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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/07/2019 TO 15/07/2019

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
2019/07/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	2025	01/08/2019			Bond Future	136.6844	136.6844	136.6964	136.6964	0.009	0.0000	0.0000	1,622
2019/07/15	2025	07/11/2019			Bond Future	139.4035	139.4035	139.4156	139.4156	0.009	0.0000	0.0000	340
2019/07/15	2025	06/02/2020			Bond Future	140.5933	140.5933	140.6056	140.6056	0.009	0.0000	0.0000	0
2019/07/15	2025	07/05/2020			Bond Future	143.3899	143.3899	143.4021	143.4021	0.009	0.0000	0.0000	0
2019/07/15	2029	01/08/2019			Bond Future	103.0853	103.0853	103.0948	103.0948	0.009	0.0000	0.0000	4,110
2019/07/15	2029	07/11/2019			Bond Future	104.0416	104.0416	104.0513	104.0513	0.009	0.0000	0.0000	150
2019/07/15	2029	06/02/2020			Bond Future	106.0300	106.0300	106.0397	106.0397	0.009	0.0000	0.0000	0
2019/07/15	2029	07/05/2020			Bond Future	107.0257	107.0257	107.0354	107.0354	0.009	0.0000	0.0000	0
2019/07/15	2030	01/08/2019	9.91	Put	Bond Future	0.2900	0.0003	0.0400	0.0000	(86.207)	0	0	0
2019/07/15	2030	01/08/2019	8.67	Put	Bond Future	1,076.3400	1.0763	770.1800	0.7702	(28.445)	0	0	0
2019/07/15	2030	01/08/2019	9.15	Put	Bond Future	100.9000	0.1009	44.2000	0.0442	(56.194)	0	0	0
2019/07/15	2030	01/08/2019	9.68	Call	Bond Future	5,792.0100	5.7920	6,223.7000	6.2237	7.453	0	0	0
2019/07/15	2030	01/08/2019			Bond Future	8.7569	95.0038	8.6908	95.4375	(0.755)	0.0000	0.0000	72,557
2019/07/15	2030	01/08/2019	8.35	Put	Bond Future	2,765.9500	2.7660	2,345.9100	2.3459	(15.186)	0	0	0
2019/07/15	2030	01/08/2019	8.35	Call	Bond Future	55.5100	0.0555	69.1700	0.0692	24.608	0	0	2,025
2019/07/15	2030	01/08/2019	9.22	Put	Bond Future	65.7600	0.0658	26.3700	0.0264	(59.900)	0	0	0
2019/07/15	2030	01/08/2019	9.22	Call	Bond Future	3,030.8900	3.0309	3,425.2000	3.4252	13.010	0	0	5,400
2019/07/15	2030	01/08/2019	9.69	Call	Bond Future	5,851.9200	5.8519	6,283.7500	6.2838	7.379	0	0	0
2019/07/15	2030	01/08/2019	9.69	Put	Bond Future	2.3500	0.0024	0.4800	0.0005	(79.574)	0	0	5,400
2019/07/15	2030	01/08/2019	9.91	Call	Bond Future	7,158.5100	7.1585	7,591.9600	7.5920	6.055	0	0	0
2019/07/15	2030	01/08/2019	9.92	Call	Bond Future	7,217.3500	7.2174	7,650.8200	7.6508	6.006	0	0	0
2019/07/15	2030	01/08/2019	9.90	Put	Bond Future	0.3200	0.0003	0.0400	0.0000	(87.500)	0	0	0
2019/07/15	2030	01/08/2019	8.67	Call	Bond Future	506.0200	0.5060	633.5600	0.6336	25.205	0	0	5,400
2019/07/15	2030	01/08/2019	9.15	Call	Bond Future	2,625.8300	2.6258	3,002.8300	3.0028	14.357	0	0	2,025
2019/07/15	2030	01/08/2019	9.68	Put	Bond Future	2.5400	0.0025	0.5300	0.0005	(79.134)	0	0	4,771
2019/07/15	2030	01/08/2019	9.92	Put	Bond Future	0.2600	0.0003	0.0300	0.0000	(88.462)	0	0	0
2019/07/15	2030	01/08/2019	9.90	Call	Bond Future	7,099.6100	7.0996	7,533.0300	7.5330	6.105	0	0	0
2019/07/15	2030	01/08/2019	8.77	Put	Bond Future	722.7500	0.7228	477.2100	0.4772	(33.973)	0	0	0
2019/07/15	2030	01/08/2019	8.77	Call	Bond Future	808.4800	0.8085	996.6400	0.9966	23.273	0	0	0
2019/07/15	2030	01/08/2019	9.24	Call	Bond Future	3,148.3700	3.1484	3,546.7400	3.5467	12.653	0	0	0
2019/07/15	2030	01/08/2019	9.24	Put	Bond Future	57.9800	0.0580	22.6500	0.0227	(60.935)	0	0	0
2019/07/15	2030	01/08/2019	9.27	Put	Bond Future	47.8800	0.0479	17.9800	0.0180	(62.448)	0	0	0
2019/07/15	2030	01/08/2019	9.27	Call	Bond Future	3,325.7400	3.3257	3,729.5400	3.7295	12.142	0	0	0
2019/07/15	2030	01/08/2019	9.08	Call	Bond Future	2,233.7800	2.2338	2,588.0300	2.5880	15.859	0	0	0
2019/07/15	2030	01/08/2019	9.08	Put	Bond Future	151.8700	0.1519	72.4200	0.0724	(52.314)	0	0	6,570
2019/07/15	2030	07/11/2019	9.76	Put	Bond Future	373.7700	0.3738	305.6900	0.3057	(18.214)	0	0	5,500
2019/07/15	2030	07/11/2019	9.49	Put	Bond Future	599.6800	0.5997	499.5200	0.4995	(16.702)	0	0	0
2019/07/15	2030	07/11/2019			Bond Future	8.8080	96.8684	8.7393	97.3105	(0.780)	0.0000	0.0000	237
2019/07/15	2030	07/11/2019	9.48	Call	Bond Future	4,792.5900	4.7926	5,133.1400	5.1331	7.106	0	0	0
2019/07/15	2030	07/11/2019	9.48	Put	Bond Future	610.2300	0.6102	508.6600	0.5087	(16.645)	0	0	0
2019/07/15	2030	07/11/2019	8.60	Put	Bond Future	2,611.9800	2.6120	2,329.5500	2.3296	(10.813)	0	0	0
2019/07/15	2030	07/11/2019	8.60	Call	Bond Future	1,265.6600	1.2657	1,425.3500	1.4253	12.617	0	0	5,500

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2019/07/15	2030	07/11/2019	9.10	Put	Bond Future	1,165.8900		1.1659	998.8100	0.9988	(14.331)	0	0	0
2019/07/15	2030	07/11/2019	9.10	Call	Bond Future	3,013.9200		3.0139	3,288.9600	3.2890	9.126	0	0	5,500
2019/07/15	2030	07/11/2019	9.76	Call	Bond Future	6,226.5300		6.2265	6,600.5700	6.6006	6.007	0	0	0
2019/07/15	2030	07/11/2019	9.49	Call	Bond Future	4,842.4200		4.8424	5,184.3800	5.1844	7.062	0	0	0
2019/07/15	2030	07/11/2019	8.57	Put	Bond Future	2,729.6200		2.7296	2,440.1400	2.4401	(10.605)	0	0	0
2019/07/15	2030	07/11/2019	9.47	Call	Bond Future	4,742.7300		4.7427	5,081.8700	5.0819	7.151	0	0	0
2019/07/15	2030	07/11/2019	9.47	Put	Bond Future	620.7900		0.6208	517.8100	0.5178	(16.589)	0	0	0
2019/07/15	2030	07/11/2019	9.70	Call	Bond Future	5,915.2900		5.9153	6,282.9300	6.2829	6.215	0	0	0
2019/07/15	2030	07/11/2019	9.70	Put	Bond Future	417.0000		0.4170	342.5200	0.3425	(17.861)	0	0	0
2019/07/15	2030	07/11/2019	8.57	Call	Bond Future	1,187.0700		1.1871	1,339.7100	1.3397	12.859	0	0	0
2019/07/15	2030	07/11/2019	9.12	Put	Bond Future	1,127.2700		1.1273	964.2500	0.9642	(14.461)	0	0	0
2019/07/15	2030	07/11/2019	9.12	Call	Bond Future	3,100.1300		3.1001	3,379.2300	3.3792	9.003	0	0	0
2019/07/15	2030	06/02/2020	9.14	Call	Bond Future	3,667.1500		3.6671	3,933.8900	3.9339	7.274	0	0	0
2019/07/15	2030	06/02/2020	9.15	Put	Bond Future	1,839.2100		1.8392	1,657.1900	1.6572	(9.897)	0	0	0
2019/07/15	2030	06/02/2020			Bond Future	8.8493		94.6876	8.7779	95.1379	(0.806)	0.0000	0.0000	0
2019/07/15	2030	06/02/2020	9.14	Put	Bond Future	1,860.2800		1.8603	1,676.7200	1.6767	(9.867)	0	0	0
2019/07/15	2030	06/02/2020	9.15	Call	Bond Future	3,707.4200		3.7074	3,975.7000	3.9757	7.236	0	0	0
2019/07/15	2030	06/02/2020	9.16	Call	Bond Future	3,748.1300		3.7481	4,017.9300	4.0179	7.198	0	0	0
2019/07/15	2030	06/02/2020	9.16	Put	Bond Future	1,818.6400		1.8186	1,638.1400	1.6381	(9.925)	0	0	0
2019/07/15	2030	07/05/2020	8.78	Put	Bond Future	639.7800		0.6398	180.7700	0.1808	(71.745)	0	0	0
2019/07/15	2030	07/05/2020	8.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2030	07/05/2020			Bond Future	8.8830		96.5507	8.8090	97.0097	(0.833)	0.0000	0.0000	0
2019/07/15	2030	07/05/2020	8.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2030	07/05/2020	8.80	Put	Bond Future	515.1500		0.5152	56.1400	0.0561	(89.102)	0	0	0
2019/07/15	2030	07/05/2020	8.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2030	07/05/2020	8.79	Put	Bond Future	577.4400		0.5774	118.4300	0.1184	(79.491)	0	0	0
2019/07/15	2032	01/08/2019	10.10	Call	Bond Future	6,724.3200		6.7243	7,157.1400	7.1571	6.437	0	0	0
2019/07/15	2032	01/08/2019	10.11	Put	Bond Future	2.3500		0.0024	0.5100	0.0005	(78.298)	0	0	0
