110	91.0329	0.146	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
2019/08/22	2044	07/11/2019	10.06	Call	Bond Future	2,409.4500	2.4094	2,330.5200	2.3305	(3.276)	0	0	0
2019/08/22	2044	07/11/2019	10.06	Put	Bond Future	1,890.4200	1.8904	1,930.9900	1.9310	2.146	0	0	0
2019/08/22	2044	07/11/2019	10.52	Put	Bond Future	764.8800	0.7649	780.6600	0.7807	2.063	0	0	328
2019/08/22	2044	07/11/2019	10.07	Call	Bond Future	2,455.3000	2.4553	2,375.6500	2.3756	(3.244)	0	0	0
2019/08/22	2044	07/11/2019	9.19	Call	Bond Future	147.1400	0.1471	134.6900	0.1347	(8.461)	0	0	328
2019/08/22	2044	07/11/2019	9.74	Call	Bond Future	1,181.3100	1.1813	1,127.7500	1.1278	(4.534)	0	0	328
2019/08/22	2044	07/11/2019	10.05	Call	Bond Future	2,364.1900	2.3642	2,285.9700	2.2860	(3.309)	0	0	0
2019/08/22	2044	07/11/2019	10.05	Put	Bond Future	1,926.4700	1.9265	1,967.7500	1.9678	2.143	0	0	0
2019/08/22	2044	07/11/2019	9.19	Put	Bond Future	7,198.9800	7.1990	7,306.0300	7.3060	1.487	0	0	0
2019/08/22	2044	06/02/2020	9.74	Call	Bond Future	1,892.3600	1.8924	1,838.3200	1.8383	(2.856)	0	0	328
2019/08/22	2044	06/02/2020	10.78	Put	Bond Future	1,282.1200	1.2821	1,303.6900	1.3037	1.682	0	0	328
2019/08/22	2044	06/02/2020	9.77	Put	Bond Future	4,466.0200	4.4660	4,531.9700	4.5320	1.477	0	0	0
2019/08/22	2044	06/02/2020			Bond Future	10.0683	88.4081	10.0833	88.2864	0.149	0.0000	0.0000	0
2019/08/22	2044	06/02/2020	9.09	Put	Bond Future	8,985.0900	8.9851	9,087.2000	9.0872	1.136	0	0	0
2019/08/22	2044	06/02/2020	9.09	Call	Bond Future	430.4500	0.4305	410.8500	0.4109	(4.553)	0	0	328
2019/08/22	2044	06/02/2020	9.74	Put	Bond Future	4,618.6500	4.6187	4,686.3200	4.6863	1.465	0	0	0
2019/08/22	2044	06/02/2020	9.77	Call	Bond Future	1,994.6700	1.9947	1,938.9100	1.9389	(2.795)	0	0	0
2019/08/22	2044	06/02/2020	10.78	Call	Bond Future	6,743.2600	6.7433	6,643.1200	6.6431	(1.485)	0	0	0
2019/08/22	2044	06/02/2020	9.78	Call	Bond Future	2,029.1100	2.0291	1,972.7800	1.9728	(2.776)	0	0	0
2019/08/22	2044	06/02/2020	9.76	Put	Bond Future	4,516.7500	4.5168	4,583.2700	4.5833	1.473	0	0	0
2019/08/22	2044	06/02/2020	9.78	Put	Bond Future	4,415.7400	4.4157	4,481.1200	4.4811	1.481	0	0	0
2019/08/22	2044	06/02/2020	9.76	Call	Bond Future	1,960.5500	1.9606	1,905.3600	1.9054	(2.815)	0	0	0
2019/08/22	2044	07/05/2020	9.81	Call	Bond Future	2,831.7600	2.8318	2,772.9200	2.7729	(2.078)	0	0	0
2019/08/22	2044	07/05/2020	9.79	Put	Bond Future	5,621.1700	5.6212	5,687.2400	5.6872	1.175	0	0	0
2019/08/22	2044	07/05/2020	9.26	Call	Bond Future	1,211.4900	1.2115	1,177.2600	1.1773	(2.825)	0	0	556
2019/08/22	2044	07/05/2020	9.33	Call	Bond Future	1,376.0900	1.3761	1,338.7800	1.3388	(2.711)	0	0	100
2019/08/22	2044	07/05/2020	9.98	Call	Bond Future	3,466.7100	3.4667	3,400.6500	3.4006	(1.906)	0	0	100
2019/08/22	2044	07/05/2020			Bond Future	10.1382	90.0439	10.1537	89.9198	0.153	0.0000	0.0000	0
2019/08/22	2044	07/05/2020	9.81	Put	Bond Future	5,523.1900	5.5232	5,588.3800	5.5884	1.180	0	0	0
2019/08/22	2044	07/05/2020	9.79	Call	Bond Future	2,761.3100	2.7613	2,703.3500	2.7033	(2.099)	0	0	0
2019/08/22	2044	07/05/2020	9.33	Put	Bond Future	8,257.8400	8.2578	8,344.5600	8.3446	1.050	0	0	0
2019/08/22	2044	07/05/2020	9.80	Put	Bond Future	5,571.8500	5.5718	5,637.4900	5.6375	1.178	0	0	0
2019/08/22	2044	07/05/2020	9.26	Put	Bond Future	8,730.9800	8.7310	8,820.7800	8.8208	1.029	0	0	0
2019/08/22	2044	07/05/2020	9.91	Put	Bond Future	5,054.6800	5.0547	5,115.5900	5.1156	1.205	0	0	0
2019/08/22	2044	07/05/2020	9.98	Put	Bond Future	4,747.1400	4.7471	4,805.1100	4.8051	1.221	0	0	0
2019/08/22	2044	07/05/2020	11.09	Call	Bond Future	8,810.3100	8.8103	8,709.2900	8.7093	(1.147)	0	0	0
2019/08/22	2044	07/05/2020	9.80	Call	Bond Future	2,796.2700	2.7963	2,737.8800	2.7379	(2.088)	0	0	0
2019/08/22	2044	07/05/2020	9.91	Call	Bond Future	3,197.7100	3.1977	3,134.5900	3.1346	(1.974)	0	0	556
2019/08/22	2044	07/05/2020	11.02	Call	Bond Future	8,427.6300	8.4276	8,328.0900	8.3281	(1.181)	0	0	0
2019/08/22	2044	07/05/2020	11.02	Put	Bond Future	1,825.2100	1.8252	1,849.7000	1.8497	1.342	0	0	556
2019/08/22	2044	07/05/2020	11.09	Put	Bond Future	1,720.0200	1.7200	1,743.0300	1.7430	1.338	0	0	100
2019/08/22	2046	07/11/2019			Bond Future	112.8654	112.8654	112.8642	112.8642	(0.001)	0.0000	0.0000	17,994
