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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/07/2019 TO 18/07/2019

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
2019/07/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	2025	01/08/2019			Bond Future	136.8141	136.8141	136.8260	136.8260	0.009	0.0000	0.0000	1,622
2019/07/18	2025	07/11/2019			Bond Future	139.5161	139.5161	139.5283	139.5283	0.009	0.0000	0.0000	341
2019/07/18	2025	06/02/2020			Bond Future	140.6490	140.6490	140.6613	140.6613	0.009	0.0000	0.0000	0
2019/07/18	2025	07/05/2020			Bond Future	143.3530	143.3530	143.3655	143.3655	0.009	0.0000	0.0000	0
2019/07/18	2029	01/08/2019			Bond Future	103.2203	103.2203	103.2298	103.2298	0.009	0.0000	0.0000	4,110
2019/07/18	2029	07/11/2019			Bond Future	104.1646	104.1646	104.1743	104.1743	0.009	0.0000	0.0000	400
2019/07/18	2029	06/02/2020			Bond Future	106.1109	106.1109	106.1208	106.1208	0.009	0.0000	0.0000	0
2019/07/18	2029	07/05/2020			Bond Future	107.0381	107.0381	107.0480	107.0480	0.009	0.0000	0.0000	0
2019/07/18	2030	01/08/2019	9.91	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/18	2030	01/08/2019	8.67	Put	Bond Future	704.7400	0.7047	450.3300	0.4503	(36.100)	0	0	0
2019/07/18	2030	01/08/2019	9.15	Put	Bond Future	28.5000	0.0285	10.8100	0.0108	(62.070)	0	0	0
2019/07/18	2030	01/08/2019	9.68	Call	Bond Future	6,239.0000	6.2390	6,740.6400	6.7406	8.040	0	0	0
2019/07/18	2030	01/08/2019			Bond Future	8.6884	95.4532	8.6124	95.9549	(0.875)	0.0000	0.0000	56,526
2019/07/18	2030	01/08/2019	8.35	Put	Bond Future	2,310.4400	2.3104	1,847.8000	1.8478	(20.024)	0	0	0
2019/07/18	2030	01/08/2019	8.35	Call	Bond Future	49.3600	0.0494	88.5000	0.0885	79.295	0	0	2,025
2019/07/18	2030	01/08/2019	9.22	Put	Bond Future	15.8000	0.0158	5.5200	0.0055	(65.063)	0	0	0
2019/07/18	2030	01/08/2019	9.22	Call	Bond Future	3,430.2900	3.4303	3,921.7900	3.9218	14.328	0	0	5,400
2019/07/18	2030	01/08/2019	9.69	Call	Bond Future	6,299.0800	6.2991	6,800.7400	6.8007	7.964	0	0	0
2019/07/18	2030	01/08/2019	9.69	Put	Bond Future	0.1500	0.0002	0.0300	0.0000	(80.000)	0	0	5,400
2019/07/18	2030	01/08/2019	9.91	Call	Bond Future	7,607.5900	7.6076	8,109.3600	8.1094	6.596	0	0	0
2019/07/18	2030	01/08/2019	9.92	Call	Bond Future	7,666.4600	7.6665	8,168.2300	8.1682	6.545	0	0	0
2019/07/18	2030	01/08/2019	9.90	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/18	2030	01/08/2019	8.67	Call	Bond Future	583.7800	0.5838	831.1500	0.8311	42.374	0	0	5,400
2019/07/18	2030	01/08/2019	9.15	Call	Bond Future	3,002.7900	3.0028	3,486.8800	3.4869	16.121	0	0	2,025
2019/07/18	2030	01/08/2019	9.68	Put	Bond Future	0.1700	0.0002	0.0300	0.0000	(82.353)	0	0	4,771
2019/07/18	2030	01/08/2019	9.92	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/18	2030	01/08/2019	9.90	Call	Bond Future	7,548.6600	7.5487	8,050.4300	8.0504	6.647	0	0	0
2019/07/18	2030	01/08/2019	8.77	Put	Bond Future	416.5500	0.4166	241.8400	0.2418	(41.942)	0	0	0
2019/07/18	2030	01/08/2019	8.77	Call	Bond Future	951.6400	0.9516	1,278.7100	1.2787	34.369	0	0	0
2019/07/18	2030	01/08/2019	9.24	Call	Bond Future	3,553.0300	3.5530	4,046.0600	4.0461	13.876	0	0	0
2019/07/18	2030	01/08/2019	9.24	Put	Bond Future	13.2800	0.0133	4.5300	0.0045	(65.889)	0	0	0
2019/07/18	2030	01/08/2019	9.27	Put	Bond Future	10.1900	0.0102	3.3500	0.0034	(67.125)	0	0	0
2019/07/18	2030	01/08/2019	9.27	Call	Bond Future	3,737.4100	3.7374	4,232.3500	4.2324	13.243	0	0	0
2019/07/18	2030	01/08/2019	9.08	Call	Bond Future	2,581.2800	2.5813	3,053.6100	3.0536	18.298	0	0	0
2019/07/18	2030	01/08/2019	9.08	Put	Bond Future	50.0100	0.0500	20.5600	0.0206	(58.888)	0	0	6,570
2019/07/18	2030	07/11/2019	9.76	Put	Bond Future	277.2500	0.2773	223.5000	0.2235	(19.387)	0	0	5,500
2019/07/18	2030	07/11/2019	9.49	Put	Bond Future	461.5400	0.4615	377.5300	0.3775	(18.202)	0	0	0
2019/07/18	2030	07/11/2019			Bond Future	8.7389	97.3129	8.6599	97.8244	(0.904)	0.0000	0.0000	16,025
2019/07/18	2030	07/11/2019	9.48	Call	Bond Future	5,097.1200	5.0971	5,523.2900	5.5233	8.361	0	0	0
2019/07/18	2030	07/11/2019	9.48	Put	Bond Future	470.3100	0.4703	384.9200	0.3849	(18.156)	0	0	0
2019/07/18	2030	07/11/2019	8.60	Put	Bond Future	2,272.0300	2.2720	1,983.6600	1.9837	(12.692)	0	0	0
2019/07/18	2030	07/11/2019	8.60	Call	Bond Future	1,370.1600	1.3702	1,593.3500	1.5934	16.289	0	0	5,500

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2019/07/18	2030	07/11/2019	9.10	Put	Bond Future	946.9400	0.9469	793.7700	0.7938	(16.175)	0	0	0
2019/07/18	2030	07/11/2019	9.10	Call	Bond Future	3,239.4200	3.2394	3,597.8100	3.5978	11.063	0	0	5,500
2019/07/18	2030	07/11/2019	9.76	Call	Bond Future	6,574.4600	6.5745	7,032.2700	7.0323	6.963	0	0	0
2019/07/18	2030	07/11/2019	9.49	Call	Bond Future	5,148.7300	5.1487	5,576.2800	5.5763	8.304	0	0	0
2019/07/18	2030	07/11/2019	8.57	Put	Bond Future	2,383.1200	2.3831	2,085.8500	2.0859	(12.474)	0	0	0
2019/07/18	2030	07/11/2019	9.47	Call	Bond Future	5,045.4800	5.0455	5,470.2800	5.4703	8.419	0	0	0
2019/07/18	2030	07/11/2019	9.47	Put	Bond Future	479.0900	0.4791	392.3300	0.3923	(18.109)	0	0	0
2019/07/18	2030	07/11/2019	9.70	Call	Bond Future	6,254.7500	6.2548	6,706.7000	6.7067	7.226	0	0	0
2019/07/18	2030	07/11/2019	9.70	Put	Bond Future	312.0100	0.3120	252.4000	0.2524	(19.105)	0	0	0
2019/07/18	2030	07/11/2019	8.57	Call	Bond Future	1,285.0200	1.2850	1,499.3100	1.4993	16.676	0	0	0
2019/07/18	2030	07/11/2019	9.12	Put	Bond Future	913.0100	0.9130	764.2500	0.7642	(16.293)	0	0	0
2019/07/18	2030	07/11/2019	9.12	Call	Bond Future	3,330.3200	3.3303	3,693.1200	3.6931	10.894	0	0	0
2019/07/18	2030	06/02/2020	9.14	Call	Bond Future	3,822.5900	3.8226	4,162.0200	4.1620	8.880	0	0	0
2019/07/18	2030	06/02/2020	9.15	Put	Bond Future	1,584.9100	1.5849	1,405.0900	1.4051	(11.346)	0	0	0
2019/07/18	2030	06/02/2020			Bond Future	8.7841	95.0991	8.7021	95.6201	(0.934)	0.0000	0.0000	0
2019/07/18	2030	06/02/2020	9.14	Put	Bond Future	1,604.2900	1.6043	1,422.7200	1.4227	(11.318)	0	0	0
2019/07/18	2030	06/02/2020	9.15	Call	Bond Future	3,864.5500	3.8645	4,205.7300	4.2057	8.828	0	0	0
2019/07/18	2030	06/02/2020	9.16	Call	Bond Future	3,906.9300	3.9069	4,249.8300	4.2498	8.777	0	0	0
2019/07/18	2030	06/02/2020	9.16	Put	Bond Future	1,566.0100	1.5660	1,387.9100	1.3879	(11.373)	0	0	0
2019/07/18	2030	07/05/2020	8.78	Put	Bond Future	3,335.1000	3.3351	3,072.4800	3.0725	(7.874)	0	0	0
2019/07/18	2030	07/05/2020	8.79	Call	Bond Future	3,083.5200	3.0835	3,353.3800	3.3534	8.752	0	0	0
2019/07/18	2030	07/05/2020			Bond Future	8.8257	96.9060	8.7406	97.4369	(0.965)	0.0000	0.0000	0
2019/07/18	2030	07/05/2020	8.80	Call	Bond Future	3,116.5200	3.1165	3,388.0300	3.3880	8.712	0	0	0
2019/07/18	2030	07/05/2020	8.80	Put	Bond Future	3,276.3100	3.2763	3,016.9900	3.0170	(7.915)	0	0	0
2019/07/18	2030	07/05/2020	8.78	Call	Bond Future	3,050.6800	3.0507	3,318.8900	3.3189	8.792	0	0	0
2019/07/18	2030	07/05/2020	8.79	Put	Bond Future	3,305.6000	3.3056	3,044.6300	3.0446	(7.895)	0	0	0
2019/07/18	2032	01/08/2019	10.10	Call	Bond Future	7,173.1500	7.1732	7,790.8100	7.7908	8.611	0	0	0
2019/07/18	2032	01/08/2019	10.11	Put	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	0
2019/07/18	2032	01/08/2019			Bond Future	9.0395	96.9864	8.9534	97.6042	(0.952)	0.0000	0.0000	49,385
2019/07/18	2032	01/08/2019	10.10	Put	Bond Future	0.1500	0.0002	0.0300	0.0000	(80.000)	0	0	0
2019/07/18	2032	01/08/2019	10.11	Call	Bond Future	7,237.0800	7.2371	7,854.7500	7.8548	8.535	0	0	0