2019/07/15	2032	01/08/2019			Bond Future	9.1028		96.5352	9.0418	96.9700	(0.671)	0.0000	0.0000	49,385
2019/07/15	2032	01/08/2019	10.10	Put	Bond Future	2.5700		0.0026	0.5700	0.0006	(77.821)	0	0	0
2019/07/15	2032	01/08/2019	10.11	Call	Bond Future	6,788.0500		6.7880	7,221.0300	7.2210	6.379	0	0	0
2019/07/15	2032	01/08/2019	10.09	Call	Bond Future	6,660.5400		6.6605	7,093.1900	7.0932	6.496	0	0	0
2019/07/15	2032	01/08/2019	10.09	Put	Bond Future	2.8100		0.0028	0.6400	0.0006	(77.224)	0	0	0
2019/07/15	2032	07/11/2019	9.71	Call	Bond Future	4,560.2000		4.5602	4,878.6300	4.8786	6.983	0	0	0
2019/07/15	2032	07/11/2019	9.70	Put	Bond Future	868.8600		0.8689	742.3500	0.7423	(14.560)	0	0	0
2019/07/15	2032	07/11/2019			Bond Future	9.1637		94.2693	9.1004	94.7126	(0.691)	0.0000	0.0000	23
2019/07/15	2032	07/11/2019	9.72	Call	Bond Future	4,611.8600		4.6119	4,931.9000	4.9319	6.939	0	0	0
2019/07/15	2032	07/11/2019	9.72	Put	Bond Future	840.0900		0.8401	716.8200	0.7168	(14.673)	0	0	0
2019/07/15	2032	07/11/2019	9.71	Put	Bond Future	854.3600		0.8544	729.4800	0.7295	(14.617)	0	0	0
2019/07/15	2032	07/11/2019	9.70	Call	Bond Future	4,508.7100		4.5087	4,825.5100	4.8255	7.026	0	0	0
2019/07/15	2032	06/02/2020	9.40	Put	Bond Future	2,324.1500		2.3241	2,121.1500	2.1212	(8.734)	0	0	0
2019/07/15	2032	06/02/2020			Bond Future	9.2137		96.0489	9.1482	96.5004	(0.711)	0.0000	0.0000	0
2019/07/15	2032	06/02/2020	9.39	Call	Bond Future	3,551.7500		3.5518	3,798.7000	3.7987	6.953	0	0	0
2019/07/15	2032	06/02/2020	9.39	Put	Bond Future	2,351.5200		2.3515	2,146.9000	2.1469	(8.702)	0	0	0
2019/07/15	2032	06/02/2020	9.40	Call	Bond Future	3,591.8200		3.5918	3,840.3900	3.8404	6.920	0	0	0
2019/07/15	2032	06/02/2020	9.38	Call	Bond Future	3,511.8900		3.5119	3,757.2000	3.7572	6.985	0	0	0
2019/07/15	2032	06/02/2020	9.38	Put	Bond Future	2,379.1700		2.3792	2,172.9100	2.1729	(8.669)	0	0	0

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2019/07/15	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	18.5300	0.0185	100.000	0	0	0
2019/07/15	2032	07/05/2020			Bond Future	9.2551	93.7760	9.1873	94.2363	(0.732)	0.0000	0.0000	0
2019/07/15	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2032	07/05/2020	9.17	Put	Bond Future	578.1300	0.5781	117.8500	0.1179	(79.615)	0	0	0
2019/07/15	2032	07/05/2020	9.19	Put	Bond Future	441.7500	0.4417	0.0000	0.0000	(100.000)	0	0	0
2019/07/15	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2032	07/05/2020	9.18	Put	Bond Future	509.9000	0.5099	49.6200	0.0496	(90.269)	0	0	0
2019/07/15	2033	01/08/2019			Bond Future	104.0306	104.0306	104.0405	104.0405	0.009	0.0000	0.0000	6,090
2019/07/15	2033	07/11/2019			Bond Future	104.9300	104.9300	104.9401	104.9401	0.010	0.0000	0.0000	50
2019/07/15	2033	06/02/2020			Bond Future	106.9353	106.9353	106.9454	106.9454	0.009	0.0000	0.0000	0
2019/07/15	2033	07/05/2020			Bond Future	107.8655	107.8655	107.8757	107.8757	0.009	0.0000	0.0000	0
2019/07/15	2037	01/08/2019	10.31	Call	Bond Future	5,786.6900	5.7867	6,059.6700	6.0597	4.717	0	0	0
2019/07/15	2037	01/08/2019			Bond Future	9.5394	91.3757	9.5035	91.6593	(0.377)	0.0000	0.0000	61,820
2019/07/15	2037	01/08/2019	10.29	Call	Bond Future	5,646.5700	5.6466	5,918.2700	5.9183	4.812	0	0	0
2019/07/15	2037	01/08/2019	10.29	Put	Bond Future	20.4900	0.0205	8.5100	0.0085	(58.468)	0	0	0
2019/07/15	2037	01/08/2019	10.31	Put	Bond Future	18.0100	0.0180	7.3100	0.0073	(59.411)	0	0	0
2019/07/15	2037	01/08/2019	10.30	Call	Bond Future	5,716.6400	5.7166	5,988.9900	5.9890	4.764	0	0	0
2019/07/15	2037	01/08/2019	10.30	Put	Bond Future	19.2200	0.0192	7.8900	0.0079	(58.949)	0	0	0
2019/07/15	2037	07/11/2019	9.97	Call	Bond Future	4,185.0800	4.1851	4,354.7300	4.3547	4.054	0	0	0
2019/07/15	2037	07/11/2019			Bond Future	9.6039	93.1690	9.5668	93.4583	(0.387)	0.0000	0.0000	100
2019/07/15	2037	07/11/2019	9.95	Call	Bond Future	4,081.0300	4.0810	4,248.1700	4.2482	4.096	0	0	0
2019/07/15	2037	07/11/2019	9.95	Put	Bond Future	1,454.1000	1.4541	1,332.0000	1.3320	(8.397)	0	0	0
2019/07/15	2037	07/11/2019	9.97	Put	Bond Future	1,409.8600	1.4099	1,290.2700	1.2903	(8.482)	0	0	0
2019/07/15	2037	07/11/2019	9.96	Call	Bond Future	4,132.9500	4.1330	4,301.3400	4.3013	4.074	0	0	0
2019/07/15	2037	07/11/2019	9.96	Put	Bond Future	1,431.8300	1.4318	1,310.9800	1.3110	(8.440)	0	0	0
2019/07/15	2037	06/02/2020	9.67	Call	Bond Future	3,395.8500	3.3958	3,527.5300	3.5275	3.878	0	0	0
2019/07/15	2037	06/02/2020	9.66	Put	Bond Future	3,352.7900	3.3528	3,188.9000	3.1889	(4.888)	0	0	0
2019/07/15	2037	06/02/2020			Bond Future	9.6596	90.6679	9.6213	90.9624	(0.397)	0.0000	0.0000	0
2019/07/15	2037	06/02/2020	9.68	Call	Bond Future	3,436.3800	3.4364	3,569.1300	3.5691	3.863	0	0	0
2019/07/15	2037	06/02/2020	9.68	Put	Bond Future	3,280.5400	3.2805	3,118.7900	3.1188	(4.931)	0	0	0
2019/07/15	2037	06/02/2020	9.67	Put	Bond Future	3,316.5000	3.3165	3,153.6800	3.1537	(4.909)	0	0	0
2019/07/15	2037	06/02/2020	9.66	Call	Bond Future	3,355.5500	3.3556	3,486.1600	3.4862	3.892	0	0	0
2019/07/15	2037	07/05/2020	9.60	Put	Bond Future	836.1100	0.8361	535.9500	0.5359	(35.900)	0	0	0
2019/07/15	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2037	07/05/2020			Bond Future	9.7096	92.4520	9.6701	92.7522	(0.407)	0.0000	0.0000	0
2019/07/15	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2037	07/05/2020	9.59	Put	Bond Future	912.9900	0.9130	612.8300	0.6128	(32.877)	0	0	0
2019/07/15	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2037	07/05/2020	9.61	Put	Bond Future	759.3200	0.7593	459.1600	0.4592	(39.530)	0	0	0
2019/07/15	2038	01/08/2019			Bond Future	121.6151	121.6151	121.6270	121.6270	0.010	0.0000	0.0000	11,341
2019/07/15	2038	07/11/2019			Bond Future	124.0343	124.0343	124.0466	124.0466	0.010	0.0000	0.0000	2,272
2019/07/15	2038	06/02/2020			Bond Future	124.7463	124.7463	124.7586	124.7586	0.010	0.0000	0.0000	0
2019/07/15	2038	07/05/2020			Bond Future	127.2277	127.2277	127.2399	127.2399	0.010	0.0000	0.0000	0
2019/07/15	2040	01/08/2019	10.37	Put	Bond Future	34.0300	0.0340	17.3300	0.0173	(49.074)	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
2019/07/15	2040	01/08/2019	10.36	Call	Bond Future	5,580.8600	5.5809	5,739.6600	5.7397	2.845	0	0	0
2019/07/15	2040	01/08/2019			Bond Future	9.6697	94.2187	9.6488	94.3950	(0.216)	0.0000	0.0000	41,060
2019/07/15	2040	01/08/2019	10.37	Call	Bond Future	5,655.1800	5.6552	5,814.8500	5.8149	2.823	0	0	0
2019/07/15	2040	01/08/2019	10.36	Put	Bond Future	36.1600	0.0362	18.5900	0.0186	(48.590)	0	0	0
2019/07/15	2040	01/08/2019	10.38	Call	Bond Future	5,729.5100	5.7295	5,890.0100	5.8900	2.801	0	0	0
2019/07/15	2040	01/08/2019	10.38	Put	Bond Future	32.0300	0.0320	16.1600	0.0162	(49.547)	0	0	0
2019/07/15	2040	07/11/2019	9.80	Put	Bond Future	2,353.9400	2.3539	2,240.0300	2.2400	(4.839)	0	0	0
2019/07/15	2040	07/11/2019	9.30	Put	Bond Future	4,777.6300	4.7776	4,622.9400	4.6229	(3.238)	0	0	0
2019/07/15	2040	07/11/2019	10.04	Put	Bond Future	1,609.2100	1.6092	1,516.9900	1.5170	(5.731)	0	0	0
2019/07/15	2040	07/11/2019	10.03	Call	Bond Future	4,035.3100	4.0353	4,122.0900	4.1221	2.151	0	0	0
2019/07/15	2040	07/11/2019			Bond Future	9.7355	96.0678	9.7139	96.2476	(0.222)	0.0000	0.0000	0
