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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/07/2019 TO 16/07/2019

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
2019/07/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	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
2019/07/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	2025	01/08/2019			Bond Future	136.6964	136.6964	136.7768	136.7768	0.059	0.0000	0.0000	1,622
2019/07/16	2025	07/11/2019			Bond Future	139.4156	139.4156	139.4781	139.4781	0.045	0.0000	0.0000	340
2019/07/16	2025	06/02/2020			Bond Future	140.6056	140.6056	140.6102	140.6102	0.003	0.0000	0.0000	0
2019/07/16	2025	07/05/2020			Bond Future	143.4021	143.4021	143.3138	143.3138	(0.062)	0.0000	0.0000	0
2019/07/16	2029	01/08/2019			Bond Future	103.0948	103.0948	103.1024	103.1024	0.007	0.0000	0.0000	4,110
2019/07/16	2029	07/11/2019			Bond Future	104.0513	104.0513	104.0443	104.0443	(0.007)	0.0000	0.0000	150
2019/07/16	2029	06/02/2020			Bond Future	106.0397	106.0397	105.9885	105.9885	(0.048)	0.0000	0.0000	0
2019/07/16	2029	07/05/2020			Bond Future	107.0354	107.0354	106.9134	106.9134	(0.114)	0.0000	0.0000	0
2019/07/16	2030	01/08/2019	9.91	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/07/16	2030	01/08/2019	8.67	Put	Bond Future	770.1800	0.7702	783.6700	0.7837	1.752	0	0	0
2019/07/16	2030	01/08/2019	9.15	Put	Bond Future	44.2000	0.0442	41.4700	0.0415	(6.176)	0	0	0
2019/07/16	2030	01/08/2019	9.68	Call	Bond Future	6,223.7000	6.2237	6,159.5300	6.1595	(1.031)	0	0	0
2019/07/16	2030	01/08/2019			Bond Future	8.6908	95.4375	8.7005	95.3735	0.112	0.0000	0.0000	71,314
2019/07/16	2030	01/08/2019	8.35	Put	Bond Future	2,345.9100	2.3459	2,396.9300	2.3969	2.175	0	0	0
2019/07/16	2030	01/08/2019	8.35	Call	Bond Future	69.1700	0.0692	56.1500	0.0562	(18.823)	0	0	2,025
2019/07/16	2030	01/08/2019	9.22	Put	Bond Future	26.3700	0.0264	24.2400	0.0242	(8.077)	0	0	0
2019/07/16	2030	01/08/2019	9.22	Call	Bond Future	3,425.2000	3.4252	3,359.0300	3.3590	(1.932)	0	0	5,400
2019/07/16	2030	01/08/2019	9.69	Call	Bond Future	6,283.7500	6.2838	6,219.6000	6.2196	(1.021)	0	0	0
2019/07/16	2030	01/08/2019	9.69	Put	Bond Future	0.4800	0.0005	0.3700	0.0004	(22.917)	0	0	5,400
2019/07/16	2030	01/08/2019	9.91	Call	Bond Future	7,591.9600	7.5920	7,527.9100	7.5279	(0.844)	0	0	0
2019/07/16	2030	01/08/2019	9.92	Call	Bond Future	7,650.8200	7.6508	7,586.7700	7.5868	(0.837)	0	0	0
2019/07/16	2030	01/08/2019	9.90	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/07/16	2030	01/08/2019	8.67	Call	Bond Future	633.5600	0.6336	583.0100	0.5830	(7.979)	0	0	5,400
2019/07/16	2030	01/08/2019	9.15	Call	Bond Future	3,002.8300	3.0028	2,936.0600	2.9361	(2.224)	0	0	2,025
2019/07/16	2030	01/08/2019	9.68	Put	Bond Future	0.5300	0.0005	0.4000	0.0004	(24.528)	0	0	4,771
2019/07/16	2030	01/08/2019	9.92	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/07/16	2030	01/08/2019	9.90	Call	Bond Future	7,533.0300	7.5330	7,468.9800	7.4690	(0.850)	0	0	0
2019/07/16	2030	01/08/2019	8.77	Put	Bond Future	477.2100	0.4772	481.6700	0.4817	0.935	0	0	0
2019/07/16	2030	01/08/2019	8.77	Call	Bond Future	996.6400	0.9966	937.0600	0.9371	(5.978)	0	0	0
2019/07/16	2030	01/08/2019	9.24	Call	Bond Future	3,546.7400	3.5467	3,480.7400	3.4807	(1.861)	0	0	0
2019/07/16	2030	01/08/2019	9.24	Put	Bond Future	22.6500	0.0227	20.6900	0.0207	(8.653)	0	0	0
2019/07/16	2030	01/08/2019	9.27	Put	Bond Future	17.9800	0.0180	16.2700	0.0163	(9.511)	0	0	0
2019/07/16	2030	01/08/2019	9.27	Call	Bond Future	3,729.5400	3.7295	3,663.7900	3.6638	(1.763)	0	0	0
2019/07/16	2030	01/08/2019	9.08	Call	Bond Future	2,588.0300	2.5880	2,520.7900	2.5208	(2.598)	0	0	0
2019/07/16	2030	01/08/2019	9.08	Put	Bond Future	72.4200	0.0724	69.2200	0.0692	(4.419)	0	0	6,570
2019/07/16	2030	07/11/2019	9.76	Put	Bond Future	305.6900	0.3057	310.0300	0.3100	1.420	0	0	5,500
2019/07/16	2030	07/11/2019	9.49	Put	Bond Future	499.5200	0.4995	507.4100	0.5074	1.580	0	0	0
2019/07/16	2030	07/11/2019			Bond Future	8.7393	97.3105	8.7515	97.2316	0.140	0.0000	0.0000	237
2019/07/16	2030	07/11/2019	9.48	Call	Bond Future	5,133.1400	5.1331	5,062.2800	5.0623	(1.380)	0	0	0
2019/07/16	2030	07/11/2019	9.48	Put	Bond Future	508.6600	0.5087	516.7200	0.5167	1.585	0	0	0
2019/07/16	2030	07/11/2019	8.60	Put	Bond Future	2,329.5500	2.3296	2,366.8300	2.3668	1.600	0	0	0
2019/07/16	2030	07/11/2019	8.60	Call	Bond Future	1,425.3500	1.4253	1,383.7100	1.3837	(2.921)	0	0	5,500

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2019/07/16	2030	07/11/2019	9.10	Put	Bond Future	998.8100	0.9988	1,015.8600	1.0159	1.707	0	0	0
2019/07/16	2030	07/11/2019	9.10	Call	Bond Future	3,288.9600	3.2890	3,227.0900	3.2271	(1.881)	0	0	5,500
2019/07/16	2030	07/11/2019	9.76	Call	Bond Future	6,600.5700	6.6006	6,525.9900	6.5260	(1.130)	0	0	0
2019/07/16	2030	07/11/2019	9.49	Call	Bond Future	5,184.3800	5.1844	5,113.3500	5.1133	(1.370)	0	0	0
2019/07/16	2030	07/11/2019	8.57	Put	Bond Future	2,440.1400	2.4401	2,478.8500	2.4788	1.586	0	0	0
2019/07/16	2030	07/11/2019	9.47	Call	Bond Future	5,081.8700	5.0819	5,011.1800	5.0112	(1.391)	0	0	0
2019/07/16	2030	07/11/2019	9.47	Put	Bond Future	517.8100	0.5178	526.0400	0.5260	1.589	0	0	0
2019/07/16	2030	07/11/2019	9.70	Call	Bond Future	6,282.9300	6.2829	6,209.0000	6.2090	(1.177)	0	0	0
2019/07/16	2030	07/11/2019	9.70	Put	Bond Future	342.5200	0.3425	347.5100	0.3475	1.457	0	0	0
2019/07/16	2030	07/11/2019	8.57	Call	Bond Future	1,339.7100	1.3397	1,299.5000	1.2995	(3.001)	0	0	0
2019/07/16	2030	07/11/2019	9.12	Put	Bond Future	964.2500	0.9642	980.6900	0.9807	1.705	0	0	0
2019/07/16	2030	07/11/2019	9.12	Call	Bond Future	3,379.2300	3.3792	3,316.7500	3.3168	(1.849)	0	0	0
2019/07/16	2030	06/02/2020	9.14	Call	Bond Future	3,933.8900	3.9339	3,849.6500	3.8496	(2.141)	0	0	0
2019/07/16	2030	06/02/2020	9.15	Put	Bond Future	1,657.1900	1.6572	1,694.1200	1.6941	2.228	0	0	0
2019/07/16	2030	06/02/2020			Bond Future	8.7779	95.1379	8.7972	95.0164	0.219	0.0000	0.0000	0
2019/07/16	2030	06/02/2020	9.14	Put	Bond Future	1,676.7200	1.6767	1,714.0400	1.7140	2.226	0	0	0
2019/07/16	2030	06/02/2020	9.15	Call	Bond Future	3,975.7000	3.9757	3,891.0700	3.8911	(2.129)	0	0	0
2019/07/16	2030	06/02/2020	9.16	Call	Bond Future	4,017.9300	4.0179	3,932.9100	3.9329	(2.116)	0	0	0
2019/07/16	2030	06/02/2020	9.16	Put	Bond Future	1,638.1400	1.6381	1,674.6800	1.6747	2.231	0	0	0
2019/07/16	2030	07/05/2020	8.78	Put	Bond Future	180.7700	0.1808	368.4900	0.3685	103.845	0	0	0
2019/07/16	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2030	07/05/2020			Bond Future	8.8090	97.0097	8.8392	96.8220	0.343	0.0000	0.0000	0
2019/07/16	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2030	07/05/2020	8.80	Put	Bond Future	56.1400	0.0561	243.8600	0.2439	334.378	0	0	0
2019/07/16	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2030	07/05/2020	8.79	Put	Bond Future	118.4300	0.1184	306.1500	0.3061	158.507	0	0	0
2019/07/16	2032	01/08/2019	10.10	Call	Bond Future	7,157.1400	7.1571	7,087.9000	7.0879	(0.967)	0	0	0
2019/07/16	2032	01/08/2019	10.11	Put	Bond Future	0.5100	0.0005	0.3900	0.0004	(23.529)	0	0	0
2019/07/16	2032	01/08/2019			Bond Future	9.0418	96.9700	9.0515	96.9009	0.107	0.0000	0.0000	49,385
2019/07/16	2032	01/08/2019	10.10	Put	Bond Future	0.5700	0.0006	0.4400	0.0004	(22.807)	0	0	0