2019/07/18	2032	01/08/2019	10.09	Call	Bond Future	7,109.1500	7.1091	7,726.7900	7.7268	8.688	0	0	0
2019/07/18	2032	01/08/2019	10.09	Put	Bond Future	0.1700	0.0002	0.0300	0.0000	(82.353)	0	0	0
2019/07/18	2032	07/11/2019	9.71	Call	Bond Future	4,887.4200	4.8874	5,382.5000	5.3825	10.130	0	0	0
2019/07/18	2032	07/11/2019	9.70	Put	Bond Future	747.8100	0.7478	611.1100	0.6111	(18.280)	0	0	0
2019/07/18	2032	07/11/2019			Bond Future	9.1000	94.7157	9.0107	95.3455	(0.981)	0.0000	0.0000	23
2019/07/18	2032	07/11/2019	9.72	Call	Bond Future	4,940.9300	4.9409	5,437.9500	5.4379	10.059	0	0	0
2019/07/18	2032	07/11/2019	9.72	Put	Bond Future	722.7600	0.7228	589.9600	0.5900	(18.374)	0	0	0
2019/07/18	2032	07/11/2019	9.71	Put	Bond Future	735.1800	0.7352	600.4400	0.6004	(18.327)	0	0	0
2019/07/18	2032	07/11/2019	9.70	Call	Bond Future	4,834.0600	4.8341	5,327.1800	5.3272	10.201	0	0	0
2019/07/18	2032	06/02/2020	9.40	Put	Bond Future	2,029.5500	2.0296	1,783.4100	1.7834	(12.128)	0	0	0
2019/07/18	2032	06/02/2020			Bond Future	9.1536	96.4630	9.0612	97.1044	(1.009)	0.0000	0.0000	0
2019/07/18	2032	06/02/2020	9.39	Call	Bond Future	3,669.5800	3.6696	4,062.5000	4.0625	10.707	0	0	0
2019/07/18	2032	06/02/2020	9.39	Put	Bond Future	2,055.1800	2.0552	1,806.7200	1.8067	(12.089)	0	0	0
2019/07/18	2032	06/02/2020	9.40	Call	Bond Future	3,711.3900	3.7114	4,106.6300	4.1066	10.649	0	0	0
2019/07/18	2032	06/02/2020	9.38	Call	Bond Future	3,627.6900	3.6277	4,018.2800	4.0183	10.767	0	0	0
2019/07/18	2032	06/02/2020	9.38	Put	Bond Future	2,080.8000	2.0808	1,830.0100	1.8300	(12.053)	0	0	0

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2019/07/18	2032	07/05/2020	9.19	Call	Bond Future	3,551.7400	3.5517	3,891.8800	3.8919	9.577	0	0	0
2019/07/18	2032	07/05/2020			Bond Future	9.2022	94.1346	9.1066	94.7882	(1.039)	0.0000	0.0000	0
2019/07/18	2032	07/05/2020	9.17	Call	Bond Future	3,481.6600	3.4817	3,817.8600	3.8179	9.656	0	0	0
2019/07/18	2032	07/05/2020	9.17	Put	Bond Future	3,701.1600	3.7012	3,383.8200	3.3838	(8.574)	0	0	0
2019/07/18	2032	07/05/2020	9.19	Put	Bond Future	3,634.8600	3.6349	3,321.4600	3.3215	(8.622)	0	0	0
2019/07/18	2032	07/05/2020	9.18	Call	Bond Future	3,516.6200	3.5166	3,854.7900	3.8548	9.616	0	0	0
2019/07/18	2032	07/05/2020	9.18	Put	Bond Future	3,667.8900	3.6679	3,352.5200	3.3525	(8.598)	0	0	0
2019/07/18	2033	01/08/2019			Bond Future	104.1388	104.1388	104.2091	104.2091	0.068	0.0000	0.0000	6,090
2019/07/18	2033	07/11/2019			Bond Future	105.0256	105.0256	105.0973	105.0973	0.068	0.0000	0.0000	50
2019/07/18	2033	06/02/2020			Bond Future	106.9881	106.9881	107.0611	107.0611	0.068	0.0000	0.0000	0
2019/07/18	2033	07/05/2020			Bond Future	107.8487	107.8487	107.9232	107.9232	0.069	0.0000	0.0000	0
2019/07/18	2037	01/08/2019	10.31	Call	Bond Future	6,238.3600	6.2384	6,963.0700	6.9631	11.617	0	0	0
2019/07/18	2037	01/08/2019			Bond Future	9.4803	91.8427	9.3892	92.5694	(0.961)	0.0000	0.0000	61,721
2019/07/18	2037	01/08/2019	10.29	Call	Bond Future	6,096.2800	6.0963	6,820.6100	6.8206	11.882	0	0	0
2019/07/18	2037	01/08/2019	10.29	Put	Bond Future	3.1300	0.0031	0.7700	0.0008	(75.399)	0	0	0
2019/07/18	2037	01/08/2019	10.31	Put	Bond Future	2.6100	0.0026	0.6300	0.0006	(75.862)	0	0	0
2019/07/18	2037	01/08/2019	10.30	Call	Bond Future	6,167.3400	6.1673	6,891.8800	6.8919	11.748	0	0	0
2019/07/18	2037	01/08/2019	10.30	Put	Bond Future	2.8500	0.0028	0.7000	0.0007	(75.439)	0	0	0
2019/07/18	2037	07/11/2019	9.97	Call	Bond Future	4,398.5600	4.3986	4,932.3800	4.9324	12.136	0	0	0
2019/07/18	2037	07/11/2019			Bond Future	9.5445	93.6321	9.4503	94.3730	(0.987)	0.0000	0.0000	753
2019/07/18	2037	07/11/2019	9.95	Call	Bond Future	4,289.7500	4.2898	4,817.8600	4.8179	12.311	0	0	0
2019/07/18	2037	07/11/2019	9.95	Put	Bond Future	1,199.7400	1.1997	986.9900	0.9870	(17.733)	0	0	0
2019/07/18	2037	07/11/2019	9.97	Put	Bond Future	1,160.2600	1.1603	953.2200	0.9532	(17.844)	0	0	0
2019/07/18	2037	07/11/2019	9.96	Call	Bond Future	4,344.0500	4.3440	4,875.0300	4.8750	12.223	0	0	0
2019/07/18	2037	07/11/2019	9.96	Put	Bond Future	1,179.8500	1.1798	969.9700	0.9700	(17.789)	0	0	0
2019/07/18	2037	06/02/2020	9.67	Call	Bond Future	3,496.3400	3.4963	3,911.8300	3.9118	11.884	0	0	0
2019/07/18	2037	06/02/2020	9.66	Put	Bond Future	3,019.6300	3.0196	2,677.8500	2.6779	(11.319)	0	0	0
2019/07/18	2037	06/02/2020			Bond Future	9.6035	91.0999	9.5063	91.8543	(1.011)	0.0000	0.0000	0
2019/07/18	2037	06/02/2020	9.68	Call	Bond Future	3,538.5200	3.5385	3,956.8200	3.9568	11.821	0	0	0
2019/07/18	2037	06/02/2020	9.68	Put	Bond Future	2,950.6900	2.9507	2,614.5200	2.6145	(11.393)	0	0	0
2019/07/18	2037	06/02/2020	9.67	Put	Bond Future	2,985.0000	2.9850	2,646.0200	2.6460	(11.356)	0	0	0
2019/07/18	2037	06/02/2020	9.66	Call	Bond Future	3,454.3800	3.4544	3,867.0700	3.8671	11.947	0	0	0
2019/07/18	2037	07/05/2020	9.60	Put	Bond Future	4,367.7900	4.3678	3,991.3100	3.9913	(8.619)	0	0	0
2019/07/18	2037	07/05/2020	9.59	Call	Bond Future	3,871.9700	3.8720	4,261.9500	4.2619	10.072	0	0	0
2019/07/18	2037	07/05/2020			Bond Future	9.6597	92.8309	9.5596	93.5997	(1.037)	0.0000	0.0000	0
2019/07/18	2037	07/05/2020	9.60	Call	Bond Future	3,910.5700	3.9106	4,302.8300	4.3028	10.031	0	0	0
2019/07/18	2037	07/05/2020	9.59	Put	Bond Future	4,406.0700	4.4061	4,027.3100	4.0273	(8.596)	0	0	0
2019/07/18	2037	07/05/2020	9.61	Call	Bond Future	3,949.0300	3.9490	4,343.5600	4.3436	9.991	0	0	0
2019/07/18	2037	07/05/2020	9.61	Put	Bond Future	4,329.4600	4.3295	3,955.2500	3.9552	(8.643)	0	0	0
2019/07/18	2038	01/08/2019			Bond Future	122.2109	122.2109	122.2229	122.2229	0.010	0.0000	0.0000	11,341
2019/07/18	2038	07/11/2019			Bond Future	124.6248	124.6248	124.6368	124.6368	0.010	0.0000	0.0000	2,272
2019/07/18	2038	06/02/2020			Bond Future	125.2950	125.2950	125.3073	125.3073	0.010	0.0000	0.0000	0
2019/07/18	2038	07/05/2020			Bond Future	127.7039	127.7039	127.7165	127.7165	0.010	0.0000	0.0000	0
2019/07/18	2040	01/08/2019	10.37	Put	Bond Future	4.9100	0.0049	1.1800	0.0012	(75.967)	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
2019/07/18	2040	01/08/2019	10.36	Call	Bond Future	5,966.0900	5.9661	6,784.0000	6.7840	13.709	0	0	0
2019/07/18	2040	01/08/2019			Bond Future	9.6205	94.6347	9.5243	95.4567	(1.000)	0.0000	0.0000	40,188
2019/07/18	2040	01/08/2019	10.37	Call	Bond Future	6,042.1100	6.0421	6,860.3400	6.8603	13.542	0	0	0
2019/07/18	2040	01/08/2019	10.36	Put	Bond Future	5.3400	0.0053	1.2900	0.0013	(75.843)	0	0	0
2019/07/18	2040	01/08/2019	10.38	Call	Bond Future	6,118.0300	6.1180	6,936.5600	6.9366	13.379	0	0	0
2019/07/18	2040	01/08/2019	10.38	Put	Bond Future	4.5000	0.0045	1.0700	0.0011	(76.222)	0	0	0
2019/07/18	2040	07/11/2019	9.80	Put	Bond Future	2,045.9400	2.0459	1,699.1200	1.6991	(16.952)	0	0	0
2019/07/18	2040	07/11/2019	9.30	Put	Bond Future	4,379.0300	4.3790	3,801.2800	3.8013	(13.194)	0	0	0
2019/07/18	2040	07/11/2019	10.04	Put	Bond Future	1,358.1400	1.3581	1,104.7200	1.1047	(18.659)	0	0	0
2019/07/18	2040	07/11/2019	10.03	Call	Bond Future	4,192.6700	4.1927	4,773.7500	4.7738	13.859	0	0	0
2019/07/18	2040	07/11/2019			Bond Future	9.6863	96.4785	9.5870	97.3165	(1.025)	0.0000	0.0000	2,647
2019/07/18	2040	07/11/2019	9.80	Call	Bond Future	2,990.8800	2.9909	3,482.0300	3.4820	16.422	0	0	1,260
2019/07/18	2040	07/11/2019	9.30	Call	Bond Future	1,051.5600	1.0516	1,311.7800	1.3118	24.746	0	0	1,260
2019/07/18	2040	07/11/2019	10.04	Call	Bond Future	4,249.3700	4.2494	4,833.9200	4.8339	13.756	0	0	0