2019/07/15	2040	07/11/2019	9.80	Call	Bond Future	2,888.1900	2.8882	2,954.1400	2.9541	2.283	0	0	1,260
2019/07/15	2040	07/11/2019	9.30	Call	Bond Future	1,039.4700	1.0395	1,064.6400	1.0646	2.421	0	0	1,260
2019/07/15	2040	07/11/2019	10.04	Call	Bond Future	4,089.7500	4.0898	4,177.3900	4.1774	2.143	0	0	0
2019/07/15	2040	07/11/2019	10.03	Put	Bond Future	1,634.5700	1.6346	1,541.4900	1.5415	(5.694)	0	0	0
2019/07/15	2040	07/11/2019	10.05	Call	Bond Future	4,144.6400	4.1446	4,233.1200	4.2331	2.135	0	0	0
2019/07/15	2040	07/11/2019	10.05	Put	Bond Future	1,584.4200	1.5844	1,493.0400	1.4930	(5.767)	0	0	0
2019/07/15	2040	06/02/2020	9.76	Call	Bond Future	3,417.4500	3.4175	3,485.4400	3.4854	1.989	0	0	0
2019/07/15	2040	06/02/2020			Bond Future	9.7927	93.3708	9.7705	93.5539	(0.227)	0.0000	0.0000	0
2019/07/15	2040	06/02/2020	9.74	Call	Bond Future	3,333.1400	3.3331	3,399.8100	3.3998	2.000	0	0	0
2019/07/15	2040	06/02/2020	9.74	Put	Bond Future	3,768.0200	3.7680	3,651.6000	3.6516	(3.090)	0	0	0
2019/07/15	2040	06/02/2020	9.76	Put	Bond Future	3,686.8900	3.6869	3,571.7900	3.5718	(3.122)	0	0	0
2019/07/15	2040	06/02/2020	9.75	Call	Bond Future	3,375.1700	3.3752	3,442.5000	3.4425	1.995	0	0	0
2019/07/15	2040	06/02/2020	9.75	Put	Bond Future	3,727.2700	3.7273	3,611.5100	3.6115	(3.106)	0	0	0
2019/07/15	2040	07/05/2020	9.75	Put	Bond Future	772.0000	0.7720	585.5600	0.5856	(24.150)	0	0	0
2019/07/15	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2040	07/05/2020			Bond Future	9.8443	95.2082	9.8214	95.3947	(0.232)	0.0000	0.0000	0
2019/07/15	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2040	07/05/2020	9.74	Put	Bond Future	854.4800	0.8545	668.0400	0.6680	(21.819)	0	0	0
2019/07/15	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2040	07/05/2020	9.73	Put	Bond Future	937.0800	0.9371	750.6400	0.7506	(19.896)	0	0	0
2019/07/15	2044	01/08/2019	10.40	Put	Bond Future	39.9700	0.0400	19.9800	0.0200	(50.013)	0	0	0
2019/07/15	2044	01/08/2019	9.86	Put	Bond Future	668.0200	0.6680	516.1600	0.5162	(22.733)	0	0	0
2019/07/15	2044	01/08/2019	10.53	Call	Bond Future	6,340.7000	6.3407	6,552.4200	6.5524	3.339	0	0	0
2019/07/15	2044	01/08/2019	9.39	Call	Bond Future	143.4400	0.1434	130.3800	0.1304	(9.105)	0	0	228
2019/07/15	2044	01/08/2019			Bond Future	9.7444	90.9279	9.7185	91.1498	(0.266)	0.0000	0.0000	38,001
2019/07/15	2044	01/08/2019	10.39	Call	Bond Future	5,293.6200	5.2936	5,494.5300	5.4945	3.795	0	0	0
2019/07/15	2044	01/08/2019	10.39	Put	Bond Future	42.3900	0.0424	21.4000	0.0214	(49.516)	0	0	0
2019/07/15	2044	01/08/2019	10.40	Call	Bond Future	5,368.4800	5.3685	5,570.3900	5.5704	3.761	0	0	0
2019/07/15	2044	01/08/2019	9.86	Call	Bond Future	1,647.4300	1.6474	1,717.4700	1.7175	4.251	0	0	100
2019/07/15	2044	01/08/2019	10.53	Put	Bond Future	18.1500	0.0182	7.9700	0.0080	(56.088)	0	0	100
2019/07/15	2044	01/08/2019	9.39	Put	Bond Future	3,260.0900	3.2601	3,025.1300	3.0251	(7.207)	0	0	0
2019/07/15	2044	01/08/2019	9.74	Put	Bond Future	1,094.3300	1.0943	903.2700	0.9033	(17.459)	0	0	0
2019/07/15	2044	01/08/2019	10.38	Call	Bond Future	5,218.7700	5.2188	5,418.6300	5.4186	3.830	0	0	0
2019/07/15	2044	01/08/2019	10.38	Put	Bond Future	44.9500	0.0450	22.9100	0.0229	(49.032)	0	0	0
2019/07/15	2044	01/08/2019	9.36	Put	Bond Future	3,501.4500	3.5014	3,267.2900	3.2673	(6.688)	0	0	0
2019/07/15	2044	01/08/2019	9.36	Call	Bond Future	112.8600	0.1129	100.6000	0.1006	(10.863)	0	0	100

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2019/07/15	2044	01/08/2019	9.74	Call	Bond Future	1,056.6100	1.0566	1,087.4500	1.0875	2.919	0	0	228
2019/07/15	2044	01/08/2019	10.27	Call	Bond Future	4,398.9400	4.3989	4,584.0300	4.5840	4.208	0	0	0
2019/07/15	2044	01/08/2019	10.27	Put	Bond Future	84.4800	0.0845	47.6700	0.0477	(43.572)	0	0	228
2019/07/15	2044	07/11/2019	9.74	Put	Bond Future	2,964.0500	2.9640	2,813.7000	2.8137	(5.072)	0	0	0
2019/07/15	2044	07/11/2019	10.52	Call	Bond Future	6,592.4400	6.5924	6,746.5300	6.7465	2.337	0	0	0
2019/07/15	2044	07/11/2019	10.07	Put	Bond Future	1,794.4800	1.7945	1,680.8100	1.6808	(6.334)	0	0	0
2019/07/15	2044	07/11/2019			Bond Future	9.8090	92.7124	9.7823	92.9388	(0.273)	0.0000	0.0000	0
2019/07/15	2044	07/11/2019	10.52	Put	Bond Future	905.0500	0.9050	832.7900	0.8328	(7.984)	0	0	328
2019/07/15	2044	07/11/2019	10.06	Call	Bond Future	3,901.0600	3.9011	4,012.6700	4.0127	2.861	0	0	0
2019/07/15	2044	07/11/2019	10.06	Put	Bond Future	1,822.0400	1.8220	1,707.3000	1.7073	(6.297)	0	0	0
2019/07/15	2044	07/11/2019	9.19	Call	Bond Future	647.6700	0.6477	671.5000	0.6715	3.679	0	0	328
2019/07/15	2044	07/11/2019	9.74	Call	Bond Future	2,377.6200	2.3776	2,453.6200	2.4536	3.196	0	0	328
2019/07/15	2044	07/11/2019	10.07	Call	Bond Future	3,954.6900	3.9547	4,067.3700	4.0674	2.849	0	0	0
2019/07/15	2044	07/11/2019	9.19	Put	Bond Future	6,139.5200	6.1395	5,937.0000	5.9370	(3.299)	0	0	0
2019/07/15	2044	07/11/2019	10.05	Call	Bond Future	3,847.6900	3.8477	3,958.2400	3.9582	2.873	0	0	0
2019/07/15	2044	07/11/2019	10.05	Put	Bond Future	1,849.9800	1.8500	1,734.1800	1.7342	(6.260)	0	0	0
2019/07/15	2044	06/02/2020	9.74	Call	Bond Future	3,133.8300	3.1338	3,218.0700	3.2181	2.688	0	0	328
2019/07/15	2044	06/02/2020	10.78	Put	Bond Future	1,390.8900	1.3909	1,319.1100	1.3191	(5.161)	0	0	328
2019/07/15	2044	06/02/2020	9.77	Put	Bond Future	4,059.0500	4.0590	3,915.3900	3.9154	(3.539)	0	0	0
2019/07/15	2044	06/02/2020			Bond Future	9.8653	90.0774	9.8378	90.3078	(0.279)	0.0000	0.0000	0
2019/07/15	2044	06/02/2020	9.09	Put	Bond Future	7,932.4700	7.9325	7,736.8200	7.7368	(2.466)	0	0	0
2019/07/15	2044	06/02/2020	9.09	Call	Bond Future	1,047.1400	1.0471	1,081.8800	1.0819	3.318	0	0	328
2019/07/15	2044	06/02/2020	9.74	Put	Bond Future	4,190.8100	4.1908	4,044.6600	4.0447	(3.487)	0	0	0
2019/07/15	2044	06/02/2020	9.77	Call	Bond Future	3,257.0100	3.2570	3,343.7400	3.3437	2.663	0	0	0
2019/07/15	2044	06/02/2020	10.78	Call	Bond Future	8,521.3400	8.5213	8,679.9500	8.6800	1.861	0	0	0
2019/07/15	2044	06/02/2020	9.78	Call	Bond Future	3,298.6800	3.2987	3,386.2400	3.3862	2.654	0	0	0
2019/07/15	2044	06/02/2020	9.76	Put	Bond Future	4,102.7700	4.1028	3,958.2700	3.9583	(3.522)	0	0	0
2019/07/15	2044	06/02/2020	9.78	Put	Bond Future	4,016.0000	4.0160	3,873.1700	3.8732	(3.557)	0	0	0
2019/07/15	2044	06/02/2020	9.76	Call	Bond Future	3,215.8800	3.2159	3,301.7700	3.3018	2.671	0	0	0
2019/07/15	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2044	07/05/2020	9.79	Put	Bond Future	1,053.7900	1.0538	819.0000	0.8190	(22.281)	0	0	0
2019/07/15	2044	07/05/2020			Bond Future	9.9162	91.8499	9.8878	92.0847	(0.286)	0.0000	0.0000	0
2019/07/15	2044	07/05/2020	9.81	Put	Bond Future	885.3600	0.8854	650.5700	0.6506	(26.519)	0	0	0
2019/07/15	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2044	07/05/2020	9.80	Put	Bond Future	969.5100	0.9695	734.7200	0.7347	(24.217)	0	0	0
2019/07/15	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	2046	01/08/2019			Bond Future	114.5686	114.5686	114.5800	114.5800	0.010	0.0000	0.0000	12,638
2019/07/15	2046	07/11/2019			Bond Future	115.1283	115.1283	115.1397	115.1397	0.010	0.0000	0.0000	0
2019/07/15	2046	06/02/2020			Bond Future	117.3286	117.3286	117.3400	117.3400	0.010	0.0000	0.0000	0
