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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/07/2019 TO 10/07/2019

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
2019/07/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	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
2019/07/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	2025	01/08/2019			Bond Future	136.3403	136.3403	136.3768	136.3768	0.027	0.0000	0.0000	1,622
2019/07/10	2025	07/11/2019			Bond Future	139.0527	139.0527	139.0898	139.0898	0.027	0.0000	0.0000	200
2019/07/10	2025	06/02/2020			Bond Future	140.2368	140.2368	140.2741	140.2741	0.027	0.0000	0.0000	0
2019/07/10	2029	01/08/2019			Bond Future	103.3065	103.3065	103.0664	103.0664	(0.232)	0.0000	0.0000	4,110
2019/07/10	2029	07/11/2019			Bond Future	104.2674	104.2674	104.0223	104.0223	(0.235)	0.0000	0.0000	150
2019/07/10	2029	06/02/2020			Bond Future	106.2608	106.2608	106.0107	106.0107	(0.235)	0.0000	0.0000	0
2019/07/10	2030	01/08/2019	9.91	Put	Bond Future	0.6000	0.0006	0.6000	0.0006	0.000	0	0	0
2019/07/10	2030	01/08/2019	8.67	Put	Bond Future	1,113.8000	1.1138	1,157.3400	1.1573	3.909	0	0	0
2019/07/10	2030	01/08/2019	9.15	Put	Bond Future	113.6800	0.1137	128.0800	0.1281	12.667	0	0	0
2019/07/10	2030	01/08/2019	9.68	Call	Bond Future	5,772.5400	5.7725	5,719.8000	5.7198	(0.914)	0	0	0
2019/07/10	2030	01/08/2019			Bond Future	8.7600	94.9834	8.7682	94.9298	0.094	0.0000	0.0000	77,375
2019/07/10	2030	01/08/2019	8.35	Put	Bond Future	2,794.8900	2.7949	2,846.7300	2.8467	1.855	0	0	0
2019/07/10	2030	01/08/2019	8.35	Call	Bond Future	64.0600	0.0641	62.2500	0.0622	(2.825)	0	0	2,025
2019/07/10	2030	01/08/2019	9.22	Put	Bond Future	74.3900	0.0744	86.3400	0.0863	16.064	0	0	0
2019/07/10	2030	01/08/2019	9.22	Call	Bond Future	3,019.1300	3.0191	2,977.4300	2.9774	(1.381)	0	0	5,400
2019/07/10	2030	01/08/2019	9.69	Call	Bond Future	5,832.4000	5.8324	5,779.6000	5.7796	(0.905)	0	0	0
2019/07/10	2030	01/08/2019	9.69	Put	Bond Future	3.2200	0.0032	4.0700	0.0041	26.398	0	0	5,400
2019/07/10	2030	01/08/2019	9.91	Call	Bond Future	7,138.4300	7.1384	7,084.7800	7.0848	(0.752)	0	0	0
2019/07/10	2030	01/08/2019	9.92	Call	Bond Future	7,197.2600	7.1973	7,143.5900	7.1436	(0.746)	0	0	0
2019/07/10	2030	01/08/2019	9.90	Put	Bond Future	0.6500	0.0007	0.6600	0.0007	1.538	0	0	0
2019/07/10	2030	01/08/2019	8.67	Call	Bond Future	523.0900	0.5231	512.9800	0.5130	(1.933)	0	0	5,400
2019/07/10	2030	01/08/2019	9.15	Call	Bond Future	2,618.2200	2.6182	2,578.9700	2.5790	(1.499)	0	0	2,025
2019/07/10	2030	01/08/2019	9.68	Put	Bond Future	3.4600	0.0035	4.3700	0.0044	26.301	0	0	4,800
2019/07/10	2030	01/08/2019	9.92	Put	Bond Future	0.5600	0.0006	0.5400	0.0005	(3.571)	0	0	0
2019/07/10	2030	01/08/2019	9.90	Call	Bond Future	7,079.5500	7.0796	7,025.9100	7.0259	(0.758)	0	0	0
2019/07/10	2030	01/08/2019	8.77	Put	Bond Future	762.0200	0.7620	796.0400	0.7960	4.464	0	0	0
2019/07/10	2030	01/08/2019	8.77	Call	Bond Future	827.3600	0.8274	807.7300	0.8077	(2.373)	0	0	0
2019/07/10	2030	01/08/2019	9.24	Call	Bond Future	3,135.6100	3.1356	3,093.2400	3.0932	(1.351)	0	0	0
2019/07/10	2030	01/08/2019	9.24	Put	Bond Future	65.6100	0.0656	76.8900	0.0769	17.193	0	0	0
2019/07/10	2030	01/08/2019	9.27	Put	Bond Future	54.4800	0.0545	64.4800	0.0645	18.355	0	0	0
2019/07/10	2030	01/08/2019	9.27	Call	Bond Future	3,311.9500	3.3119	3,268.3000	3.2683	(1.318)	0	0	0
2019/07/10	2030	01/08/2019	9.08	Call	Bond Future	2,231.4200	2.2314	2,194.6700	2.1947	(1.647)	0	0	0
2019/07/10	2030	01/08/2019	9.08	Put	Bond Future	169.9000	0.1699	186.8000	0.1868	9.947	0	0	6,570
2019/07/10	2030	07/11/2019	9.76	Put	Bond Future	345.0800	0.3451	393.9200	0.3939	14.153	0	0	5,500
2019/07/10	2030	07/11/2019	9.49	Put	Bond Future	559.2000	0.5592	627.4200	0.6274	12.200	0	0	0
2019/07/10	2030	07/11/2019			Bond Future	8.8113	96.8477	8.8198	96.7929	0.097	0.0000	0.0000	200
2019/07/10	2030	07/11/2019	9.48	Call	Bond Future	4,731.1700	4.7312	4,745.1400	4.7451	0.295	0	0	0
2019/07/10	2030	07/11/2019	9.48	Put	Bond Future	569.5200	0.5695	638.2700	0.6383	12.072	0	0	0
2019/07/10	2030	07/11/2019	8.60	Put	Bond Future	2,587.4200	2.5874	2,672.8300	2.6728	3.301	0	0	0
2019/07/10	2030	07/11/2019	8.60	Call	Bond Future	1,220.3900	1.2204	1,251.0200	1.2510	2.510	0	0	5,500
2019/07/10	2030	07/11/2019	9.10	Put	Bond Future	1,134.8500	1.1348	1,207.4600	1.2075	6.398	0	0	0
2019/07/10	2030	07/11/2019	9.10	Call	Bond Future	2,962.1700	2.9622	2,980.0000	2.9800	0.602	0	0	5,500

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2019/07/10	2030	07/11/2019	9.76	Call	Bond Future	6,177.1300	6.1771	6,171.1900	6.1712	(0.096)	0	0	0
2019/07/10	2030	07/11/2019	9.49	Call	Bond Future	4,781.2300	4.7812	4,794.6700	4.7947	0.281	0	0	0
2019/07/10	2030	07/11/2019	8.57	Put	Bond Future	2,703.9000	2.7039	2,791.4700	2.7915	3.239	0	0	0
2019/07/10	2030	07/11/2019	9.47	Call	Bond Future	4,681.2400	4.6812	4,695.6000	4.6956	0.307	0	0	0
2019/07/10	2030	07/11/2019	9.47	Put	Bond Future	580.0100	0.5800	649.1500	0.6492	11.920	0	0	0
2019/07/10	2030	07/11/2019	9.70	Call	Bond Future	5,861.7700	5.8618	5,861.5300	5.8615	(0.004)	0	0	0
2019/07/10	2030	07/11/2019	9.70	Put	Bond Future	384.1900	0.3842	438.7300	0.4387	14.196	0	0	0
2019/07/10	2030	07/11/2019	8.57	Call	Bond Future	1,140.6400	1.1406	1,173.4300	1.1734	2.875	0	0	0
2019/07/10	2030	07/11/2019	9.12	Put	Bond Future	1,094.6800	1.0947	1,168.0600	1.1681	6.703	0	0	0
2019/07/10	2030	07/11/2019	9.12	Call	Bond Future	3,046.8300	3.0468	3,065.4300	3.0654	0.610	0	0	0
2019/07/10	2030	06/02/2020	9.14	Call	Bond Future	3,594.1000	3.5941	3,632.1000	3.6321	1.057	0	0	0
2019/07/10	2030	06/02/2020	9.15	Put	Bond Future	1,785.7900	1.7858	1,880.5100	1.8805	5.304	0	0	0
2019/07/10	2030	06/02/2020			Bond Future	8.8525	94.6673	8.8614	94.6110	0.101	0.0000	0.0000	0
2019/07/10	2030	06/02/2020	9.14	Put	Bond Future	1,807.5500	1.8075	1,901.8500	1.9019	5.217	0	0	0