2019/07/18	2040	07/11/2019	10.03	Put	Bond Future	1,381.2400	1.3812	1,124.3500	1.1244	(18.599)	0	0	0
2019/07/18	2040	07/11/2019	10.05	Call	Bond Future	4,306.5000	4.3065	4,894.4700	4.8945	13.653	0	0	0
2019/07/18	2040	07/11/2019	10.05	Put	Bond Future	1,335.5900	1.3356	1,085.5900	1.0856	(18.718)	0	0	0
2019/07/18	2040	06/02/2020	9.76	Call	Bond Future	3,474.2900	3.4743	3,929.2500	3.9293	13.095	0	0	0
2019/07/18	2040	06/02/2020			Bond Future	9.7469	93.7482	9.6446	94.6016	(1.050)	0.0000	0.0000	0
2019/07/18	2040	06/02/2020	9.74	Call	Bond Future	3,387.1300	3.3871	3,835.5600	3.8356	13.239	0	0	0
2019/07/18	2040	06/02/2020	9.74	Put	Bond Future	3,444.5900	3.4446	3,039.6300	3.0396	(11.756)	0	0	0
2019/07/18	2040	06/02/2020	9.76	Put	Bond Future	3,366.3100	3.3663	2,967.8800	2.9679	(11.836)	0	0	0
2019/07/18	2040	06/02/2020	9.75	Call	Bond Future	3,430.5800	3.4306	3,882.2800	3.8823	13.167	0	0	0
2019/07/18	2040	06/02/2020	9.75	Put	Bond Future	3,405.2600	3.4053	3,003.5700	3.0036	(11.796)	0	0	0
2019/07/18	2040	07/05/2020	9.75	Put	Bond Future	4,728.6500	4.7287	4,306.1600	4.3062	(8.935)	0	0	0
2019/07/18	2040	07/05/2020	9.74	Call	Bond Future	4,236.7000	4.2367	4,681.2100	4.6812	10.492	0	0	0
2019/07/18	2040	07/05/2020			Bond Future	9.8049	95.5296	9.6994	96.3991	(1.076)	0.0000	0.0000	0
2019/07/18	2040	07/05/2020	9.75	Call	Bond Future	4,278.0000	4.2780	4,725.0500	4.7250	10.450	0	0	0
2019/07/18	2040	07/05/2020	9.74	Put	Bond Future	4,769.8300	4.7698	4,344.8000	4.3448	(8.911)	0	0	0
2019/07/18	2040	07/05/2020	9.73	Call	Bond Future	4,195.5900	4.1956	4,637.5500	4.6375	10.534	0	0	0
2019/07/18	2040	07/05/2020	9.73	Put	Bond Future	4,811.3200	4.8113	4,383.7400	4.3837	(8.887)	0	0	0
2019/07/18	2044	01/08/2019	10.40	Put	Bond Future	8.1600	0.0082	2.1300	0.0021	(73.897)	0	0	0
2019/07/18	2044	01/08/2019	9.86	Put	Bond Future	371.4400	0.3714	179.1500	0.1791	(51.769)	0	0	0
2019/07/18	2044	01/08/2019	10.53	Call	Bond Future	6,790.0800	6.7901	7,623.2500	7.6233	12.270	0	0	0
2019/07/18	2044	01/08/2019	9.39	Call	Bond Future	116.9800	0.1170	227.3000	0.2273	94.307	0	0	228
2019/07/18	2044	01/08/2019			Bond Future	9.6903	91.3927	9.5941	92.2280	(0.992)	0.0000	0.0000	37,940
2019/07/18	2044	01/08/2019	10.39	Call	Bond Future	5,724.8800	5.7249	6,553.6500	6.5537	14.477	0	0	0
2019/07/18	2044	01/08/2019	10.39	Put	Bond Future	8.8500	0.0089	2.3400	0.0023	(73.559)	0	0	0
2019/07/18	2044	01/08/2019	10.40	Call	Bond Future	5,801.4700	5.8015	6,630.7200	6.6307	14.294	0	0	0
2019/07/18	2044	01/08/2019	9.86	Call	Bond Future	1,815.6500	1.8156	2,458.6400	2.4586	35.414	0	0	100
2019/07/18	2044	01/08/2019	10.53	Put	Bond Future	2.7300	0.0027	0.6200	0.0006	(77.289)	0	0	100
2019/07/18	2044	01/08/2019	9.39	Put	Bond Future	2,768.8300	2.7688	2,043.8700	2.0439	(26.183)	0	0	0
2019/07/18	2044	01/08/2019	9.74	Put	Bond Future	709.4700	0.7095	389.3700	0.3894	(45.118)	0	0	0
2019/07/18	2044	01/08/2019	10.38	Call	Bond Future	5,648.2200	5.6482	6,476.4700	6.4765	14.664	0	0	0
2019/07/18	2044	01/08/2019	10.38	Put	Bond Future	9.6000	0.0096	2.5700	0.0026	(73.229)	0	0	0
2019/07/18	2044	01/08/2019	9.36	Put	Bond Future	3,011.7400	3.0117	2,264.8200	2.2648	(24.800)	0	0	0
2019/07/18	2044	01/08/2019	9.36	Call	Bond Future	87.9500	0.0880	176.3100	0.1763	100.466	0	0	100

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2019/07/18	2044	01/08/2019	9.74	Call	Bond Future	1,136.5500	1.1366	1,651.7300	1.6517	45.328	0	0	228
2019/07/18	2044	01/08/2019	10.27	Call	Bond Future	4,802.1000	4.8021	5,621.4600	5.6215	17.063	0	0	0
2019/07/18	2044	01/08/2019	10.27	Put	Bond Future	22.8400	0.0228	6.9200	0.0069	(69.702)	0	0	228
2019/07/18	2044	07/11/2019	9.74	Put	Bond Future	2,596.8000	2.5968	2,187.3500	2.1874	(15.767)	0	0	0
2019/07/18	2044	07/11/2019	10.52	Call	Bond Future	6,871.2400	6.8712	7,575.7900	7.5758	10.254	0	0	0
2019/07/18	2044	07/11/2019	10.07	Put	Bond Future	1,511.2000	1.5112	1,238.0100	1.2380	(18.078)	0	0	0
2019/07/18	2044	07/11/2019			Bond Future	9.7547	93.1733	9.6555	94.0248	(1.017)	0.0000	0.0000	8,939
2019/07/18	2044	07/11/2019	10.52	Put	Bond Future	722.9600	0.7230	576.0000	0.5760	(20.328)	0	0	328
2019/07/18	2044	07/11/2019	10.06	Call	Bond Future	4,076.0100	4.0760	4,650.7400	4.6507	14.100	0	0	0
2019/07/18	2044	07/11/2019	10.06	Put	Bond Future	1,536.1000	1.5361	1,259.3200	1.2593	(18.018)	0	0	0
2019/07/18	2044	07/11/2019	9.19	Call	Bond Future	651.0300	0.6510	837.2000	0.8372	28.596	0	0	328
2019/07/18	2044	07/11/2019	9.74	Call	Bond Future	2,471.2600	2.4713	2,913.3200	2.9133	17.888	0	0	328
2019/07/18	2044	07/11/2019	10.07	Call	Bond Future	4,132.3000	4.1323	4,710.6200	4.7106	13.995	0	0	0
2019/07/18	2044	07/11/2019	9.19	Put	Bond Future	5,681.9900	5.6820	5,016.6500	5.0167	(11.710)	0	0	0
2019/07/18	2044	07/11/2019	10.05	Call	Bond Future	4,020.1700	4.0202	4,591.2500	4.5913	14.205	0	0	0
2019/07/18	2044	07/11/2019	10.05	Put	Bond Future	1,561.5700	1.5616	1,281.1400	1.2811	(17.958)	0	0	0
2019/07/18	2044	06/02/2020	9.74	Call	Bond Future	3,195.3300	3.1953	3,629.4000	3.6294	13.585	0	0	328
2019/07/18	2044	06/02/2020	10.78	Put	Bond Future	1,194.0900	1.1941	1,023.6500	1.0236	(14.274)	0	0	328
2019/07/18	2044	06/02/2020	9.77	Put	Bond Future	3,695.5600	3.6956	3,272.5000	3.2725	(11.448)	0	0	0
2019/07/18	2044	06/02/2020			Bond Future	9.8140	90.5073	9.7119	91.3745	(1.041)	0.0000	0.0000	0
2019/07/18	2044	06/02/2020	9.09	Put	Bond Future	7,489.5600	7.4896	6,831.1600	6.8312	(8.791)	0	0	0
2019/07/18	2044	06/02/2020	9.09	Call	Bond Future	1,034.1600	1.0342	1,242.9400	1.2429	20.188	0	0	328
2019/07/18	2044	06/02/2020	9.74	Put	Bond Future	3,822.3800	3.8224	3,389.2700	3.3893	(11.331)	0	0	0
2019/07/18	2044	06/02/2020	9.77	Call	Bond Future	3,323.4500	3.3235	3,767.5700	3.7676	13.363	0	0	0
2019/07/18	2044	06/02/2020	10.78	Call	Bond Future	8,754.4700	8.7545	9,451.2100	9.4512	7.959	0	0	0
2019/07/18	2044	06/02/2020	9.78	Call	Bond Future	3,366.6900	3.3667	3,814.1300	3.8141	13.290	0	0	0
2019/07/18	2044	06/02/2020	9.76	Put	Bond Future	3,737.4400	3.7374	3,311.0400	3.3110	(11.409)	0	0	0
2019/07/18	2044	06/02/2020	9.78	Put	Bond Future	3,654.0800	3.6541	3,234.3400	3.2343	(11.487)	0	0	0
2019/07/18	2044	06/02/2020	9.76	Call	Bond Future	3,280.4800	3.2805	3,721.2600	3.7213	13.436	0	0	0
2019/07/18	2044	07/05/2020	9.81	Call	Bond Future	4,292.3100	4.2923	4,746.0700	4.7461	10.571	0	0	0
2019/07/18	2044	07/05/2020	9.79	Put	Bond Future	4,885.7400	4.8857	4,450.5800	4.4506	(8.907)	0	0	0
2019/07/18	2044	07/05/2020			Bond Future	9.8707	92.2271	9.7655	93.1108	(1.066)	0.0000	0.0000	0
2019/07/18	2044	07/05/2020	9.81	Put	Bond Future	4,800.5300	4.8005	4,370.5900	4.3706	(8.956)	0	0	0
2019/07/18	2044	07/05/2020	9.79	Call	Bond Future	4,209.0900	4.2091	4,657.6300	4.6576	10.656	0	0	0
2019/07/18	2044	07/05/2020	9.80	Put	Bond Future	4,842.9800	4.8430	4,410.4300	4.4104	(8.931)	0	0	0
2019/07/18	2044	07/05/2020	9.80	Call	Bond Future	4,250.6100	4.2506	4,701.7600	4.7018	10.614	0	0	0
2019/07/18	2046	01/08/2019			Bond Future	114.7283	114.7283	114.7397	114.7397	0.010	0.0000	0.0000	12,638
2019/07/18	2046	07/11/2019			Bond Future	115.2750	115.2750	115.2864	115.2864	0.010	0.0000	0.0000	0
2019/07/18	2046	06/02/2020			Bond Future	117.4288	117.4288	117.4407	117.4407	0.010	0.0000	0.0000	0
2019/07/18	2046	07/05/2020			Bond Future	117.9377	117.9377	117.9495	117.9495	0.010	0.0000	0.0000	0
2019/07/18	2050	01/08/2019			Bond Future	118.2429	118.2429	118.2545	118.2545	0.010	0.0000	0.0000	10,821
2019/07/18	2050	07/11/2019			Bond Future	120.5782	120.5782	120.5901	120.5901	0.010	0.0000	0.0000	3,348