2019/07/15	2046	07/05/2020			Bond Future	117.9131	117.9131	117.9247	117.9247	0.010	0.0000	0.0000	0
2019/07/15	2050	01/08/2019			Bond Future	117.9458	117.9458	117.9573	117.9573	0.010	0.0000	0.0000	10,821
2019/07/15	2050	07/11/2019			Bond Future	120.2922	120.2922	120.3038	120.3038	0.010	0.0000	0.0000	3,348
2019/07/15	2050	06/02/2020			Bond Future	120.7546	120.7546	120.7666	120.7666	0.010	0.0000	0.0000	0
2019/07/15	2050	07/05/2020			Bond Future	123.1567	123.1567	123.1686	123.1686	0.010	0.0000	0.0000	0
2019/07/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	AL37	01/08/2019			Index Future	657.1000	657.1000	658.5350	658.5350	0.218	0.0000	0.0000	0
2019/07/15	AL37	07/11/2019			Index Future	669.9960	669.9960	671.4590	671.4590	0.218	0.0000	0.0000	0
2019/07/15	AL37	06/02/2020			Index Future	682.6410	682.6410	684.1280	684.1280	0.218	0.0000	0.0000	0
2019/07/15	AL37	07/05/2020			Index Future	696.0600	696.0600	697.5730	697.5730	0.217	0.0000	0.0000	0
2019/07/15	AL7T	01/08/2019			Index Future	766.9490	766.9490	769.8200	769.8200	0.374	0.0000	0.0000	0
2019/07/15	AL7T	07/11/2019			Index Future	782.0010	782.0010	784.9270	784.9270	0.374	0.0000	0.0000	0
2019/07/15	AL7T	06/02/2020			Index Future	796.7600	796.7600	799.7380	799.7380	0.374	0.0000	0.0000	0
2019/07/15	AL7T	07/05/2020			Index Future	812.4230	812.4230	815.4550	815.4550	0.373	0.0000	0.0000	0
2019/07/15	ALBI	01/08/2019			Index Future	686.8550	686.8550	688.8550	688.8550	0.291	0.0000	0.0000	970
2019/07/15	ALBI	07/11/2019			Index Future	700.3350	700.3350	702.3740	702.3740	0.291	0.0000	0.0000	0
2019/07/15	ALBI	06/02/2020			Index Future	713.5530	713.5530	715.6260	715.6260	0.291	0.0000	0.0000	0
2019/07/15	ALBI	07/05/2020			Index Future	727.5800	727.5800	729.6900	729.6900	0.290	0.0000	0.0000	0
2019/07/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/15	ES33	01/08/2019			Bond Future	10.6832	79.9840	10.6518	80.1720	(0.294)	0.0000	0.0000	350
2019/07/15	ES33	07/11/2019			Bond Future	10.7972	77.7603	10.7646	77.9519	(0.302)	0.0000	0.0000	0
2019/07/15	ES33	06/02/2020			Bond Future	10.9012	79.2282	10.8674	79.4233	(0.310)	0.0000	0.0000	0
2019/07/15	ES33	07/05/2020			Bond Future	10.9958	76.9901	10.9609	77.1889	(0.318)	0.0000	0.0000	0
2019/07/15	ES42	01/08/2019			Bond Future	11.0433	81.3368	11.0270	81.4476	(0.147)	0.0000	0.0000	4,919
2019/07/15	ES42	07/11/2019			Bond Future	11.1580	78.6679	11.1411	78.7808	(0.151)	0.0000	0.0000	0
2019/07/15	ES42	06/02/2020			Bond Future	11.2588	80.1531	11.2413	80.2681	(0.155)	0.0000	0.0000	0
2019/07/15	ES42	07/05/2020			Bond Future	11.3555	77.4644	11.3374	77.5814	(0.159)	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
2019/07/15	GOVI	01/08/2019	638.68	Call	GOVI	414,100.0000	41.4100	434,530.0000	43.4530	4.934	0	0	0
2019/07/15	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	01/08/2019			GOVI	680.0900	680.0900	682.1330	682.1330	0.300	0.0000	0.0000	437
2019/07/15	GOVI	01/08/2019	638.69	Call	GOVI	414,000.0000	41.4000	434,430.0000	43.4430	4.935	0	0	0
2019/07/15	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	01/08/2019	638.67	Call	GOVI	414,200.0000	41.4200	434,630.0000	43.4630	4.932	0	0	0
2019/07/15	GOVI	07/11/2019	672.90	Call	GOVI	205,370.0000	20.5370	226,200.0000	22.6200	10.143	0	0	0
2019/07/15	GOVI	07/11/2019			GOVI	693.4370	693.4370	695.5200	695.5200	0.300	0.0000	0.0000	44
2019/07/15	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	07/11/2019	672.91	Call	GOVI	205,270.0000	20.5270	226,100.0000	22.6100	10.148	0	0	0
2019/07/15	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	07/11/2019	672.92	Call	GOVI	205,170.0000	20.5170	226,000.0000	22.6000	10.153	0	0	0
2019/07/15	GOVI	06/02/2020	703.14	Call	GOVI	33,840.0000	3.3840	55,040.0000	5.5040	62.648	0	0	0
2019/07/15	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	06/02/2020			GOVI	706.5240	706.5240	708.6440	708.6440	0.300	0.0000	0.0000	0
2019/07/15	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	06/02/2020	703.15	Call	GOVI	33,740.0000	3.3740	54,940.0000	5.4940	62.833	0	0	0
2019/07/15	GOVI	06/02/2020	703.13	Call	GOVI	33,940.0000	3.3940	55,140.0000	5.5140	62.463	0	0	0
2019/07/15	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	07/05/2020	719.98	Call	GOVI	4,330.0000	0.4330	25,900.0000	2.5900	498.152	0	0	0
2019/07/15	GOVI	07/05/2020			GOVI	720.4130	720.4130	722.5700	722.5700	0.299	0.0000	0.0000	0
2019/07/15	GOVI	07/05/2020	719.99	Call	GOVI	4,230.0000	0.4230	25,800.0000	2.5800	509.929	0	0	0
2019/07/15	GOVI	07/05/2020	720.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	07/05/2020	719.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	07/05/2020	719.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	GOVI	07/05/2020	720.00	Call	GOVI	4,130.0000	0.4130	25,700.0000	2.5700	522.276	0	0	0
2019/07/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/15	IGOV	01/08/2019			Index Future	261.6370	261.6370	261.7080	261.7080	0.027	0.0000	0.0000	816
2019/07/15	IGOV	07/11/2019			Index Future	266.8420	266.8420	266.9140	266.9140	0.027	0.0000	0.0000	218
2019/07/15	IGOV	06/02/2020			Index Future	271.9410	271.9410	272.0140	272.0140	0.027	0.0000	0.0000	0
2019/07/15	IGOV	07/05/2020			Index Future	277.3490	277.3490	277.4220	277.4220	0.026	0.0000	0.0000	0
2019/07/15	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/15	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/15	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.7000	102.7000	0.010	0.0000	0.0000	0
2019/07/15	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5300	98.5300	(0.010)	0.0000	0.0000	0
2019/07/15	IS02	22/06/2020			Interest Rate Swap	101.9300	101.9300	101.9200	101.9200	(0.010)	0.0000	0.0000	0
2019/07/15	IS02	21/09/2020			Interest Rate Swap	98.7300	98.7300	98.7100	98.7100	(0.020)	0.0000	0.0000	0
2019/07/15	IS05	17/12/2020			Interest Rate Swap	95.3300	95.3300	95.3100	95.3100	(0.021)	0.0000	0.0000	0
2019/07/15	IS05	16/03/2021			Interest Rate Swap	94.3000	94.3000	94.2700	94.2700	(0.032)	0.0000	0.0000	0
2019/07/15	IS05	15/06/2021			Interest Rate Swap	93.2500	93.2500	93.2100	93.2100	(0.043)	0.0000	0.0000	0
2019/07/15	IS05	21/09/2021			Interest Rate Swap	93.1700	93.1700	93.1100	93.1100	(0.064)	0.0000	0.0000	0

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2019/07/15	IS05	21/12/2021			Interest Rate Swap	95.1400	95.1400	95.0700	95.0700	(0.074)	0.0000	0.0000	51
2019/07/15	IS05	15/03/2022			Interest Rate Swap	95.0700	95.0700	95.0000	95.0000	(0.074)	0.0000	0.0000	0
2019/07/15	IS05	21/06/2022			Interest Rate Swap	96.0300	96.0300	95.9400	95.9400	(0.094)	0.0000	0.0000	0
2019/07/15	IS05	20/09/2022			Interest Rate Swap	99.7800	99.7800	99.6800	99.6800	(0.100)	0.0000	0.0000	0
2019/07/15	IS05	20/12/2022			Interest Rate Swap	100.8600	100.8600	100.7500	100.7500	(0.109)	0.0000	0.0000	0
2019/07/15	IS05	22/03/2023			Interest Rate Swap	93.9800	93.9800	93.8500	93.8500	(0.138)	0.0000	0.0000	0
2019/07/15	IS05	20/06/2023			Interest Rate Swap	99.9300	99.9300	99.7900	99.7900	(0.140)	0.0000	0.0000	0
2019/07/15	IS05	19/09/2023			Interest Rate Swap	95.2200	95.2200	95.0700	95.0700	(0.158)	0.0000	0.0000	0