2019/08/22	2046	06/02/2020			Bond Future	114.9235	114.9235	114.9223	114.9223	(0.001)	0.0000	0.0000	0
2019/08/22	2046	07/05/2020			Bond Future	115.3278	115.3278	115.3264	115.3264	(0.001)	0.0000	0.0000	0
2019/08/22	2050	07/11/2019			Bond Future	117.9361	117.9361	117.5784	117.5784	(0.303)	0.0000	0.0000	12,776
2019/08/22	2050	06/02/2020			Bond Future	118.2511	118.2511	117.8867	117.8867	(0.308)	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
2019/08/22	2050	07/05/2020			Bond Future	120.4659	120.4659	120.0949	120.0949	(0.308)	0.0000	0.0000	0
2019/08/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	AL37	07/11/2019			Index Future	666.5100	666.5100	666.5720	666.5720	0.009	0.0000	0.0000	0
2019/08/22	AL37	06/02/2020			Index Future	678.5020	678.5020	678.5660	678.5660	0.009	0.0000	0.0000	0
2019/08/22	AL37	07/05/2020			Index Future	691.0520	691.0520	691.1170	691.1170	0.009	0.0000	0.0000	0
2019/08/22	AL7T	07/11/2019			Index Future	773.2050	773.2050	772.9510	772.9510	(0.033)	0.0000	0.0000	120
2019/08/22	AL7T	06/02/2020			Index Future	787.1180	787.1180	786.8590	786.8590	(0.033)	0.0000	0.0000	0
2019/08/22	AL7T	07/05/2020			Index Future	801.6770	801.6770	801.4130	801.4130	(0.033)	0.0000	0.0000	0
2019/08/22	ALBI	07/11/2019			Index Future	690.9820	690.9820	690.3920	690.3920	(0.085)	0.0000	0.0000	222
2019/08/22	ALBI	06/02/2020			Index Future	703.4150	703.4150	702.8150	702.8150	(0.085)	0.0000	0.0000	0
2019/08/22	ALBI	07/05/2020			Index Future	716.4260	716.4260	715.8140	715.8140	(0.085)	0.0000	0.0000	0
2019/08/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	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
2019/08/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/22	ES33	07/11/2019			Bond Future	10.9673	76.7711	10.9917	76.6306	0.223	0.0000	0.0000	350
2019/08/22	ES33	06/02/2020			Bond Future	11.0895	78.1525	11.1148	78.0094	0.228	0.0000	0.0000	0
2019/08/22	ES33	07/05/2020			Bond Future	11.2069	75.8041	11.2332	75.6584	0.234	0.0000	0.0000	0
2019/08/22	ES42	07/11/2019			Bond Future	11.3221	77.5853	11.3362	77.4933	0.125	0.0000	0.0000	4,919
2019/08/22	ES42	06/02/2020			Bond Future	11.4394	78.9813	11.4540	78.8877	0.128	0.0000	0.0000	0
2019/08/22	ES42	07/05/2020			Bond Future	11.5571	76.1778	11.5723	76.0824	0.131	0.0000	0.0000	0
2019/08/22	GOVI	07/11/2019	672.90	Call	GOVI	110,370.0000	11.0370	103,820.0000	10.3820	(5.935)	0	0	0
2019/08/22	GOVI	07/11/2019			GOVI	683.9370	683.9370	683.2820	683.2820	(0.096)	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
2019/08/22	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	GOVI	07/11/2019	672.91	Call	GOVI	110,270.0000	11.0270	103,720.0000	10.3720	(5.940)	0	0	0
2019/08/22	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	GOVI	07/11/2019	672.92	Call	GOVI	110,170.0000	11.0170	103,620.0000	10.3620	(5.945)	0	0	0
2019/08/22	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	GOVI	06/02/2020	703.15	Put	GOVI	69,060.0000	6.9060	75,740.0000	7.5740	9.673	0	0	0
2019/08/22	GOVI	06/02/2020			GOVI	696.2440	696.2440	695.5760	695.5760	(0.096)	0.0000	0.0000	0
2019/08/22	GOVI	06/02/2020	703.14	Put	GOVI	68,960.0000	6.8960	75,640.0000	7.5640	9.687	0	0	0
2019/08/22	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	GOVI	06/02/2020	703.13	Put	GOVI	68,860.0000	6.8860	75,540.0000	7.5540	9.701	0	0	0
2019/08/22	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	GOVI	07/05/2020			GOVI	709.1220	709.1220	708.4420	708.4420	(0.096)	0.0000	0.0000	0
2019/08/22	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	GOVI	07/05/2020	720.00	Put	GOVI	108,780.0000	10.8780	115,580.0000	11.5580	6.251	0	0	0
2019/08/22	GOVI	07/05/2020	719.98	Put	GOVI	108,580.0000	10.8580	115,380.0000	11.5380	6.263	0	0	0
2019/08/22	GOVI	07/05/2020	719.99	Put	GOVI	108,680.0000	10.8680	115,480.0000	11.5480	6.257	0	0	0
2019/08/22	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/22	IGOV	07/11/2019			Index Future	263.8260	263.8260	263.5590	263.5590	(0.101)	0.0000	0.0000	1,018
2019/08/22	IGOV	06/02/2020			Index Future	268.6370	268.6370	268.3650	268.3650	(0.101)	0.0000	0.0000	0
2019/08/22	IGOV	07/05/2020			Index Future	273.6680	273.6680	273.3920	273.3920	(0.101)	0.0000	0.0000	0