2019/07/18	2050	06/02/2020			Bond Future	120.9952	120.9952	121.0074	121.0074	0.010	0.0000	0.0000	0
2019/07/18	2050	07/05/2020			Bond Future	123.3215	123.3215	123.3336	123.3336	0.010	0.0000	0.0000	0
2019/07/18	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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2019/07/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	AL37	01/08/2019			Index Future	658.4150	658.4150	659.0730	659.0730	0.100	0.0000	0.0000	0
2019/07/18	AL37	07/11/2019			Index Future	671.2430	671.2430	671.9140	671.9140	0.100	0.0000	0.0000	0
2019/07/18	AL37	06/02/2020			Index Future	683.6260	683.6260	684.3090	684.3090	0.100	0.0000	0.0000	0
2019/07/18	AL37	07/05/2020			Index Future	696.6110	696.6110	697.3070	697.3070	0.100	0.0000	0.0000	0
2019/07/18	AL7T	01/08/2019			Index Future	770.0690	770.0690	772.8960	772.8960	0.367	0.0000	0.0000	0
2019/07/18	AL7T	07/11/2019			Index Future	785.0720	785.0720	787.9550	787.9550	0.367	0.0000	0.0000	0
2019/07/18	AL7T	06/02/2020			Index Future	799.5550	799.5550	802.4900	802.4900	0.367	0.0000	0.0000	0
2019/07/18	AL7T	07/05/2020			Index Future	814.7420	814.7420	817.7330	817.7330	0.367	0.0000	0.0000	0
2019/07/18	ALBI	01/08/2019			Index Future	689.6740	689.6740	693.6320	693.6320	0.574	0.0000	0.0000	970
2019/07/18	ALBI	07/11/2019			Index Future	703.1100	703.1100	707.1460	707.1460	0.574	0.0000	0.0000	0
2019/07/18	ALBI	06/02/2020			Index Future	716.0810	716.0810	720.1900	720.1900	0.574	0.0000	0.0000	0
2019/07/18	ALBI	07/05/2020			Index Future	729.6830	729.6830	733.8700	733.8700	0.574	0.0000	0.0000	0
2019/07/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	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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2019/07/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/18	ES33	01/08/2019			Bond Future	10.6323	80.2890	10.5457	80.8124	(0.815)	0.0000	0.0000	350
2019/07/18	ES33	07/11/2019			Bond Future	10.7463	78.0601	10.6563	78.5937	(0.837)	0.0000	0.0000	0
2019/07/18	ES33	06/02/2020			Bond Future	10.8542	79.5001	10.7610	80.0435	(0.859)	0.0000	0.0000	0
2019/07/18	ES33	07/05/2020			Bond Future	10.9563	77.2153	10.8597	77.7690	(0.881)	0.0000	0.0000	0
2019/07/18	ES42	01/08/2019			Bond Future	10.9974	81.6499	10.9007	82.3160	(0.879)	0.0000	0.0000	4,919
2019/07/18	ES42	07/11/2019			Bond Future	11.1120	78.9754	11.0117	79.6545	(0.903)	0.0000	0.0000	0
2019/07/18	ES42	06/02/2020			Bond Future	11.2164	80.4323	11.1126	81.1240	(0.926)	0.0000	0.0000	0
2019/07/18	ES42	07/05/2020			Bond Future	11.3198	77.6955	11.2123	78.4002	(0.950)	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
2019/07/18	GOVI	01/08/2019	638.68	Call	GOVI	443,060.0000	44.3060	483,870.0000	48.3870	9.211	0	0	0
2019/07/18	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	01/08/2019			GOVI	682.9860	682.9860	687.0670	687.0670	0.598	0.0000	0.0000	287
2019/07/18	GOVI	01/08/2019	638.69	Call	GOVI	442,960.0000	44.2960	483,770.0000	48.3770	9.213	0	0	0
2019/07/18	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	01/08/2019	638.67	Call	GOVI	443,160.0000	44.3160	483,970.0000	48.3970	9.209	0	0	0
2019/07/18	GOVI	07/11/2019	672.90	Call	GOVI	233,930.0000	23.3930	275,530.0000	27.5530	17.783	0	0	0
2019/07/18	GOVI	07/11/2019			GOVI	696.2930	696.2930	700.4530	700.4530	0.597	0.0000	0.0000	194
2019/07/18	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	07/11/2019	672.91	Call	GOVI	233,830.0000	23.3830	275,430.0000	27.5430	17.791	0	0	0
2019/07/18	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	07/11/2019	672.92	Call	GOVI	233,730.0000	23.3730	275,330.0000	27.5330	17.798	0	0	0
2019/07/18	GOVI	06/02/2020	703.14	Call	GOVI	59,970.0000	5.9970	102,340.0000	10.2340	70.652	0	0	0
2019/07/18	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	06/02/2020			GOVI	709.1370	709.1370	713.3740	713.3740	0.597	0.0000	0.0000	0
2019/07/18	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	06/02/2020	703.15	Call	GOVI	59,870.0000	5.9870	102,240.0000	10.2240	70.770	0	0	0
2019/07/18	GOVI	06/02/2020	703.13	Call	GOVI	60,070.0000	6.0070	102,440.0000	10.2440	70.534	0	0	0
2019/07/18	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	07/05/2020	719.98	Call	GOVI	26,270.0000	2.6270	69,440.0000	6.9440	164.332	0	0	0
2019/07/18	GOVI	07/05/2020			GOVI	722.6070	722.6070	726.9240	726.9240	0.597	0.0000	0.0000	0
2019/07/18	GOVI	07/05/2020	719.99	Call	GOVI	26,170.0000	2.6170	69,340.0000	6.9340	164.960	0	0	0
2019/07/18	GOVI	07/05/2020	720.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	07/05/2020	719.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	07/05/2020	719.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	GOVI	07/05/2020	720.00	Call	GOVI	26,070.0000	2.6070	69,240.0000	6.9240	165.593	0	0	0
2019/07/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/18	IGOV	01/08/2019			Index Future	262.0230	262.0230	262.0650	262.0650	0.016	0.0000	0.0000	818
2019/07/18	IGOV	07/11/2019			Index Future	267.1980	267.1980	267.2410	267.2410	0.016	0.0000	0.0000	218
2019/07/18	IGOV	06/02/2020			Index Future	272.1910	272.1910	272.2350	272.2350	0.016	0.0000	0.0000	0
2019/07/18	IGOV	07/05/2020			Index Future	277.4230	277.4230	277.4680	277.4680	0.016	0.0000	0.0000	0
2019/07/18	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/18	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/18	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.7100	102.7100	0.019	0.0000	0.0000	0
2019/07/18	IS02	23/03/2020			Interest Rate Swap	98.5300	98.5300	98.5700	98.5700	0.041	0.0000	0.0000	0
2019/07/18	IS02	22/06/2020			Interest Rate Swap	101.9200	101.9200	101.9800	101.9800	0.059	0.0000	0.0000	0
2019/07/18	IS02	21/09/2020			Interest Rate Swap	98.7000	98.7000	98.7800	98.7800	0.081	0.0000	0.0000	0
2019/07/18	IS05	17/12/2020			Interest Rate Swap	95.2900	95.2900	95.3900	95.3900	0.105	0.0000	0.0000	0
2019/07/18	IS05	16/03/2021			Interest Rate Swap	94.2600	94.2600	94.3700	94.3700	0.117	0.0000	0.0000	0
2019/07/18	IS05	15/06/2021			Interest Rate Swap	93.1800	93.1800	93.3100	93.3100	0.140	0.0000	0.0000	0
2019/07/18	IS05	21/09/2021			Interest Rate Swap	93.0700	93.0700	93.2100	93.2100	0.150	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
2019/07/18	IS05	21/12/2021			Interest Rate Swap	95.0400	95.0400	95.1700	95.1700	0.137	0.0000	0.0000	51
2019/07/18	IS05	15/03/2022			Interest Rate Swap	94.9700	94.9700	95.0900	95.0900	0.126	0.0000	0.0000	0
2019/07/18	IS05	21/06/2022			Interest Rate Swap	95.9300	95.9300	96.0300	96.0300	0.104	0.0000	0.0000	0
2019/07/18	IS05	20/09/2022			Interest Rate Swap	99.6700	99.6700	99.7600	99.7600	0.090	0.0000	0.0000	0
2019/07/18	IS05	20/12/2022			Interest Rate Swap	100.7400	100.7400	100.8200	100.8200	0.079	0.0000	0.0000	0
2019/07/18	IS05	22/03/2023			Interest Rate Swap	93.8500	93.8500	93.9200	93.9200	0.075	0.0000	0.0000	0
2019/07/18	IS05	20/06/2023			Interest Rate Swap	99.7900	99.7900	99.8500	99.8500	0.060	0.0000	0.0000	0
2019/07/18	IS05	19/09/2023			Interest Rate Swap	95.0700	95.0700	95.1200	95.1200	0.053	0.0000	0.0000	0
2019/07/18	IS10	17/12/2025			Interest Rate Swap	90.5800	90.5800	90.5600	90.5600	(0.022)	0.0000	0.0000	0
2019/07/18	IS10	16/03/2026			Interest Rate Swap	87.4200	87.4200	87.3900	87.3900	(0.034)	0.0000	0.0000	0
2019/07/18	IS10	15/06/2026			Interest Rate Swap	86.0400	86.0400	86.0000	86.0000	(0.046)	0.0000	0.0000	0
2019/07/18	IS10	21/09/2026			Interest Rate Swap	88.1600	88.1600	88.1100	88.1100	(0.057)	0.0000	0.0000	0