2019/07/10	2030	06/02/2020	9.15	Call	Bond Future	3,633.6800	3.6337	3,672.1000	3.6721	1.057	0	0	0
2019/07/10	2030	06/02/2020	9.16	Call	Bond Future	3,673.1600	3.6732	3,712.5400	3.7125	1.072	0	0	0
2019/07/10	2030	06/02/2020	9.16	Put	Bond Future	1,763.9900	1.7640	1,859.6700	1.8597	5.424	0	0	0
2019/07/10	2032	01/08/2019	10.10	Call	Bond Future	6,702.8600	6.7029	6,609.9400	6.6099	(1.386)	0	0	0
2019/07/10	2032	01/08/2019	10.11	Put	Bond Future	3.8900	0.0039	4.2800	0.0043	10.026	0	0	0
2019/07/10	2032	01/08/2019			Bond Future	9.1061	96.5121	9.1193	96.4188	0.145	0.0000	0.0000	49,403
2019/07/10	2032	01/08/2019	10.10	Put	Bond Future	4.1700	0.0042	4.6300	0.0046	11.031	0	0	0
2019/07/10	2032	01/08/2019	10.11	Call	Bond Future	6,766.5300	6.7665	6,673.5400	6.6735	(1.374)	0	0	0
2019/07/10	2032	01/08/2019	10.09	Call	Bond Future	6,639.1300	6.6391	6,546.3100	6.5463	(1.398)	0	0	0
2019/07/10	2032	01/08/2019	10.09	Put	Bond Future	4.4600	0.0045	5.0200	0.0050	12.556	0	0	0
2019/07/10	2032	07/11/2019	9.71	Call	Bond Future	4,567.1000	4.5671	4,486.3100	4.4863	(1.769)	0	0	0
2019/07/10	2032	07/11/2019	9.70	Put	Bond Future	899.3400	0.8993	914.1700	0.9142	1.649	0	0	0
2019/07/10	2032	07/11/2019			Bond Future	9.1671	94.2459	9.1808	94.1506	0.149	0.0000	0.0000	0
2019/07/10	2032	07/11/2019	9.72	Call	Bond Future	4,618.5300	4.6185	4,537.4700	4.5375	(1.755)	0	0	0
2019/07/10	2032	07/11/2019	9.72	Put	Bond Future	870.1200	0.8701	884.4000	0.8844	1.641	0	0	0
2019/07/10	2032	07/11/2019	9.71	Put	Bond Future	884.6200	0.8846	899.1700	0.8992	1.645	0	0	0
2019/07/10	2032	07/11/2019	9.70	Call	Bond Future	4,515.8300	4.5158	4,435.3200	4.4353	(1.783)	0	0	0
2019/07/10	2032	06/02/2020	9.40	Put	Bond Future	2,356.0100	2.3560	2,388.4300	2.3884	1.376	0	0	0
2019/07/10	2032	06/02/2020			Bond Future	9.2171	96.0258	9.2313	95.9283	0.154	0.0000	0.0000	0
2019/07/10	2032	06/02/2020	9.39	Call	Bond Future	3,560.6400	3.5606	3,495.9000	3.4959	(1.818)	0	0	0
2019/07/10	2032	06/02/2020	9.39	Put	Bond Future	2,383.4900	2.3835	2,416.2500	2.4163	1.374	0	0	0
2019/07/10	2032	06/02/2020	9.40	Call	Bond Future	3,600.6000	3.6006	3,535.5200	3.5355	(1.807)	0	0	0
2019/07/10	2032	06/02/2020	9.38	Call	Bond Future	3,520.5900	3.5206	3,456.4800	3.4565	(1.821)	0	0	0
2019/07/10	2032	06/02/2020	9.38	Put	Bond Future	2,410.9500	2.4109	2,444.3400	2.4443	1.385	0	0	0
2019/07/10	2033	01/08/2019			Bond Future	103.6794	103.6794	103.7093	103.7093	0.029	0.0000	0.0000	6,090
2019/07/10	2033	07/11/2019			Bond Future	104.5719	104.5719	104.6023	104.6023	0.029	0.0000	0.0000	50
2019/07/10	2033	06/02/2020			Bond Future	106.5711	106.5711	106.6017	106.6017	0.029	0.0000	0.0000	0
2019/07/10	2037	01/08/2019	10.31	Call	Bond Future	6,230.9700	6.2310	5,820.5500	5.8205	(6.587)	0	0	0
2019/07/10	2037	01/08/2019			Bond Future	9.4827	91.8238	9.5359	91.4035	0.561	0.0000	0.0000	61,888
2019/07/10	2037	01/08/2019	10.29	Call	Bond Future	6,090.2100	6.0902	5,681.0000	5.6810	(6.719)	0	0	0
2019/07/10	2037	01/08/2019	10.29	Put	Bond Future	16.0000	0.0160	27.0700	0.0271	69.188	0	0	0

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2019/07/10	2037	01/08/2019	10.31	Put	Bond Future	14.1600	0.0142	24.0200	0.0240	69.633	0	0	0
2019/07/10	2037	01/08/2019	10.30	Call	Bond Future	6,160.6000	6.1606	5,750.7800	5.7508	(6.652)	0	0	0
2019/07/10	2037	01/08/2019	10.30	Put	Bond Future	15.0500	0.0150	25.5100	0.0255	69.502	0	0	0
2019/07/10	2037	07/11/2019	9.97	Call	Bond Future	4,440.3600	4.4404	4,224.1400	4.2241	(4.869)	0	0	0
2019/07/10	2037	07/11/2019			Bond Future	9.5453	93.6261	9.6003	93.1975	0.576	0.0000	0.0000	0
2019/07/10	2037	07/11/2019	9.95	Call	Bond Future	4,333.7900	4.3338	4,120.0000	4.1200	(4.933)	0	0	0
2019/07/10	2037	07/11/2019	9.95	Put	Bond Future	1,249.7300	1.2497	1,464.5800	1.4646	17.192	0	0	0
2019/07/10	2037	07/11/2019	9.97	Put	Bond Future	1,208.0100	1.2080	1,420.4300	1.4204	17.584	0	0	0
2019/07/10	2037	07/11/2019	9.96	Call	Bond Future	4,386.9700	4.3870	4,171.9600	4.1720	(4.901)	0	0	0
2019/07/10	2037	07/11/2019	9.96	Put	Bond Future	1,228.7200	1.2287	1,442.3500	1.4424	17.386	0	0	0
2019/07/10	2037	06/02/2020	9.67	Call	Bond Future	3,586.7800	3.5868	3,427.1400	3.4271	(4.451)	0	0	0
2019/07/10	2037	06/02/2020	9.66	Put	Bond Future	3,075.5200	3.0755	3,354.7500	3.3548	9.079	0	0	0
2019/07/10	2037	06/02/2020			Bond Future	9.5990	91.1343	9.6558	90.6971	0.592	0.0000	0.0000	0
2019/07/10	2037	06/02/2020	9.68	Call	Bond Future	3,629.0900	3.6291	3,467.7800	3.4678	(4.445)	0	0	0
2019/07/10	2037	06/02/2020	9.68	Put	Bond Future	3,006.8200	3.0068	3,282.7300	3.2827	9.176	0	0	0
2019/07/10	2037	06/02/2020	9.67	Put	Bond Future	3,041.0000	3.0410	3,318.5800	3.3186	9.128	0	0	0
2019/07/10	2037	06/02/2020	9.66	Call	Bond Future	3,544.7100	3.5447	3,386.7200	3.3867	(4.457)	0	0	0
2019/07/10	2038	01/08/2019			Bond Future	121.0208	121.0208	121.0570	121.0570	0.030	0.0000	0.0000	11,341
2019/07/10	2038	07/11/2019			Bond Future	123.4283	123.4283	123.4653	123.4653	0.030	0.0000	0.0000	0
2019/07/10	2038	06/02/2020			Bond Future	124.1296	124.1296	124.1667	124.1667	0.030	0.0000	0.0000	0
2019/07/10	2040	01/08/2019	10.37	Put	Bond Future	24.9500	0.0250	45.1100	0.0451	80.802	0	0	0
2019/07/10	2040	01/08/2019	10.36	Call	Bond Future	6,136.7200	6.1367	5,579.5200	5.5795	(9.080)	0	0	0
2019/07/10	2040	01/08/2019			Bond Future	9.6029	94.7842	9.6712	94.2058	0.711	0.0000	0.0000	40,670
2019/07/10	2040	01/08/2019	10.37	Call	Bond Future	6,211.6700	6.2117	5,653.3700	5.6534	(8.988)	0	0	0
2019/07/10	2040	01/08/2019	10.36	Put	Bond Future	26.4500	0.0265	47.7100	0.0477	80.378	0	0	0
2019/07/10	2040	01/08/2019	10.38	Call	Bond Future	6,286.5900	6.2866	5,727.2400	5.7272	(8.898)	0	0	0
2019/07/10	2040	01/08/2019	10.38	Put	Bond Future	23.5400	0.0235	42.6500	0.0426	81.181	0	0	0
2019/07/10	2040	07/11/2019	9.80	Put	Bond Future	2,128.5700	2.1286	2,381.8400	2.3818	11.899	0	0	0
2019/07/10	2040	07/11/2019	9.30	Put	Bond Future	4,397.4300	4.3974	4,804.3700	4.8044	9.254	0	0	0