2019/08/22	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/22	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/22	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6800	102.6800	(0.010)	0.0000	0.0000	0
2019/08/22	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5500	98.5500	0.000	0.0000	0.0000	0
2019/08/22	IS02	22/06/2020			Interest Rate Swap	101.9500	101.9500	101.9400	101.9400	(0.010)	0.0000	0.0000	0
2019/08/22	IS02	21/09/2020			Interest Rate Swap	98.7800	98.7800	98.7600	98.7600	(0.020)	0.0000	0.0000	0
2019/08/22	IS05	17/12/2020			Interest Rate Swap	95.3600	95.3600	95.3400	95.3400	(0.021)	0.0000	0.0000	0
2019/08/22	IS05	16/03/2021			Interest Rate Swap	94.3200	94.3200	94.2900	94.2900	(0.032)	0.0000	0.0000	0
2019/08/22	IS05	15/06/2021			Interest Rate Swap	93.2300	93.2300	93.2000	93.2000	(0.032)	0.0000	0.0000	0
2019/08/22	IS05	21/09/2021			Interest Rate Swap	93.1200	93.1200	93.0900	93.0900	(0.032)	0.0000	0.0000	0
2019/08/22	IS05	21/12/2021			Interest Rate Swap	95.0800	95.0800	95.0500	95.0500	(0.032)	0.0000	0.0000	51
2019/08/22	IS05	15/03/2022			Interest Rate Swap	95.0100	95.0100	94.9700	94.9700	(0.042)	0.0000	0.0000	0
2019/08/22	IS05	21/06/2022			Interest Rate Swap	95.9800	95.9800	95.9400	95.9400	(0.042)	0.0000	0.0000	0
2019/08/22	IS05	20/09/2022			Interest Rate Swap	99.7100	99.7100	99.6700	99.6700	(0.040)	0.0000	0.0000	0
2019/08/22	IS05	20/12/2022			Interest Rate Swap	100.7600	100.7600	100.7300	100.7300	(0.030)	0.0000	0.0000	0
2019/08/22	IS05	22/03/2023			Interest Rate Swap	93.8400	93.8400	93.8200	93.8200	(0.021)	0.0000	0.0000	0
2019/08/22	IS05	20/06/2023			Interest Rate Swap	99.7600	99.7600	99.7300	99.7300	(0.030)	0.0000	0.0000	0
2019/08/22	IS05	19/09/2023			Interest Rate Swap	95.0100	95.0100	94.9900	94.9900	(0.021)	0.0000	0.0000	0
2019/08/22	IS10	17/12/2025			Interest Rate Swap	90.4400	90.4400	90.3800	90.3800	(0.066)	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
2019/08/22	IS10	16/03/2026			Interest Rate Swap	87.2800	87.2800	87.2400	87.2400	(0.046)	0.0000	0.0000	0
2019/08/22	IS10	15/06/2026			Interest Rate Swap	85.9000	85.9000	85.8700	85.8700	(0.035)	0.0000	0.0000	0
2019/08/22	IS10	21/09/2026			Interest Rate Swap	88.0300	88.0300	88.0100	88.0100	(0.023)	0.0000	0.0000	0
2019/08/22	IS10	21/12/2026			Interest Rate Swap	91.8500	91.8500	91.8300	91.8300	(0.022)	0.0000	0.0000	0
2019/08/22	IS10	15/03/2027			Interest Rate Swap	90.3100	90.3100	90.2800	90.2800	(0.033)	0.0000	0.0000	0
2019/08/22	IS10	21/06/2027			Interest Rate Swap	92.3800	92.3800	92.3400	92.3400	(0.043)	0.0000	0.0000	0
2019/08/22	IS10	20/09/2027			Interest Rate Swap	97.9000	97.9000	97.8500	97.8500	(0.051)	0.0000	0.0000	0
2019/08/22	IS10	20/12/2027			Interest Rate Swap	98.2400	98.2400	98.1800	98.1800	(0.061)	0.0000	0.0000	0
2019/08/22	IS10	22/03/2028			Interest Rate Swap	91.5600	91.5600	91.5000	91.5000	(0.066)	0.0000	0.0000	0
2019/08/22	IS10	20/06/2028			Interest Rate Swap	98.9200	98.9200	98.8500	98.8500	(0.071)	0.0000	0.0000	0
2019/08/22	IS10	19/09/2028			Interest Rate Swap	92.2900	92.2900	92.2200	92.2200	(0.076)	0.0000	0.0000	0
2019/08/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/22	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/22	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/22	R023	07/11/2019	7.98	Call	Bond Future	1,982.5500	1.9825	1,995.3300	1.9953	0.645	0	0	0
2019/08/22	R023	07/11/2019			Bond Future	7.3149	102.8011	7.3094	102.8171	(0.075)	0.0000	0.0000	53,397
2019/08/22	R023	07/11/2019	7.99	Call	Bond Future	2,009.0100	2.0090	2,021.8600	2.0219	0.640	0	0	0
2019/08/22	R023	07/11/2019	7.98	Put	Bond Future	70.4600	0.0705	67.2400	0.0672	(4.570)	0	0	0
2019/08/22	R023	07/11/2019	7.99	Put	Bond Future	68.5200	0.0685	65.3700	0.0654	(4.597)	0	0	0
2019/08/22	R023	07/11/2019	8.00	Call	Bond Future	2,035.6100	2.0356	2,048.5300	2.0485	0.635	0	0	0
2019/08/22	R023	07/11/2019	8.00	Put	Bond Future	66.7200	0.0667	63.6400	0.0636	(4.616)	0	0	0
2019/08/22	R023	06/02/2020	7.54	Call	Bond Future	1,115.9400	1.1159	1,123.8100	1.1238	0.705	0	0	0
2019/08/22	R023	06/02/2020			Bond Future	7.3237	104.6508	7.3176	104.6671	(0.082)	0.0000	0.0000	0
2019/08/22	R023	06/02/2020	7.52	Call	Bond Future	1,079.2000	1.0792	1,086.9000	1.0869	0.713	0	0	0
2019/08/22	R023	06/02/2020	7.52	Put	Bond Future	549.3900	0.5494	540.8200	0.5408	(1.560)	0	0	0