2019/07/16	2032	01/08/2019	10.11	Call	Bond Future	7,221.0300	7.2210	7,151.8000	7.1518	(0.959)	0	0	0
2019/07/16	2032	01/08/2019	10.09	Call	Bond Future	7,093.1900	7.0932	7,023.9300	7.0239	(0.976)	0	0	0
2019/07/16	2032	01/08/2019	10.09	Put	Bond Future	0.6400	0.0006	0.4900	0.0005	(23.438)	0	0	0
2019/07/16	2032	07/11/2019	9.71	Call	Bond Future	4,878.6300	4.8786	4,805.7400	4.8057	(1.494)	0	0	0
2019/07/16	2032	07/11/2019	9.70	Put	Bond Future	742.3500	0.7423	753.7600	0.7538	1.537	0	0	0
2019/07/16	2032	07/11/2019			Bond Future	9.1004	94.7126	9.1124	94.6285	0.132	0.0000	0.0000	23
2019/07/16	2032	07/11/2019	9.72	Call	Bond Future	4,931.9000	4.9319	4,858.7900	4.8588	(1.482)	0	0	0
2019/07/16	2032	07/11/2019	9.72	Put	Bond Future	716.8200	0.7168	727.7800	0.7278	1.529	0	0	0
2019/07/16	2032	07/11/2019	9.71	Put	Bond Future	729.4800	0.7295	740.6600	0.7407	1.533	0	0	0
2019/07/16	2032	07/11/2019	9.70	Call	Bond Future	4,825.5100	4.8255	4,752.8500	4.7529	(1.506)	0	0	0
2019/07/16	2032	06/02/2020	9.40	Put	Bond Future	2,121.1500	2.1212	2,164.1600	2.1642	2.028	0	0	0
2019/07/16	2032	06/02/2020			Bond Future	9.1482	96.5004	9.1665	96.3742	0.200	0.0000	0.0000	0
2019/07/16	2032	06/02/2020	9.39	Call	Bond Future	3,798.7000	3.7987	3,715.9200	3.7159	(2.179)	0	0	0
2019/07/16	2032	06/02/2020	9.39	Put	Bond Future	2,146.9000	2.1469	2,190.3400	2.1903	2.023	0	0	0
2019/07/16	2032	06/02/2020	9.40	Call	Bond Future	3,840.3900	3.8404	3,757.1800	3.7572	(2.167)	0	0	0
2019/07/16	2032	06/02/2020	9.38	Call	Bond Future	3,757.2000	3.7572	3,674.8600	3.6749	(2.192)	0	0	0
2019/07/16	2032	06/02/2020	9.38	Put	Bond Future	2,172.9100	2.1729	2,216.7900	2.2168	2.019	0	0	0

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2019/07/16	2032	07/05/2020	9.19	Call	Bond Future	18.5300	0.0185	0.0000	0.0000	(100.000)	0	0	0
2019/07/16	2032	07/05/2020			Bond Future	9.1873	94.2363	9.2155	94.0444	0.307	0.0000	0.0000	0
2019/07/16	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2032	07/05/2020	9.17	Put	Bond Future	117.8500	0.1179	309.7300	0.3097	162.817	0	0	0
2019/07/16	2032	07/05/2020	9.19	Put	Bond Future	0.0000	0.0000	173.3500	0.1734	100.000	0	0	0
2019/07/16	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2032	07/05/2020	9.18	Put	Bond Future	49.6200	0.0496	241.5000	0.2415	386.699	0	0	0
2019/07/16	2033	01/08/2019			Bond Future	104.0405	104.0405	104.1090	104.1090	0.066	0.0000	0.0000	6,090
2019/07/16	2033	07/11/2019			Bond Future	104.9401	104.9401	104.9951	104.9951	0.052	0.0000	0.0000	50
2019/07/16	2033	06/02/2020			Bond Future	106.9454	106.9454	106.9570	106.9570	0.011	0.0000	0.0000	0
2019/07/16	2033	07/05/2020			Bond Future	107.8757	107.8757	107.8173	107.8173	(0.054)	0.0000	0.0000	0
2019/07/16	2037	01/08/2019	10.31	Call	Bond Future	6,059.6700	6.0597	6,101.7100	6.1017	0.694	0	0	0
2019/07/16	2037	01/08/2019			Bond Future	9.5035	91.6593	9.4979	91.7033	(0.059)	0.0000	0.0000	61,820
2019/07/16	2037	01/08/2019	10.29	Call	Bond Future	5,918.2700	5.9183	5,960.0500	5.9600	0.706	0	0	0
2019/07/16	2037	01/08/2019	10.29	Put	Bond Future	8.5100	0.0085	6.3300	0.0063	(25.617)	0	0	0
2019/07/16	2037	01/08/2019	10.31	Put	Bond Future	7.3100	0.0073	5.3900	0.0054	(26.265)	0	0	0
2019/07/16	2037	01/08/2019	10.30	Call	Bond Future	5,988.9900	5.9890	6,030.9000	6.0309	0.700	0	0	0
2019/07/16	2037	01/08/2019	10.30	Put	Bond Future	7.8900	0.0079	5.8400	0.0058	(25.982)	0	0	0
2019/07/16	2037	07/11/2019	9.97	Call	Bond Future	4,354.7300	4.3547	4,367.0500	4.3670	0.283	0	0	0
2019/07/16	2037	07/11/2019			Bond Future	9.5668	93.4583	9.5627	93.4899	(0.042)	0.0000	0.0000	100
2019/07/16	2037	07/11/2019	9.95	Call	Bond Future	4,248.1700	4.2482	4,260.1600	4.2602	0.282	0	0	0
2019/07/16	2037	07/11/2019	9.95	Put	Bond Future	1,332.0000	1.3320	1,312.3200	1.3123	(1.477)	0	0	0
2019/07/16	2037	07/11/2019	9.97	Put	Bond Future	1,290.2700	1.2903	1,270.9200	1.2709	(1.500)	0	0	0
2019/07/16	2037	07/11/2019	9.96	Call	Bond Future	4,301.3400	4.3013	4,313.5000	4.3135	0.283	0	0	0
2019/07/16	2037	07/11/2019	9.96	Put	Bond Future	1,310.9800	1.3110	1,291.4700	1.2915	(1.488)	0	0	0
2019/07/16	2037	06/02/2020	9.67	Call	Bond Future	3,527.5300	3.5275	3,515.5600	3.5156	(0.339)	0	0	0
2019/07/16	2037	06/02/2020	9.66	Put	Bond Future	3,188.9000	3.1889	3,184.1900	3.1842	(0.148)	0	0	0
2019/07/16	2037	06/02/2020			Bond Future	9.6213	90.9624	9.6223	90.9551	0.010	0.0000	0.0000	0
2019/07/16	2037	06/02/2020	9.68	Call	Bond Future	3,569.1300	3.5691	3,557.1200	3.5571	(0.336)	0	0	0
2019/07/16	2037	06/02/2020	9.68	Put	Bond Future	3,118.7900	3.1188	3,114.0200	3.1140	(0.153)	0	0	0
2019/07/16	2037	06/02/2020	9.67	Put	Bond Future	3,153.6800	3.1537	3,148.9500	3.1489	(0.150)	0	0	0
2019/07/16	2037	06/02/2020	9.66	Call	Bond Future	3,486.1600	3.4862	3,474.2100	3.4742	(0.343)	0	0	0
2019/07/16	2037	07/05/2020	9.60	Put	Bond Future	535.9500	0.5359	604.5300	0.6045	12.796	0	0	0
2019/07/16	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2037	07/05/2020			Bond Future	9.6701	92.7522	9.6791	92.6836	0.093	0.0000	0.0000	0
2019/07/16	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2037	07/05/2020	9.59	Put	Bond Future	612.8300	0.6128	681.4100	0.6814	11.191	0	0	0
2019/07/16	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2037	07/05/2020	9.61	Put	Bond Future	459.1600	0.4592	527.7400	0.5277	14.936	0	0	0
2019/07/16	2038	01/08/2019			Bond Future	121.6270	121.6270	121.8154	121.8154	0.155	0.0000	0.0000	11,341
2019/07/16	2038	07/11/2019			Bond Future	124.0466	124.0466	124.2212	124.2212	0.141	0.0000	0.0000	2,272
2019/07/16	2038	06/02/2020			Bond Future	124.7586	124.7586	124.8841	124.8841	0.101	0.0000	0.0000	0
2019/07/16	2038	07/05/2020			Bond Future	127.2399	127.2399	127.2852	127.2852	0.036	0.0000	0.0000	0
2019/07/16	2040	01/08/2019	10.37	Put	Bond Future	17.3300	0.0173	12.7900	0.0128	(26.197)	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
2019/07/16	2040	01/08/2019	10.36	Call	Bond Future	5,739.6600	5.7397	5,824.6300	5.8246	1.480	0	0	0
2019/07/16	2040	01/08/2019			Bond Future	9.6488	94.3950	9.6382	94.4848	(0.110)	0.0000	0.0000	41,060
2019/07/16	2040	01/08/2019	10.37	Call	Bond Future	5,814.8500	5.8149	5,900.0900	5.9001	1.466	0	0	0
2019/07/16	2040	01/08/2019	10.36	Put	Bond Future	18.5900	0.0186	13.7800	0.0138	(25.874)	0	0	0
2019/07/16	2040	01/08/2019	10.38	Call	Bond Future	5,890.0100	5.8900	5,975.5000	5.9755	1.451	0	0	0
2019/07/16	2040	01/08/2019	10.38	Put	Bond Future	16.1600	0.0162	11.8700	0.0119	(26.547)	0	0	0
2019/07/16	2040	07/11/2019	9.80	Put	Bond Future	2,240.0300	2.2400	2,194.5100	2.1945	(2.032)	0	0	0
2019/07/16	2040	07/11/2019	9.30	Put	Bond Future	4,622.9400	4.6229	4,558.7600	4.5588	(1.388)	0	0	0
2019/07/16	2040	07/11/2019	10.04	Put	Bond Future	1,516.9900	1.5170	1,480.7900	1.4808	(2.386)	0	0	0
2019/07/16	2040	07/11/2019	10.03	Call	Bond Future	4,122.0900	4.1221	4,163.5500	4.1636	1.006	0	0	0
2019/07/16	2040	07/11/2019			Bond Future	9.7139	96.2476	9.7046	96.3257	(0.096)	0.0000	0.0000	0
2019/07/16	2040	07/11/2019	9.80	Call	Bond Future	2,954.1400	2.9541	2,986.6400	2.9866	1.100	0	0	1,260
2019/07/16	2040	07/11/2019	9.30	Call	Bond Future	1,064.6400	1.0646	1,078.4800	1.0785	1.300	0	0	1,260
2019/07/16	2040	07/11/2019	10.04	Call	Bond Future	4,177.3900	4.1774	4,219.2100	4.2192	1.001	0	0	0