2019/07/10	2040	07/11/2019	10.04	Put	Bond Future	1,446.7600	1.4468	1,634.7200	1.6347	12.992	0	0	0
2019/07/10	2040	07/11/2019	10.03	Call	Bond Future	4,447.5000	4.4475	4,047.8800	4.0479	(8.985)	0	0	0
2019/07/10	2040	07/11/2019			Bond Future	9.6665	96.6447	9.7371	96.0547	0.730	0.0000	0.0000	0
2019/07/10	2040	07/11/2019	9.80	Call	Bond Future	3,239.7500	3.2398	2,903.0300	2.9030	(10.393)	0	0	1,260
2019/07/10	2040	07/11/2019	9.30	Call	Bond Future	1,236.2000	1.2362	1,053.1500	1.0531	(14.807)	0	0	1,260
2019/07/10	2040	07/11/2019	10.04	Call	Bond Future	4,504.2300	4.5042	4,102.2000	4.1022	(8.926)	0	0	0
2019/07/10	2040	07/11/2019	10.03	Put	Bond Future	1,469.8300	1.4698	1,660.2000	1.6602	12.952	0	0	0
2019/07/10	2040	07/11/2019	10.05	Call	Bond Future	4,561.3900	4.5614	4,156.9700	4.1570	(8.866)	0	0	0
2019/07/10	2040	07/11/2019	10.05	Put	Bond Future	1,424.2400	1.4242	1,609.8100	1.6098	13.029	0	0	0
2019/07/10	2040	06/02/2020	9.76	Call	Bond Future	3,743.2600	3.7433	3,427.7600	3.4278	(8.428)	0	0	0
2019/07/10	2040	06/02/2020			Bond Future	9.7215	93.9593	9.7943	93.3577	0.749	0.0000	0.0000	0
2019/07/10	2040	06/02/2020	9.74	Call	Bond Future	3,654.5600	3.6546	3,343.5100	3.3435	(8.511)	0	0	0
2019/07/10	2040	06/02/2020	9.74	Put	Bond Future	3,500.9400	3.5009	3,791.4600	3.7915	8.298	0	0	0
2019/07/10	2040	06/02/2020	9.76	Put	Bond Future	3,424.2000	3.4242	3,710.2700	3.7103	8.354	0	0	0
2019/07/10	2040	06/02/2020	9.75	Call	Bond Future	3,698.7900	3.6988	3,385.5100	3.3855	(8.470)	0	0	0
2019/07/10	2040	06/02/2020	9.75	Put	Bond Future	3,462.3900	3.4624	3,750.6800	3.7507	8.326	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
2019/07/10	2044	01/08/2019	10.40	Put	Bond Future	34.2100	0.0342	50.5900	0.0506	47.881	0	0	0
2019/07/10	2044	01/08/2019	9.86	Put	Bond Future	525.2700	0.5253	707.1600	0.7072	34.628	0	0	0
2019/07/10	2044	01/08/2019	10.53	Call	Bond Future	7,000.4200	7.0004	6,377.0700	6.3771	(8.904)	0	0	0
2019/07/10	2044	01/08/2019	9.39	Call	Bond Future	285.1500	0.2852	172.5300	0.1725	(39.495)	0	0	228
2019/07/10	2044	01/08/2019			Bond Future	9.6675	91.5896	9.7409	90.9581	0.759	0.0000	0.0000	38,001
2019/07/10	2044	01/08/2019	10.39	Call	Bond Future	5,949.0900	5.9491	5,334.8500	5.3349	(10.325)	0	0	0
2019/07/10	2044	01/08/2019	10.39	Put	Bond Future	36.1800	0.0362	53.4300	0.0534	47.678	0	0	0
2019/07/10	2044	01/08/2019	10.40	Call	Bond Future	6,024.4000	6.0244	5,409.2900	5.4093	(10.210)	0	0	0
2019/07/10	2044	01/08/2019	9.86	Call	Bond Future	2,166.3600	2.1664	1,716.7600	1.7168	(20.754)	0	0	100
2019/07/10	2044	01/08/2019	10.53	Put	Bond Future	16.1900	0.0162	24.3300	0.0243	50.278	0	0	100
2019/07/10	2044	01/08/2019	9.39	Put	Bond Future	2,740.1200	2.7401	3,258.9900	3.2590	18.936	0	0	0
2019/07/10	2044	01/08/2019	9.74	Put	Bond Future	867.5900	0.8676	1,131.8000	1.1318	30.453	0	0	0
2019/07/10	2044	01/08/2019	10.38	Call	Bond Future	5,873.7500	5.8738	5,260.4300	5.2604	(10.442)	0	0	0
2019/07/10	2044	01/08/2019	10.38	Put	Bond Future	38.2500	0.0383	56.4200	0.0564	47.503	0	0	0
2019/07/10	2044	01/08/2019	9.36	Put	Bond Future	2,961.0900	2.9611	3,496.4400	3.4964	18.079	0	0	0
2019/07/10	2044	01/08/2019	9.36	Call	Bond Future	234.1800	0.2342	138.0400	0.1380	(41.054)	0	0	100
2019/07/10	2044	01/08/2019	9.74	Call	Bond Future	1,491.5500	1.4916	1,124.2700	1.1243	(24.624)	0	0	228
2019/07/10	2044	01/08/2019	10.27	Call	Bond Future	5,045.9900	5.0460	4,446.1100	4.4461	(11.888)	0	0	0
2019/07/10	2044	01/08/2019	10.27	Put	Bond Future	69.8500	0.0699	101.4600	0.1015	45.254	0	0	228
2019/07/10	2044	07/11/2019	9.74	Put	Bond Future	2,647.0900	2.6471	2,970.3400	2.9703	12.212	0	0	0
2019/07/10	2044	07/11/2019	10.52	Call	Bond Future	7,153.6200	7.1536	6,635.0800	6.6351	(7.249)	0	0	0
2019/07/10	2044	07/11/2019	10.07	Put	Bond Future	1,582.2600	1.5823	1,805.2700	1.8053	14.094	0	0	0
2019/07/10	2044	07/11/2019			Bond Future	9.7297	93.3873	9.8054	92.7433	0.778	0.0000	0.0000	0
2019/07/10	2044	07/11/2019	10.52	Put	Bond Future	791.3500	0.7914	916.7600	0.9168	15.848	0	0	328
2019/07/10	2044	07/11/2019	10.06	Call	Bond Future	4,360.9200	4.3609	3,942.7000	3.9427	(9.590)	0	0	0
2019/07/10	2044	07/11/2019	10.06	Put	Bond Future	1,607.0200	1.6070	1,832.7500	1.8328	14.046	0	0	0
2019/07/10	2044	07/11/2019	9.19	Call	Bond Future	807.7400	0.8077	668.1500	0.6681	(17.282)	0	0	328
2019/07/10	2044	07/11/2019	9.74	Call	Bond Future	2,735.5400	2.7355	2,414.8400	2.4148	(11.723)	0	0	328
2019/07/10	2044	07/11/2019	10.07	Call	Bond Future	4,417.3500	4.4174	3,996.4100	3.9964	(9.529)	0	0	0
2019/07/10	2044	07/11/2019	9.19	Put	Bond Future	5,624.7100	5.6247	6,129.0700	6.1291	8.967	0	0	0
2019/07/10	2044	07/11/2019	10.05	Call	Bond Future	4,304.7300	4.3047	3,889.2500	3.8893	(9.652)	0	0	0
2019/07/10	2044	07/11/2019	10.05	Put	Bond Future	1,632.1400	1.6321	1,860.6100	1.8606	13.998	0	0	0
2019/07/10	2044	06/02/2020	9.74	Call	Bond Future	3,385.2500	3.3852	3,166.1400	3.1661	(6.472)	0	0	328
2019/07/10	2044	06/02/2020	10.78	Put	Bond Future	1,154.8900	1.1549	1,398.6100	1.3986	21.103	0	0	328
2019/07/10	2044	06/02/2020	9.77	Put	Bond Future	3,630.6000	3.6306	4,060.0500	4.0600	11.829	0	0	0
2019/07/10	2044	06/02/2020			Bond Future	9.7834	90.7657	9.8615	90.1091	0.798	0.0000	0.0000	0
2019/07/10	2044	06/02/2020	9.09	Put	Bond Future	7,303.6000	7.3036	7,919.9900	7.9200	8.440	0	0	0
2019/07/10	2044	06/02/2020	9.09	Call	Bond Future	1,106.5600	1.1066	1,066.4100	1.0664	(3.628)	0	0	328
2019/07/10	2044	06/02/2020	9.74	Put	Bond Future	3,753.9400	3.7539	4,191.3700	4.1914	11.653	0	0	0
2019/07/10	2044	06/02/2020	9.77	Call	Bond Future	3,516.8500	3.5169	3,289.7600	3.2898	(6.457)	0	0	0
2019/07/10	2044	06/02/2020	10.78	Call	Bond Future	8,973.6300	8.9736	8,560.8100	8.5608	(4.600)	0	0	0
2019/07/10	2044	06/02/2020	9.78	Call	Bond Future	3,561.1300	3.5611	3,331.5600	3.3316	(6.447)	0	0	0