2019/08/22	R023	06/02/2020	7.54	Put	Bond Future	532.3500	0.5323	523.9500	0.5240	(1.578)	0	0	0
2019/08/22	R023	06/02/2020	7.53	Call	Bond Future	1,097.6400	1.0976	1,105.4300	1.1054	0.710	0	0	0
2019/08/22	R023	06/02/2020	7.53	Put	Bond Future	540.9400	0.5409	532.4600	0.5325	(1.568)	0	0	0
2019/08/22	R023	07/05/2020	6.91	Put	Bond Future	1,386.6000	1.3866	1,373.9700	1.3740	(0.911)	0	0	0
2019/08/22	R023	07/05/2020			Bond Future	7.3004	102.6536	7.2938	102.6701	(0.090)	0.0000	0.0000	0
2019/08/22	R023	07/05/2020	6.90	Call	Bond Future	389.2000	0.3892	392.9600	0.3930	0.966	0	0	0
2019/08/22	R023	07/05/2020	6.90	Put	Bond Future	1,400.9100	1.4009	1,388.2000	1.3882	(0.907)	0	0	0
2019/08/22	R023	07/05/2020	6.91	Call	Bond Future	400.3200	0.4003	404.1600	0.4042	0.959	0	0	0
2019/08/22	R023	07/05/2020	6.89	Call	Bond Future	378.2300	0.3782	381.9200	0.3819	0.976	0	0	0
2019/08/22	R023	07/05/2020	6.89	Put	Bond Future	1,415.3600	1.4154	1,402.5800	1.4026	(0.903)	0	0	0
2019/08/22	R035	07/11/2019	9.88	Call	Bond Future	2,682.9600	2.6830	2,603.6900	2.6037	(2.955)	0	0	0
2019/08/22	R035	07/11/2019	9.89	Call	Bond Future	2,729.4100	2.7294	2,649.5600	2.6496	(2.926)	0	0	0
2019/08/22	R035	07/11/2019	9.87	Put	Bond Future	1,382.9900	1.3830	1,413.8800	1.4139	2.234	0	0	0
2019/08/22	R035	07/11/2019	10.21	Put	Bond Future	689.5700	0.6896	704.4100	0.7044	2.152	0	0	3,500
2019/08/22	R035	07/11/2019			Bond Future	9.7014	95.2456	9.7160	95.1361	0.150	0.0000	0.0000	96,090
2019/08/22	R035	07/11/2019	9.89	Put	Bond Future	1,328.6200	1.3286	1,358.3300	1.3583	2.236	0	0	0
2019/08/22	R035	07/11/2019	9.87	Call	Bond Future	2,636.7000	2.6367	2,558.0300	2.5580	(2.984)	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
2019/08/22	R035	07/11/2019	8.92	Put	Bond Future	6,295.6800	6.2957	6,392.9900	6.3930	1.546	0	0	0
2019/08/22	R035	07/11/2019	8.92	Call	Bond Future	146.5900	0.1466	134.3400	0.1343	(8.357)	0	0	3,500
2019/08/22	R035	07/11/2019	9.52	Put	Bond Future	2,653.3200	2.6533	2,708.6000	2.7086	2.083	0	0	0
2019/08/22	R035	07/11/2019	9.52	Call	Bond Future	1,276.1500	1.2761	1,221.8700	1.2219	(4.253)	0	0	3,500
2019/08/22	R035	07/11/2019	9.88	Put	Bond Future	1,355.6700	1.3557	1,385.9600	1.3860	2.234	0	0	0
2019/08/22	R035	07/11/2019	10.21	Call	Bond Future	4,397.3900	4.3974	4,302.6700	4.3027	(2.154)	0	0	0
2019/08/22	R035	06/02/2020	9.60	Call	Bond Future	2,168.5800	2.1686	2,112.0000	2.1120	(2.609)	0	0	0
2019/08/22	R035	06/02/2020	9.61	Put	Bond Future	3,470.3000	3.4703	3,524.7700	3.5248	1.570	0	0	0
2019/08/22	R035	06/02/2020			Bond Future	9.7798	96.9594	9.7949	96.8479	0.155	0.0000	0.0000	0
2019/08/22	R035	06/02/2020	9.60	Put	Bond Future	3,511.0000	3.5110	3,565.9800	3.5660	1.566	0	0	0
2019/08/22	R035	06/02/2020	9.61	Call	Bond Future	2,203.3000	2.2033	2,146.2100	2.1462	(2.591)	0	0	0
2019/08/22	R035	06/02/2020	9.59	Call	Bond Future	2,134.1500	2.1341	2,078.0800	2.0781	(2.627)	0	0	0
2019/08/22	R035	06/02/2020	9.59	Put	Bond Future	3,552.0800	3.5521	3,607.5700	3.6076	1.562	0	0	0
2019/08/22	R035	07/05/2020	9.75	Call	Bond Future	3,322.8400	3.3228	3,260.5600	3.2606	(1.874)	0	0	5,000
2019/08/22	R035	07/05/2020	10.75	Put	Bond Future	1,575.5700	1.5756	1,597.5300	1.5975	1.394	0	0	5,000
2019/08/22	R035	07/05/2020	9.48	Put	Bond Future	5,142.6900	5.1427	5,204.7100	5.2047	1.206	0	0	0
2019/08/22	R035	07/05/2020	9.47	Call	Bond Future	2,371.0700	2.3711	2,319.7500	2.3197	(2.164)	0	0	0
2019/08/22	R035	07/05/2020			Bond Future	9.8483	94.2491	9.8639	94.1353	0.159	0.0000	0.0000	0
2019/08/22	R035	07/05/2020	9.11	Put	Bond Future	6,994.2300	6.9942	7,071.4400	7.0714	1.104	0	0	0
2019/08/22	R035	07/05/2020	9.11	Call	Bond Future	1,381.4000	1.3814	1,344.8700	1.3449	(2.644)	0	0	5,000
2019/08/22	R035	07/05/2020	9.75	Put	Bond Future	4,042.5000	4.0425	4,093.9600	4.0940	1.273	0	0	0
2019/08/22	R035	07/05/2020	10.75	Call	Bond Future	7,816.2600	7.8163	7,724.4800	7.7245	(1.174)	0	0	0
2019/08/22	R035	07/05/2020	9.48	Call	Bond Future	2,402.8500	2.4028	2,351.1300	2.3511	(2.152)	0	0	0
2019/08/22	R035	07/05/2020	9.47	Put	Bond Future	5,186.9500	5.1870	5,249.3700	5.2494	1.203	0	0	0
2019/08/22	R035	07/05/2020	9.49	Call	Bond Future	2,434.5500	2.4346	2,382.4300	2.3824	(2.141)	0	0	0
2019/08/22	R035	07/05/2020	9.49	Put	Bond Future	5,098.4400	5.0984	5,160.0600	5.1601	1.209	0	0	0