2019/07/15	IS10	17/12/2025			Interest Rate Swap	90.8100	90.8100	90.5800	90.5800	(0.253)	0.0000	0.0000	0
2019/07/15	IS10	16/03/2026			Interest Rate Swap	87.6500	87.6500	87.4200	87.4200	(0.262)	0.0000	0.0000	0
2019/07/15	IS10	15/06/2026			Interest Rate Swap	86.2800	86.2800	86.0300	86.0300	(0.290)	0.0000	0.0000	0
2019/07/15	IS10	21/09/2026			Interest Rate Swap	88.4100	88.4100	88.1500	88.1500	(0.294)	0.0000	0.0000	0
2019/07/15	IS10	21/12/2026			Interest Rate Swap	92.2300	92.2300	91.9700	91.9700	(0.282)	0.0000	0.0000	0
2019/07/15	IS10	15/03/2027			Interest Rate Swap	90.7300	90.7300	90.4400	90.4400	(0.320)	0.0000	0.0000	0
2019/07/15	IS10	21/06/2027			Interest Rate Swap	92.8100	92.8100	92.5100	92.5100	(0.323)	0.0000	0.0000	0
2019/07/15	IS10	20/09/2027			Interest Rate Swap	98.3400	98.3400	98.0300	98.0300	(0.315)	0.0000	0.0000	0
2019/07/15	IS10	20/12/2027			Interest Rate Swap	98.6900	98.6900	98.3600	98.3600	(0.334)	0.0000	0.0000	0
2019/07/15	IS10	22/03/2028			Interest Rate Swap	92.0400	92.0400	91.6800	91.6800	(0.391)	0.0000	0.0000	0
2019/07/15	IS10	20/06/2028			Interest Rate Swap	99.3900	99.3900	99.0200	99.0200	(0.372)	0.0000	0.0000	0
2019/07/15	IS10	19/09/2028			Interest Rate Swap	92.7800	92.7800	92.4100	92.4100	(0.399)	0.0000	0.0000	0
2019/07/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/15	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/15	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/15	R023	01/08/2019	8.95	Call	Bond Future	5,453.8300	5.4538	5,660.9400	5.6609	3.798	0	0	0
2019/07/15	R023	01/08/2019			Bond Future	7.1519	105.1949	7.0860	105.4020	(0.922)	0.0000	0.0000	64,146
2019/07/15	R023	01/08/2019	8.93	Call	Bond Future	5,395.1700	5.3952	5,602.2800	5.6023	3.839	0	0	0
2019/07/15	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R023	01/08/2019	8.94	Call	Bond Future	5,424.5000	5.4245	5,631.6100	5.6316	3.818	0	0	0
2019/07/15	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R023	07/11/2019	7.98	Call	Bond Future	2,543.4200	2.5434	2,729.7000	2.7297	7.324	0	0	0
2019/07/15	R023	07/11/2019			Bond Future	7.1343	103.3279	7.0623	103.5390	(1.010)	0.0000	0.0000	491
2019/07/15	R023	07/11/2019	7.99	Call	Bond Future	2,570.0900	2.5701	2,756.7600	2.7568	7.263	0	0	0
2019/07/15	R023	07/11/2019	7.98	Put	Bond Future	104.5100	0.1045	79.6700	0.0797	(23.768)	0	0	0
2019/07/15	R023	07/11/2019	7.99	Put	Bond Future	102.7800	0.1028	78.3300	0.0783	(23.789)	0	0	0
2019/07/15	R023	07/11/2019	8.00	Call	Bond Future	2,596.6900	2.5967	2,783.7600	2.7838	7.204	0	0	0
2019/07/15	R023	07/11/2019	8.00	Put	Bond Future	100.9800	0.1010	76.9300	0.0769	(23.817)	0	0	0
2019/07/15	R023	06/02/2020	7.54	Call	Bond Future	1,621.1400	1.6211	1,772.1500	1.7722	9.315	0	0	0
2019/07/15	R023	06/02/2020			Bond Future	7.0928	105.2782	7.0141	105.4932	(1.110)	0.0000	0.0000	0
2019/07/15	R023	06/02/2020	7.52	Call	Bond Future	1,578.3100	1.5783	1,727.8100	1.7278	9.472	0	0	0
2019/07/15	R023	06/02/2020	7.52	Put	Bond Future	421.0900	0.4211	355.6300	0.3556	(15.545)	0	0	0
2019/07/15	R023	06/02/2020	7.54	Put	Bond Future	410.1400	0.4101	346.1900	0.3462	(15.592)	0	0	0

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2019/07/15	R023	06/02/2020	7.53	Call	Bond Future	1,599.8200	1.5998	1,750.0700	1.7501	9.392	0	0	0
2019/07/15	R023	06/02/2020	7.53	Put	Bond Future	415.7100	0.4157	351.0000	0.3510	(15.566)	0	0	0
2019/07/15	R023	07/05/2020	6.91	Put	Bond Future	227.3900	0.2274	8.3800	0.0084	(96.315)	0	0	0
2019/07/15	R023	07/05/2020			Bond Future	6.9996	103.4125	6.9133	103.6315	(1.233)	0.0000	0.0000	0
2019/07/15	R023	07/05/2020	6.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R023	07/05/2020	6.90	Put	Bond Future	252.8200	0.2528	33.8100	0.0338	(86.627)	0	0	0
2019/07/15	R023	07/05/2020	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R023	07/05/2020	6.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R023	07/05/2020	6.89	Put	Bond Future	278.2400	0.2782	59.2300	0.0592	(78.713)	0	0	0
2019/07/15	R035	01/08/2019	10.23	Call	Bond Future	6,140.7400	6.1407	6,375.2300	6.3752	3.819	0	0	0
2019/07/15	R035	01/08/2019	10.22	Put	Bond Future	14.1400	0.0141	5.7700	0.0058	(59.194)	0	0	0
2019/07/15	R035	01/08/2019			Bond Future	9.4087	99.5059	9.3778	99.7483	(0.328)	0.0000	0.0000	80,460
2019/07/15	R035	01/08/2019	10.24	Call	Bond Future	6,210.8700	6.2109	6,445.8100	6.4458	3.783	0	0	0
2019/07/15	R035	01/08/2019	10.24	Put	Bond Future	12.4000	0.0124	4.9500	0.0050	(60.081)	0	0	0
2019/07/15	R035	01/08/2019	10.23	Put	Bond Future	13.2500	0.0132	5.3500	0.0054	(59.623)	0	0	0
2019/07/15	R035	01/08/2019	10.22	Call	Bond Future	6,070.5600	6.0706	6,304.5800	6.3046	3.855	0	0	0
2019/07/15	R035	07/11/2019	10.21	Put	Bond Future	734.4900	0.7345	665.5600	0.6656	(9.385)	0	0	3,500
2019/07/15	R035	07/11/2019	9.88	Call	Bond Future	4,285.9000	4.2859	4,432.8300	4.4328	3.428	0	0	0
2019/07/15	R035	07/11/2019	9.89	Call	Bond Future	4,339.3800	4.3394	4,487.3900	4.4874	3.411	0	0	0
2019/07/15	R035	07/11/2019	9.87	Put	Bond Future	1,268.0400	1.2680	1,166.7600	1.1668	(7.987)	0	0	0
2019/07/15	R035	07/11/2019			Bond Future	9.4766	96.9565	9.4446	97.2036	(0.337)	0.0000	0.0000	59
2019/07/15	R035	07/11/2019	8.92	Put	Bond Future	5,102.7700	5.1028	4,890.4400	4.8904	(4.161)	0	0	0
2019/07/15	R035	07/11/2019	8.92	Call	Bond Future	664.5700	0.6646	699.3600	0.6994	5.235	0	0	3,500
2019/07/15	R035	07/11/2019	9.52	Put	Bond Future	2,224.5200	2.2245	2,081.0700	2.0811	(6.449)	0	0	0
2019/07/15	R035	07/11/2019	9.52	Call	Bond Future	2,558.2400	2.5582	2,661.9100	2.6619	4.052	0	0	3,500
2019/07/15	R035	07/11/2019	9.89	Put	Bond Future	1,227.7000	1.2277	1,128.5900	1.1286	(8.073)	0	0	0
2019/07/15	R035	07/11/2019	9.87	Call	Bond Future	4,232.6400	4.2326	4,378.4800	4.3785	3.446	0	0	0
2019/07/15	R035	07/11/2019	10.21	Call	Bond Future	6,153.2000	6.1532	6,331.3900	6.3314	2.896	0	0	0
2019/07/15	R035	07/11/2019	9.88	Put	Bond Future	1,247.7200	1.2477	1,147.5300	1.1475	(8.030)	0	0	0
2019/07/15	R035	06/02/2020	9.60	Call	Bond Future	3,514.1700	3.5142	3,628.1500	3.6281	3.243	0	0	0
2019/07/15	R035	06/02/2020	9.61	Put	Bond Future	2,995.6100	2.9956	2,858.9000	2.8589	(4.564)	0	0	0
2019/07/15	R035	06/02/2020			Bond Future	9.5360	98.7866	9.5030	99.0382	(0.346)	0.0000	0.0000	0
2019/07/15	R035	06/02/2020	9.60	Put	Bond Future	3,029.3900	3.0294	2,891.7500	2.8918	(4.543)	0	0	0
2019/07/15	R035	06/02/2020	9.61	Call	Bond Future	3,555.8100	3.5558	3,670.7200	3.6707	3.232	0	0	0
2019/07/15	R035	06/02/2020	9.59	Call	Bond Future	3,472.7600	3.4728	3,585.8200	3.5858	3.256	0	0	0
2019/07/15	R035	06/02/2020	9.59	Put	Bond Future	3,063.4900	3.0635	2,924.9300	2.9249	(4.523)	0	0	0
2019/07/15	R035	07/05/2020	9.48	Put	Bond Future	766.8400	0.7668	510.4400	0.5104	(33.436)	0	0	0
2019/07/15	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R035	07/05/2020			Bond Future	9.5815	96.2221	9.5474	96.4785	(0.356)	0.0000	0.0000	0
2019/07/15	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R035	07/05/2020	9.47	Put	Bond Future	842.8800	0.8429	586.4800	0.5865	(30.420)	0	0	0
2019/07/15	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R035	07/05/2020	9.49	Put	Bond Future	690.8900	0.6909	434.4900	0.4345	(37.112)	0	0	0