2019/07/18	IS10	21/12/2026			Interest Rate Swap	91.9900	91.9900	91.9100	91.9100	(0.087)	0.0000	0.0000	0
2019/07/18	IS10	15/03/2027			Interest Rate Swap	90.4700	90.4700	90.3700	90.3700	(0.111)	0.0000	0.0000	0
2019/07/18	IS10	21/06/2027			Interest Rate Swap	92.5500	92.5500	92.4200	92.4200	(0.140)	0.0000	0.0000	0
2019/07/18	IS10	20/09/2027			Interest Rate Swap	98.0700	98.0700	97.9300	97.9300	(0.143)	0.0000	0.0000	0
2019/07/18	IS10	20/12/2027			Interest Rate Swap	98.4100	98.4100	98.2600	98.2600	(0.152)	0.0000	0.0000	0
2019/07/18	IS10	22/03/2028			Interest Rate Swap	91.7300	91.7300	91.5900	91.5900	(0.153)	0.0000	0.0000	0
2019/07/18	IS10	20/06/2028			Interest Rate Swap	99.0800	99.0800	98.9300	98.9300	(0.151)	0.0000	0.0000	0
2019/07/18	IS10	19/09/2028			Interest Rate Swap	92.4500	92.4500	92.3000	92.3000	(0.162)	0.0000	0.0000	0
2019/07/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/18	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/18	R023	01/08/2019	8.95	Call	Bond Future	5,624.9700	5.6250	5,704.0700	5.7041	1.406	0	0	0
2019/07/18	R023	01/08/2019			Bond Future	7.0974	105.3661	7.0723	105.4452	(0.354)	0.0000	0.0000	59,846
2019/07/18	R023	01/08/2019	8.93	Call	Bond Future	5,566.3100	5.5663	5,645.4100	5.6454	1.421	0	0	0
2019/07/18	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R023	01/08/2019	8.94	Call	Bond Future	5,595.6400	5.5956	5,674.7400	5.6747	1.414	0	0	0
2019/07/18	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R023	07/11/2019	7.98	Call	Bond Future	2,713.3400	2.7133	2,783.7200	2.7837	2.594	0	0	0
2019/07/18	R023	07/11/2019			Bond Future	7.0798	103.4877	7.0523	103.5683	(0.388)	0.0000	0.0000	12,037
2019/07/18	R023	07/11/2019	7.99	Call	Bond Future	2,739.8400	2.7398	2,810.3700	2.8104	2.574	0	0	0
2019/07/18	R023	07/11/2019	7.98	Put	Bond Future	114.6200	0.1146	104.3900	0.1044	(8.925)	0	0	0
2019/07/18	R023	07/11/2019	7.99	Put	Bond Future	112.7200	0.1127	102.6400	0.1026	(8.943)	0	0	0
2019/07/18	R023	07/11/2019	8.00	Call	Bond Future	2,766.3700	2.7664	2,837.0500	2.8370	2.555	0	0	0
2019/07/18	R023	07/11/2019	8.00	Put	Bond Future	110.8500	0.1109	100.9200	0.1009	(8.958)	0	0	0
2019/07/18	R023	06/02/2020	7.54	Call	Bond Future	1,745.1300	1.7451	1,802.7100	1.8027	3.299	0	0	0
2019/07/18	R023	06/02/2020			Bond Future	7.0493	105.3967	7.0193	105.4789	(0.426)	0.0000	0.0000	0
2019/07/18	R023	06/02/2020	7.52	Call	Bond Future	1,701.7100	1.7017	1,758.7500	1.7588	3.352	0	0	0
2019/07/18	R023	06/02/2020	7.52	Put	Bond Future	425.9600	0.4260	400.9000	0.4009	(5.883)	0	0	0
2019/07/18	R023	06/02/2020	7.54	Put	Bond Future	415.6000	0.4156	391.0800	0.3911	(5.900)	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
2019/07/18	R023	06/02/2020	7.53	Call	Bond Future	1,723.3800	1.7234	1,780.6900	1.7807	3.325	0	0	0
2019/07/18	R023	06/02/2020	7.53	Put	Bond Future	420.7400	0.4207	395.9500	0.3959	(5.892)	0	0	0
2019/07/18	R023	07/05/2020	6.91	Put	Bond Future	1,056.5800	1.0566	1,011.7100	1.0117	(4.247)	0	0	0
2019/07/18	R023	07/05/2020			Bond Future	6.9791	103.4645	6.9462	103.5481	(0.472)	0.0000	0.0000	0
2019/07/18	R023	07/05/2020	6.90	Call	Bond Future	867.1400	0.8671	905.4900	0.9055	4.423	0	0	0
2019/07/18	R023	07/05/2020	6.90	Put	Bond Future	1,067.9800	1.0680	1,022.7500	1.0228	(4.235)	0	0	0
2019/07/18	R023	07/05/2020	6.91	Call	Bond Future	881.1700	0.8812	919.8800	0.9199	4.393	0	0	0
2019/07/18	R023	07/05/2020	6.89	Call	Bond Future	853.2200	0.8532	891.2200	0.8912	4.454	0	0	0
2019/07/18	R023	07/05/2020	6.89	Put	Bond Future	1,079.4800	1.0795	1,033.9000	1.0339	(4.222)	0	0	0
2019/07/18	R035	01/08/2019	10.23	Call	Bond Future	6,549.7800	6.5498	7,270.7500	7.2708	11.008	0	0	0
2019/07/18	R035	01/08/2019	10.22	Put	Bond Future	1.9200	0.0019	0.4500	0.0005	(76.563)	0	0	0
2019/07/18	R035	01/08/2019			Bond Future	9.3552	99.9265	9.2640	100.6488	(0.974)	0.0000	0.0000	80,621
2019/07/18	R035	01/08/2019	10.24	Call	Bond Future	6,620.6000	6.6206	7,341.6900	7.3417	10.892	0	0	0
2019/07/18	R035	01/08/2019	10.24	Put	Bond Future	1.5900	0.0016	0.3600	0.0004	(77.358)	0	0	0
2019/07/18	R035	01/08/2019	10.23	Put	Bond Future	1.7500	0.0018	0.4000	0.0004	(77.143)	0	0	0
2019/07/18	R035	01/08/2019	10.22	Call	Bond Future	6,478.8800	6.4789	7,199.7300	7.1997	11.126	0	0	0
2019/07/18	R035	07/11/2019	10.21	Put	Bond Future	578.9600	0.5790	461.0100	0.4610	(20.373)	0	0	3,500
2019/07/18	R035	07/11/2019	9.88	Call	Bond Future	4,478.6800	4.4787	5,022.8300	5.0228	12.150	0	0	0
2019/07/18	R035	07/11/2019	9.89	Call	Bond Future	4,534.5500	4.5345	5,081.4400	5.0814	12.061	0	0	0
2019/07/18	R035	07/11/2019	9.87	Put	Bond Future	1,043.6500	1.0436	848.6600	0.8487	(18.683)	0	0	0
2019/07/18	R035	07/11/2019			Bond Future	9.4230	97.3715	9.3287	98.1078	(1.001)	0.0000	0.0000	3,325
2019/07/18	R035	07/11/2019	8.92	Put	Bond Future	4,694.8700	4.6949	4,136.7100	4.1367	(11.889)	0	0	0
2019/07/18	R035	07/11/2019	8.92	Call	Bond Future	671.6200	0.6716	849.8200	0.8498	26.533	0	0	3,500
2019/07/18	R035	07/11/2019	9.52	Put	Bond Future	1,917.9300	1.9179	1,605.4700	1.6055	(16.292)	0	0	0
2019/07/18	R035	07/11/2019	9.52	Call	Bond Future	2,666.6000	2.6666	3,090.5000	3.0905	15.897	0	0	3,500
2019/07/18	R035	07/11/2019	9.89	Put	Bond Future	1,007.9200	1.0079	818.4500	0.8184	(18.798)	0	0	0
2019/07/18	R035	07/11/2019	9.87	Call	Bond Future	4,423.2000	4.4232	4,964.5700	4.9646	12.239	0	0	0
2019/07/18	R035	07/11/2019	10.21	Call	Bond Future	6,412.6200	6.4126	7,031.0300	7.0310	9.644	0	0	0
2019/07/18	R035	07/11/2019	9.88	Put	Bond Future	1,025.5500	1.0256	833.3400	0.8333	(18.742)	0	0	0
2019/07/18	R035	06/02/2020	9.60	Call	Bond Future	3,593.6600	3.5937	4,019.6000	4.0196	11.853	0	0	0
2019/07/18	R035	06/02/2020	9.61	Put	Bond Future	2,695.5900	2.6956	2,374.4100	2.3744	(11.915)	0	0	0
2019/07/18	R035	06/02/2020			Bond Future	9.4860	99.1677	9.3885	99.9176	(1.028)	0.0000	0.0000	0
2019/07/18	R035	06/02/2020	9.60	Put	Bond Future	2,727.8400	2.7278	2,403.8600	2.4039	(11.877)	0	0	0
2019/07/18	R035	06/02/2020	9.61	Call	Bond Future	3,636.8300	3.6368	4,065.5700	4.0656	11.789	0	0	0
2019/07/18	R035	06/02/2020	9.59	Call	Bond Future	3,550.7200	3.5507	3,973.8600	3.9739	11.917	0	0	0
2019/07/18	R035	06/02/2020	9.59	Put	Bond Future	2,760.4100	2.7604	2,433.6300	2.4336	(11.838)	0	0	0
2019/07/18	R035	07/05/2020	9.48	Put	Bond Future	4,312.4200	4.3124	3,937.7500	3.9377	(8.688)	0	0	0
2019/07/18	R035	07/05/2020	9.47	Call	Bond Future	3,831.7400	3.8317	4,218.9000	4.2189	10.104	0	0	0
2019/07/18	R035	07/05/2020			Bond Future	9.5385	96.5460	9.4378	97.3101	(1.055)	0.0000	0.0000	0
2019/07/18	R035	07/05/2020	9.48	Call	Bond Future	3,869.5000	3.8695	4,258.9300	4.2589	10.064	0	0	0
2019/07/18	R035	07/05/2020	9.47	Put	Bond Future	4,350.7000	4.3507	3,973.7600	3.9738	(8.664)	0	0	0
2019/07/18	R035	07/05/2020	9.49	Call	Bond Future	3,907.8000	3.9078	4,299.4800	4.2995	10.023	0	0	0
2019/07/18	R035	07/05/2020	9.49	Put	Bond Future	4,274.7700	4.2748	3,902.3500	3.9024	(8.712)	0	0	0
2019/07/18	R186	01/08/2019	9.54	Call	Bond Future	8,604.1300	8.6041	8,846.8200	8.8468	2.821	0	0	0
2019/07/18	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/18	R186	01/08/2019	8.38	Call	Bond Future	2,158.5300	2.1585	2,382.2000	2.3822	10.362	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
2019/07/18	R186	01/08/2019	8.55	Put	Bond Future	9.3500	0.0094	4.5100	0.0045	(51.765)	0	0	0
2019/07/18	R186	01/08/2019	8.00	Put	Bond Future	607.1700	0.6072	467.8500	0.4678	(22.946)	0	0	0