2019/08/22	R186	07/11/2019	8.23	Call	Bond Future	1,047.3900	1.0474	1,027.7000	1.0277	(1.880)	0	0	4,955
2019/08/22	R186	07/11/2019	8.94	Call	Bond Future	3,798.3400	3.7983	3,771.0400	3.7710	(0.719)	0	0	0
2019/08/22	R186	07/11/2019	8.20	Call	Bond Future	969.3200	0.9693	950.2900	0.9503	(1.963)	0	0	0
2019/08/22	R186	07/11/2019			Bond Future	8.3004	115.7456	8.3050	115.7194	0.055	0.0000	0.0000	136,294
2019/08/22	R186	07/11/2019	8.25	Put	Bond Future	1,388.1300	1.3881	1,394.1300	1.3941	0.432	0	0	3,750
2019/08/22	R186	07/11/2019	8.25	Call	Bond Future	1,101.5200	1.1015	1,081.4000	1.0814	(1.827)	0	0	3,750
2019/08/22	R186	07/11/2019	8.73	Call	Bond Future	2,832.0700	2.8321	2,805.5300	2.8055	(0.937)	0	0	0
2019/08/22	R186	07/11/2019	8.73	Put	Bond Future	426.8900	0.4269	426.4700	0.4265	(0.098)	0	0	4,955
2019/08/22	R186	07/11/2019	8.94	Put	Bond Future	241.7200	0.2417	240.5400	0.2405	(0.488)	0	0	0
2019/08/22	R186	07/11/2019	8.23	Put	Bond Future	1,448.0000	1.4480	1,454.4300	1.4544	0.444	0	0	0
2019/08/22	R186	07/11/2019	8.20	Put	Bond Future	1,541.2100	1.5412	1,548.3000	1.5483	0.460	0	0	7,500
2019/08/22	R186	07/11/2019	8.95	Call	Bond Future	3,846.1100	3.8461	3,818.8000	3.8188	(0.710)	0	0	0
2019/08/22	R186	07/11/2019	8.96	Put	Bond Future	228.6900	0.2287	227.4800	0.2275	(0.529)	0	0	0
2019/08/22	R186	07/11/2019	8.95	Put	Bond Future	235.0600	0.2351	233.8700	0.2339	(0.506)	0	0	0
2019/08/22	R186	07/11/2019	8.96	Call	Bond Future	3,894.1500	3.8942	3,866.8200	3.8668	(0.702)	0	0	0
2019/08/22	R186	06/02/2020	8.11	Put	Bond Future	2,587.4000	2.5874	2,598.2800	2.5983	0.420	0	0	0
2019/08/22	R186	06/02/2020	8.50	Call	Bond Future	2,361.0800	2.3611	2,340.1800	2.3402	(0.885)	0	0	0
2019/08/22	R186	06/02/2020	8.57	Call	Bond Future	2,597.1700	2.5972	2,575.5200	2.5755	(0.834)	0	0	0
2019/08/22	R186	06/02/2020			Bond Future	8.3502	112.5243	8.3551	112.4977	0.058	0.0000	0.0000	0
2019/08/22	R186	06/02/2020	8.11	Call	Bond Future	1,255.6900	1.2557	1,240.0000	1.2400	(1.250)	0	0	1,007
2019/08/22	R186	06/02/2020	8.55	Call	Bond Future	2,528.6400	2.5286	2,507.2000	2.5072	(0.848)	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
2019/08/22	R186	06/02/2020	8.55	Put	Bond Future	1,436.5700	1.4366	1,441.7000	1.4417	0.357	0	0	0
2019/08/22	R186	06/02/2020	9.00	Put	Bond Future	762.5900	0.7626	764.1700	0.7642	0.207	0	0	1,007
2019/08/22	R186	06/02/2020	8.50	Put	Bond Future	1,541.0500	1.5410	1,546.7200	1.5467	0.368	0	0	1,007
2019/08/22	R186	06/02/2020	8.57	Put	Bond Future	1,396.5300	1.3965	1,401.4500	1.4015	0.352	0	0	0
2019/08/22	R186	06/02/2020	9.00	Call	Bond Future	4,264.6300	4.2646	4,239.6400	4.2396	(0.586)	0	0	0
2019/08/22	R186	06/02/2020	8.56	Call	Bond Future	2,562.6500	2.5626	2,541.1100	2.5411	(0.841)	0	0	0
2019/08/22	R186	06/02/2020	8.56	Put	Bond Future	1,416.2800	1.4163	1,421.3100	1.4213	0.355	0	0	0
2019/08/22	R186	07/05/2020	8.93	Call	Bond Future	4,157.1000	4.1571	4,134.2100	4.1342	(0.551)	0	0	0
2019/08/22	R186	07/05/2020	8.28	Put	Bond Future	2,579.1900	2.5792	2,589.3600	2.5894	0.394	0	0	0
2019/08/22	R186	07/05/2020	8.09	Put	Bond Future	3,105.8000	3.1058	3,118.2900	3.1183	0.402	0	0	0
2019/08/22	R186	07/05/2020			Bond Future	8.3934	114.6060	8.3985	114.5789	0.061	0.0000	0.0000	0
2019/08/22	R186	07/05/2020	8.08	Call	Bond Future	1,450.2100	1.4502	1,435.6700	1.4357	(1.003)	0	0	0
2019/08/22	R186	07/05/2020	8.08	Put	Bond Future	3,135.7900	3.1358	3,148.4100	3.1484	0.402	0	0	0
2019/08/22	R186	07/05/2020	8.93	Put	Bond Future	1,345.8700	1.3459	1,350.1400	1.3501	0.317	0	0	6,000
2019/08/22	R186	07/05/2020	8.28	Call	Bond Future	1,972.9400	1.9729	1,955.9500	1.9559	(0.861)	0	0	6,000
2019/08/22	R186	07/05/2020	8.09	Call	Bond Future	1,474.5100	1.4745	1,459.8400	1.4598	(0.995)	0	0	0
2019/08/22	R186	07/05/2020	8.07	Call	Bond Future	1,426.1300	1.4261	1,411.7200	1.4117	(1.010)	0	0	0
2019/08/22	R186	07/05/2020	8.07	Put	Bond Future	3,166.0200	3.1660	3,178.7700	3.1788	0.403	0	0	0
2019/08/22	R186	07/05/2020	7.60	Put	Bond Future	4,863.3000	4.8633	4,882.4700	4.8825	0.394	0	0	0
2019/08/22	R186	07/05/2020	7.60	Call	Bond Future	532.3300	0.5323	524.3400	0.5243	(1.501)	0	0	6,000
2019/08/22	R197	07/11/2019			Bond Future	308.2988	308.2988	308.2898	308.2898	(0.003)	0.0000	0.0000	2,507
2019/08/22	R197	06/02/2020			Bond Future	306.2626	306.2626	306.2535	306.2535	(0.003)	0.0000	0.0000	40