2019/07/15	R186	01/08/2019	9.54	Call	Bond Future	8,204.3800	8.2044	8,566.8400	8.5668	4.418	0	0	0
2019/07/15	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/15	R186	01/08/2019	8.38	Call	Bond Future	1,844.5400	1.8445	2,139.1400	2.1391	15.971	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
2019/07/15	R186	01/08/2019	8.55	Put	Bond Future	41.4700		0.0415	15.6000	0.0156	(62.382)	0	0	0
2019/07/15	R186	01/08/2019	8.00	Put	Bond Future	927.3100		0.9273	667.0300	0.6670	(28.068)	0	0	0
2019/07/15	R186	01/08/2019			Bond Future	8.0880		114.5028	8.0270	114.8653	(0.754)	0.0000	0.0000	108,109
2019/07/15	R186	01/08/2019	9.52	Call	Bond Future	8,096.7000		8.0967	8,459.1600	8.4592	4.477	0	0	0
2019/07/15	R186	01/08/2019	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R186	01/08/2019	8.30	Put	Bond Future	210.6800		0.2107	111.3900	0.1114	(47.128)	0	0	0
2019/07/15	R186	01/08/2019	8.30	Call	Bond Future	1,458.8500		1.4588	1,722.0200	1.7220	18.040	0	0	6,000
2019/07/15	R186	01/08/2019	9.05	Put	Bond Future	0.6200		0.0006	0.1000	0.0001	(83.871)	0	0	0
2019/07/15	R186	01/08/2019	9.05	Call	Bond Future	5,525.0000		5.5250	5,886.9400	5.8869	6.551	0	0	6,000
2019/07/15	R186	01/08/2019	7.75	Put	Bond Future	2,096.5600		2.0966	1,751.2000	1.7512	(16.473)	0	0	0
2019/07/15	R186	01/08/2019	7.75	Call	Bond Future	68.7700		0.0688	85.8700	0.0859	24.865	0	0	620
2019/07/15	R186	01/08/2019	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R186	01/08/2019	10.08	Call	Bond Future	11,058.2500		11.0583	11,420.7100	11.4207	3.278	0	0	0
2019/07/15	R186	01/08/2019	8.38	Put	Bond Future	129.9000		0.1299	62.0400	0.0620	(52.240)	0	0	0
2019/07/15	R186	01/08/2019	8.70	Put	Bond Future	13.5800		0.0136	4.0600	0.0041	(70.103)	0	0	3,100
2019/07/15	R186	01/08/2019	8.55	Call	Bond Future	2,739.0400		2.7390	3,075.6300	3.0756	12.289	0	0	0
2019/07/15	R186	01/08/2019	8.00	Call	Bond Future	403.6800		0.4037	505.8600	0.5059	25.312	0	0	620
2019/07/15	R186	01/08/2019	9.53	Call	Bond Future	8,150.5600		8.1506	8,513.0200	8.5130	4.447	0	0	0
2019/07/15	R186	01/08/2019	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R186	01/08/2019	8.70	Call	Bond Future	3,569.1700		3.5692	3,922.1100	3.9221	9.889	0	0	0
2019/07/15	R186	01/08/2019	9.22	Call	Bond Future	6,464.2100		6.4642	6,826.6000	6.8266	5.606	0	0	0
2019/07/15	R186	01/08/2019	9.22	Put	Bond Future	0.0800		0.0001	0.0100	0.0000	(87.500)	0	0	0
2019/07/15	R186	07/11/2019	8.94	Call	Bond Future	4,858.6500		4.8587	5,170.8900	5.1709	6.426	0	0	0
2019/07/15	R186	07/11/2019	8.23	Call	Bond Future	1,857.7500		1.8578	2,055.7600	2.0558	10.659	0	0	5,000
2019/07/15	R186	07/11/2019	8.20	Call	Bond Future	1,759.6000		1.7596	1,951.0900	1.9511	10.883	0	0	0
2019/07/15	R186	07/11/2019			Bond Future	8.1245		116.7500	8.0603	117.1196	(0.790)	0.0000	0.0000	22,510
2019/07/15	R186	07/11/2019	8.94	Put	Bond Future	297.5400		0.2975	240.2400	0.2402	(19.258)	0	0	0
2019/07/15	R186	07/11/2019	8.73	Call	Bond Future	3,868.5100		3.8685	4,156.4200	4.1564	7.442	0	0	0
2019/07/15	R186	07/11/2019	8.73	Put	Bond Future	458.8400		0.4588	377.2100	0.3772	(17.791)	0	0	5,000
2019/07/15	R186	07/11/2019	8.95	Call	Bond Future	4,906.9300		4.9069	5,220.1500	5.2201	6.383	0	0	0
2019/07/15	R186	07/11/2019	8.96	Put	Bond Future	285.3600		0.2854	230.0100	0.2300	(19.397)	0	0	0
2019/07/15	R186	07/11/2019	8.23	Put	Bond Future	1,253.8700		1.2539	1,082.3400	1.0823	(13.680)	0	0	0
2019/07/15	R186	07/11/2019	8.20	Put	Bond Future	1,327.0000		1.3270	1,148.9500	1.1489	(13.417)	0	0	7,500
2019/07/15	R186	07/11/2019	8.95	Put	Bond Future	291.3900		0.2914	235.0700	0.2351	(19.328)	0	0	0
2019/07/15	R186	07/11/2019	8.96	Call	Bond Future	4,955.3100		4.9553	5,269.5000	5.2695	6.340	0	0	0
2019/07/15	R186	06/02/2020	8.57	Call	Bond Future	3,538.3300		3.5383	3,782.3700	3.7824	6.897	0	0	0
2019/07/15	R186	06/02/2020			Bond Future	8.1474		113.6474	8.0800	114.0237	(0.827)	0.0000	0.0000	0
2019/07/15	R186	06/02/2020	8.55	Call	Bond Future	3,460.6800		3.4607	3,702.1300	3.7021	6.977	0	0	0
2019/07/15	R186	06/02/2020	8.55	Put	Bond Future	1,245.5100		1.2455	1,110.6100	1.1106	(10.831)	0	0	0
2019/07/15	R186	06/02/2020	8.57	Put	Bond Future	1,214.5900		1.2146	1,082.2800	1.0823	(10.893)	0	0	0
2019/07/15	R186	06/02/2020	8.56	Call	Bond Future	3,499.4300		3.4994	3,742.1800	3.7422	6.937	0	0	0
2019/07/15	R186	06/02/2020	8.56	Put	Bond Future	1,229.9600		1.2300	1,096.3600	1.0964	(10.862)	0	0	0
2019/07/15	R186	07/05/2020	8.09	Put	Bond Future	354.2300		0.3542	0.0000	0.0000	(100.000)	0	0	0
2019/07/15	R186	07/05/2020			Bond Future	8.1554		115.8831	8.0846	116.2666	(0.868)	0.0000	0.0000	0
2019/07/15	R186	07/05/2020	8.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R186	07/05/2020	8.08	Put	Bond Future	408.5200		0.4085	24.9800	0.0250	(93.885)	0	0	0
2019/07/15	R186	07/05/2020	8.09	Call	Bond Future	0.0000		0.0000	29.3100	0.0293	100.000	0	0	0
2019/07/15	R186	07/05/2020	8.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	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
2019/07/15	R186	07/05/2020	8.07	Put	Bond Future	462.8300	0.4628	79.2900	0.0793	(82.868)	0	0	0
2019/07/15	R197	01/08/2019			Bond Future	302.9124	302.9124	302.9371	302.9371	0.008	0.0000	0.0000	1,107
2019/07/15	R197	07/11/2019			Bond Future	308.9381	308.9381	308.9633	308.9633	0.008	0.0000	0.0000	1,400
2019/07/15	R197	06/02/2020			Bond Future	307.1801	307.1801	307.2052	307.2052	0.008	0.0000	0.0000	0
2019/07/15	R197	07/05/2020			Bond Future	313.2907	313.2907	313.3159	313.3159	0.008	0.0000	0.0000	0
2019/07/15	R202	01/08/2019			Bond Future	233.4080	233.4080	233.4305	233.4305	0.010	0.0000	0.0000	9,374
2019/07/15	R202	07/11/2019			Bond Future	238.0512	238.0512	238.0738	238.0738	0.010	0.0000	0.0000	348
2019/07/15	R202	06/02/2020			Bond Future	238.5308	238.5308	238.5537	238.5537	0.010	0.0000	0.0000	0
2019/07/15	R202	07/05/2020			Bond Future	243.2753	243.2753	243.2981	243.2981	0.009	0.0000	0.0000	0
2019/07/15	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R207	01/08/2019	7.33	Call	Bond Future	539.3600	0.5394	536.3500	0.5363	(0.558)	0	0	0
2019/07/15	R207	01/08/2019			Bond Future	6.0864	100.8993	6.0933	100.8963	0.114	0.0000	0.0000	4,891
2019/07/15	R207	01/08/2019	7.34	Call	Bond Future	543.6800	0.5437	540.6700	0.5407	(0.554)	0	0	0
2019/07/15	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R207	01/08/2019	7.35	Call	Bond Future	547.9900	0.5480	544.9800	0.5450	(0.549)	0	0	0
2019/07/15	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R207	07/11/2019	2.08	Put	Bond Future	368.8100	0.3688	371.9300	0.3719	0.846	0	0	0
2019/07/15	R207	07/11/2019			Bond Future	4.1320	102.8796	4.1494	102.8765	0.422	0.0000	0.0000	0
2019/07/15	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R207	07/11/2019	2.07	Put	Bond Future	370.6100	0.3706	373.7300	0.3737	0.842	0	0	0
2019/07/15	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R207	07/11/2019	2.06	Put	Bond Future	372.4200	0.3724	375.5400	0.3755	0.838	0	0	0
2019/07/15	R208	01/08/2019	8.16	Call	Bond Future	3,009.4100	3.0094	3,006.5500	3.0065	(0.095)	0	0	0
2019/07/15	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R208	01/08/2019			Bond Future	6.1877	103.2193	6.1895	103.2164	0.030	0.0000	0.0000	10,796