2019/07/10	2044	06/02/2020	9.76	Put	Bond Future	3,671.7000	3.6717	4,103.6200	4.1036	11.763	0	0	0
2019/07/10	2044	06/02/2020	9.78	Put	Bond Future	3,590.1600	3.5902	4,017.1300	4.0171	11.893	0	0	0
2019/07/10	2044	06/02/2020	9.76	Call	Bond Future	3,473.1000	3.4731	3,248.4800	3.2485	(6.467)	0	0	0
2019/07/10	2046	01/08/2019			Bond Future	114.3020	114.3020	113.9165	113.9165	(0.337)	0.0000	0.0000	12,638
2019/07/10	2046	07/11/2019			Bond Future	114.8564	114.8564	114.4632	114.4632	(0.342)	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
2019/07/10	2046	06/02/2020			Bond Future	117.0524	117.0524	116.6510	116.6510	(0.343)	0.0000	0.0000	0
2019/07/10	2050	01/08/2019			Bond Future	117.6474	117.6474	117.6822	117.6822	0.030	0.0000	0.0000	11,027
2019/07/10	2050	07/11/2019			Bond Future	119.9880	119.9880	120.0231	120.0231	0.029	0.0000	0.0000	0
2019/07/10	2050	06/02/2020			Bond Future	120.4455	120.4455	120.4810	120.4810	0.029	0.0000	0.0000	0
2019/07/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	AL37	01/08/2019			Index Future	655.7470	655.7470	656.1330	656.1330	0.059	0.0000	0.0000	0
2019/07/10	AL37	07/11/2019			Index Future	668.6170	668.6170	669.0110	669.0110	0.059	0.0000	0.0000	0
2019/07/10	AL37	06/02/2020			Index Future	681.2390	681.2390	681.6390	681.6390	0.059	0.0000	0.0000	0
2019/07/10	AL7T	01/08/2019			Index Future	766.7200	766.7200	766.1190	766.1190	(0.078)	0.0000	0.0000	0
2019/07/10	AL7T	07/11/2019			Index Future	781.7690	781.7690	781.1560	781.1560	(0.078)	0.0000	0.0000	0
2019/07/10	AL7T	06/02/2020			Index Future	796.5260	796.5260	795.9010	795.9010	(0.078)	0.0000	0.0000	0
2019/07/10	ALBI	01/08/2019			Index Future	688.7110	688.7110	686.5330	686.5330	(0.316)	0.0000	0.0000	970
2019/07/10	ALBI	07/11/2019			Index Future	702.2280	702.2280	700.0070	700.0070	(0.316)	0.0000	0.0000	0
2019/07/10	ALBI	06/02/2020			Index Future	715.4840	715.4840	713.2200	713.2200	(0.316)	0.0000	0.0000	0
2019/07/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/10	ES33	01/08/2019			Bond Future	10.6335	80.2821	10.6855	79.9701	0.489	0.0000	0.0000	350
2019/07/10	ES33	07/11/2019			Bond Future	10.7456	78.0643	10.7996	77.7462	0.503	0.0000	0.0000	0
2019/07/10	ES33	06/02/2020			Bond Future	10.8476	79.5385	10.9037	79.2140	0.517	0.0000	0.0000	0
2019/07/10	ES42	01/08/2019			Bond Future	10.9684	81.8487	11.0457	81.3209	0.704	0.0000	0.0000	4,919

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
2019/07/10	ES42	07/11/2019			Bond Future	11.0802	79.1900	11.1604	78.6516	0.724	0.0000	0.0000	0
2019/07/10	ES42	06/02/2020			Bond Future	11.1782	80.6857	11.2613	80.1369	0.743	0.0000	0.0000	0
2019/07/10	GOVI	01/08/2019	638.68	Call	GOVI	434,250.0000	43.4250	411,390.0000	41.1390	(5.264)	0	0	0
2019/07/10	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	GOVI	01/08/2019			GOVI	682.1050	682.1050	679.8190	679.8190	(0.335)	0.0000	0.0000	437
2019/07/10	GOVI	01/08/2019	638.69	Call	GOVI	434,150.0000	43.4150	411,290.0000	41.1290	(5.265)	0	0	0
2019/07/10	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	GOVI	01/08/2019	638.67	Call	GOVI	434,350.0000	43.4350	411,490.0000	41.1490	(5.263)	0	0	0
2019/07/10	GOVI	07/11/2019	672.90	Call	GOVI	225,930.0000	22.5930	202,620.0000	20.2620	(10.317)	0	0	0
2019/07/10	GOVI	07/11/2019			GOVI	695.4930	695.4930	693.1620	693.1620	(0.335)	0.0000	0.0000	44
2019/07/10	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	GOVI	07/11/2019	672.91	Call	GOVI	225,830.0000	22.5830	202,520.0000	20.2520	(10.322)	0	0	0
2019/07/10	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	GOVI	07/11/2019	672.92	Call	GOVI	225,730.0000	22.5730	202,420.0000	20.2420	(10.326)	0	0	0
2019/07/10	GOVI	06/02/2020	703.14	Call	GOVI	54,820.0000	5.4820	31,050.0000	3.1050	(43.360)	0	0	0
2019/07/10	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	GOVI	06/02/2020			GOVI	708.6220	708.6220	706.2450	706.2450	(0.335)	0.0000	0.0000	0
2019/07/10	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	GOVI	06/02/2020	703.15	Call	GOVI	54,720.0000	5.4720	30,950.0000	3.0950	(43.439)	0	0	0
2019/07/10	GOVI	06/02/2020	703.13	Call	GOVI	54,920.0000	5.4920	31,150.0000	3.1150	(43.281)	0	0	0
2019/07/10	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/10	IGOV	01/08/2019			Index Future	261.3980	261.3980	261.1500	261.1500	(0.095)	0.0000	0.0000	816
2019/07/10	IGOV	07/11/2019			Index Future	266.5980	266.5980	266.3450	266.3450	(0.095)	0.0000	0.0000	218
2019/07/10	IGOV	06/02/2020			Index Future	271.6940	271.6940	271.4350	271.4350	(0.095)	0.0000	0.0000	0
2019/07/10	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/10	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/10	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/07/10	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5400	98.5400	(0.010)	0.0000	0.0000	0
2019/07/10	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9400	101.9400	(0.020)	0.0000	0.0000	0
2019/07/10	IS02	21/09/2020			Interest Rate Swap	98.7700	98.7700	98.7500	98.7500	(0.020)	0.0000	0.0000	0
2019/07/10	IS05	17/12/2020			Interest Rate Swap	95.3900	95.3900	95.3500	95.3500	(0.042)	0.0000	0.0000	0
2019/07/10	IS05	16/03/2021			Interest Rate Swap	94.3800	94.3800	94.3400	94.3400	(0.042)	0.0000	0.0000	0
2019/07/10	IS05	15/06/2021			Interest Rate Swap	93.3300	93.3300	93.2700	93.2700	(0.064)	0.0000	0.0000	0
2019/07/10	IS05	21/09/2021			Interest Rate Swap	93.2500	93.2500	93.1800	93.1800	(0.075)	0.0000	0.0000	0
2019/07/10	IS05	21/12/2021			Interest Rate Swap	95.2300	95.2300	95.1500	95.1500	(0.084)	0.0000	0.0000	51
2019/07/10	IS05	15/03/2022			Interest Rate Swap	95.1600	95.1600	95.0900	95.0900	(0.074)	0.0000	0.0000	0
2019/07/10	IS05	21/06/2022			Interest Rate Swap	96.1200	96.1200	96.0500	96.0500	(0.073)	0.0000	0.0000	0
2019/07/10	IS05	20/09/2022			Interest Rate Swap	99.8700	99.8700	99.7900	99.7900	(0.080)	0.0000	0.0000	0
2019/07/10	IS05	20/12/2022			Interest Rate Swap	100.9400	100.9400	100.8600	100.8600	(0.079)	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