2019/08/22	R197	07/05/2020			Bond Future	311.9993	311.9993	311.9897	311.9897	(0.003)	0.0000	0.0000	0
2019/08/22	R202	07/11/2019			Bond Future	234.7235	234.7235	234.1997	234.1997	(0.223)	0.0000	0.0000	9,082
2019/08/22	R202	06/02/2020			Bond Future	234.9362	234.9362	234.4027	234.4027	(0.227)	0.0000	0.0000	0
2019/08/22	R202	07/05/2020			Bond Future	239.3368	239.3368	238.7931	238.7931	(0.227)	0.0000	0.0000	0
2019/08/22	R207	07/11/2019	2.08	Put	Bond Future	776.9700	0.7770	777.8900	0.7779	0.118	0	0	0
2019/08/22	R207	07/11/2019			Bond Future	6.4201	102.4715	6.4252	102.4706	0.080	0.0000	0.0000	3,884
2019/08/22	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	R207	07/11/2019	2.07	Put	Bond Future	778.7700	0.7788	779.6900	0.7797	0.118	0	0	0
2019/08/22	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/22	R207	07/11/2019	2.06	Put	Bond Future	780.5800	0.7806	781.5000	0.7815	0.118	0	0	0
2019/08/22	R208	07/11/2019	6.83	Call	Bond Future	408.7900	0.4088	529.8400	0.5298	29.612	0	0	0
2019/08/22	R208	07/11/2019	6.82	Put	Bond Future	67.0200	0.0670	37.0400	0.0370	(44.733)	0	0	0
2019/08/22	R208	07/11/2019			Bond Future	6.5660	101.0227	6.4510	101.1729	(1.751)	0.0000	0.0000	10,137
2019/08/22	R208	07/11/2019	6.84	Call	Bond Future	419.7600	0.4198	541.6700	0.5417	29.043	0	0	0
2019/08/22	R208	07/11/2019	6.84	Put	Bond Future	63.0600	0.0631	34.8000	0.0348	(44.814)	0	0	0
2019/08/22	R208	07/11/2019	6.83	Put	Bond Future	65.0700	0.0651	35.9500	0.0360	(44.752)	0	0	0
2019/08/22	R208	07/11/2019	6.82	Call	Bond Future	397.7500	0.3977	517.9400	0.5179	30.217	0	0	0
2019/08/22	R208	06/02/2020	6.13	Put	Bond Future	352.5000	0.3525	246.4300	0.2464	(30.091)	0	0	0
2019/08/22	R208	06/02/2020	6.12	Call	Bond Future	59.3700	0.0594	104.7000	0.1047	76.352	0	0	0
2019/08/22	R208	06/02/2020			Bond Future	6.3976	102.8405	6.2564	102.9934	(2.206)	0.0000	0.0000	0
2019/08/22	R208	06/02/2020	6.13	Call	Bond Future	62.4400	0.0624	109.2200	0.1092	74.920	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
2019/08/22	R208	06/02/2020	6.12	Put	Bond Future	360.3000	0.3603	252.7800	0.2528	(29.842)	0	0	0
2019/08/22	R208	06/02/2020	6.14	Call	Bond Future	65.8400	0.0658	114.1200	0.1141	73.329	0	0	0
2019/08/22	R208	06/02/2020	6.14	Put	Bond Future	345.0400	0.3450	240.4700	0.2405	(30.307)	0	0	0
2019/08/22	R208	07/05/2020	4.81	Call	Bond Future	0.7700	0.0008	2.2500	0.0023	192.208	0	0	0
2019/08/22	R208	07/05/2020	4.80	Put	Bond Future	1,099.6100	1.0996	945.3900	0.9454	(14.025)	0	0	0
2019/08/22	R208	07/05/2020			Bond Future	6.0748	101.3392	5.8930	101.4948	(2.994)	0.0000	0.0000	0
2019/08/22	R208	07/05/2020	4.82	Call	Bond Future	0.8200	0.0008	2.3800	0.0024	190.244	0	0	0
2019/08/22	R208	07/05/2020	4.82	Put	Bond Future	1,082.3200	1.0823	928.2600	0.9283	(14.234)	0	0	0
2019/08/22	R208	07/05/2020	4.81	Put	Bond Future	1,090.9600	1.0910	936.8200	0.9368	(14.129)	0	0	0
2019/08/22	R208	07/05/2020	4.80	Call	Bond Future	0.7200	0.0007	2.1200	0.0021	194.444	0	0	0
2019/08/22	R209	07/11/2019	9.82	Call	Bond Future	2,142.0000	2.1420	2,037.8500	2.0378	(4.862)	0	0	0
2019/08/22	R209	07/11/2019	9.77	Put	Bond Future	1,398.8600	1.3989	1,458.9300	1.4589	4.294	0	0	8,000
2019/08/22	R209	07/11/2019	9.33	Call	Bond Future	700.5800	0.7006	646.8200	0.6468	(7.674)	0	0	8,000
2019/08/22	R209	07/11/2019			Bond Future	9.6829	72.7993	9.7078	72.6398	0.257	0.0000	0.0000	89,481
2019/08/22	R209	07/11/2019	9.80	Call	Bond Future	2,066.4300	2.0664	1,964.1200	1.9641	(4.951)	0	0	0
2019/08/22	R209	07/11/2019	9.80	Put	Bond Future	1,319.5500	1.3196	1,376.7900	1.3768	4.338	0	0	0
2019/08/22	R209	07/11/2019	9.50	Put	Bond Future	2,294.2200	2.2942	2,381.8500	2.3819	3.820	0	0	0
2019/08/22	R209	07/11/2019	9.50	Call	Bond Future	1,104.2900	1.1043	1,032.3700	1.0324	(6.513)	0	0	5,000
2019/08/22	R209	07/11/2019	8.92	Put	Bond Future	5,316.4600	5.3165	5,457.7500	5.4577	2.658	0	0	0
2019/08/22	R209	07/11/2019	8.92	Call	Bond Future	160.8900	0.1609	142.6300	0.1426	(11.349)	0	0	8,000
2019/08/22	R209	07/11/2019	9.82	Put	Bond Future	1,268.6600	1.2687	1,324.0600	1.3241	4.367	0	0	0
2019/08/22	R209	07/11/2019	9.77	Call	Bond Future	1,955.4200	1.9554	1,855.9400	1.8559	(5.087)	0	0	0
2019/08/22	R209	07/11/2019	9.33	Put	Bond Future	3,021.9500	3.0219	3,127.7400	3.1277	3.501	0	0	0