2019/07/15	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R208	01/08/2019	8.17	Call	Bond Future	3,024.3600	3.0244	3,021.5000	3.0215	(0.095)	0	0	0
2019/07/15	R208	01/08/2019	8.15	Call	Bond Future	2,994.4600	2.9945	2,991.6000	2.9916	(0.096)	0	0	0
2019/07/15	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R208	07/11/2019	6.83	Call	Bond Future	1,179.3100	1.1793	1,175.4900	1.1755	(0.324)	0	0	0
2019/07/15	R208	07/11/2019	6.82	Put	Bond Future	17.6500	0.0176	16.7600	0.0168	(5.042)	0	0	0
2019/07/15	R208	07/11/2019			Bond Future	5.9424	101.8410	5.9447	101.8381	0.038	0.0000	0.0000	0
2019/07/15	R208	07/11/2019	6.84	Call	Bond Future	1,191.9600	1.1920	1,188.1400	1.1881	(0.320)	0	0	0
2019/07/15	R208	07/11/2019	6.84	Put	Bond Future	16.9700	0.0170	16.1000	0.0161	(5.127)	0	0	0
2019/07/15	R208	07/11/2019	6.83	Put	Bond Future	17.3000	0.0173	16.4300	0.0164	(5.029)	0	0	0
2019/07/15	R208	07/11/2019	6.82	Call	Bond Future	1,166.6700	1.1667	1,162.8300	1.1628	(0.329)	0	0	0
2019/07/15	R208	06/02/2020	6.13	Put	Bond Future	42.4200	0.0424	41.9200	0.0419	(1.179)	0	0	0
2019/07/15	R208	06/02/2020	6.12	Call	Bond Future	665.2500	0.6653	661.5800	0.6616	(0.552)	0	0	0
2019/07/15	R208	06/02/2020			Bond Future	5.5501	103.7634	5.5530	103.7602	0.052	0.0000	0.0000	0
2019/07/15	R208	06/02/2020	6.13	Call	Bond Future	675.2700	0.6753	671.6000	0.6716	(0.543)	0	0	0
2019/07/15	R208	06/02/2020	6.12	Put	Bond Future	43.2700	0.0433	42.7700	0.0428	(1.156)	0	0	0
2019/07/15	R208	06/02/2020	6.14	Call	Bond Future	685.3000	0.6853	681.6300	0.6816	(0.536)	0	0	0
2019/07/15	R208	06/02/2020	6.14	Put	Bond Future	41.5900	0.0416	41.0900	0.0411	(1.202)	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
2019/07/15	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R208	07/05/2020	4.80	Put	Bond Future	39.3100	0.0393	42.7400	0.0427	8.726	0	0	0
2019/07/15	R208	07/05/2020			Bond Future	4.8452	102.3987	4.8492	102.3953	0.082	0.0000	0.0000	0
2019/07/15	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R208	07/05/2020	4.82	Put	Bond Future	21.9200	0.0219	25.3500	0.0254	15.648	0	0	0
2019/07/15	R208	07/05/2020	4.81	Put	Bond Future	30.6100	0.0306	34.0400	0.0340	11.205	0	0	0
2019/07/15	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R209	01/08/2019	10.17	Call	Bond Future	4,840.3600	4.8404	5,036.2300	5.0362	4.047	0	0	0
2019/07/15	R209	01/08/2019	10.15	Put	Bond Future	21.3700	0.0214	9.6400	0.0096	(54.890)	0	0	0
2019/07/15	R209	01/08/2019	9.30	Call	Bond Future	525.0600	0.5251	540.3600	0.5404	2.914	0	0	7,541
2019/07/15	R209	01/08/2019			Bond Future	9.4125	75.8362	9.3817	76.0426	(0.327)	0.0000	0.0000	86,380
2019/07/15	R209	01/08/2019	10.17	Put	Bond Future	18.8900	0.0189	8.3500	0.0084	(55.797)	0	0	0
2019/07/15	R209	01/08/2019	10.15	Call	Bond Future	4,721.5500	4.7215	4,916.2300	4.9162	4.123	0	0	0
2019/07/15	R209	01/08/2019	10.16	Put	Bond Future	20.0900	0.0201	8.9700	0.0090	(55.351)	0	0	0
2019/07/15	R209	01/08/2019	9.30	Put	Bond Future	1,283.1700	1.2832	1,092.0600	1.0921	(14.894)	0	0	0
2019/07/15	R209	01/08/2019	9.80	Put	Bond Future	152.4800	0.1525	95.0900	0.0951	(37.638)	0	0	0
2019/07/15	R209	01/08/2019	10.16	Call	Bond Future	4,780.9500	4.7810	4,976.2400	4.9762	4.085	0	0	0
2019/07/15	R209	01/08/2019	9.80	Call	Bond Future	2,678.2600	2.6783	2,827.2800	2.8273	5.564	0	0	7,541
2019/07/15	R209	01/08/2019	10.46	Call	Bond Future	6,547.5400	6.5475	6,752.4600	6.7525	3.130	0	0	0
2019/07/15	R209	01/08/2019	10.46	Put	Bond Future	2.1400	0.0021	0.6500	0.0007	(69.626)	0	0	7,541
2019/07/15	R209	07/11/2019	9.82	Call	Bond Future	3,447.3300	3.4473	3,566.3400	3.5663	3.452	0	0	0
2019/07/15	R209	07/11/2019			Bond Future	9.4722	74.1727	9.4404	74.3831	(0.336)	0.0000	0.0000	4,530
2019/07/15	R209	07/11/2019	9.80	Call	Bond Future	3,359.0900	3.3591	3,476.2100	3.4762	3.487	0	0	0
2019/07/15	R209	07/11/2019	9.80	Put	Bond Future	1,238.8300	1.2388	1,145.5000	1.1455	(7.534)	0	0	0
2019/07/15	R209	07/11/2019	9.82	Put	Bond Future	1,200.6100	1.2006	1,109.1700	1.1092	(7.616)	0	0	0
2019/07/15	R209	07/11/2019	9.81	Call	Bond Future	3,403.1100	3.4031	3,521.1800	3.5212	3.469	0	0	0
2019/07/15	R209	07/11/2019	9.81	Put	Bond Future	1,219.5800	1.2196	1,127.2000	1.1272	(7.575)	0	0	0
2019/07/15	R209	06/02/2020	9.52	Put	Bond Future	2,856.3800	2.8564	2,733.8600	2.7339	(4.289)	0	0	0
2019/07/15	R209	06/02/2020			Bond Future	9.5219	75.5729	9.4892	75.7872	(0.344)	0.0000	0.0000	0
2019/07/15	R209	06/02/2020	9.51	Call	Bond Future	2,809.4100	2.8094	2,900.4200	2.9004	3.239	0	0	0
2019/07/15	R209	06/02/2020	9.51	Put	Bond Future	2,887.5300	2.8875	2,764.2400	2.7642	(4.270)	0	0	0
2019/07/15	R209	06/02/2020	9.52	Call	Bond Future	2,843.6900	2.8437	2,935.4700	2.9355	3.227	0	0	0
2019/07/15	R209	06/02/2020	9.50	Call	Bond Future	2,775.3300	2.7753	2,865.5600	2.8656	3.251	0	0	0
2019/07/15	R209	06/02/2020	9.50	Put	Bond Future	2,918.9700	2.9190	2,794.9000	2.7949	(4.250)	0	0	0
2019/07/15	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R209	07/05/2020			Bond Future	9.5645	73.9062	9.5309	74.1246	(0.352)	0.0000	0.0000	0
2019/07/15	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R209	07/05/2020	9.45	Put	Bond Future	746.8700	0.7469	528.5000	0.5285	(29.238)	0	0	0
2019/07/15	R209	07/05/2020	9.47	Put	Bond Future	615.6300	0.6156	397.2600	0.3973	(35.471)	0	0	0
2019/07/15	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R209	07/05/2020	9.46	Put	Bond Future	681.2100	0.6812	462.8400	0.4628	(32.056)	0	0	0
2019/07/15	R210	01/08/2019			Bond Future	191.1496	191.1496	191.1668	191.1668	0.009	0.0000	0.0000	2,132
2019/07/15	R210	07/11/2019			Bond Future	192.3455	192.3455	192.3629	192.3629	0.009	0.0000	0.0000	0
2019/07/15	R210	06/02/2020			Bond Future	196.0215	196.0215	196.0390	196.0390	0.009	0.0000	0.0000	0
2019/07/15	R210	07/05/2020			Bond Future	197.2687	197.2687	197.2863	197.2863	0.009	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
2019/07/15	R212	01/08/2019			Bond Future	160.4040	160.4040	160.4160	160.4160	0.007	0.0000	0.0000	6,164
2019/07/15	R212	07/11/2019			Bond Future	163.5949	163.5949	163.6070	163.6070	0.007	0.0000	0.0000	1,526
2019/07/15	R212	06/02/2020			Bond Future	164.4752	164.4752	164.4873	164.4873	0.007	0.0000	0.0000	0
2019/07/15	R212	07/05/2020			Bond Future	167.7469	167.7469	167.7590	167.7590	0.007	0.0000	0.0000	0
2019/07/15	R213	01/08/2019	9.99	Put	Bond Future	1.2200	0.0012	0.2500	0.0003	(79.508)	0	0	0
2019/07/15	R213	01/08/2019	9.98	Call	Bond Future	6,265.9000	6.2659	6,626.2500	6.6263	5.751	0	0	0
2019/07/15	R213	01/08/2019			Bond Future	8.9567	89.0978	8.9007	89.4592	(0.625)	0.0000	0.0000	17,638
2019/07/15	R213	01/08/2019	9.99	Call	Bond Future	6,323.9500	6.3239	6,684.3800	6.6844	5.699	0	0	0
2019/07/15	R213	01/08/2019	9.98	Put	Bond Future	1.3200	0.0013	0.2700	0.0003	(79.545)	0	0	0
2019/07/15	R213	01/08/2019	10.00	Call	Bond Future	6,381.9400	6.3819	6,742.4500	6.7425	5.649	0	0	0
2019/07/15	R213	01/08/2019	10.00	Put	Bond Future	1.1200	0.0011	0.2300	0.0002	(79.464)	0	0	0
2019/07/15	R213	07/11/2019	9.59	Put	Bond Future	731.5800	0.7316	629.9600	0.6300	(13.890)	0	0	0