2019/07/10	IS05	22/03/2023			Interest Rate Swap	94.0500	94.0500	93.9800	93.9800	(0.074)	0.0000	0.0000	0
2019/07/10	IS05	20/06/2023			Interest Rate Swap	99.9800	99.9800	99.9100	99.9100	(0.070)	0.0000	0.0000	0
2019/07/10	IS05	19/09/2023			Interest Rate Swap	95.2700	95.2700	95.2000	95.2000	(0.073)	0.0000	0.0000	0
2019/07/10	IS10	17/12/2025			Interest Rate Swap	90.7700	90.7700	90.7500	90.7500	(0.022)	0.0000	0.0000	0
2019/07/10	IS10	16/03/2026			Interest Rate Swap	87.6100	87.6100	87.5900	87.5900	(0.023)	0.0000	0.0000	0
2019/07/10	IS10	15/06/2026			Interest Rate Swap	86.2400	86.2400	86.2000	86.2000	(0.046)	0.0000	0.0000	0
2019/07/10	IS10	21/09/2026			Interest Rate Swap	88.3600	88.3600	88.3200	88.3200	(0.045)	0.0000	0.0000	0
2019/07/10	IS10	21/12/2026			Interest Rate Swap	92.1800	92.1800	92.1300	92.1300	(0.054)	0.0000	0.0000	0
2019/07/10	IS10	15/03/2027			Interest Rate Swap	90.6600	90.6600	90.6100	90.6100	(0.055)	0.0000	0.0000	0
2019/07/10	IS10	21/06/2027			Interest Rate Swap	92.7300	92.7300	92.6700	92.6700	(0.065)	0.0000	0.0000	0
2019/07/10	IS10	20/09/2027			Interest Rate Swap	98.2500	98.2500	98.2000	98.2000	(0.051)	0.0000	0.0000	0
2019/07/10	IS10	20/12/2027			Interest Rate Swap	98.5800	98.5800	98.5300	98.5300	(0.051)	0.0000	0.0000	0
2019/07/10	IS10	22/03/2028			Interest Rate Swap	91.9000	91.9000	91.8600	91.8600	(0.044)	0.0000	0.0000	0
2019/07/10	IS10	20/06/2028			Interest Rate Swap	99.2300	99.2300	99.2000	99.2000	(0.030)	0.0000	0.0000	0
2019/07/10	IS10	19/09/2028			Interest Rate Swap	92.6100	92.6100	92.5700	92.5700	(0.043)	0.0000	0.0000	0
2019/07/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/10	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/10	R023	01/08/2019	8.95	Call	Bond Future	5,199.9100	5.1999	5,294.9800	5.2950	1.828	0	0	0
2019/07/10	R023	01/08/2019			Bond Future	7.2330	104.9410	7.2026	105.0361	(0.420)	0.0000	0.0000	56,008
2019/07/10	R023	01/08/2019	8.93	Call	Bond Future	5,141.2500	5.1413	5,236.3200	5.2363	1.849	0	0	0
2019/07/10	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R023	01/08/2019	8.94	Call	Bond Future	5,170.5800	5.1706	5,265.6500	5.2657	1.839	0	0	0
2019/07/10	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R023	07/11/2019	7.98	Call	Bond Future	2,322.4100	2.3224	2,403.6400	2.4036	3.498	0	0	0
2019/07/10	R023	07/11/2019			Bond Future	7.2229	103.0692	7.1897	103.1660	(0.459)	0.0000	0.0000	0
2019/07/10	R023	07/11/2019	7.99	Call	Bond Future	2,348.5100	2.3485	2,429.9700	2.4300	3.469	0	0	0
2019/07/10	R023	07/11/2019	7.98	Put	Bond Future	142.2300	0.1422	126.6300	0.1266	(10.968)	0	0	0
2019/07/10	R023	07/11/2019	7.99	Put	Bond Future	139.9300	0.1399	124.5600	0.1246	(10.984)	0	0	0
2019/07/10	R023	07/11/2019	8.00	Call	Bond Future	2,374.6600	2.3747	2,456.2300	2.4562	3.435	0	0	0
2019/07/10	R023	07/11/2019	8.00	Put	Bond Future	137.6800	0.1377	122.4200	0.1224	(11.084)	0	0	0
2019/07/10	R023	06/02/2020	7.54	Call	Bond Future	1,448.4700	1.4485	1,510.0300	1.5100	4.250	0	0	0
2019/07/10	R023	06/02/2020			Bond Future	7.1893	105.0154	7.1532	105.1136	(0.502)	0.0000	0.0000	0
2019/07/10	R023	06/02/2020	7.52	Call	Bond Future	1,407.6600	1.4077	1,468.4300	1.4684	4.317	0	0	0
2019/07/10	R023	06/02/2020	7.52	Put	Bond Future	513.2600	0.5133	475.8600	0.4759	(7.287)	0	0	0
2019/07/10	R023	06/02/2020	7.54	Put	Bond Future	500.2900	0.5003	463.6800	0.4637	(7.318)	0	0	0
2019/07/10	R023	06/02/2020	7.53	Call	Bond Future	1,428.1700	1.4282	1,489.3300	1.4893	4.282	0	0	0
2019/07/10	R023	06/02/2020	7.53	Put	Bond Future	506.8800	0.5069	469.8700	0.4699	(7.302)	0	0	0
2019/07/10	R035	01/08/2019	10.23	Call	Bond Future	6,508.5000	6.5085	6,135.4100	6.1354	(5.732)	0	0	0
2019/07/10	R035	01/08/2019	10.22	Put	Bond Future	12.6700	0.0127	19.8800	0.0199	56.906	0	0	0

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2019/07/10	R035	01/08/2019			Bond Future	9.3617	99.8750	9.4101	99.4951	0.517	0.0000	0.0000	77,253
2019/07/10	R035	01/08/2019	10.24	Call	Bond Future	6,578.7800	6.5788	6,205.2800	6.2053	(5.677)	0	0	0
2019/07/10	R035	01/08/2019	10.24	Put	Bond Future	11.2200	0.0112	17.6200	0.0176	57.041	0	0	0
2019/07/10	R035	01/08/2019	10.23	Put	Bond Future	11.9200	0.0119	18.7300	0.0187	57.131	0	0	0
2019/07/10	R035	01/08/2019	10.22	Call	Bond Future	6,438.1800	6.4382	6,065.4900	6.0655	(5.789)	0	0	0
2019/07/10	R035	07/11/2019	10.21	Put	Bond Future	690.1000	0.6901	752.1000	0.7521	8.984	0	0	3,500
2019/07/10	R035	07/11/2019	9.88	Call	Bond Future	4,585.7100	4.5857	4,296.8100	4.2968	(6.300)	0	0	0
2019/07/10	R035	07/11/2019	9.89	Call	Bond Future	4,640.4600	4.6405	4,350.1700	4.3502	(6.256)	0	0	0
2019/07/10	R035	07/11/2019	9.87	Put	Bond Future	1,190.0100	1.1900	1,290.0200	1.2900	8.404	0	0	0
2019/07/10	R035	07/11/2019			Bond Future	9.4279	97.3331	9.4780	96.9456	0.531	0.0000	0.0000	0
2019/07/10	R035	07/11/2019	8.92	Put	Bond Future	4,839.1100	4.8391	5,124.8600	5.1249	5.905	0	0	0
2019/07/10	R035	07/11/2019	8.92	Call	Bond Future	777.4500	0.7775	675.7100	0.6757	(13.086)	0	0	3,500
2019/07/10	R035	07/11/2019	9.52	Put	Bond Future	2,088.5700	2.0886	2,249.7300	2.2497	7.716	0	0	0
2019/07/10	R035	07/11/2019	9.52	Call	Bond Future	2,798.8300	2.7988	2,572.5000	2.5725	(8.087)	0	0	3,500
2019/07/10	R035	07/11/2019	9.89	Put	Bond Future	1,152.2400	1.1522	1,249.4400	1.2494	8.436	0	0	0
2019/07/10	R035	07/11/2019	9.87	Call	Bond Future	4,531.1500	4.5312	4,243.6700	4.2437	(6.345)	0	0	0
2019/07/10	R035	07/11/2019	10.21	Call	Bond Future	6,485.3500	6.4853	6,159.8600	6.1599	(5.019)	0	0	0
2019/07/10	R035	07/11/2019	9.88	Put	Bond Future	1,170.9900	1.1710	1,269.5800	1.2696	8.419	0	0	0
2019/07/10	R035	06/02/2020	9.60	Call	Bond Future	3,669.8700	3.6699	3,523.8600	3.5239	(3.979)	0	0	0
2019/07/10	R035	06/02/2020	9.61	Put	Bond Future	2,768.4100	2.7684	3,016.1300	3.0161	8.948	0	0	0
2019/07/10	R035	06/02/2020			Bond Future	9.4856	99.1710	9.5374	98.7758	0.547	0.0000	0.0000	0