2019/08/22	R209	07/11/2019	9.81	Call	Bond Future	2,104.1200	2.1041	2,000.8900	2.0009	(4.906)	0	0	0
2019/08/22	R209	07/11/2019	9.81	Put	Bond Future	1,293.9700	1.2940	1,350.2900	1.3503	4.352	0	0	0
2019/08/22	R209	06/02/2020	9.52	Put	Bond Future	3,225.4700	3.2255	3,313.7700	3.3138	2.738	0	0	0
2019/08/22	R209	06/02/2020			Bond Future	9.7491	74.1093	9.7747	73.9468	0.263	0.0000	0.0000	0
2019/08/22	R209	06/02/2020	9.51	Call	Bond Future	1,720.5900	1.7206	1,647.1300	1.6471	(4.269)	0	0	0
2019/08/22	R209	06/02/2020	9.51	Put	Bond Future	3,262.2900	3.2623	3,351.3300	3.3513	2.729	0	0	0
2019/08/22	R209	06/02/2020	9.52	Call	Bond Future	1,749.2000	1.7492	1,675.0000	1.6750	(4.242)	0	0	0
2019/08/22	R209	06/02/2020	9.50	Call	Bond Future	1,692.2400	1.6922	1,619.5100	1.6195	(4.298)	0	0	0
2019/08/22	R209	06/02/2020	9.50	Put	Bond Future	3,299.4600	3.2995	3,389.2300	3.3892	2.721	0	0	0
2019/08/22	R209	07/05/2020	9.47	Call	Bond Future	2,097.1500	2.0972	2,024.6700	2.0247	(3.456)	0	0	0
2019/08/22	R209	07/05/2020			Bond Future	9.8120	72.3286	9.8384	72.1631	0.269	0.0000	0.0000	0
2019/08/22	R209	07/05/2020	9.45	Call	Bond Future	2,040.3100	2.0403	1,969.0200	1.9690	(3.494)	0	0	0
2019/08/22	R209	07/05/2020	9.45	Put	Bond Future	4,364.7700	4.3648	4,459.0200	4.4590	2.159	0	0	0
2019/08/22	R209	07/05/2020	9.47	Put	Bond Future	4,290.3700	4.2904	4,383.4300	4.3834	2.169	0	0	0
2019/08/22	R209	07/05/2020	9.46	Call	Bond Future	2,068.6300	2.0686	1,996.7500	1.9968	(3.475)	0	0	0
2019/08/22	R209	07/05/2020	9.46	Put	Bond Future	4,327.4300	4.3274	4,421.0900	4.4211	2.164	0	0	0
2019/08/22	R210	07/11/2019			Bond Future	190.1907	190.1907	190.1873	190.1873	(0.002)	0.0000	0.0000	2,132
2019/08/22	R210	06/02/2020			Bond Future	193.6589	193.6589	193.6555	193.6555	(0.002)	0.0000	0.0000	0
2019/08/22	R210	07/05/2020			Bond Future	194.6359	194.6359	194.6322	194.6322	(0.002)	0.0000	0.0000	0
2019/08/22	R212	07/11/2019			Bond Future	162.7503	162.7503	162.7447	162.7447	(0.003)	0.0000	0.0000	6,684
2019/08/22	R212	06/02/2020			Bond Future	163.4722	163.4722	163.4664	163.4664	(0.003)	0.0000	0.0000	0
2019/08/22	R212	07/05/2020			Bond Future	166.5341	166.5341	166.5282	166.5282	(0.004)	0.0000	0.0000	0

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2019/08/22	R213	07/11/2019	9.59	Put	Bond Future	724.9300	0.7249	733.6000	0.7336	1.196	0	0	0
2019/08/22	R213	07/11/2019	9.58	Call	Bond Future	2,718.0300	2.7180	2,667.9000	2.6679	(1.844)	0	0	0
2019/08/22	R213	07/11/2019			Bond Future	9.2552	85.7930	9.2647	85.7340	0.103	0.0000	0.0000	20,554
2019/08/22	R213	07/11/2019	9.59	Call	Bond Future	2,760.9200	2.7609	2,710.5300	2.7105	(1.825)	0	0	0
2019/08/22	R213	07/11/2019	9.58	Put	Bond Future	741.9000	0.7419	750.8300	0.7508	1.204	0	0	0
2019/08/22	R213	07/11/2019	9.60	Call	Bond Future	2,804.1900	2.8042	2,753.5600	2.7536	(1.806)	0	0	0
2019/08/22	R213	07/11/2019	9.60	Put	Bond Future	708.4100	0.7084	716.8400	0.7168	1.190	0	0	0
2019/08/22	R213	06/02/2020	9.27	Call	Bond Future	2,119.5600	2.1196	2,083.5100	2.0835	(1.701)	0	0	0
2019/08/22	R213	06/02/2020	9.26	Put	Bond Future	2,489.2500	2.4893	2,513.6000	2.5136	0.978	0	0	0
2019/08/22	R213	06/02/2020			Bond Future	9.3258	87.3367	9.3357	87.2766	0.106	0.0000	0.0000	0
2019/08/22	R213	06/02/2020	9.28	Call	Bond Future	2,150.5700	2.1506	2,114.2400	2.1142	(1.689)	0	0	0
2019/08/22	R213	06/02/2020	9.28	Put	Bond Future	2,428.9700	2.4290	2,452.7700	2.4528	0.980	0	0	0
2019/08/22	R213	06/02/2020	9.27	Put	Bond Future	2,458.9600	2.4590	2,483.0400	2.4830	0.979	0	0	0
2019/08/22	R213	06/02/2020	9.26	Call	Bond Future	2,088.7900	2.0888	2,053.0100	2.0530	(1.713)	0	0	0
2019/08/22	R213	07/05/2020	9.01	Put	Bond Future	4,073.6900	4.0737	4,106.3100	4.1063	0.801	0	0	0
2019/08/22	R213	07/05/2020	9.00	Call	Bond Future	1,762.3500	1.7624	1,733.9200	1.7339	(1.613)	0	0	0
2019/08/22	R213	07/05/2020			Bond Future	9.3860	85.3999	9.3963	85.3386	0.109	0.0000	0.0000	0
2019/08/22	R213	07/05/2020	9.01	Call	Bond Future	1,788.4400	1.7884	1,759.7700	1.7598	(1.603)	0	0	0
2019/08/22	R213	07/05/2020	9.00	Put	Bond Future	4,109.4900	4.1095	4,142.3500	4.1424	0.800	0	0	0
2019/08/22	R213	07/05/2020	9.02	Call	Bond Future	1,814.7300	1.8147	1,785.8200	1.7858	(1.593)	0	0	0
2019/08/22	R213	07/05/2020	9.02	Put	Bond Future	4,038.1500	4.0381	4,070.5300	4.0705	0.802	0	0	0