2019/07/18	R186	01/08/2019			Bond Future	8.0208	114.9025	7.9801	115.1452	(0.507)	0.0000	0.0000	103,073
2019/07/18	R186	01/08/2019	9.52	Call	Bond Future	8,496.4500	8.4964	8,739.1400	8.7391	2.856	0	0	0
2019/07/18	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R186	01/08/2019	8.30	Put	Bond Future	84.8200	0.0848	51.8800	0.0519	(38.835)	0	0	0
2019/07/18	R186	01/08/2019	8.30	Call	Bond Future	1,732.7400	1.7327	1,942.4900	1.9425	12.105	0	0	6,000
2019/07/18	R186	01/08/2019	9.05	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/07/18	R186	01/08/2019	9.05	Call	Bond Future	5,924.1600	5.9242	6,166.8300	6.1668	4.096	0	0	6,000
2019/07/18	R186	01/08/2019	7.75	Put	Bond Future	1,699.0500	1.6991	1,477.7000	1.4777	(13.028)	0	0	0
2019/07/18	R186	01/08/2019	7.75	Call	Bond Future	71.0100	0.0710	92.3500	0.0923	30.052	0	0	620
2019/07/18	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R186	01/08/2019	10.08	Call	Bond Future	11,458.0000	11.4580	11,700.6900	11.7007	2.118	0	0	0
2019/07/18	R186	01/08/2019	8.38	Put	Bond Future	44.1400	0.0441	25.1200	0.0251	(43.090)	0	0	0
2019/07/18	R186	01/08/2019	8.70	Put	Bond Future	2.0300	0.0020	0.8400	0.0008	(58.621)	0	0	3,100
2019/07/18	R186	01/08/2019	8.55	Call	Bond Future	3,106.6700	3.1067	3,344.5200	3.3445	7.656	0	0	0
2019/07/18	R186	01/08/2019	8.00	Call	Bond Future	483.2900	0.4833	586.6600	0.5867	21.389	0	0	620
2019/07/18	R186	01/08/2019	9.53	Call	Bond Future	8,550.3100	8.5503	8,793.0000	8.7930	2.838	0	0	0
2019/07/18	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R186	01/08/2019	8.70	Call	Bond Future	3,957.3700	3.9574	4,198.8700	4.1989	6.103	0	0	0
2019/07/18	R186	01/08/2019	9.22	Call	Bond Future	6,863.8800	6.8639	7,106.5700	7.1066	3.536	0	0	0
2019/07/18	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R186	07/11/2019	8.94	Call	Bond Future	5,215.5900	5.2156	5,431.0100	5.4310	4.130	0	0	0
2019/07/18	R186	07/11/2019	8.23	Call	Bond Future	2,090.3400	2.0903	2,237.2800	2.2373	7.029	0	0	5,000
2019/07/18	R186	07/11/2019	8.20	Call	Bond Future	1,984.8200	1.9848	2,127.5500	2.1275	7.191	0	0	0
2019/07/18	R186	07/11/2019			Bond Future	8.0565	117.1412	8.0137	117.3886	(0.532)	0.0000	0.0000	84,937
2019/07/18	R186	07/11/2019	8.94	Put	Bond Future	263.3700	0.2634	231.3600	0.2314	(12.154)	0	0	0
2019/07/18	R186	07/11/2019	8.73	Call	Bond Future	4,206.2500	4.2063	4,407.5700	4.4076	4.786	0	0	0
2019/07/18	R186	07/11/2019	8.73	Put	Bond Future	405.4700	0.4055	359.3600	0.3594	(11.372)	0	0	5,000
2019/07/18	R186	07/11/2019	8.95	Call	Bond Future	5,264.6800	5.2647	5,480.6600	5.4807	4.102	0	0	0
2019/07/18	R186	07/11/2019	8.96	Put	Bond Future	252.7900	0.2528	221.9000	0.2219	(12.220)	0	0	0
2019/07/18	R186	07/11/2019	8.23	Put	Bond Future	1,095.3500	1.0953	994.8600	0.9949	(9.174)	0	0	0
2019/07/18	R186	07/11/2019	8.20	Put	Bond Future	1,161.1100	1.1611	1,056.4100	1.0564	(9.017)	0	0	7,500
2019/07/18	R186	07/11/2019	8.95	Put	Bond Future	258.0300	0.2580	226.5800	0.2266	(12.189)	0	0	0
2019/07/18	R186	07/11/2019	8.96	Call	Bond Future	5,313.8500	5.3138	5,530.3900	5.5304	4.075	0	0	0
2019/07/18	R186	06/02/2020	8.57	Call	Bond Future	3,787.3000	3.7873	3,959.6900	3.9597	4.552	0	0	0
2019/07/18	R186	06/02/2020			Bond Future	8.0848	113.9968	8.0398	114.2488	(0.556)	0.0000	0.0000	0
2019/07/18	R186	06/02/2020	8.55	Call	Bond Future	3,706.5900	3.7066	3,877.3600	3.8774	4.607	0	0	0
2019/07/18	R186	06/02/2020	8.55	Put	Bond Future	1,141.9900	1.1420	1,060.8000	1.0608	(7.110)	0	0	0
2019/07/18	R186	06/02/2020	8.57	Put	Bond Future	1,114.1300	1.1141	1,034.5600	1.0346	(7.142)	0	0	0
2019/07/18	R186	06/02/2020	8.56	Call	Bond Future	3,747.0300	3.7470	3,918.6000	3.9186	4.579	0	0	0
2019/07/18	R186	06/02/2020	8.56	Put	Bond Future	1,128.1300	1.1281	1,047.7400	1.0477	(7.126)	0	0	0
2019/07/18	R186	07/05/2020	8.09	Put	Bond Future	2,625.6000	2.6256	2,496.5800	2.4966	(4.914)	0	0	0
2019/07/18	R186	07/05/2020			Bond Future	8.1038	116.1627	8.0565	116.4194	(0.583)	0.0000	0.0000	0
2019/07/18	R186	07/05/2020	8.08	Call	Bond Future	2,519.8200	2.5198	2,646.6100	2.6466	5.032	0	0	0
2019/07/18	R186	07/05/2020	8.08	Put	Bond Future	2,648.6900	2.6487	2,518.8100	2.5188	(4.904)	0	0	0
2019/07/18	R186	07/05/2020	8.09	Call	Bond Future	2,551.0200	2.5510	2,678.6700	2.6787	5.004	0	0	0
2019/07/18	R186	07/05/2020	8.07	Call	Bond Future	2,489.2100	2.4892	2,615.1400	2.6151	5.059	0	0	0

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2019/07/18	R186	07/05/2020	8.07	Put	Bond Future	2,672.3900		2.6724	2,541.6500	2.5416	(4.892)	0	0	0
2019/07/18	R197	01/08/2019			Bond Future	303.3857		303.3857	303.4104	303.4104	0.008	0.0000	0.0000	1,107
2019/07/18	R197	07/11/2019			Bond Future	309.3776		309.3776	309.4027	309.4027	0.008	0.0000	0.0000	1,400
2019/07/18	R197	06/02/2020			Bond Future	307.4977		307.4977	307.5235	307.5235	0.008	0.0000	0.0000	0
2019/07/18	R197	07/05/2020			Bond Future	313.4098		313.4098	313.4358	313.4358	0.008	0.0000	0.0000	0
2019/07/18	R202	01/08/2019			Bond Future	233.5160		233.5160	233.5385	233.5385	0.010	0.0000	0.0000	9,374
2019/07/18	R202	07/11/2019			Bond Future	238.1279		238.1279	238.1508	238.1508	0.010	0.0000	0.0000	348
2019/07/18	R202	06/02/2020			Bond Future	238.5085		238.5085	238.5319	238.5319	0.010	0.0000	0.0000	0
2019/07/18	R202	07/05/2020			Bond Future	243.0940		243.0940	243.1176	243.1176	0.010	0.0000	0.0000	0
2019/07/18	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R207	01/08/2019	7.33	Call	Bond Future	522.8000		0.5228	519.8800	0.5199	(0.559)	0	0	0
2019/07/18	R207	01/08/2019			Bond Future	6.1244		100.8828	6.1311	100.8799	0.109	0.0000	0.0000	4,891
2019/07/18	R207	01/08/2019	7.34	Call	Bond Future	527.1200		0.5271	524.2000	0.5242	(0.554)	0	0	0
2019/07/18	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R207	01/08/2019	7.35	Call	Bond Future	531.4300		0.5314	528.5100	0.5285	(0.549)	0	0	0
2019/07/18	R207	01/08/2019	7.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R207	07/11/2019	2.08	Put	Bond Future	400.1800		0.4002	403.1400	0.4031	0.740	0	0	0
2019/07/18	R207	07/11/2019			Bond Future	4.3071		102.8483	4.3237	102.8453	0.385	0.0000	0.0000	205
2019/07/18	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R207	07/11/2019	2.07	Put	Bond Future	401.9800		0.4020	404.9400	0.4049	0.736	0	0	0
2019/07/18	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R207	07/11/2019	2.06	Put	Bond Future	403.7900		0.4038	406.7500	0.4067	0.733	0	0	0
2019/07/18	R208	01/08/2019	8.16	Call	Bond Future	2,993.5000		2.9935	2,990.7300	2.9907	(0.093)	0	0	0
2019/07/18	R208	01/08/2019	8.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R208	01/08/2019			Bond Future	6.1979		103.2034	6.1997	103.2006	0.029	0.0000	0.0000	10,796
2019/07/18	R208	01/08/2019	8.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R208	01/08/2019	8.17	Call	Bond Future	3,008.4500		3.0085	3,005.6800	3.0057	(0.092)	0	0	0
2019/07/18	R208	01/08/2019	8.15	Call	Bond Future	2,978.5500		2.9786	2,975.7800	2.9758	(0.093)	0	0	0
2019/07/18	R208	01/08/2019	8.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/18	R208	07/11/2019	6.83	Call	Bond Future	1,148.4700		1.1485	1,145.4200	1.1454	(0.266)	0	0	0
2019/07/18	R208	07/11/2019	6.82	Put	Bond Future	17.6100		0.0176	17.4100	0.0174	(1.136)	0	0	0
2019/07/18	R208	07/11/2019			Bond Future	5.9658		101.8102	5.9679	101.8074	0.036	0.0000	0.0000	103
2019/07/18	R208	07/11/2019	6.84	Call	Bond Future	1,161.1000		1.1611	1,158.0500	1.1581	(0.263)	0	0	0