2019/07/10	R035	06/02/2020	9.60	Put	Bond Future	2,800.6900	2.8007	3,049.9500	3.0500	8.900	0	0	0
2019/07/10	R035	06/02/2020	9.61	Call	Bond Future	3,713.0100	3.7130	3,565.4600	3.5655	(3.974)	0	0	0
2019/07/10	R035	06/02/2020	9.59	Call	Bond Future	3,626.9600	3.6270	3,482.4800	3.4825	(3.984)	0	0	0
2019/07/10	R035	06/02/2020	9.59	Put	Bond Future	2,833.2900	2.8333	3,084.0800	3.0841	8.852	0	0	0
2019/07/10	R186	01/08/2019	9.54	Call	Bond Future	8,132.1800	8.1322	8,049.7300	8.0497	(1.014)	0	0	0
2019/07/10	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/10	R186	01/08/2019	8.55	Put	Bond Future	50.3400	0.0503	62.4600	0.0625	24.076	0	0	0
2019/07/10	R186	01/08/2019	8.38	Call	Bond Future	1,794.7200	1.7947	1,735.8600	1.7359	(3.280)	0	0	0
2019/07/10	R186	01/08/2019			Bond Future	8.1002	114.4306	8.1141	114.3482	0.172	0.0000	0.0000	114,951
2019/07/10	R186	01/08/2019	9.52	Call	Bond Future	8,024.5100	8.0245	7,942.0600	7.9421	(1.027)	0	0	0
2019/07/10	R186	01/08/2019	9.52	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/07/10	R186	01/08/2019	8.30	Put	Bond Future	243.0000	0.2430	272.8500	0.2729	12.284	0	0	0
2019/07/10	R186	01/08/2019	8.30	Call	Bond Future	1,418.9700	1.4190	1,366.3700	1.3664	(3.707)	0	0	6,000
2019/07/10	R186	01/08/2019	9.05	Put	Bond Future	1.0500	0.0011	1.4000	0.0014	33.333	0	0	0
2019/07/10	R186	01/08/2019	9.05	Call	Bond Future	5,453.2300	5.4532	5,371.1300	5.3711	(1.506)	0	0	6,000
2019/07/10	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R186	01/08/2019	10.08	Call	Bond Future	10,986.0500	10.9861	10,903.6000	10.9036	(0.750)	0	0	0
2019/07/10	R186	01/08/2019	8.55	Call	Bond Future	2,675.7100	2.6757	2,605.3800	2.6054	(2.628)	0	0	0
2019/07/10	R186	01/08/2019	8.38	Put	Bond Future	152.2800	0.1523	175.8700	0.1759	15.491	0	0	0
2019/07/10	R186	01/08/2019	8.70	Put	Bond Future	17.2700	0.0173	22.7200	0.0227	31.558	0	0	3,100
2019/07/10	R186	01/08/2019	9.53	Call	Bond Future	8,078.3700	8.0784	7,995.9100	7.9959	(1.021)	0	0	0
2019/07/10	R186	01/08/2019	9.53	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/10	R186	01/08/2019	9.22	Call	Bond Future	6,392.1600	6.3922	6,309.7100	6.3097	(1.290)	0	0	0
2019/07/10	R186	01/08/2019	9.22	Put	Bond Future	0.2300	0.0002	0.2300	0.0002	0.000	0	0	0
2019/07/10	R186	01/08/2019	8.70	Call	Bond Future	3,500.6600	3.5007	3,423.6600	3.4237	(2.200)	0	0	0
2019/07/10	R186	07/11/2019	8.94	Call	Bond Future	4,804.3300	4.8043	4,731.1500	4.7312	(1.523)	0	0	0

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2019/07/10	R186	07/11/2019	8.20	Call	Bond Future	1,733.8800	1.7339	1,686.8800	1.6869	(2.711)	0	0	0
2019/07/10	R186	07/11/2019	8.23	Call	Bond Future	1,830.4500	1.8304	1,782.2300	1.7822	(2.634)	0	0	5,000
2019/07/10	R186	07/11/2019			Bond Future	8.1373	116.6766	8.1520	116.5924	0.180	0.0000	0.0000	16,260
2019/07/10	R186	07/11/2019	8.94	Put	Bond Future	316.6500	0.3166	327.6700	0.3277	3.480	0	0	0
2019/07/10	R186	07/11/2019	8.73	Call	Bond Future	3,820.6200	3.8206	3,752.6800	3.7527	(1.778)	0	0	0
2019/07/10	R186	07/11/2019	8.73	Put	Bond Future	484.3800	0.4844	500.6400	0.5006	3.357	0	0	5,000
2019/07/10	R186	07/11/2019	8.20	Put	Bond Future	1,374.7100	1.3747	1,411.9100	1.4119	2.706	0	0	7,500
2019/07/10	R186	07/11/2019	8.95	Call	Bond Future	4,852.3400	4.8523	4,778.9500	4.7789	(1.512)	0	0	0
2019/07/10	R186	07/11/2019	8.96	Put	Bond Future	303.9300	0.3039	314.5400	0.3145	3.491	0	0	0
2019/07/10	R186	07/11/2019	8.23	Put	Bond Future	1,300.0000	1.3000	1,335.9800	1.3360	2.768	0	0	0
2019/07/10	R186	07/11/2019	8.95	Put	Bond Future	310.2300	0.3102	321.0400	0.3210	3.485	0	0	0
2019/07/10	R186	07/11/2019	8.96	Call	Bond Future	4,900.4500	4.9005	4,826.8600	4.8269	(1.502)	0	0	0
2019/07/10	R186	06/02/2020	8.57	Call	Bond Future	3,497.6700	3.4977	3,440.8800	3.4409	(1.624)	0	0	0
2019/07/10	R186	06/02/2020			Bond Future	8.1607	113.5733	8.1762	113.4871	0.190	0.0000	0.0000	0
2019/07/10	R186	06/02/2020	8.55	Call	Bond Future	3,420.2200	3.4202	3,364.3600	3.3644	(1.633)	0	0	0
2019/07/10	R186	06/02/2020	8.55	Put	Bond Future	1,279.0800	1.2791	1,309.4800	1.3095	2.377	0	0	0
2019/07/10	R186	06/02/2020	8.57	Put	Bond Future	1,247.9600	1.2480	1,277.4300	1.2774	2.361	0	0	0
2019/07/10	R186	06/02/2020	8.56	Call	Bond Future	3,459.0300	3.4590	3,402.5400	3.4025	(1.633)	0	0	0
2019/07/10	R186	06/02/2020	8.56	Put	Bond Future	1,263.5900	1.2636	1,293.3600	1.2934	2.356	0	0	0
2019/07/10	R197	01/08/2019			Bond Future	302.6697	302.6697	302.5074	302.5074	(0.054)	0.0000	0.0000	2,507
2019/07/10	R197	07/11/2019			Bond Future	308.6910	308.6910	308.5252	308.5252	(0.054)	0.0000	0.0000	0
2019/07/10	R197	06/02/2020			Bond Future	306.9302	306.9302	306.7600	306.7600	(0.055)	0.0000	0.0000	0
2019/07/10	R202	01/08/2019			Bond Future	233.5594	233.5594	233.3636	233.3636	(0.084)	0.0000	0.0000	9,503
2019/07/10	R202	07/11/2019			Bond Future	238.2058	238.2058	238.0059	238.0059	(0.084)	0.0000	0.0000	0
2019/07/10	R202	06/02/2020			Bond Future	238.6899	238.6899	238.4852	238.4852	(0.086)	0.0000	0.0000	0
2019/07/10	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R207	01/08/2019	7.33	Call	Bond Future	516.0400	0.5160	508.4000	0.5084	(1.481)	0	0	0
2019/07/10	R207	01/08/2019			Bond Future	6.1399	100.8760	6.1575	100.8684	0.286	0.0000	0.0000	4,891
2019/07/10	R207	01/08/2019	7.34	Call	Bond Future	520.3600	0.5204	512.7200	0.5127	(1.468)	0	0	0
2019/07/10	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R207	01/08/2019	7.35	Call	Bond Future	524.6700	0.5247	517.0300	0.5170	(1.456)	0	0	0
2019/07/10	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R207	07/11/2019	2.08	Put	Bond Future	392.4200	0.3924	400.3300	0.4003	2.016	0	0	0
2019/07/10	R207	07/11/2019			Bond Future	4.2638	102.8560	4.3080	102.8481	1.036	0.0000	0.0000	0
2019/07/10	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R207	07/11/2019	2.07	Put	Bond Future	394.2200	0.3942	402.1300	0.4021	2.006	0	0	0