2019/08/22	R214	07/11/2019	10.02	Put	Bond Future	1,512.0100	1.5120	1,543.8700	1.5439	2.107	0	0	0
2019/08/22	R214	07/11/2019			Bond Future	9.9414	71.0586	9.9560	70.9618	0.147	0.0000	0.0000	16,189
2019/08/22	R214	07/11/2019	10.01	Call	Bond Future	1,993.1800	1.9932	1,928.7700	1.9288	(3.232)	0	0	0
2019/08/22	R214	07/11/2019	10.01	Put	Bond Future	1,540.5500	1.5406	1,572.9700	1.5730	2.104	0	0	0
2019/08/22	R214	07/11/2019	10.02	Call	Bond Future	2,030.2600	2.0303	1,965.2900	1.9653	(3.200)	0	0	0
2019/08/22	R214	07/11/2019	10.00	Call	Bond Future	1,956.4300	1.9564	1,892.6000	1.8926	(3.263)	0	0	0
2019/08/22	R214	07/11/2019	10.00	Put	Bond Future	1,569.5100	1.5695	1,602.5100	1.6025	2.103	0	0	0
2019/08/22	R214	06/02/2020	9.73	Call	Bond Future	1,702.2700	1.7023	1,656.0100	1.6560	(2.718)	0	0	0
2019/08/22	R214	06/02/2020			Bond Future	10.0136	72.3373	10.0287	72.2386	0.150	0.0000	0.0000	0
2019/08/22	R214	06/02/2020	9.71	Call	Bond Future	1,644.8900	1.6449	1,599.5500	1.5996	(2.756)	0	0	0
2019/08/22	R214	06/02/2020	9.71	Put	Bond Future	3,680.8300	3.6808	3,734.1400	3.7341	1.448	0	0	0
2019/08/22	R214	06/02/2020	9.73	Put	Bond Future	3,601.2300	3.6012	3,653.6200	3.6536	1.455	0	0	0
2019/08/22	R214	06/02/2020	9.72	Call	Bond Future	1,673.3500	1.6734	1,627.5500	1.6275	(2.737)	0	0	0
2019/08/22	R214	06/02/2020	9.72	Put	Bond Future	3,640.7500	3.6407	3,693.6000	3.6936	1.452	0	0	0
2019/08/22	R214	07/05/2020	9.77	Put	Bond Future	4,413.0500	4.4131	4,464.9600	4.4650	1.176	0	0	0
2019/08/22	R214	07/05/2020			Bond Future	10.0771	70.3767	10.0926	70.2761	0.154	0.0000	0.0000	0
2019/08/22	R214	07/05/2020	9.76	Call	Bond Future	2,346.0900	2.3461	2,297.8200	2.2978	(2.057)	0	0	0
2019/08/22	R214	07/05/2020	9.76	Put	Bond Future	4,451.3000	4.4513	4,503.5500	4.5036	1.174	0	0	0
2019/08/22	R214	07/05/2020	9.77	Call	Bond Future	2,375.7700	2.3758	2,327.1600	2.3272	(2.046)	0	0	0
2019/08/22	R214	07/05/2020	9.75	Call	Bond Future	2,316.5800	2.3166	2,268.6700	2.2687	(2.068)	0	0	0
2019/08/22	R214	07/05/2020	9.75	Put	Bond Future	4,489.8200	4.4898	4,542.4300	4.5424	1.172	0	0	0
2019/08/22	R248	07/11/2019	10.02	Call	Bond Future	2,381.3700	2.3814	2,255.3700	2.2554	(5.291)	0	0	0
2019/08/22	R248	07/11/2019	10.01	Put	Bond Future	2,014.3000	2.0143	2,099.4400	2.0994	4.227	0	0	0
2019/08/22	R248	07/11/2019			Bond Future	9.9719	90.2660	9.9968	90.0561	0.250	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
2019/08/22	R248	07/11/2019	10.03	Call	Bond Future	2,427.9600	2.4280	2,300.6700	2.3007	(5.243)	0	0	0
2019/08/22	R248	07/11/2019	10.03	Put	Bond Future	1,939.1900	1.9392	2,021.7500	2.0218	4.257	0	0	0
2019/08/22	R248	07/11/2019	10.02	Put	Bond Future	1,976.3700	1.9764	2,060.2200	2.0602	4.243	0	0	0
2019/08/22	R248	07/11/2019	10.01	Call	Bond Future	2,335.3800	2.3354	2,210.6700	2.2107	(5.340)	0	0	0
2019/08/22	R248	06/02/2020	9.71	Put	Bond Future	4,753.2900	4.7533	4,880.0800	4.8801	2.667	0	0	0
2019/08/22	R248	06/02/2020			Bond Future	10.0447	91.8902	10.0704	91.6765	0.256	0.0000	0.0000	100
2019/08/22	R248	06/02/2020	9.71	Call	Bond Future	1,882.9600	1.8830	1,796.0700	1.7961	(4.615)	0	0	0
2019/08/22	R248	06/02/2020	9.70	Put	Bond Future	4,806.6700	4.8067	4,934.4700	4.9345	2.659	0	0	0
2019/08/22	R248	06/02/2020	9.72	Call	Bond Future	1,917.9200	1.9179	1,830.0300	1.8300	(4.583)	0	0	0
2019/08/22	R248	06/02/2020	9.72	Put	Bond Future	4,700.1500	4.7001	4,825.9400	4.8259	2.676	0	0	0
2019/08/22	R248	06/02/2020	9.70	Call	Bond Future	1,848.1000	1.8481	1,762.2200	1.7622	(4.647)	0	0	0
2019/08/22	R248	07/05/2020	9.79	Call	Bond Future	2,901.7800	2.9018	2,803.8700	2.8039	(3.374)	0	0	0
2019/08/22	R248	07/05/2020	9.77	Put	Bond Future	5,700.1900	5.7002	5,821.6000	5.8216	2.130	0	0	0
2019/08/22	R248	07/05/2020			Bond Future	10.1087	89.1495	10.1352	88.9317	0.262	0.0000	0.0000	0
2019/08/22	R248	07/05/2020	9.79	Put	Bond Future	5,599.3500	5.5993	5,719.2300	5.7192	2.141	0	0	0
2019/08/22	R248	07/05/2020	9.77	Call	Bond Future	2,828.5500	2.8286	2,732.1700	2.7322	(3.407)	0	0	0
2019/08/22	R248	07/05/2020	9.78	Put	Bond Future	5,649.4400	5.6494	5,770.0900	5.7701	2.136	0	0	0
2019/08/22	R248	07/05/2020	9.78	Call	Bond Future	2,864.9000	2.8649	2,767.7600	2.7678	(3.391)	0	0	0

**Total**

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