2019/07/16	2040	07/11/2019	10.03	Put	Bond Future	1,541.4900	1.5415	1,504.9300	1.5049	(2.372)	0	0	0
2019/07/16	2040	07/11/2019	10.05	Call	Bond Future	4,233.1200	4.2331	4,275.3100	4.2753	0.997	0	0	0
2019/07/16	2040	07/11/2019	10.05	Put	Bond Future	1,493.0400	1.4930	1,457.2100	1.4572	(2.400)	0	0	0
2019/07/16	2040	06/02/2020	9.76	Call	Bond Future	3,485.4400	3.4854	3,496.8300	3.4968	0.327	0	0	0
2019/07/16	2040	06/02/2020			Bond Future	9.7705	93.5539	9.7658	93.5926	(0.048)	0.0000	0.0000	0
2019/07/16	2040	06/02/2020	9.74	Call	Bond Future	3,399.8100	3.3998	3,410.9200	3.4109	0.327	0	0	0
2019/07/16	2040	06/02/2020	9.74	Put	Bond Future	3,651.6000	3.6516	3,624.0100	3.6240	(0.756)	0	0	0
2019/07/16	2040	06/02/2020	9.76	Put	Bond Future	3,571.7900	3.5718	3,544.4800	3.5445	(0.765)	0	0	0
2019/07/16	2040	06/02/2020	9.75	Call	Bond Future	3,442.5000	3.4425	3,453.7500	3.4538	0.327	0	0	0
2019/07/16	2040	06/02/2020	9.75	Put	Bond Future	3,611.5100	3.6115	3,584.0600	3.5841	(0.760)	0	0	0
2019/07/16	2040	07/05/2020	9.75	Put	Bond Future	585.5600	0.5856	608.9000	0.6089	3.986	0	0	0
2019/07/16	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2040	07/05/2020			Bond Future	9.8214	95.3947	9.8242	95.3713	0.029	0.0000	0.0000	0
2019/07/16	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2040	07/05/2020	9.74	Put	Bond Future	668.0400	0.6680	691.3800	0.6914	3.494	0	0	0
2019/07/16	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2040	07/05/2020	9.73	Put	Bond Future	750.6400	0.7506	773.9800	0.7740	3.109	0	0	0
2019/07/16	2044	01/08/2019	10.40	Put	Bond Future	19.9800	0.0200	14.8500	0.0149	(25.676)	0	0	0
2019/07/16	2044	01/08/2019	9.86	Put	Bond Future	516.1600	0.5162	462.1200	0.4621	(10.470)	0	0	0
2019/07/16	2044	01/08/2019	10.53	Call	Bond Future	6,552.4200	6.5524	6,641.2200	6.6412	1.355	0	0	0
2019/07/16	2044	01/08/2019	9.39	Call	Bond Future	130.3800	0.1304	127.2500	0.1272	(2.401)	0	0	228
2019/07/16	2044	01/08/2019			Bond Future	9.7185	91.1498	9.7079	91.2409	(0.109)	0.0000	0.0000	38,001
2019/07/16	2044	01/08/2019	10.39	Call	Bond Future	5,494.5300	5.4945	5,580.2600	5.5803	1.560	0	0	0
2019/07/16	2044	01/08/2019	10.39	Put	Bond Future	21.4000	0.0214	15.9600	0.0160	(25.421)	0	0	0
2019/07/16	2044	01/08/2019	10.40	Call	Bond Future	5,570.3900	5.5704	5,656.4300	5.6564	1.545	0	0	0
2019/07/16	2044	01/08/2019	9.86	Call	Bond Future	1,717.4700	1.7175	1,754.6000	1.7546	2.162	0	0	100
2019/07/16	2044	01/08/2019	10.53	Put	Bond Future	7.9700	0.0080	5.6000	0.0056	(29.737)	0	0	100
2019/07/16	2044	01/08/2019	9.39	Put	Bond Future	3,025.1300	3.0251	2,930.8300	2.9308	(3.117)	0	0	0
2019/07/16	2044	01/08/2019	9.74	Put	Bond Future	903.2700	0.9033	832.0700	0.8321	(7.882)	0	0	0
2019/07/16	2044	01/08/2019	10.38	Call	Bond Future	5,418.6300	5.4186	5,504.0500	5.5040	1.576	0	0	0
2019/07/16	2044	01/08/2019	10.38	Put	Bond Future	22.9100	0.0229	17.1600	0.0172	(25.098)	0	0	0
2019/07/16	2044	01/08/2019	9.36	Put	Bond Future	3,267.2900	3.2673	3,172.9900	3.1730	(2.886)	0	0	0
2019/07/16	2044	01/08/2019	9.36	Call	Bond Future	100.6000	0.1006	97.4700	0.0975	(3.111)	0	0	100

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2019/07/16	2044	01/08/2019	9.74	Call	Bond Future	1,087.4500	1.0875	1,107.4200	1.1074	1.836	0	0	228
2019/07/16	2044	01/08/2019	10.27	Call	Bond Future	4,584.0300	4.5840	4,664.8300	4.6648	1.763	0	0	0
2019/07/16	2044	01/08/2019	10.27	Put	Bond Future	47.6700	0.0477	37.3000	0.0373	(21.754)	0	0	228
2019/07/16	2044	07/11/2019	9.74	Put	Bond Future	2,813.7000	2.8137	2,761.9300	2.7619	(1.840)	0	0	0
2019/07/16	2044	07/11/2019	10.52	Call	Bond Future	6,746.5300	6.7465	6,802.0900	6.8021	0.824	0	0	0
2019/07/16	2044	07/11/2019	10.07	Put	Bond Future	1,680.8100	1.6808	1,642.1000	1.6421	(2.303)	0	0	0
2019/07/16	2044	07/11/2019			Bond Future	9.7823	92.9388	9.7729	93.0185	(0.096)	0.0000	0.0000	0
2019/07/16	2044	07/11/2019	10.52	Put	Bond Future	832.7900	0.8328	808.5500	0.8086	(2.911)	0	0	328
2019/07/16	2044	07/11/2019	10.06	Call	Bond Future	4,012.6700	4.0127	4,053.3900	4.0534	1.015	0	0	0
2019/07/16	2044	07/11/2019	10.06	Put	Bond Future	1,707.3000	1.7073	1,668.2200	1.6682	(2.289)	0	0	0
2019/07/16	2044	07/11/2019	9.19	Call	Bond Future	671.5000	0.6715	680.5400	0.6805	1.346	0	0	328
2019/07/16	2044	07/11/2019	9.74	Call	Bond Future	2,453.6200	2.4536	2,481.6500	2.4816	1.142	0	0	328
2019/07/16	2044	07/11/2019	10.07	Call	Bond Future	4,067.3700	4.0674	4,108.4600	4.1085	1.010	0	0	0
2019/07/16	2044	07/11/2019	9.19	Put	Bond Future	5,937.0000	5.9370	5,866.2400	5.8662	(1.192)	0	0	0
2019/07/16	2044	07/11/2019	10.05	Call	Bond Future	3,958.2400	3.9582	3,998.5800	3.9986	1.019	0	0	0
2019/07/16	2044	07/11/2019	10.05	Put	Bond Future	1,734.1800	1.7342	1,694.7200	1.6947	(2.275)	0	0	0
2019/07/16	2044	06/02/2020	9.74	Call	Bond Future	3,218.0700	3.2181	3,229.6900	3.2297	0.361	0	0	328
2019/07/16	2044	06/02/2020	10.78	Put	Bond Future	1,319.1100	1.3191	1,302.9500	1.3029	(1.225)	0	0	328
2019/07/16	2044	06/02/2020	9.77	Put	Bond Future	3,915.3900	3.9154	3,885.4100	3.8854	(0.766)	0	0	0
2019/07/16	2044	06/02/2020			Bond Future	9.8378	90.3078	9.8328	90.3498	(0.051)	0.0000	0.0000	0
2019/07/16	2044	06/02/2020	9.09	Put	Bond Future	7,736.8200	7.7368	7,698.4200	7.6984	(0.496)	0	0	0
2019/07/16	2044	06/02/2020	9.09	Call	Bond Future	1,081.8800	1.0819	1,085.5300	1.0855	0.337	0	0	328
2019/07/16	2044	06/02/2020	9.74	Put	Bond Future	4,044.6600	4.0447	4,014.2300	4.0142	(0.752)	0	0	0
2019/07/16	2044	06/02/2020	9.77	Call	Bond Future	3,343.7400	3.3437	3,355.8100	3.3558	0.361	0	0	0
2019/07/16	2044	06/02/2020	10.78	Call	Bond Future	8,679.9500	8.6800	8,705.8400	8.7058	0.298	0	0	0
2019/07/16	2044	06/02/2020	9.78	Call	Bond Future	3,386.2400	3.3862	3,398.4500	3.3985	0.361	0	0	0
2019/07/16	2044	06/02/2020	9.76	Put	Bond Future	3,958.2700	3.9583	3,928.1400	3.9281	(0.761)	0	0	0
2019/07/16	2044	06/02/2020	9.78	Put	Bond Future	3,873.1700	3.8732	3,843.3300	3.8433	(0.770)	0	0	0
2019/07/16	2044	06/02/2020	9.76	Call	Bond Future	3,301.7700	3.3018	3,313.6900	3.3137	0.361	0	0	0
2019/07/16	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2044	07/05/2020	9.79	Put	Bond Future	819.0000	0.8190	836.8600	0.8369	2.181	0	0	0
2019/07/16	2044	07/05/2020			Bond Future	9.8878	92.0847	9.8900	92.0669	0.022	0.0000	0.0000	0
2019/07/16	2044	07/05/2020	9.81	Put	Bond Future	650.5700	0.6506	668.4300	0.6684	2.745	0	0	0
2019/07/16	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2044	07/05/2020	9.80	Put	Bond Future	734.7200	0.7347	752.5800	0.7526	2.431	0	0	0
2019/07/16	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	2046	01/08/2019			Bond Future	114.5800	114.5800	114.7999	114.7999	0.192	0.0000	0.0000	12,638
2019/07/16	2046	07/11/2019			Bond Future	115.1397	115.1397	115.3479	115.3479	0.181	0.0000	0.0000	0
2019/07/16	2046	06/02/2020			Bond Future	117.3400	117.3400	117.5031	117.5031	0.139	0.0000	0.0000	0
2019/07/16	2046	07/05/2020			Bond Future	117.9247	117.9247	118.0136	118.0136	0.075	0.0000	0.0000	0
2019/07/16	2050	01/08/2019			Bond Future	117.9573	117.9573	118.2080	118.2080	0.213	0.0000	0.0000	10,821
2019/07/16	2050	07/11/2019			Bond Future	120.3038	120.3038	120.5426	120.5426	0.199	0.0000	0.0000	3,348
2019/07/16	2050	06/02/2020			Bond Future	120.7666	120.7666	120.9591	120.9591	0.159	0.0000	0.0000	0