2019/07/10	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R207	07/11/2019	2.06	Put	Bond Future	396.0300	0.3960	403.9400	0.4039	1.997	0	0	0
2019/07/10	R208	01/08/2019	8.16	Call	Bond Future	2,861.3200	2.8613	2,893.9500	2.8939	1.140	0	0	0
2019/07/10	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R208	01/08/2019			Bond Future	6.2829	103.0712	6.2619	103.1038	(0.334)	0.0000	0.0000	10,796
2019/07/10	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R208	01/08/2019	8.17	Call	Bond Future	2,876.2700	2.8763	2,908.9000	2.9089	1.134	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
2019/07/10	R208	01/08/2019	8.15	Call	Bond Future	2,846.3700		2.8464	2,879.0000	2.8790	1.146	0	0	0
2019/07/10	R208	01/08/2019	8.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/10	R208	07/11/2019	6.83	Call	Bond Future	1,038.4100		1.0384	1,070.2100	1.0702	3.062	0	0	0
2019/07/10	R208	07/11/2019	6.82	Put	Bond Future	27.7500		0.0277	26.3700	0.0264	(4.973)	0	0	0
2019/07/10	R208	07/11/2019			Bond Future	6.0568		101.6902	6.0316	101.7234	(0.416)	0.0000	0.0000	0
2019/07/10	R208	07/11/2019	6.84	Call	Bond Future	1,050.8600		1.0509	1,082.6800	1.0827	3.028	0	0	0
2019/07/10	R208	07/11/2019	6.84	Put	Bond Future	26.6700		0.0267	25.3400	0.0253	(4.987)	0	0	0
2019/07/10	R208	07/11/2019	6.83	Put	Bond Future	27.2000		0.0272	25.8500	0.0259	(4.963)	0	0	0
2019/07/10	R208	07/11/2019	6.82	Call	Bond Future	1,025.9700		1.0260	1,057.7400	1.0577	3.097	0	0	0
2019/07/10	R208	06/02/2020	6.13	Put	Bond Future	67.7000		0.0677	62.9000	0.0629	(7.090)	0	0	0
2019/07/10	R208	06/02/2020	6.12	Call	Bond Future	538.1300		0.5381	566.5500	0.5666	5.281	0	0	0
2019/07/10	R208	06/02/2020			Bond Future	5.6897		103.6105	5.6593	103.6438	(0.535)	0.0000	0.0000	0
2019/07/10	R208	06/02/2020	6.13	Call	Bond Future	547.6400		0.5476	576.1700	0.5762	5.210	0	0	0
2019/07/10	R208	06/02/2020	6.12	Put	Bond Future	69.0600		0.0691	64.1500	0.0642	(7.110)	0	0	0
2019/07/10	R208	06/02/2020	6.14	Call	Bond Future	557.1700		0.5572	585.8000	0.5858	5.138	0	0	0
2019/07/10	R208	06/02/2020	6.14	Put	Bond Future	66.3700		0.0664	61.6700	0.0617	(7.082)	0	0	0
2019/07/10	R209	01/08/2019	10.17	Call	Bond Future	5,187.3800		5.1874	4,838.6600	4.8387	(6.722)	0	0	0
2019/07/10	R209	01/08/2019	10.15	Put	Bond Future	17.1300		0.0171	28.7800	0.0288	68.009	0	0	0
2019/07/10	R209	01/08/2019	9.30	Call	Bond Future	690.2300		0.6902	561.0000	0.5610	(18.723)	0	0	7,560
2019/07/10	R209	01/08/2019			Bond Future	9.3603		76.1869	9.4138	75.8277	0.572	0.0000	0.0000	90,883
2019/07/10	R209	01/08/2019	10.17	Put	Bond Future	15.2300		0.0152	25.6800	0.0257	68.615	0	0	0
2019/07/10	R209	01/08/2019	10.15	Call	Bond Future	5,067.9900		5.0680	4,720.4700	4.7205	(6.857)	0	0	0
2019/07/10	R209	01/08/2019	10.16	Put	Bond Future	16.1500		0.0162	27.1800	0.0272	68.297	0	0	0
2019/07/10	R209	01/08/2019	9.30	Put	Bond Future	1,097.6600		1.0977	1,327.6000	1.3276	20.948	0	0	0
2019/07/10	R209	01/08/2019	9.80	Put	Bond Future	119.6500		0.1196	178.2400	0.1782	48.968	0	0	0
2019/07/10	R209	01/08/2019	10.16	Call	Bond Future	5,127.6900		5.1277	4,779.5500	4.7795	(6.789)	0	0	0
2019/07/10	R209	01/08/2019	9.80	Call	Bond Future	2,996.1100		2.9961	2,695.5300	2.6955	(10.032)	0	0	7,560
2019/07/10	R209	01/08/2019	10.46	Call	Bond Future	6,898.5000		6.8985	6,540.3400	6.5403	(5.192)	0	0	0
2019/07/10	R209	01/08/2019	10.46	Put	Bond Future	2.4200		0.0024	3.4300	0.0034	41.736	0	0	7,560
2019/07/10	R209	07/11/2019	9.82	Call	Bond Future	3,710.1300		3.7101	3,458.0800	3.4581	(6.794)	0	0	0
2019/07/10	R209	07/11/2019			Bond Future	9.4182		74.5304	9.4735	74.1641	0.587	0.0000	0.0000	30
2019/07/10	R209	07/11/2019	9.80	Call	Bond Future	3,619.1200		3.6191	3,370.0200	3.3700	(6.883)	0	0	0
2019/07/10	R209	07/11/2019	9.80	Put	Bond Future	1,141.1400		1.1411	1,258.3400	1.2583	10.270	0	0	0
2019/07/10	R209	07/11/2019	9.82	Put	Bond Future	1,105.6900		1.1057	1,219.9400	1.2199	10.333	0	0	0
2019/07/10	R209	07/11/2019	9.81	Call	Bond Future	3,664.5300		3.6645	3,413.9500	3.4139	(6.838)	0	0	0
2019/07/10	R209	07/11/2019	9.81	Put	Bond Future	1,123.2800		1.1233	1,239.0000	1.2390	10.302	0	0	0
2019/07/10	R209	06/02/2020	9.52	Put	Bond Future	2,700.2000		2.7002	2,874.0700	2.8741	6.439	0	0	0
2019/07/10	R209	06/02/2020			Bond Future	9.4663		75.9379	9.5232	75.5644	0.602	0.0000	0.0000	0
2019/07/10	R209	06/02/2020	9.51	Call	Bond Future	3,016.9600		3.0170	2,818.6300	2.8186	(6.574)	0	0	0
2019/07/10	R209	06/02/2020	9.51	Put	Bond Future	2,730.0100		2.7300	2,905.2500	2.9052	6.419	0	0	0
2019/07/10	R209	06/02/2020	9.52	Call	Bond Future	3,052.5800		3.0526	2,852.8800	2.8529	(6.542)	0	0	0
2019/07/10	R209	06/02/2020	9.50	Call	Bond Future	2,981.3000		2.9813	2,784.5600	2.7846	(6.599)	0	0	0
2019/07/10	R209	06/02/2020	9.50	Put	Bond Future	2,759.8700		2.7599	2,936.7000	2.9367	6.407	0	0	0
2019/07/10	R210	01/08/2019			Bond Future	191.6493		191.6493	191.1150	191.1150	(0.279)	0.0000	0.0000	2,132
2019/07/10	R210	07/11/2019			Bond Future	192.8553		192.8553	192.3104	192.3104	(0.283)	0.0000	0.0000	0
2019/07/10	R210	06/02/2020			Bond Future	196.5424		196.5424	195.9863	195.9863	(0.283)	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
2019/07/10	R212	01/08/2019			Bond Future	160.2654	160.2654	160.2624	160.2624	(0.002)	0.0000	0.0000	6,690
2019/07/10	R212	07/11/2019			Bond Future	163.4537	163.4537	163.4505	163.4505	(0.002)	0.0000	0.0000	0
2019/07/10	R212	06/02/2020			Bond Future	164.3324	164.3324	164.3285	164.3285	(0.002)	0.0000	0.0000	0
2019/07/10	R213	01/08/2019	9.99	Put	Bond Future	2.3800	0.0024	2.2200	0.0022	(6.723)	0	0	0
2019/07/10	R213	01/08/2019	9.98	Call	Bond Future	6,280.5900	6.2806	6,194.5200	6.1945	(1.370)	0	0	0
2019/07/10	R213	01/08/2019			Bond Future	8.9546	89.1113	8.9679	89.0253	0.149	0.0000	0.0000	17,638
2019/07/10	R213	01/08/2019	9.99	Call	Bond Future	6,338.5700	6.3386	6,252.5000	6.2525	(1.358)	0	0	0