2019/07/15	R213	07/11/2019	9.58	Call	Bond Future	4,222.2900	4.2223	4,487.8200	4.4878	6.289	0	0	0
2019/07/15	R213	07/11/2019			Bond Future	9.0150	87.2953	8.9569	87.6637	(0.644)	0.0000	0.0000	3,090
2019/07/15	R213	07/11/2019	9.59	Call	Bond Future	4,269.8300	4.2698	4,536.6700	4.5367	6.249	0	0	0
2019/07/15	R213	07/11/2019	9.58	Put	Bond Future	743.9000	0.7439	640.9700	0.6410	(13.837)	0	0	0
2019/07/15	R213	07/11/2019	9.60	Call	Bond Future	4,317.4900	4.3175	4,585.6400	4.5856	6.211	0	0	0
2019/07/15	R213	07/11/2019	9.60	Put	Bond Future	719.4500	0.7194	619.1400	0.6191	(13.943)	0	0	0
2019/07/15	R213	06/02/2020	9.27	Call	Bond Future	3,341.4900	3.3415	3,548.3800	3.5484	6.192	0	0	0
2019/07/15	R213	06/02/2020	9.26	Put	Bond Future	2,097.3200	2.0973	1,927.5900	1.9276	(8.093)	0	0	0
2019/07/15	R213	06/02/2020			Bond Future	9.0645	88.9430	9.0043	89.3183	(0.663)	0.0000	0.0000	0
2019/07/15	R213	06/02/2020	9.28	Call	Bond Future	3,379.7100	3.3797	3,587.9100	3.5879	6.160	0	0	0
2019/07/15	R213	06/02/2020	9.28	Put	Bond Future	2,051.7800	2.0518	1,884.6800	1.8847	(8.144)	0	0	0
2019/07/15	R213	06/02/2020	9.27	Put	Bond Future	2,074.5600	2.0746	1,906.1500	1.9062	(8.118)	0	0	0
2019/07/15	R213	06/02/2020	9.26	Call	Bond Future	3,303.1900	3.3032	3,508.7600	3.5088	6.223	0	0	0
2019/07/15	R213	07/05/2020	9.01	Put	Bond Future	548.0700	0.5481	165.5800	0.1656	(69.789)	0	0	0
2019/07/15	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R213	07/05/2020			Bond Future	9.0990	87.1370	9.0368	87.5195	(0.683)	0.0000	0.0000	0
2019/07/15	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R213	07/05/2020	9.00	Put	Bond Future	609.9600	0.6100	227.4700	0.2275	(62.707)	0	0	0
2019/07/15	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R213	07/05/2020	9.02	Put	Bond Future	486.2400	0.4862	103.7500	0.1038	(78.663)	0	0	0
2019/07/15	R214	01/08/2019	10.34	Put	Bond Future	41.3800	0.0414	21.5900	0.0216	(47.825)	0	0	0
2019/07/15	R214	01/08/2019			Bond Future	9.7032	74.0645	9.6774	74.2427	(0.266)	0.0000	0.0000	16,514
2019/07/15	R214	01/08/2019	10.33	Call	Bond Future	4,162.5300	4.1625	4,320.0700	4.3201	3.785	0	0	0
2019/07/15	R214	01/08/2019	10.33	Put	Bond Future	43.7600	0.0438	23.0400	0.0230	(47.349)	0	0	0
2019/07/15	R214	01/08/2019	10.34	Call	Bond Future	4,222.7500	4.2227	4,381.2200	4.3812	3.753	0	0	0
2019/07/15	R214	01/08/2019	10.32	Call	Bond Future	4,102.3500	4.1024	4,258.9200	4.2589	3.817	0	0	0
2019/07/15	R214	01/08/2019	10.32	Put	Bond Future	46.2700	0.0463	24.5800	0.0246	(46.877)	0	0	0
2019/07/15	R214	07/11/2019	10.02	Put	Bond Future	1,525.8000	1.5258	1,432.3900	1.4324	(6.122)	0	0	0
2019/07/15	R214	07/11/2019			Bond Future	9.7686	72.2206	9.7420	72.4023	(0.273)	0.0000	0.0000	0
2019/07/15	R214	07/11/2019	10.01	Call	Bond Future	3,163.0000	3.1630	3,250.4500	3.2505	2.765	0	0	0
2019/07/15	R214	07/11/2019	10.01	Put	Bond Future	1,548.4000	1.5484	1,454.1700	1.4542	(6.086)	0	0	0
2019/07/15	R214	07/11/2019	10.02	Call	Bond Future	3,206.0200	3.2060	3,294.2900	3.2943	2.753	0	0	0
2019/07/15	R214	07/11/2019	10.00	Call	Bond Future	3,120.2000	3.1202	3,206.8100	3.2068	2.776	0	0	0
2019/07/15	R214	07/11/2019	10.00	Put	Bond Future	1,571.3100	1.5713	1,476.2400	1.4762	(6.050)	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
2019/07/15	R214	06/02/2020	9.73	Call	Bond Future	2,707.6000	2.7076	2,776.7000	2.7767	2.552	0	0	0
2019/07/15	R214	06/02/2020			Bond Future	9.8261	73.5838	9.7987	73.7688	(0.279)	0.0000	0.0000	0
2019/07/15	R214	06/02/2020	9.71	Call	Bond Future	2,641.0900	2.6411	2,708.9000	2.7089	2.568	0	0	0
2019/07/15	R214	06/02/2020	9.71	Put	Bond Future	3,430.4800	3.4305	3,313.2900	3.3133	(3.416)	0	0	0
2019/07/15	R214	06/02/2020	9.73	Put	Bond Future	3,360.0100	3.3600	3,244.1100	3.2441	(3.449)	0	0	0
2019/07/15	R214	06/02/2020	9.72	Call	Bond Future	2,674.1400	2.6741	2,742.5900	2.7426	2.560	0	0	0
2019/07/15	R214	06/02/2020	9.72	Put	Bond Future	3,394.9900	3.3950	3,278.4400	3.2784	(3.433)	0	0	0
2019/07/15	R214	07/05/2020	9.77	Put	Bond Future	684.1600	0.6842	495.7000	0.4957	(27.546)	0	0	0
2019/07/15	R214	07/05/2020			Bond Future	9.8716	71.7298	9.8434	71.9182	(0.285)	0.0000	0.0000	0
2019/07/15	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R214	07/05/2020	9.76	Put	Bond Future	752.0900	0.7521	563.6300	0.5636	(25.058)	0	0	0
2019/07/15	R214	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R214	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R214	07/05/2020	9.75	Put	Bond Future	820.1200	0.8201	631.6600	0.6317	(22.980)	0	0	0
2019/07/15	R248	01/08/2019	10.35	Call	Bond Future	5,296.7800	5.2968	5,501.8300	5.5018	3.871	0	0	0
2019/07/15	R248	01/08/2019	10.34	Put	Bond Future	50.5000	0.0505	26.1000	0.0261	(48.317)	0	0	0
2019/07/15	R248	01/08/2019			Bond Future	9.7233	94.4231	9.6975	94.6514	(0.266)	0.0000	0.0000	97,499
2019/07/15	R248	01/08/2019	10.36	Call	Bond Future	5,373.4800	5.3735	5,579.6400	5.5796	3.837	0	0	0
2019/07/15	R248	01/08/2019	10.36	Put	Bond Future	44.9400	0.0449	22.7900	0.0228	(49.288)	0	0	0
2019/07/15	R248	01/08/2019	10.35	Put	Bond Future	47.6500	0.0476	24.3900	0.0244	(48.814)	0	0	0
2019/07/15	R248	01/08/2019	10.34	Call	Bond Future	5,220.1000	5.2201	5,424.0100	5.4240	3.906	0	0	0
2019/07/15	R248	07/11/2019	10.02	Call	Bond Future	3,895.6500	3.8956	4,008.6600	4.0087	2.901	0	0	0
2019/07/15	R248	07/11/2019	10.01	Put	Bond Future	1,948.8200	1.9488	1,827.9600	1.8280	(6.202)	0	0	0
2019/07/15	R248	07/11/2019			Bond Future	9.7888	91.8373	9.7622	92.0701	(0.272)	0.0000	0.0000	2,048
2019/07/15	R248	07/11/2019	10.03	Call	Bond Future	3,950.3100	3.9503	4,064.4300	4.0644	2.889	0	0	0
2019/07/15	R248	07/11/2019	10.03	Put	Bond Future	1,890.1900	1.8902	1,771.5400	1.7715	(6.277)	0	0	0
2019/07/15	R248	07/11/2019	10.02	Put	Bond Future	1,919.3000	1.9193	1,799.5400	1.7995	(6.240)	0	0	0
2019/07/15	R248	07/11/2019	10.01	Call	Bond Future	3,841.2500	3.8413	3,953.1600	3.9532	2.913	0	0	0
2019/07/15	R248	06/02/2020	9.71	Put	Bond Future	4,360.6300	4.3606	4,209.2500	4.2093	(3.472)	0	0	0
2019/07/15	R248	06/02/2020			Bond Future	9.8465	93.5709	9.8190	93.8079	(0.279)	0.0000	0.0000	0
2019/07/15	R248	06/02/2020	9.71	Call	Bond Future	3,170.9600	3.1710	3,256.5900	3.2566	2.700	0	0	0
2019/07/15	R248	06/02/2020	9.70	Put	Bond Future	4,407.4400	4.4074	4,255.2000	4.2552	(3.454)	0	0	0
2019/07/15	R248	06/02/2020	9.72	Call	Bond Future	3,212.6600	3.2127	3,299.1500	3.2992	2.692	0	0	0
2019/07/15	R248	06/02/2020	9.72	Put	Bond Future	4,314.2300	4.3142	4,163.7100	4.1637	(3.489)	0	0	0
2019/07/15	R248	06/02/2020	9.70	Call	Bond Future	3,129.5300	3.1295	3,214.3000	3.2143	2.709	0	0	0
2019/07/15	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R248	07/05/2020	9.77	Put	Bond Future	1,053.9700	1.0540	812.5000	0.8125	(22.911)	0	0	0
2019/07/15	R248	07/05/2020			Bond Future	9.8921	90.9672	9.8639	91.2086	(0.285)	0.0000	0.0000	0
2019/07/15	R248	07/05/2020	9.79	Put	Bond Future	879.9000	0.8799	638.4300	0.6384	(27.443)	0	0	0
2019/07/15	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/15	R248	07/05/2020	9.78	Put	Bond Future	966.8700	0.9669	725.4000	0.7254	(24.974)	0	0	0
2019/07/15	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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