2019/07/16	2050	07/05/2020			Bond Future	123.1686	123.1686	123.2848	123.2848	0.094	0.0000	0.0000	0
2019/07/16	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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2019/07/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	AL37	01/08/2019			Index Future	658.5350	658.5350	658.4850	658.4850	(0.008)	0.0000	0.0000	0
2019/07/16	AL37	07/11/2019			Index Future	671.4590	671.4590	671.3140	671.3140	(0.022)	0.0000	0.0000	0
2019/07/16	AL37	06/02/2020			Index Future	684.1280	684.1280	683.6980	683.6980	(0.063)	0.0000	0.0000	0
2019/07/16	AL37	07/05/2020			Index Future	697.5730	697.5730	696.6860	696.6860	(0.127)	0.0000	0.0000	0
2019/07/16	AL7T	01/08/2019			Index Future	769.8200	769.8200	769.7390	769.7390	(0.011)	0.0000	0.0000	0
2019/07/16	AL7T	07/11/2019			Index Future	784.9270	784.9270	784.7360	784.7360	(0.024)	0.0000	0.0000	0
2019/07/16	AL7T	06/02/2020			Index Future	799.7380	799.7380	799.2120	799.2120	(0.066)	0.0000	0.0000	0
2019/07/16	AL7T	07/05/2020			Index Future	815.4550	815.4550	814.3940	814.3940	(0.130)	0.0000	0.0000	0
2019/07/16	ALBI	01/08/2019			Index Future	688.8550	688.8550	689.0760	689.0760	0.032	0.0000	0.0000	970
2019/07/16	ALBI	07/11/2019			Index Future	702.3740	702.3740	702.5020	702.5020	0.018	0.0000	0.0000	0
2019/07/16	ALBI	06/02/2020			Index Future	715.6260	715.6260	715.4610	715.4610	(0.023)	0.0000	0.0000	0
2019/07/16	ALBI	07/05/2020			Index Future	729.6900	729.6900	729.0520	729.0520	(0.087)	0.0000	0.0000	0
2019/07/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	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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2019/07/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/16	ES33	01/08/2019			Bond Future	10.6518	80.1720	10.6458	80.2077	(0.056)	0.0000	0.0000	350
2019/07/16	ES33	07/11/2019			Bond Future	10.7646	77.9519	10.7603	77.9772	(0.040)	0.0000	0.0000	0
2019/07/16	ES33	06/02/2020			Bond Future	10.8674	79.4233	10.8688	79.4156	0.012	0.0000	0.0000	0
2019/07/16	ES33	07/05/2020			Bond Future	10.9609	77.1889	10.9713	77.1294	0.095	0.0000	0.0000	0
2019/07/16	ES42	01/08/2019			Bond Future	11.0270	81.4476	11.0160	81.5228	(0.100)	0.0000	0.0000	4,919
2019/07/16	ES42	07/11/2019			Bond Future	11.1411	78.7808	11.1313	78.8459	(0.087)	0.0000	0.0000	0
2019/07/16	ES42	06/02/2020			Bond Future	11.2413	80.2681	11.2364	80.3004	(0.044)	0.0000	0.0000	0
2019/07/16	ES42	07/05/2020			Bond Future	11.3374	77.5814	11.3405	77.5612	0.028	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/16	GOVI	01/08/2019	638.68	Call	GOVI	434,530.0000		43.4530	436,960.0000	43.6960	0.559	0	0	0
2019/07/16	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	01/08/2019			GOVI	682.1330		682.1330	682.3760	682.3760	0.036	0.0000	0.0000	438
2019/07/16	GOVI	01/08/2019	638.69	Call	GOVI	434,430.0000		43.4430	436,860.0000	43.6860	0.559	0	0	0
2019/07/16	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	01/08/2019	638.67	Call	GOVI	434,630.0000		43.4630	437,060.0000	43.7060	0.559	0	0	0
2019/07/16	GOVI	07/11/2019	672.90	Call	GOVI	226,200.0000		22.6200	227,700.0000	22.7700	0.663	0	0	0
2019/07/16	GOVI	07/11/2019			GOVI	695.5200		695.5200	695.6700	695.6700	0.022	0.0000	0.0000	44
2019/07/16	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	07/11/2019	672.91	Call	GOVI	226,100.0000		22.6100	227,600.0000	22.7600	0.663	0	0	0
2019/07/16	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	07/11/2019	672.92	Call	GOVI	226,000.0000		22.6000	227,500.0000	22.7500	0.664	0	0	0
2019/07/16	GOVI	06/02/2020	703.14	Call	GOVI	55,040.0000		5.5040	53,630.0000	5.3630	(2.562)	0	0	0
2019/07/16	GOVI	06/02/2020	703.15	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	06/02/2020			GOVI	708.6440		708.6440	708.5030	708.5030	(0.020)	0.0000	0.0000	0
2019/07/16	GOVI	06/02/2020	703.14	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	06/02/2020	703.15	Call	GOVI	54,940.0000		5.4940	53,530.0000	5.3530	(2.566)	0	0	0
2019/07/16	GOVI	06/02/2020	703.13	Call	GOVI	55,140.0000		5.5140	53,730.0000	5.3730	(2.557)	0	0	0
2019/07/16	GOVI	06/02/2020	703.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	07/05/2020	719.98	Call	GOVI	25,900.0000		2.5900	19,820.0000	1.9820	(23.475)	0	0	0
2019/07/16	GOVI	07/05/2020			GOVI	722.5700		722.5700	721.9620	721.9620	(0.084)	0.0000	0.0000	0
2019/07/16	GOVI	07/05/2020	719.99	Call	GOVI	25,800.0000		2.5800	19,720.0000	1.9720	(23.566)	0	0	0
2019/07/16	GOVI	07/05/2020	720.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	07/05/2020	719.98	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	07/05/2020	719.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	GOVI	07/05/2020	720.00	Call	GOVI	25,700.0000		2.5700	19,620.0000	1.9620	(23.658)	0	0	0
2019/07/16	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/16	IGOV	01/08/2019			Index Future	261.7080		261.7080	261.8890	261.8890	0.069	0.0000	0.0000	818
2019/07/16	IGOV	07/11/2019			Index Future	266.9140		266.9140	267.0610	267.0610	0.055	0.0000	0.0000	218
2019/07/16	IGOV	06/02/2020			Index Future	272.0140		272.0140	272.0510	272.0510	0.014	0.0000	0.0000	0
2019/07/16	IGOV	07/05/2020			Index Future	277.4220		277.4220	277.2810	277.2810	(0.051)	0.0000	0.0000	0
2019/07/16	IS01	19/09/2019			Interest Rate Swap	99.8500		99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/16	IS02	20/09/2019			Interest Rate Swap	101.8400		101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/16	IS02	20/12/2019			Interest Rate Swap	102.7000		102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/07/16	IS02	23/03/2020			Interest Rate Swap	98.5300		98.5300	98.5300	98.5300	0.000	0.0000	0.0000	0
2019/07/16	IS02	22/06/2020			Interest Rate Swap	101.9200		101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2019/07/16	IS02	21/09/2020			Interest Rate Swap	98.7100		98.7100	98.7000	98.7000	(0.010)	0.0000	0.0000	0
2019/07/16	IS05	17/12/2020			Interest Rate Swap	95.3100		95.3100	95.2900	95.2900	(0.021)	0.0000	0.0000	0
2019/07/16	IS05	16/03/2021			Interest Rate Swap	94.2700		94.2700	94.2600	94.2600	(0.011)	0.0000	0.0000	0
2019/07/16	IS05	15/06/2021			Interest Rate Swap	93.2100		93.2100	93.1800	93.1800	(0.032)	0.0000	0.0000	0
2019/07/16	IS05	21/09/2021			Interest Rate Swap	93.1100		93.1100	93.0700	93.0700	(0.043)	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
2019/07/16	IS05	21/12/2021			Interest Rate Swap	95.0700	95.0700	95.0400	95.0400	(0.032)	0.0000	0.0000	51
2019/07/16	IS05	15/03/2022			Interest Rate Swap	95.0000	95.0000	94.9700	94.9700	(0.032)	0.0000	0.0000	0
2019/07/16	IS05	21/06/2022			Interest Rate Swap	95.9400	95.9400	95.9200	95.9200	(0.021)	0.0000	0.0000	0
2019/07/16	IS05	20/09/2022			Interest Rate Swap	99.6800	99.6800	99.6500	99.6500	(0.030)	0.0000	0.0000	0
2019/07/16	IS05	20/12/2022			Interest Rate Swap	100.7500	100.7500	100.7200	100.7200	(0.030)	0.0000	0.0000	0
2019/07/16	IS05	22/03/2023			Interest Rate Swap	93.8500	93.8500	93.8200	93.8200	(0.032)	0.0000	0.0000	0
2019/07/16	IS05	20/06/2023			Interest Rate Swap	99.7900	99.7900	99.7500	99.7500	(0.040)	0.0000	0.0000	0
2019/07/16	IS05	19/09/2023			Interest Rate Swap	95.0700	95.0700	95.0300	95.0300	(0.042)	0.0000	0.0000	0