2019/07/18	R208	07/11/2019	6.84	Put	Bond Future	16.9000		0.0169	16.7000	0.0167	(1.183)	0	0	0
2019/07/18	R208	07/11/2019	6.83	Put	Bond Future	17.2500		0.0173	17.0500	0.0171	(1.159)	0	0	0
2019/07/18	R208	07/11/2019	6.82	Call	Bond Future	1,135.8400		1.1358	1,132.7900	1.1328	(0.269)	0	0	0
2019/07/18	R208	06/02/2020	6.13	Put	Bond Future	72.8500		0.0729	72.9700	0.0730	0.165	0	0	0
2019/07/18	R208	06/02/2020	6.12	Call	Bond Future	621.0900		0.6211	618.3200	0.6183	(0.446)	0	0	0
2019/07/18	R208	06/02/2020			Bond Future	5.6186		103.6884	5.6213	103.6855	0.047	0.0000	0.0000	0
2019/07/18	R208	06/02/2020	6.13	Call	Bond Future	630.6400		0.6306	627.8600	0.6279	(0.441)	0	0	0
2019/07/18	R208	06/02/2020	6.12	Put	Bond Future	74.1700		0.0742	74.3000	0.0743	0.175	0	0	0
2019/07/18	R208	06/02/2020	6.14	Call	Bond Future	640.2100		0.6402	637.4200	0.6374	(0.436)	0	0	0
2019/07/18	R208	06/02/2020	6.14	Put	Bond Future	71.5600		0.0716	71.6700	0.0717	0.154	0	0	0

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2019/07/18	R208	07/05/2020	4.81	Call	Bond Future	128.5200	0.1285	127.0900	0.1271	(1.113)	0	0	0
2019/07/18	R208	07/05/2020	4.80	Put	Bond Future	309.3600	0.3094	310.9700	0.3110	0.520	0	0	0
2019/07/18	R208	07/05/2020			Bond Future	5.0123	102.2537	5.0158	102.2507	0.070	0.0000	0.0000	0
2019/07/18	R208	07/05/2020	4.82	Call	Bond Future	132.0700	0.1321	130.6200	0.1306	(1.098)	0	0	0
2019/07/18	R208	07/05/2020	4.82	Put	Bond Future	299.0100	0.2990	300.5800	0.3006	0.525	0	0	0
2019/07/18	R208	07/05/2020	4.81	Put	Bond Future	304.1500	0.3041	305.7400	0.3057	0.523	0	0	0
2019/07/18	R208	07/05/2020	4.80	Call	Bond Future	125.0300	0.1250	123.6200	0.1236	(1.128)	0	0	0
2019/07/18	R209	01/08/2019	10.17	Call	Bond Future	5,147.2500	5.1473	5,727.4100	5.7274	11.271	0	0	0
2019/07/18	R209	01/08/2019	10.15	Put	Bond Future	2.9600	0.0030	0.7800	0.0008	(73.649)	0	0	0
2019/07/18	R209	01/08/2019	9.30	Call	Bond Future	500.9300	0.5009	751.9400	0.7519	50.109	0	0	0
2019/07/18	R209	01/08/2019			Bond Future	9.3643	76.1595	9.2783	76.7415	(0.918)	0.0000	0.0000	84,552
2019/07/18	R209	01/08/2019	10.17	Put	Bond Future	2.4900	0.0025	0.6400	0.0006	(74.297)	0	0	0
2019/07/18	R209	01/08/2019	10.15	Call	Bond Future	5,026.4300	5.0264	5,606.2600	5.6063	11.536	0	0	0
2019/07/18	R209	01/08/2019	10.16	Put	Bond Future	2.7200	0.0027	0.7100	0.0007	(73.897)	0	0	0
2019/07/18	R209	01/08/2019	9.30	Put	Bond Future	935.7500	0.9358	604.7500	0.6048	(35.373)	0	0	0
2019/07/18	R209	01/08/2019	9.80	Put	Bond Future	48.6700	0.0487	18.8000	0.0188	(61.373)	0	0	0
2019/07/18	R209	01/08/2019	10.16	Call	Bond Future	5,086.8700	5.0869	5,666.8700	5.6669	11.402	0	0	0
2019/07/18	R209	01/08/2019	9.80	Call	Bond Future	2,897.7400	2.8977	3,449.8800	3.4499	19.054	0	0	0
2019/07/18	R209	01/08/2019	10.46	Call	Bond Future	6,868.8500	6.8688	7,450.7300	7.4507	8.471	0	0	0
2019/07/18	R209	01/08/2019	10.46	Put	Bond Future	0.1600	0.0002	0.0300	0.0000	(81.250)	0	0	7,541
2019/07/18	R209	07/11/2019	9.33	Call	Bond Future	1,668.4300	1.6684	1,948.2600	1.9483	16.772	0	0	8,000
2019/07/18	R209	07/11/2019	9.77	Put	Bond Future	1,110.3500	1.1103	925.9300	0.9259	(16.609)	0	0	8,000
2019/07/18	R209	07/11/2019	9.82	Call	Bond Future	3,586.7400	3.5867	4,007.7300	4.0077	11.737	0	0	0
2019/07/18	R209	07/11/2019			Bond Future	9.4241	74.4916	9.3353	75.0850	(0.942)	0.0000	0.0000	7,977
2019/07/18	R209	07/11/2019	8.92	Put	Bond Future	4,086.7300	4.0867	3,640.5000	3.6405	(10.919)	0	0	0
2019/07/18	R209	07/11/2019	8.92	Call	Bond Future	623.4300	0.6234	770.5800	0.7706	23.603	0	0	8,000
2019/07/18	R209	07/11/2019	9.80	Call	Bond Future	3,495.1400	3.4951	3,911.3900	3.9114	11.909	0	0	0
2019/07/18	R209	07/11/2019	9.80	Put	Bond Future	1,055.9900	1.0560	878.8600	0.8789	(16.774)	0	0	0
2019/07/18	R209	07/11/2019	9.33	Put	Bond Future	2,297.5300	2.2975	1,983.9800	1.9840	(13.647)	0	0	0
2019/07/18	R209	07/11/2019	9.77	Call	Bond Future	3,359.1800	3.3592	3,768.1400	3.7681	12.174	0	0	0
2019/07/18	R209	07/11/2019	9.82	Put	Bond Future	1,021.1300	1.0211	848.7400	0.8487	(16.882)	0	0	0
2019/07/18	R209	07/11/2019	9.81	Call	Bond Future	3,540.8500	3.5408	3,959.4700	3.9595	11.823	0	0	0
2019/07/18	R209	07/11/2019	9.81	Put	Bond Future	1,038.4300	1.0384	863.6700	0.8637	(16.829)	0	0	0
2019/07/18	R209	06/02/2020	9.52	Put	Bond Future	2,611.3800	2.6114	2,333.7200	2.3337	(10.633)	0	0	0
2019/07/18	R209	06/02/2020			Bond Future	9.4773	75.8658	9.3859	76.4701	(0.964)	0.0000	0.0000	0
2019/07/18	R209	06/02/2020	9.51	Call	Bond Future	2,856.2500	2.8563	3,180.5800	3.1806	11.355	0	0	0
2019/07/18	R209	06/02/2020	9.51	Put	Bond Future	2,641.4200	2.6414	2,361.4800	2.3615	(10.598)	0	0	0
2019/07/18	R209	06/02/2020	9.52	Call	Bond Future	2,891.6400	2.8916	3,218.2500	3.2182	11.295	0	0	0
2019/07/18	R209	06/02/2020	9.50	Call	Bond Future	2,820.8300	2.8208	3,142.8800	3.1429	11.417	0	0	0
2019/07/18	R209	06/02/2020	9.50	Put	Bond Future	2,671.5200	2.6715	2,389.3000	2.3893	(10.564)	0	0	0
2019/07/18	R209	07/05/2020	9.47	Call	Bond Future	3,404.6300	3.4046	3,719.6000	3.7196	9.251	0	0	0
2019/07/18	R209	07/05/2020			Bond Future	9.5262	74.1548	9.4322	74.7705	(0.987)	0.0000	0.0000	0
2019/07/18	R209	07/05/2020	9.45	Call	Bond Future	3,338.5600	3.3386	3,649.9300	3.6499	9.326	0	0	0
2019/07/18	R209	07/05/2020	9.45	Put	Bond Future	3,836.8100	3.8368	3,532.5100	3.5325	(7.931)	0	0	0
2019/07/18	R209	07/05/2020	9.47	Put	Bond Future	3,771.6400	3.7716	3,470.9400	3.4709	(7.973)	0	0	0
2019/07/18	R209	07/05/2020	9.46	Call	Bond Future	3,371.6500	3.3717	3,684.8200	3.6848	9.288	0	0	0
2019/07/18	R209	07/05/2020	9.46	Put	Bond Future	3,804.2400	3.8042	3,501.7400	3.5017	(7.952)	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
2019/07/18	R210	01/08/2019			Bond Future	191.2328	191.2328	191.2501	191.2501	0.009	0.0000	0.0000	2,132
2019/07/18	R210	07/11/2019			Bond Future	192.4032	192.4032	192.4209	192.4209	0.009	0.0000	0.0000	0
2019/07/18	R210	06/02/2020			Bond Future	195.9982	195.9982	196.0163	196.0163	0.009	0.0000	0.0000	0
2019/07/18	R210	07/05/2020			Bond Future	197.1156	197.1156	197.1337	197.1337	0.009	0.0000	0.0000	0
2019/07/18	R212	01/08/2019			Bond Future	160.5016	160.5016	160.5913	160.5913	0.056	0.0000	0.0000	5,006
2019/07/18	R212	07/11/2019			Bond Future	163.6715	163.6715	163.7630	163.7630	0.056	0.0000	0.0000	2,684
2019/07/18	R212	06/02/2020			Bond Future	164.4837	164.4837	164.5769	164.5769	0.057	0.0000	0.0000	0
2019/07/18	R212	07/05/2020			Bond Future	167.6460	167.6460	167.7410	167.7410	0.057	0.0000	0.0000	0
2019/07/18	R213	01/08/2019	9.99	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2019/07/18	R213	01/08/2019	9.98	Call	Bond Future	6,704.5600	6.7046	7,231.5800	7.2316	7.861	0	0	0
2019/07/18	R213	01/08/2019			Bond Future	8.8886	89.5377	8.8076	90.0648	(0.911)	0.0000	0.0000	17,741
2019/07/18	R213	01/08/2019	9.99	Call	Bond Future	6,762.7000	6.7627	7,289.7300	7.2897	7.793	0	0	0
2019/07/18	R213	01/08/2019	9.98	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2019/07/18	R213	01/08/2019	10.00	Call	Bond Future	6,820.7900	6.8208	7,347.8200	7.3478	7.727	0	0	0
2019/07/18	R213	01/08/2019	10.00	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2019/07/18	R213	07/11/2019	9.59	Put	Bond Future	578.2900	0.5783	472.5600	0.4726	(18.283)	0	0	0
2019/07/18	R213	07/11/2019	9.58	Call	Bond Future	4,503.2300	4.5032	4,933.2500	4.9332	9.549	0	0	0
2019/07/18	R213	07/11/2019			Bond Future	8.9463	87.7314	8.8622	88.2687	(0.939)	0.0000	0.0000	4,306