2019/07/10	R213	01/08/2019	9.98	Put	Bond Future	2.5500	0.0026	2.3900	0.0024	(6.275)	0	0	0
2019/07/10	R213	01/08/2019	10.00	Call	Bond Future	6,396.5000	6.3965	6,310.4400	6.3104	(1.345)	0	0	0
2019/07/10	R213	01/08/2019	10.00	Put	Bond Future	2.2200	0.0022	2.0700	0.0021	(6.757)	0	0	0
2019/07/10	R213	07/11/2019	9.59	Put	Bond Future	679.8500	0.6798	762.6000	0.7626	12.172	0	0	0
2019/07/10	R213	07/11/2019	9.58	Call	Bond Future	4,184.3200	4.1843	4,179.8500	4.1799	(0.107)	0	0	0
2019/07/10	R213	07/11/2019			Bond Future	9.0127	87.3092	9.0266	87.2215	0.154	0.0000	0.0000	3,080
2019/07/10	R213	07/11/2019	9.59	Call	Bond Future	4,232.0200	4.2320	4,227.0600	4.2271	(0.117)	0	0	0
2019/07/10	R213	07/11/2019	9.58	Put	Bond Future	692.0100	0.6920	775.2500	0.7753	12.029	0	0	0
2019/07/10	R213	07/11/2019	9.60	Call	Bond Future	4,279.8600	4.2799	4,274.4000	4.2744	(0.128)	0	0	0
2019/07/10	R213	07/11/2019	9.60	Put	Bond Future	667.9000	0.6679	750.1500	0.7502	12.315	0	0	0
2019/07/10	R213	06/02/2020	9.27	Call	Bond Future	3,295.4400	3.2954	3,309.9100	3.3099	0.439	0	0	0
2019/07/10	R213	06/02/2020	9.26	Put	Bond Future	2,037.5700	2.0376	2,140.9600	2.1410	5.074	0	0	0
2019/07/10	R213	06/02/2020			Bond Future	9.0621	88.9578	9.0765	88.8681	0.159	0.0000	0.0000	0
2019/07/10	R213	06/02/2020	9.28	Call	Bond Future	3,333.0700	3.3331	3,347.8600	3.3479	0.444	0	0	0
2019/07/10	R213	06/02/2020	9.28	Put	Bond Future	1,990.3200	1.9903	2,094.8900	2.0949	5.254	0	0	0
2019/07/10	R213	06/02/2020	9.27	Put	Bond Future	2,013.6900	2.0137	2,117.9400	2.1179	5.177	0	0	0
2019/07/10	R213	06/02/2020	9.26	Call	Bond Future	3,258.2600	3.2583	3,271.8700	3.2719	0.418	0	0	0
2019/07/10	R214	01/08/2019	10.34	Put	Bond Future	34.3800	0.0344	53.1900	0.0532	54.712	0	0	0
2019/07/10	R214	01/08/2019			Bond Future	9.6259	74.6002	9.7046	74.0553	0.817	0.0000	0.0000	16,514
2019/07/10	R214	01/08/2019	10.33	Call	Bond Future	4,690.8300	4.6908	4,165.6200	4.1656	(11.197)	0	0	0
2019/07/10	R214	01/08/2019	10.33	Put	Bond Future	36.2900	0.0363	56.0100	0.0560	54.340	0	0	0
2019/07/10	R214	01/08/2019	10.34	Call	Bond Future	4,751.5200	4.7515	4,225.4000	4.2254	(11.073)	0	0	0
2019/07/10	R214	01/08/2019	10.32	Call	Bond Future	4,630.1400	4.6301	4,105.9000	4.1059	(11.322)	0	0	0
2019/07/10	R214	01/08/2019	10.32	Put	Bond Future	38.2900	0.0383	58.9800	0.0590	54.035	0	0	0
2019/07/10	R214	07/11/2019	10.02	Put	Bond Future	1,346.7700	1.3468	1,547.5600	1.5476	14.909	0	0	0
2019/07/10	R214	07/11/2019			Bond Future	9.6888	72.7670	9.7700	72.2113	0.837	0.0000	0.0000	0
2019/07/10	R214	07/11/2019	10.01	Call	Bond Future	3,528.1500	3.5281	3,175.5100	3.1755	(9.995)	0	0	0
2019/07/10	R214	07/11/2019	10.01	Put	Bond Future	1,367.1200	1.3671	1,570.2400	1.5702	14.858	0	0	0
2019/07/10	R214	07/11/2019	10.02	Call	Bond Future	3,573.4200	3.5734	3,218.4500	3.2185	(9.934)	0	0	0
2019/07/10	R214	07/11/2019	10.00	Call	Bond Future	3,483.2300	3.4832	3,132.7900	3.1328	(10.061)	0	0	0
2019/07/10	R214	07/11/2019	10.00	Put	Bond Future	1,387.9100	1.3879	1,593.2300	1.5932	14.793	0	0	0
2019/07/10	R214	06/02/2020	9.73	Call	Bond Future	2,990.3800	2.9904	2,717.4700	2.7175	(9.126)	0	0	0
2019/07/10	R214	06/02/2020			Bond Future	9.7439	74.1411	9.8275	73.5746	0.857	0.0000	0.0000	0
2019/07/10	R214	06/02/2020	9.71	Call	Bond Future	2,919.7800	2.9198	2,650.9900	2.6510	(9.206)	0	0	0
2019/07/10	R214	06/02/2020	9.71	Put	Bond Future	3,151.8600	3.1519	3,449.6200	3.4496	9.447	0	0	0
2019/07/10	R214	06/02/2020	9.73	Put	Bond Future	3,085.4800	3.0855	3,379.1200	3.3791	9.517	0	0	0
2019/07/10	R214	06/02/2020	9.72	Call	Bond Future	2,954.8700	2.9549	2,684.0200	2.6840	(9.166)	0	0	0
2019/07/10	R214	06/02/2020	9.72	Put	Bond Future	3,118.4100	3.1184	3,414.1100	3.4141	9.482	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/10	R248	01/08/2019	10.35	Call	Bond Future	6,018.8200	6.0188	5,383.9200	5.3839	(10.549)	0	0	0
2019/07/10	R248	01/08/2019	10.34	Put	Bond Future	40.2100	0.0402	60.8400	0.0608	51.306	0	0	0
2019/07/10	R248	01/08/2019			Bond Future	9.6409	95.1547	9.7145	94.5002	0.764	0.0000	0.0000	100,749
2019/07/10	R248	01/08/2019	10.36	Call	Bond Future	6,096.1500	6.0962	5,460.2800	5.4603	(10.431)	0	0	0
2019/07/10	R248	01/08/2019	10.36	Put	Bond Future	35.9400	0.0359	54.5700	0.0546	51.836	0	0	0
2019/07/10	R248	01/08/2019	10.35	Put	Bond Future	38.0200	0.0380	57.6200	0.0576	51.552	0	0	0
2019/07/10	R248	01/08/2019	10.34	Call	Bond Future	5,941.4800	5.9415	5,307.6100	5.3076	(10.669)	0	0	0
2019/07/10	R248	07/11/2019	10.02	Call	Bond Future	4,390.6400	4.3906	3,967.6500	3.9676	(9.634)	0	0	0
2019/07/10	R248	07/11/2019	10.01	Put	Bond Future	1,694.4400	1.6944	1,941.8500	1.9419	14.601	0	0	0
2019/07/10	R248	07/11/2019			Bond Future	9.7038	92.5835	9.7798	91.9160	0.783	0.0000	0.0000	2,048
2019/07/10	R248	07/11/2019	10.03	Call	Bond Future	4,448.5000	4.4485	4,022.6100	4.0226	(9.574)	0	0	0
2019/07/10	R248	07/11/2019	10.03	Put	Bond Future	1,642.2200	1.6422	1,883.8200	1.8838	14.712	0	0	0
2019/07/10	R248	07/11/2019	10.02	Put	Bond Future	1,668.1300	1.6681	1,912.6300	1.9126	14.657	0	0	0
2019/07/10	R248	07/11/2019	10.01	Call	Bond Future	4,333.0300	4.3330	3,912.9500	3.9130	(9.695)	0	0	0
2019/07/10	R248	06/02/2020	9.71	Put	Bond Future	3,967.2200	3.9672	4,335.7600	4.3358	9.290	0	0	0
2019/07/10	R248	06/02/2020			Bond Future	9.7588	94.3318	9.8372	93.6513	0.803	0.0000	0.0000	0
2019/07/10	R248	06/02/2020	9.71	Call	Bond Future	3,538.4500	3.5385	3,226.5500	3.2265	(8.815)	0	0	0
2019/07/10	R248	06/02/2020	9.70	Put	Bond Future	4,011.1200	4.0111	4,382.2400	4.3822	9.252	0	0	0
2019/07/10	R248	06/02/2020	9.72	Call	Bond Future	3,583.0400	3.5830	3,268.5800	3.2686	(8.776)	0	0	0
2019/07/10	R248	06/02/2020	9.72	Put	Bond Future	3,923.7100	3.9237	4,289.6900	4.2897	9.327	0	0	0
2019/07/10	R248	06/02/2020	9.70	Call	Bond Future	3,494.1100	3.4941	3,184.7900	3.1848	(8.853)	0	0	0

Total

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