2019/07/16	IS10	17/12/2025			Interest Rate Swap	90.5800	90.5800	90.5400	90.5400	(0.044)	0.0000	0.0000	0
2019/07/16	IS10	16/03/2026			Interest Rate Swap	87.4200	87.4200	87.3800	87.3800	(0.046)	0.0000	0.0000	0
2019/07/16	IS10	15/06/2026			Interest Rate Swap	86.0300	86.0300	86.0000	86.0000	(0.035)	0.0000	0.0000	0
2019/07/16	IS10	21/09/2026			Interest Rate Swap	88.1500	88.1500	88.1200	88.1200	(0.034)	0.0000	0.0000	0
2019/07/16	IS10	21/12/2026			Interest Rate Swap	91.9700	91.9700	91.9300	91.9300	(0.043)	0.0000	0.0000	0
2019/07/16	IS10	15/03/2027			Interest Rate Swap	90.4400	90.4400	90.4100	90.4100	(0.033)	0.0000	0.0000	0
2019/07/16	IS10	21/06/2027			Interest Rate Swap	92.5100	92.5100	92.4700	92.4700	(0.043)	0.0000	0.0000	0
2019/07/16	IS10	20/09/2027			Interest Rate Swap	98.0300	98.0300	98.0000	98.0000	(0.031)	0.0000	0.0000	0
2019/07/16	IS10	20/12/2027			Interest Rate Swap	98.3600	98.3600	98.3300	98.3300	(0.031)	0.0000	0.0000	0
2019/07/16	IS10	22/03/2028			Interest Rate Swap	91.6800	91.6800	91.6600	91.6600	(0.022)	0.0000	0.0000	0
2019/07/16	IS10	20/06/2028			Interest Rate Swap	99.0200	99.0200	99.0100	99.0100	(0.010)	0.0000	0.0000	0
2019/07/16	IS10	19/09/2028			Interest Rate Swap	92.4100	92.4100	92.3900	92.3900	(0.022)	0.0000	0.0000	0
2019/07/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/16	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/16	R023	01/08/2019	8.95	Call	Bond Future	5,660.9400	5.6609	5,642.4800	5.6425	(0.326)	0	0	0
2019/07/16	R023	01/08/2019			Bond Future	7.0860	105.4020	7.0918	105.3836	0.083	0.0000	0.0000	64,146
2019/07/16	R023	01/08/2019	8.93	Call	Bond Future	5,602.2800	5.6023	5,583.8200	5.5838	(0.330)	0	0	0
2019/07/16	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R023	01/08/2019	8.94	Call	Bond Future	5,631.6100	5.6316	5,613.1500	5.6132	(0.328)	0	0	0
2019/07/16	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R023	07/11/2019	7.98	Call	Bond Future	2,729.7000	2.7297	2,697.7500	2.6977	(1.170)	0	0	0
2019/07/16	R023	07/11/2019			Bond Future	7.0623	103.5390	7.0737	103.5055	0.162	0.0000	0.0000	491
2019/07/16	R023	07/11/2019	7.99	Call	Bond Future	2,756.7600	2.7568	2,724.7700	2.7248	(1.160)	0	0	0
2019/07/16	R023	07/11/2019	7.98	Put	Bond Future	79.6700	0.0797	81.2300	0.0812	1.958	0	0	0
2019/07/16	R023	07/11/2019	7.99	Put	Bond Future	78.3300	0.0783	79.8500	0.0799	1.941	0	0	0
2019/07/16	R023	07/11/2019	8.00	Call	Bond Future	2,783.7600	2.7838	2,751.7300	2.7517	(1.151)	0	0	0
2019/07/16	R023	07/11/2019	8.00	Put	Bond Future	76.9300	0.0769	78.4100	0.0784	1.924	0	0	0
2019/07/16	R023	06/02/2020	7.54	Call	Bond Future	1,772.1500	1.7722	1,712.6100	1.7126	(3.360)	0	0	0
2019/07/16	R023	06/02/2020			Bond Future	7.0141	105.4932	7.0427	105.4149	0.408	0.0000	0.0000	0
2019/07/16	R023	06/02/2020	7.52	Call	Bond Future	1,727.8100	1.7278	1,668.7800	1.6688	(3.416)	0	0	0
2019/07/16	R023	06/02/2020	7.52	Put	Bond Future	355.6300	0.3556	374.8400	0.3748	5.402	0	0	0
2019/07/16	R023	06/02/2020	7.54	Put	Bond Future	346.1900	0.3462	364.8900	0.3649	5.402	0	0	0

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2019/07/16	R023	06/02/2020	7.53	Call	Bond Future	1,750.0700		1.7501	1,690.7900	1.6908	(3.387)	0	0	0
2019/07/16	R023	06/02/2020	7.53	Put	Bond Future	351.0000		0.3510	369.9600	0.3700	5.402	0	0	0
2019/07/16	R023	07/05/2020	6.91	Put	Bond Future	8.3800		0.0084	156.6400	0.1566	1769.212	0	0	0
2019/07/16	R023	07/05/2020			Bond Future	6.9133		103.6315	6.9717	103.4833	0.845	0.0000	0.0000	0
2019/07/16	R023	07/05/2020	6.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R023	07/05/2020	6.90	Put	Bond Future	33.8100		0.0338	182.0700	0.1821	438.509	0	0	0
2019/07/16	R023	07/05/2020	6.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R023	07/05/2020	6.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R023	07/05/2020	6.89	Put	Bond Future	59.2300		0.0592	207.4900	0.2075	250.312	0	0	0
2019/07/16	R035	01/08/2019	10.23	Call	Bond Future	6,375.2300		6.3752	6,456.3300	6.4563	1.272	0	0	0
2019/07/16	R035	01/08/2019	10.22	Put	Bond Future	5.7700		0.0058	4.0000	0.0040	(30.676)	0	0	0
2019/07/16	R035	01/08/2019			Bond Future	9.3778		99.7483	9.3673	99.8311	(0.112)	0.0000	0.0000	80,460
2019/07/16	R035	01/08/2019	10.24	Call	Bond Future	6,445.8100		6.4458	6,527.0200	6.5270	1.260	0	0	0
2019/07/16	R035	01/08/2019	10.24	Put	Bond Future	4.9500		0.0050	3.4000	0.0034	(31.313)	0	0	0
2019/07/16	R035	01/08/2019	10.23	Put	Bond Future	5.3500		0.0054	3.6900	0.0037	(31.028)	0	0	0
2019/07/16	R035	01/08/2019	10.22	Call	Bond Future	6,304.5800		6.3046	6,385.5700	6.3856	1.285	0	0	0
2019/07/16	R035	07/11/2019	10.21	Put	Bond Future	665.5600		0.6656	645.5100	0.6455	(3.013)	0	0	3,500
2019/07/16	R035	07/11/2019	9.88	Call	Bond Future	4,432.8300		4.4328	4,474.2200	4.4742	0.934	0	0	0
2019/07/16	R035	07/11/2019	9.89	Call	Bond Future	4,487.3900		4.4874	4,529.1000	4.5291	0.929	0	0	0
2019/07/16	R035	07/11/2019	9.87	Put	Bond Future	1,166.7600		1.1668	1,137.2800	1.1373	(2.527)	0	0	0
2019/07/16	R035	07/11/2019			Bond Future	9.4446		97.2036	9.4355	97.2742	(0.096)	0.0000	0.0000	59
2019/07/16	R035	07/11/2019	8.92	Put	Bond Future	4,890.4400		4.8904	4,829.1100	4.8291	(1.254)	0	0	0
2019/07/16	R035	07/11/2019	8.92	Call	Bond Future	699.3600		0.6994	708.5900	0.7086	1.320	0	0	3,500
2019/07/16	R035	07/11/2019	9.52	Put	Bond Future	2,081.0700		2.0811	2,039.3500	2.0394	(2.005)	0	0	0
2019/07/16	R035	07/11/2019	9.52	Call	Bond Future	2,661.9100		2.6619	2,690.7500	2.6907	1.083	0	0	3,500
2019/07/16	R035	07/11/2019	9.89	Put	Bond Future	1,128.5900		1.1286	1,099.7400	1.0997	(2.556)	0	0	0
2019/07/16	R035	07/11/2019	9.87	Call	Bond Future	4,378.4800		4.3785	4,419.5600	4.4196	0.938	0	0	0
2019/07/16	R035	07/11/2019	10.21	Call	Bond Future	6,331.3900		6.3314	6,381.9000	6.3819	0.798	0	0	0
2019/07/16	R035	07/11/2019	9.88	Put	Bond Future	1,147.5300		1.1475	1,118.3600	1.1184	(2.542)	0	0	0
2019/07/16	R035	06/02/2020	9.60	Call	Bond Future	3,628.1500		3.6281	3,637.1100	3.6371	0.247	0	0	0
2019/07/16	R035	06/02/2020	9.61	Put	Bond Future	2,858.9000		2.8589	2,837.5800	2.8376	(0.746)	0	0	0
2019/07/16	R035	06/02/2020			Bond Future	9.5030		99.0382	9.4990	99.0686	(0.042)	0.0000	0.0000	0
2019/07/16	R035	06/02/2020	9.60	Put	Bond Future	2,891.7500		2.8918	2,870.3300	2.8703	(0.741)	0	0	0
2019/07/16	R035	06/02/2020	9.61	Call	Bond Future	3,670.7200		3.6707	3,679.7800	3.6798	0.247	0	0	0
2019/07/16	R035	06/02/2020	9.59	Call	Bond Future	3,585.8200		3.5858	3,594.6600	3.5947	0.247	0	0	0
2019/07/16	R035	06/02/2020	9.59	Put	Bond Future	2,924.9300		2.9249	2,903.3900	2.9034	(0.736)	0	0	0
2019/07/16	R035	07/05/2020	9.48	Put	Bond Future	510.4400		0.5104	543.6100	0.5436	6.498	0	0	0
2019/07/16	R035	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R035	07/05/2020			Bond Future	9.5474		96.4785	9.5518	96.4453	0.046	0.0000	0.0000	0
2019/07/16	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R035	07/05/2020	9.47	Put	Bond Future	586.4800		0.5865	619.6500	0.6197	5.656	0	0	0
2019/07/16	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R035	07/05/2020	9.49	Put	Bond Future	434.4900		0.4345	467.6600	0.4677	7.634	0	0	0
2019/07/16	R186	01/08/2019	9.54	Call	Bond Future	8,566.8400		8.5668	8,597.1000	8.5971	0.353	0	0	0