2019/07/18	R213	07/11/2019	9.59	Call	Bond Future	4,552.6100	4.5526	4,984.2700	4.9843	9.482	0	0	0
2019/07/18	R213	07/11/2019	9.58	Put	Bond Future	588.7700	0.5888	481.4000	0.4814	(18.236)	0	0	0
2019/07/18	R213	07/11/2019	9.60	Call	Bond Future	4,602.1100	4.6021	5,035.3800	5.0354	9.415	0	0	0
2019/07/18	R213	07/11/2019	9.60	Put	Bond Future	568.0000	0.5680	463.8800	0.4639	(18.331)	0	0	0
2019/07/18	R213	06/02/2020	9.27	Call	Bond Future	3,483.7200	3.4837	3,824.0600	3.8241	9.769	0	0	0
2019/07/18	R213	06/02/2020	9.26	Put	Bond Future	1,831.1800	1.8312	1,622.3400	1.6223	(11.405)	0	0	0
2019/07/18	R213	06/02/2020			Bond Future	8.9993	89.3498	8.9123	89.8970	(0.967)	0.0000	0.0000	0
2019/07/18	R213	06/02/2020	9.28	Call	Bond Future	3,523.5700	3.5236	3,865.8000	3.8658	9.713	0	0	0
2019/07/18	R213	06/02/2020	9.28	Put	Bond Future	1,788.9000	1.7889	1,583.8500	1.5838	(11.462)	0	0	0
2019/07/18	R213	06/02/2020	9.27	Put	Bond Future	1,810.0500	1.8100	1,603.1100	1.6031	(11.433)	0	0	0
2019/07/18	R213	06/02/2020	9.26	Call	Bond Future	3,443.7900	3.4438	3,782.2300	3.7822	9.828	0	0	0
2019/07/18	R213	07/05/2020	9.01	Put	Bond Future	3,335.0200	3.3350	3,063.3900	3.0634	(8.145)	0	0	0
2019/07/18	R213	07/05/2020	9.00	Call	Bond Future	3,110.4500	3.1105	3,394.7300	3.3947	9.140	0	0	0
2019/07/18	R213	07/05/2020			Bond Future	9.0410	87.4934	8.9510	88.0510	(0.996)	0.0000	0.0000	0
2019/07/18	R213	07/05/2020	9.01	Call	Bond Future	3,143.3400	3.1433	3,429.3200	3.4293	9.098	0	0	0
2019/07/18	R213	07/05/2020	9.00	Put	Bond Future	3,364.0200	3.3640	3,090.6900	3.0907	(8.125)	0	0	0
2019/07/18	R213	07/05/2020	9.02	Call	Bond Future	3,176.3900	3.1764	3,464.0600	3.4641	9.057	0	0	0
2019/07/18	R213	07/05/2020	9.02	Put	Bond Future	3,306.2400	3.3062	3,036.3000	3.0363	(8.165)	0	0	0
2019/07/18	R214	01/08/2019	10.34	Put	Bond Future	9.4400	0.0094	2.6800	0.0027	(71.610)	0	0	0
2019/07/18	R214	01/08/2019			Bond Future	9.6498	74.4339	9.5537	75.1063	(0.996)	0.0000	0.0000	16,454
2019/07/18	R214	01/08/2019	10.33	Call	Bond Future	4,498.4000	4.4984	5,163.5100	5.1635	14.785	0	0	0
2019/07/18	R214	01/08/2019	10.33	Put	Bond Future	10.1900	0.0102	2.9200	0.0029	(71.344)	0	0	0
2019/07/18	R214	01/08/2019	10.34	Call	Bond Future	4,560.2500	4.5602	5,225.8700	5.2259	14.596	0	0	0
2019/07/18	R214	01/08/2019	10.32	Call	Bond Future	4,436.5200	4.4365	5,101.0900	5.1011	14.980	0	0	0
2019/07/18	R214	01/08/2019	10.32	Put	Bond Future	11.0000	0.0110	3.1900	0.0032	(71.000)	0	0	0
2019/07/18	R214	07/11/2019	10.02	Put	Bond Future	1,296.3800	1.2964	1,070.6000	1.0706	(17.416)	0	0	0

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2019/07/18	R214	07/11/2019			Bond Future	9.7150		72.5869	9.6160	73.2724	(1.020)	0.0000	0.0000	0
2019/07/18	R214	07/11/2019	10.01	Call	Bond Future	3,297.8200		3.2978	3,754.6400	3.7546	13.852	0	0	0
2019/07/18	R214	07/11/2019	10.01	Put	Bond Future	1,316.9300		1.3169	1,088.2900	1.0883	(17.362)	0	0	0
2019/07/18	R214	07/11/2019	10.02	Call	Bond Future	3,342.8900		3.3429	3,802.5700	3.8026	13.751	0	0	0
2019/07/18	R214	07/11/2019	10.00	Call	Bond Future	3,253.1100		3.2531	3,707.0400	3.7070	13.954	0	0	0
2019/07/18	R214	07/11/2019	10.00	Put	Bond Future	1,337.9300		1.3379	1,106.4000	1.1064	(17.305)	0	0	0
2019/07/18	R214	06/02/2020	9.73	Call	Bond Future	2,763.4700		2.7635	3,120.5300	3.1205	12.921	0	0	0
2019/07/18	R214	06/02/2020			Bond Future	9.7755		73.9260	9.6735	74.6240	(1.043)	0.0000	0.0000	0
2019/07/18	R214	06/02/2020	9.71	Call	Bond Future	2,694.5400		2.6945	3,046.3800	3.0464	13.058	0	0	0
2019/07/18	R214	06/02/2020	9.71	Put	Bond Future	3,141.7600		3.1418	2,795.5200	2.7955	(11.021)	0	0	0
2019/07/18	R214	06/02/2020	9.73	Put	Bond Future	3,073.7100		3.0737	2,732.6900	2.7327	(11.095)	0	0	0
2019/07/18	R214	06/02/2020	9.72	Call	Bond Future	2,728.7900		2.7288	3,083.2500	3.0832	12.990	0	0	0
2019/07/18	R214	06/02/2020	9.72	Put	Bond Future	3,107.4700		3.1075	2,763.8500	2.7638	(11.058)	0	0	0
2019/07/18	R214	07/05/2020	9.77	Put	Bond Future	4,026.0700		4.0261	3,681.9600	3.6820	(8.547)	0	0	0
2019/07/18	R214	07/05/2020			Bond Future	9.8267		72.0305	9.7219	72.7418	(1.067)	0.0000	0.0000	0
2019/07/18	R214	07/05/2020	9.76	Call	Bond Future	3,608.7900		3.6088	3,973.9300	3.9739	10.118	0	0	0
2019/07/18	R214	07/05/2020	9.76	Put	Bond Future	4,060.1600		4.0602	3,714.0500	3.7140	(8.525)	0	0	0
2019/07/18	R214	07/05/2020	9.77	Call	Bond Future	3,642.6300		3.6426	4,009.7700	4.0098	10.079	0	0	0
2019/07/18	R214	07/05/2020	9.75	Call	Bond Future	3,575.1000		3.5751	3,938.2200	3.9382	10.157	0	0	0
2019/07/18	R214	07/05/2020	9.75	Put	Bond Future	4,094.5000		4.0945	3,746.3700	3.7464	(8.502)	0	0	0
2019/07/18	R248	01/08/2019	10.35	Call	Bond Future	5,777.0100		5.7770	6,633.1300	6.6331	14.819	0	0	0
2019/07/18	R248	01/08/2019	10.34	Put	Bond Future	10.5200		0.0105	2.8000	0.0028	(73.384)	0	0	0
2019/07/18	R248	01/08/2019			Bond Future	9.6648		94.9413	9.5687	95.8045	(0.994)	0.0000	0.0000	97,484
2019/07/18	R248	01/08/2019	10.36	Call	Bond Future	5,855.6700		5.8557	6,712.3200	6.7123	14.629	0	0	0
2019/07/18	R248	01/08/2019	10.36	Put	Bond Future	8.9500		0.0090	2.3300	0.0023	(73.966)	0	0	0
2019/07/18	R248	01/08/2019	10.35	Put	Bond Future	9.7000		0.0097	2.5500	0.0026	(73.711)	0	0	0
2019/07/18	R248	01/08/2019	10.34	Call	Bond Future	5,698.3000		5.6983	6,553.8500	6.5538	15.014	0	0	0
2019/07/18	R248	07/11/2019	10.02	Call	Bond Future	4,095.2500		4.0952	4,685.1700	4.6852	14.405	0	0	0
2019/07/18	R248	07/11/2019	10.01	Put	Bond Future	1,630.2400		1.6302	1,336.2500	1.3363	(18.034)	0	0	0
2019/07/18	R248	07/11/2019			Bond Future	9.7300		92.3525	9.6308	93.2326	(1.019)	0.0000	0.0000	2,048
2019/07/18	R248	07/11/2019	10.03	Call	Bond Future	4,152.8600		4.1529	4,746.5700	4.7466	14.296	0	0	0
2019/07/18	R248	07/11/2019	10.03	Put	Bond Future	1,577.5100		1.5775	1,291.1300	1.2911	(18.154)	0	0	0
2019/07/18	R248	07/11/2019	10.02	Put	Bond Future	1,603.6700		1.6037	1,313.5000	1.3135	(18.094)	0	0	0
2019/07/18	R248	07/11/2019	10.01	Call	Bond Future	4,037.9000		4.0379	4,624.0000	4.6240	14.515	0	0	0
2019/07/18	R248	06/02/2020	9.71	Put	Bond Future	3,956.5800		3.9566	3,506.5200	3.5065	(11.375)	0	0	0
2019/07/18	R248	06/02/2020			Bond Future	9.7904		94.0562	9.6883	94.9525	(1.043)	0.0000	0.0000	0
2019/07/18	R248	06/02/2020	9.71	Call	Bond Future	3,252.2800		3.2523	3,698.4600	3.6985	13.719	0	0	0
2019/07/18	R248	06/02/2020	9.70	Put	Bond Future	4,001.6400		4.0016	3,548.0800	3.5481	(11.334)	0	0	0
2019/07/18	R248	06/02/2020	9.72	Call	Bond Future	3,295.7300		3.2957	3,745.4200	3.7454	13.645	0	0	0
2019/07/18	R248	06/02/2020	9.72	Put	Bond Future	3,911.9300		3.9119	3,465.3800	3.4654	(11.415)	0	0	0
2019/07/18	R248	06/02/2020	9.70	Call	Bond Future	3,209.1000		3.2091	3,651.7800	3.6518	13.795	0	0	0
2019/07/18	R248	07/05/2020	9.79	Call	Bond Future	4,542.6900		4.5427	5,015.2600	5.0153	10.403	0	0	0
2019/07/18	R248	07/05/2020	9.77	Put	Bond Future	5,076.7000		5.0767	4,630.6800	4.6307	(8.786)	0	0	0
2019/07/18	R248	07/05/2020			Bond Future	9.8416		91.4008	9.7365	92.3141	(1.068)	0.0000	0.0000	0
2019/07/18	R248	07/05/2020	9.79	Put	Bond Future	4,988.9400		4.9889	4,548.2300	4.5482	(8.834)	0	0	0
2019/07/18	R248	07/05/2020	9.77	Call	Bond Future	4,456.3800		4.4564	4,923.6400	4.9236	10.485	0	0	0
2019/07/18	R248	07/05/2020	9.78	Put	Bond Future	5,032.5000		5.0325	4,589.1300	4.5891	(8.810)	0	0	0

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2019/07/18	R248 07/05/2020	9.78	Call	Bond Future	4,499.2800	4.4993	4,969.1900	4.9692	10.444	0	0	0
Total											1082878	