2019/07/16	R186	01/08/2019	10.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/16	R186	01/08/2019	8.38	Call	Bond Future	2,139.1400		2.1391	2,159.9300	2.1599	0.972	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
2019/07/16	R186	01/08/2019	8.55	Put	Bond Future	15.6000		0.0156	12.2500	0.0123	(21.474)	0	0	0
2019/07/16	R186	01/08/2019	8.00	Put	Bond Future	667.0300		0.6670	633.4300	0.6334	(5.037)	0	0	0
2019/07/16	R186	01/08/2019			Bond Future	8.0270		114.8653	8.0220	114.8955	(0.063)	0.0000	0.0000	108,736
2019/07/16	R186	01/08/2019	9.52	Call	Bond Future	8,459.1600		8.4592	8,489.4200	8.4894	0.358	0	0	0
2019/07/16	R186	01/08/2019	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R186	01/08/2019	8.30	Put	Bond Future	111.3900		0.1114	97.3200	0.0973	(12.631)	0	0	0
2019/07/16	R186	01/08/2019	8.30	Call	Bond Future	1,722.0200		1.7220	1,738.2100	1.7382	0.940	0	0	6,000
2019/07/16	R186	01/08/2019	9.05	Put	Bond Future	0.1000		0.0001	0.0600	0.0001	(40.000)	0	0	0
2019/07/16	R186	01/08/2019	9.05	Call	Bond Future	5,886.9400		5.8869	5,917.1600	5.9172	0.513	0	0	6,000
2019/07/16	R186	01/08/2019	7.75	Put	Bond Future	1,751.2000		1.7512	1,716.0700	1.7161	(2.006)	0	0	0
2019/07/16	R186	01/08/2019	7.75	Call	Bond Future	85.8700		0.0859	81.0000	0.0810	(5.671)	0	0	620
2019/07/16	R186	01/08/2019	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R186	01/08/2019	10.08	Call	Bond Future	11,420.7100		11.4207	11,450.9700	11.4510	0.265	0	0	0
2019/07/16	R186	01/08/2019	8.38	Put	Bond Future	62.0400		0.0620	52.5700	0.0526	(15.264)	0	0	0
2019/07/16	R186	01/08/2019	8.70	Put	Bond Future	4.0600		0.0041	2.9500	0.0030	(27.340)	0	0	3,100
2019/07/16	R186	01/08/2019	8.55	Call	Bond Future	3,075.6300		3.0756	3,102.5400	3.1025	0.875	0	0	0
2019/07/16	R186	01/08/2019	8.00	Call	Bond Future	505.8600		0.5059	502.5200	0.5025	(0.660)	0	0	620
2019/07/16	R186	01/08/2019	9.53	Call	Bond Future	8,513.0200		8.5130	8,543.2800	8.5433	0.355	0	0	0
2019/07/16	R186	01/08/2019	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R186	01/08/2019	8.70	Call	Bond Future	3,922.1100		3.9221	3,951.2600	3.9513	0.743	0	0	0
2019/07/16	R186	01/08/2019	9.22	Call	Bond Future	6,826.6000		6.8266	6,856.8500	6.8568	0.443	0	0	0
2019/07/16	R186	01/08/2019	9.22	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/16	R186	07/11/2019	8.94	Call	Bond Future	5,170.8900		5.1709	5,180.1600	5.1802	0.179	0	0	0
2019/07/16	R186	07/11/2019	8.23	Call	Bond Future	2,055.7600		2.0558	2,058.1700	2.0582	0.117	0	0	5,000
2019/07/16	R186	07/11/2019	8.20	Call	Bond Future	1,951.0900		1.9511	1,953.1900	1.9532	0.108	0	0	0
2019/07/16	R186	07/11/2019			Bond Future	8.0603		117.1196	8.0578	117.1341	(0.031)	0.0000	0.0000	22,510
2019/07/16	R186	07/11/2019	8.94	Put	Bond Future	240.2400		0.2402	235.0300	0.2350	(2.169)	0	0	0
2019/07/16	R186	07/11/2019	8.73	Call	Bond Future	4,156.4200		4.1564	4,163.9700	4.1640	0.182	0	0	0
2019/07/16	R186	07/11/2019	8.73	Put	Bond Future	377.2100		0.3772	370.2800	0.3703	(1.837)	0	0	5,000
2019/07/16	R186	07/11/2019	8.95	Call	Bond Future	5,220.1500		5.2201	5,229.5000	5.2295	0.179	0	0	0
2019/07/16	R186	07/11/2019	8.96	Put	Bond Future	230.0100		0.2300	224.9600	0.2250	(2.196)	0	0	0
2019/07/16	R186	07/11/2019	8.23	Put	Bond Future	1,082.3400		1.0823	1,070.2700	1.0703	(1.115)	0	0	0
2019/07/16	R186	07/11/2019	8.20	Put	Bond Future	1,148.9500		1.1489	1,136.5700	1.1366	(1.078)	0	0	7,500
2019/07/16	R186	07/11/2019	8.95	Put	Bond Future	235.0700		0.2351	229.9400	0.2299	(2.182)	0	0	0
2019/07/16	R186	07/11/2019	8.96	Call	Bond Future	5,269.5000		5.2695	5,278.9300	5.2789	0.179	0	0	0
2019/07/16	R186	06/02/2020	8.57	Call	Bond Future	3,782.3700		3.7824	3,753.8400	3.7538	(0.754)	0	0	0
2019/07/16	R186	06/02/2020			Bond Future	8.0800		114.0237	8.0861	113.9895	0.076	0.0000	0.0000	0
2019/07/16	R186	06/02/2020	8.55	Call	Bond Future	3,702.1300		3.7021	3,673.8000	3.6738	(0.765)	0	0	0
2019/07/16	R186	06/02/2020	8.55	Put	Bond Future	1,110.6100		1.1106	1,116.4700	1.1165	0.528	0	0	0
2019/07/16	R186	06/02/2020	8.57	Put	Bond Future	1,082.2800		1.0823	1,087.9400	1.0879	0.523	0	0	0
2019/07/16	R186	06/02/2020	8.56	Call	Bond Future	3,742.1800		3.7422	3,713.7500	3.7138	(0.760)	0	0	0
2019/07/16	R186	06/02/2020	8.56	Put	Bond Future	1,096.3600		1.0964	1,102.1200	1.1021	0.525	0	0	0
2019/07/16	R186	07/05/2020	8.09	Put	Bond Future	0.0000		0.0000	81.7400	0.0817	100.000	0	0	0
2019/07/16	R186	07/05/2020			Bond Future	8.0846		116.2666	8.1051	116.1556	0.253	0.0000	0.0000	0
2019/07/16	R186	07/05/2020	8.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R186	07/05/2020	8.08	Put	Bond Future	24.9800		0.0250	136.0300	0.1360	444.556	0	0	0
2019/07/16	R186	07/05/2020	8.09	Call	Bond Future	29.3100		0.0293	0.0000	0.0000	(100.000)	0	0	0
2019/07/16	R186	07/05/2020	8.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2019/07/16	R186	07/05/2020	8.07	Put	Bond Future	79.2900	0.0793	190.3400	0.1903	140.055	0	0	0
2019/07/16	R197	01/08/2019			Bond Future	302.9371	302.9371	302.9564	302.9564	0.006	0.0000	0.0000	1,107
2019/07/16	R197	07/11/2019			Bond Future	308.9633	308.9633	308.9397	308.9397	(0.008)	0.0000	0.0000	1,400
2019/07/16	R197	06/02/2020			Bond Future	307.2052	307.2052	307.0517	307.0517	(0.050)	0.0000	0.0000	0
2019/07/16	R197	07/05/2020			Bond Future	313.3159	313.3159	312.9557	312.9557	(0.115)	0.0000	0.0000	0
2019/07/16	R202	01/08/2019			Bond Future	233.4305	233.4305	233.4485	233.4485	0.008	0.0000	0.0000	9,374
2019/07/16	R202	07/11/2019			Bond Future	238.0738	238.0738	238.0590	238.0590	(0.006)	0.0000	0.0000	348
2019/07/16	R202	06/02/2020			Bond Future	238.5537	238.5537	238.4383	238.4383	(0.048)	0.0000	0.0000	0
2019/07/16	R202	07/05/2020			Bond Future	243.2981	243.2981	243.0228	243.0228	(0.113)	0.0000	0.0000	0
2019/07/16	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R207	01/08/2019	7.33	Call	Bond Future	536.3500	0.5363	531.5300	0.5315	(0.899)	0	0	0
2019/07/16	R207	01/08/2019			Bond Future	6.0933	100.8963	6.1044	100.8915	0.181	0.0000	0.0000	4,891
2019/07/16	R207	01/08/2019	7.34	Call	Bond Future	540.6700	0.5407	535.8500	0.5359	(0.891)	0	0	0
2019/07/16	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R207	01/08/2019	7.35	Call	Bond Future	544.9800	0.5450	540.1600	0.5402	(0.884)	0	0	0
2019/07/16	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R207	07/11/2019	2.08	Put	Bond Future	371.9300	0.3719	391.2600	0.3913	5.197	0	0	0
2019/07/16	R207	07/11/2019			Bond Future	4.1494	102.8765	4.2574	102.8572	2.602	0.0000	0.0000	0
2019/07/16	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R207	07/11/2019	2.07	Put	Bond Future	373.7300	0.3737	393.0600	0.3931	5.172	0	0	0
2019/07/16	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R207	07/11/2019	2.06	Put	Bond Future	375.5400	0.3755	394.8700	0.3949	5.147	0	0	0
2019/07/16	R208	01/08/2019	8.16	Call	Bond Future	3,006.5500	3.0065	3,001.8400	3.0018	(0.157)	0	0	0
2019/07/16	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R208	01/08/2019			Bond Future	6.1895	103.2164	6.1925	103.2117	0.049	0.0000	0.0000	10,796
2019/07/16	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R208	01/08/2019	8.17	Call	Bond Future	3,021.5000	3.0215	3,016.7900	3.0168	(0.156)	0	0	0
2019/07/16	R208	01/08/2019	8.15	Call	Bond Future	2,991.6000	2.9916	2,986.8900	2.9869	(0.157)	0	0	0
2019/07/16	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R208	07/11/2019	6.83	Call	Bond Future	1,175.4900	1.1755	1,156.8300	1.1568	(1.587)	0	0	0
2019/07/16	R208	07/11/2019	6.82	Put	Bond Future	16.7600	0.0168	17.4900	0.0175	4.356	0	0	0
2019/07/16	R208	07/11/2019			Bond Future	5.9447	101.8381	5.9593	101.8187	0.247	0.0000	0.0000	0
2019/07/16	R208	07/11/2019	6.84	Call	Bond Future	1,188.1400	1.1881	1,169.4700	1.1695	(1.571)	0	0	0
2019/07/16	R208	07/11/2019	6.84	Put	Bond Future	16.1000	0.0161	16.7900	0.0168	4.286	0	0	0
2019/07/16	R208	07/11/2019	6.83	Put	Bond Future	16.4300	0.0164	17.1300	0.0171	4.260	0	0	0
2019/07/16	R208	07/11/2019	6.82	Call	Bond Future	1,162.8300	1.1628	1,144.2000	1.1442	(1.602)	0	0	0
2019/07/16	R208	06/02/2020	6.13	Put	Bond Future	41.9200	0.0419	51.2100	0.0512	22.161	0	0	0
2019/07/16	R208	06/02/2020	6.12	Call	Bond Future	661.5800	0.6616	607.8500	0.6078	(8.121)	0	0	0
2019/07/16	R208	06/02/2020			Bond Future	5.5530	103.7602	5.6107	103.6970	1.039	0.0000	0.0000	0
2019/07/16	R208	06/02/2020	6.13	Call	Bond Future	671.6000	0.6716	617.6700	0.6177	(8.030)	0	0	0
2019/07/16	R208	06/02/2020	6.12	Put	Bond Future	42.7700	0.0428	52.2600	0.0523	22.188	0	0	0
2019/07/16	R208	06/02/2020	6.14	Call	Bond Future	681.6300	0.6816	627.5100	0.6275	(7.940)	0	0	0
2019/07/16	R208	06/02/2020	6.14	Put	Bond Future	41.0900	0.0411	50.1900	0.0502	22.147	0	0	0

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2019/07/16	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R208	07/05/2020	4.80	Put	Bond Future	42.7400	0.0427	175.2600	0.1753	310.061	0	0	0
2019/07/16	R208	07/05/2020			Bond Future	4.8492	102.3953	5.0019	102.2628	3.149	0.0000	0.0000	0
2019/07/16	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R208	07/05/2020	4.82	Put	Bond Future	25.3500	0.0254	157.8700	0.1579	522.761	0	0	0
2019/07/16	R208	07/05/2020	4.81	Put	Bond Future	34.0400	0.0340	166.5600	0.1666	389.307	0	0	0
2019/07/16	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R209	01/08/2019	10.17	Call	Bond Future	5,036.2300	5.0362	5,070.7400	5.0707	0.685	0	0	0
2019/07/16	R209	01/08/2019	10.15	Put	Bond Future	9.6400	0.0096	7.2900	0.0073	(24.378)	0	0	0
2019/07/16	R209	01/08/2019	9.30	Call	Bond Future	540.3600	0.5404	532.2900	0.5323	(1.493)	0	0	0
2019/07/16	R209	01/08/2019			Bond Future	9.3817	76.0426	9.3763	76.0792	(0.058)	0.0000	0.0000	87,999
2019/07/16	R209	01/08/2019	10.17	Put	Bond Future	8.3500	0.0084	6.2600	0.0063	(25.030)	0	0	0
2019/07/16	R209	01/08/2019	10.15	Call	Bond Future	4,916.2300	4.9162	4,950.4800	4.9505	0.697	0	0	0
2019/07/16	R209	01/08/2019	10.16	Put	Bond Future	8.9700	0.0090	6.7600	0.0068	(24.638)	0	0	0
2019/07/16	R209	01/08/2019	9.30	Put	Bond Future	1,092.0600	1.0921	1,047.3900	1.0474	(4.090)	0	0	0
2019/07/16	R209	01/08/2019	9.80	Put	Bond Future	95.0900	0.0951	81.5000	0.0815	(14.292)	0	0	0
2019/07/16	R209	01/08/2019	10.16	Call	Bond Future	4,976.2400	4.9762	5,010.6300	5.0106	0.691	0	0	0
2019/07/16	R209	01/08/2019	9.80	Call	Bond Future	2,827.2800	2.8273	2,850.2900	2.8503	0.814	0	0	0
2019/07/16	R209	01/08/2019	10.46	Call	Bond Future	6,752.4600	6.7525	6,788.8300	6.7888	0.539	0	0	0
2019/07/16	R209	01/08/2019	10.46	Put	Bond Future	0.6500	0.0007	0.4200	0.0004	(35.385)	0	0	7,541
2019/07/16	R209	07/11/2019	9.33	Call	Bond Future	0.0000	0.0000	1,683.9900	1.6840	100.000	0	0	8,000
2019/07/16	R209	07/11/2019	9.77	Put	Bond Future	0.0000	0.0000	1,185.2300	1.1852	100.000	0	0	8,000
2019/07/16	R209	07/11/2019	9.82	Call	Bond Future	3,566.3400	3.5663	3,576.5100	3.5765	0.285	0	0	0
2019/07/16	R209	07/11/2019			Bond Future	9.4404	74.3831	9.4364	74.4097	(0.042)	0.0000	0.0000	4,530
2019/07/16	R209	07/11/2019	8.92	Put	Bond Future	0.0000	0.0000	4,189.3400	4.1893	100.000	0	0	0
2019/07/16	R209	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	644.2000	0.6442	100.000	0	0	8,000
2019/07/16	R209	07/11/2019	9.80	Call	Bond Future	3,476.2100	3.4762	3,486.1000	3.4861	0.285	0	0	0
2019/07/16	R209	07/11/2019	9.80	Put	Bond Future	1,145.5000	1.1455	1,128.7900	1.1288	(1.459)	0	0	0
2019/07/16	R209	07/11/2019	9.33	Put	Bond Future	0.0000	0.0000	2,394.9300	2.3949	100.000	0	0	0
2019/07/16	R209	07/11/2019	9.77	Call	Bond Future	0.0000	0.0000	3,352.2200	3.3522	100.000	0	0	0
2019/07/16	R209	07/11/2019	9.82	Put	Bond Future	1,109.1700	1.1092	1,092.7400	1.0927	(1.481)	0	0	0
2019/07/16	R209	07/11/2019	9.81	Call	Bond Future	3,521.1800	3.5212	3,531.2100	3.5312	0.285	0	0	0
2019/07/16	R209	07/11/2019	9.81	Put	Bond Future	1,127.2000	1.1272	1,110.6300	1.1106	(1.470)	0	0	0
2019/07/16	R209	06/02/2020	9.52	Put	Bond Future	2,733.8600	2.7339	2,729.2000	2.7292	(0.170)	0	0	0
2019/07/16	R209	06/02/2020			Bond Future	9.4892	75.7872	9.4900	75.7824	0.008	0.0000	0.0000	0
2019/07/16	R209	06/02/2020	9.51	Call	Bond Future	2,900.4200	2.9004	2,891.0600	2.8911	(0.323)	0	0	0
2019/07/16	R209	06/02/2020	9.51	Put	Bond Future	2,764.2400	2.7642	2,759.6000	2.7596	(0.168)	0	0	0
2019/07/16	R209	06/02/2020	9.52	Call	Bond Future	2,935.4700	2.9355	2,926.0900	2.9261	(0.320)	0	0	0
2019/07/16	R209	06/02/2020	9.50	Call	Bond Future	2,865.5600	2.8656	2,856.2200	2.8562	(0.326)	0	0	0
2019/07/16	R209	06/02/2020	9.50	Put	Bond Future	2,794.9000	2.7949	2,790.2800	2.7903	(0.165)	0	0	0
2019/07/16	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R209	07/05/2020			Bond Future	9.5309	74.1246	9.5392	74.0701	0.088	0.0000	0.0000	0
2019/07/16	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R209	07/05/2020	9.45	Put	Bond Future	528.5000	0.5285	583.0300	0.5830	10.318	0	0	0
2019/07/16	R209	07/05/2020	9.47	Put	Bond Future	397.2600	0.3973	451.7900	0.4518	13.727	0	0	0
2019/07/16	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R209	07/05/2020	9.46	Put	Bond Future	462.8400	0.4628	517.3700	0.5174	11.782	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
2019/07/16	R210	01/08/2019			Bond Future	191.1668	191.1668	191.1806	191.1806	0.007	0.0000	0.0000	2,132
2019/07/16	R210	07/11/2019			Bond Future	192.3629	192.3629	192.3499	192.3499	(0.007)	0.0000	0.0000	0
2019/07/16	R210	06/02/2020			Bond Future	196.0390	196.0390	195.9441	195.9441	(0.048)	0.0000	0.0000	0
2019/07/16	R210	07/05/2020			Bond Future	197.2863	197.2863	197.0606	197.0606	(0.114)	0.0000	0.0000	0
2019/07/16	R212	01/08/2019			Bond Future	160.4160	160.4160	160.4641	160.4641	0.030	0.0000	0.0000	6,164
2019/07/16	R212	07/11/2019			Bond Future	163.6070	163.6070	163.6332	163.6332	0.016	0.0000	0.0000	1,526
2019/07/16	R212	06/02/2020			Bond Future	164.4873	164.4873	164.4447	164.4447	(0.026)	0.0000	0.0000	0
2019/07/16	R212	07/05/2020			Bond Future	167.7590	167.7590	167.6066	167.6066	(0.091)	0.0000	0.0000	0
2019/07/16	R213	01/08/2019	9.99	Put	Bond Future	0.2500	0.0003	0.1700	0.0002	(32.000)	0	0	0
2019/07/16	R213	01/08/2019	9.98	Call	Bond Future	6,626.2500	6.6263	6,595.6800	6.5957	(0.461)	0	0	0
2019/07/16	R213	01/08/2019			Bond Future	8.9007	89.4592	8.9054	89.4287	0.053	0.0000	0.0000	17,638
2019/07/16	R213	01/08/2019	9.99	Call	Bond Future	6,684.3800	6.6844	6,653.8100	6.6538	(0.457)	0	0	0
2019/07/16	R213	01/08/2019	9.98	Put	Bond Future	0.2700	0.0003	0.1900	0.0002	(29.630)	0	0	0
2019/07/16	R213	01/08/2019	10.00	Call	Bond Future	6,742.4500	6.7425	6,711.8900	6.7119	(0.453)	0	0	0
2019/07/16	R213	01/08/2019	10.00	Put	Bond Future	0.2300	0.0002	0.1600	0.0002	(30.435)	0	0	0
2019/07/16	R213	07/11/2019	9.59	Put	Bond Future	629.9600	0.6300	632.6600	0.6327	0.429	0	0	0
2019/07/16	R213	07/11/2019	9.58	Call	Bond Future	4,487.8200	4.4878	4,447.1000	4.4471	(0.907)	0	0	0
2019/07/16	R213	07/11/2019			Bond Future	8.9569	87.6637	8.9637	87.6202	0.076	0.0000	0.0000	3,090
2019/07/16	R213	07/11/2019	9.59	Call	Bond Future	4,536.6700	4.5367	4,495.8600	4.4959	(0.900)	0	0	0
2019/07/16	R213	07/11/2019	9.58	Put	Bond Future	640.9700	0.6410	643.7600	0.6438	0.435	0	0	0
2019/07/16	R213	07/11/2019	9.60	Call	Bond Future	4,585.6400	4.5856	4,544.7400	4.5447	(0.892)	0	0	0
2019/07/16	R213	07/11/2019	9.60	Put	Bond Future	619.1400	0.6191	621.7500	0.6217	0.422	0	0	0
2019/07/16	R213	06/02/2020	9.27	Call	Bond Future	3,548.3800	3.5484	3,492.3000	3.4923	(1.580)	0	0	0
2019/07/16	R213	06/02/2020	9.26	Put	Bond Future	1,927.5900	1.9276	1,953.5000	1.9535	1.344	0	0	0
2019/07/16	R213	06/02/2020			Bond Future	9.0043	89.3183	9.0174	89.2366	0.145	0.0000	0.0000	0
2019/07/16	R213	06/02/2020	9.28	Call	Bond Future	3,587.9100	3.5879	3,531.5600	3.5316	(1.571)	0	0	0
2019/07/16	R213	06/02/2020	9.28	Put	Bond Future	1,884.6800	1.8847	1,910.0400	1.9100	1.346	0	0	0
2019/07/16	R213	06/02/2020	9.27	Put	Bond Future	1,906.1500	1.9062	1,931.7800	1.9318	1.345	0	0	0
2019/07/16	R213	06/02/2020	9.26	Call	Bond Future	3,508.7600	3.5088	3,452.9600	3.4530	(1.590)	0	0	0
2019/07/16	R213	07/05/2020	9.01	Put	Bond Future	165.5800	0.1656	306.7900	0.3068	85.282	0	0	0
2019/07/16	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R213	07/05/2020			Bond Future	9.0368	87.5195	9.0597	87.3783	0.254	0.0000	0.0000	0
2019/07/16	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R213	07/05/2020	9.00	Put	Bond Future	227.4700	0.2275	368.6800	0.3687	62.079	0	0	0
2019/07/16	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R213	07/05/2020	9.02	Put	Bond Future	103.7500	0.1038	244.9600	0.2450	136.106	0	0	0
2019/07/16	R214	01/08/2019	10.34	Put	Bond Future	21.5900	0.0216	16.3600	0.0164	(24.224)	0	0	0
2019/07/16	R214	01/08/2019			Bond Future	9.6774	74.2427	9.6669	74.3156	(0.109)	0.0000	0.0000	16,514
2019/07/16	R214	01/08/2019	10.33	Call	Bond Future	4,320.0700	4.3201	4,387.3700	4.3874	1.558	0	0	0
2019/07/16	R214	01/08/2019	10.33	Put	Bond Future	23.0400	0.0230	17.5200	0.0175	(23.958)	0	0	0
2019/07/16	R214	01/08/2019	10.34	Call	Bond Future	4,381.2200	4.3812	4,448.8100	4.4488	1.543	0	0	0
2019/07/16	R214	01/08/2019	10.32	Call	Bond Future	4,258.9200	4.2589	4,325.9200	4.3259	1.573	0	0	0
2019/07/16	R214	01/08/2019	10.32	Put	Bond Future	24.5800	0.0246	18.7600	0.0188	(23.678)	0	0	0
2019/07/16	R214	07/11/2019	10.02	Put	Bond Future	1,432.3900	1.4324	1,400.5800	1.4006	(2.221)	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
2019/07/16	R214	07/11/2019			Bond Future	9.7420	72.4023	9.7326	72.4663	(0.096)	0.0000	0.0000	0
2019/07/16	R214	07/11/2019	10.01	Call	Bond Future	3,250.4500	3.2505	3,282.3300	3.2823	0.981	0	0	0
2019/07/16	R214	07/11/2019	10.01	Put	Bond Future	1,454.1700	1.4542	1,422.0600	1.4221	(2.208)	0	0	0
2019/07/16	R214	07/11/2019	10.02	Call	Bond Future	3,294.2900	3.2943	3,326.4700	3.3265	0.977	0	0	0
2019/07/16	R214	07/11/2019	10.00	Call	Bond Future	3,206.8100	3.2068	3,238.4000	3.2384	0.985	0	0	0
2019/07/16	R214	07/11/2019	10.00	Put	Bond Future	1,476.2400	1.4762	1,443.8400	1.4438	(2.195)	0	0	0
2019/07/16	R214	06/02/2020	9.73	Call	Bond Future	2,776.7000	2.7767	2,786.4600	2.7865	0.351	0	0	0
2019/07/16	R214	06/02/2020			Bond Future	9.7987	73.7688	9.7936	73.8031	(0.052)	0.0000	0.0000	0
2019/07/16	R214	06/02/2020	9.71	Call	Bond Future	2,708.9000	2.7089	2,718.4200	2.7184	0.351	0	0	0
2019/07/16	R214	06/02/2020	9.71	Put	Bond Future	3,313.2900	3.3133	3,288.4800	3.2885	(0.749)	0	0	0
2019/07/16	R214	06/02/2020	9.73	Put	Bond Future	3,244.1100	3.2441	3,219.5400	3.2195	(0.757)	0	0	0
2019/07/16	R214	06/02/2020	9.72	Call	Bond Future	2,742.5900	2.7426	2,752.2300	2.7522	0.351	0	0	0
2019/07/16	R214	06/02/2020	9.72	Put	Bond Future	3,278.4400	3.2784	3,253.7500	3.2538	(0.753)	0	0	0
2019/07/16	R214	07/05/2020	9.77	Put	Bond Future	495.7000	0.4957	508.5200	0.5085	2.586	0	0	0
2019/07/16	R214	07/05/2020			Bond Future	9.8434	71.9182	9.8453	71.9054	0.019	0.0000	0.0000	0
2019/07/16	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R214	07/05/2020	9.76	Put	Bond Future	563.6300	0.5636	576.4500	0.5765	2.275	0	0	0
2019/07/16	R214	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R214	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R214	07/05/2020	9.75	Put	Bond Future	631.6600	0.6317	644.4800	0.6445	2.030	0	0	0
2019/07/16	R248	01/08/2019	10.35	Call	Bond Future	5,501.8300	5.5018	5,589.1500	5.5891	1.587	0	0	0
2019/07/16	R248	01/08/2019	10.34	Put	Bond Future	26.1000	0.0261	19.6700	0.0197	(24.636)	0	0	0
2019/07/16	R248	01/08/2019			Bond Future	9.6975	94.6514	9.6869	94.7448	(0.109)	0.0000	0.0000	97,484
2019/07/16	R248	01/08/2019	10.36	Call	Bond Future	5,579.6400	5.5796	5,667.2900	5.6673	1.571	0	0	0
2019/07/16	R248	01/08/2019	10.36	Put	Bond Future	22.7900	0.0228	17.0400	0.0170	(25.230)	0	0	0
2019/07/16	R248	01/08/2019	10.35	Put	Bond Future	24.3900	0.0244	18.3100	0.0183	(24.928)	0	0	0
2019/07/16	R248	01/08/2019	10.34	Call	Bond Future	5,424.0100	5.4240	5,510.9800	5.5110	1.603	0	0	0
2019/07/16	R248	07/11/2019	10.02	Call	Bond Future	4,008.6600	4.0087	4,049.9300	4.0499	1.030	0	0	0
2019/07/16	R248	07/11/2019	10.01	Put	Bond Future	1,827.9600	1.8280	1,786.7400	1.7867	(2.255)	0	0	0
2019/07/16	R248	07/11/2019			Bond Future	9.7622	92.0701	9.7528	92.1522	(0.096)	0.0000	0.0000	2,048
2019/07/16	R248	07/11/2019	10.03	Call	Bond Future	4,064.4300	4.0644	4,106.0800	4.1061	1.025	0	0	0
2019/07/16	R248	07/11/2019	10.03	Put	Bond Future	1,771.5400	1.7715	1,731.1000	1.7311	(2.283)	0	0	0
2019/07/16	R248	07/11/2019	10.02	Put	Bond Future	1,799.5400	1.7995	1,758.7200	1.7587	(2.268)	0	0	0
2019/07/16	R248	07/11/2019	10.01	Call	Bond Future	3,953.1600	3.9532	3,994.0300	3.9940	1.034	0	0	0
2019/07/16	R248	06/02/2020	9.71	Put	Bond Future	4,209.2500	4.2093	4,177.2100	4.1772	(0.761)	0	0	0
2019/07/16	R248	06/02/2020			Bond Future	9.8190	93.8079	9.8139	93.8522	(0.052)	0.0000	0.0000	0
2019/07/16	R248	06/02/2020	9.71	Call	Bond Future	3,256.5900	3.2566	3,268.8900	3.2689	0.378	0	0	0
2019/07/16	R248	06/02/2020	9.70	Put	Bond Future	4,255.2000	4.2552	4,223.0100	4.2230	(0.756)	0	0	0
2019/07/16	R248	06/02/2020	9.72	Call	Bond Future	3,299.1500	3.2992	3,311.6000	3.3116	0.377	0	0	0
2019/07/16	R248	06/02/2020	9.72	Put	Bond Future	4,163.7100	4.1637	4,131.8200	4.1318	(0.766)	0	0	0
2019/07/16	R248	06/02/2020	9.70	Call	Bond Future	3,214.3000	3.2143	3,226.4500	3.2264	0.378	0	0	0
2019/07/16	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R248	07/05/2020	9.77	Put	Bond Future	812.5000	0.8125	827.9500	0.8280	1.902	0	0	0
2019/07/16	R248	07/05/2020			Bond Future	9.8639	91.2086	9.8657	91.1932	0.018	0.0000	0.0000	0
2019/07/16	R248	07/05/2020	9.79	Put	Bond Future	638.4300	0.6384	653.8800	0.6539	2.420	0	0	0
2019/07/16	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/16	R248	07/05/2020	9.78	Put	Bond Future	725.4000	0.7254	740.8500	0.7408	2.130	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
2019/07/16	R248 07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total											1001417	