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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2019 TO 22/07/2019

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
2019/07/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	2025	01/08/2019			Bond Future	136.7672	136.7672	136.5673	136.5673	(0.146)	0.0000	0.0000	1,622
2019/07/22	2025	07/11/2019			Bond Future	139.4684	139.4684	139.2645	139.2645	(0.146)	0.0000	0.0000	341
2019/07/22	2025	06/02/2020			Bond Future	140.6003	140.6003	140.3926	140.3926	(0.148)	0.0000	0.0000	0
2019/07/22	2025	07/05/2020			Bond Future	143.3032	143.3032	143.0915	143.0915	(0.148)	0.0000	0.0000	0
2019/07/22	2029	01/08/2019			Bond Future	103.3286	103.3286	103.3380	103.3380	0.009	0.0000	0.0000	2,809
2019/07/22	2029	07/11/2019			Bond Future	104.2751	104.2751	104.2847	104.2847	0.009	0.0000	0.0000	1,701
2019/07/22	2029	06/02/2020			Bond Future	106.2235	106.2235	106.2334	106.2334	0.009	0.0000	0.0000	0
2019/07/22	2029	07/05/2020			Bond Future	107.1527	107.1527	107.1626	107.1626	0.009	0.0000	0.0000	0
2019/07/22	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	2030	01/08/2019	8.67	Put	Bond Future	526.1200	0.5261	481.7600	0.4818	(8.432)	0	0	0
2019/07/22	2030	01/08/2019	9.15	Put	Bond Future	12.3200	0.0123	5.4800	0.0055	(55.519)	0	0	0
2019/07/22	2030	01/08/2019	9.68	Call	Bond Future	6,511.5600	6.5116	6,448.9500	6.4489	(0.962)	0	0	0
2019/07/22	2030	01/08/2019			Bond Future	8.6470	95.7259	8.6565	95.6633	0.110	0.0000	0.0000	30,133
2019/07/22	2030	01/08/2019	8.35	Put	Bond Future	2,043.7000	2.0437	2,078.8000	2.0788	1.717	0	0	0
2019/07/22	2030	01/08/2019	8.35	Call	Bond Future	55.3200	0.0553	27.8400	0.0278	(49.675)	0	0	2,025
2019/07/22	2030	01/08/2019	9.22	Put	Bond Future	6.1700	0.0062	2.3300	0.0023	(62.237)	0	0	0
2019/07/22	2030	01/08/2019	9.22	Call	Bond Future	3,693.3600	3.6934	3,626.9400	3.6269	(1.798)	0	0	5,400
2019/07/22	2030	01/08/2019	9.69	Call	Bond Future	6,571.6600	6.5717	6,509.0500	6.5090	(0.953)	0	0	0
2019/07/22	2030	01/08/2019	9.69	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	5,400
2019/07/22	2030	01/08/2019	9.91	Call	Bond Future	7,880.2800	7.8803	7,817.7000	7.8177	(0.794)	0	0	0
2019/07/22	2030	01/08/2019	9.92	Call	Bond Future	7,939.1500	7.9391	7,876.5700	7.8766	(0.788)	0	0	0
2019/07/22	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	2030	01/08/2019	8.67	Call	Bond Future	677.8600	0.6779	570.9200	0.5709	(15.776)	0	0	5,400
2019/07/22	2030	01/08/2019	9.15	Call	Bond Future	3,259.3100	3.2593	3,189.8900	3.1899	(2.130)	0	0	2,025
2019/07/22	2030	01/08/2019	9.68	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	4,771
2019/07/22	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	2030	01/08/2019	9.90	Call	Bond Future	7,821.3500	7.8213	7,758.7700	7.7588	(0.800)	0	0	0
2019/07/22	2030	01/08/2019	8.77	Put	Bond Future	285.2600	0.2853	239.3000	0.2393	(16.112)	0	0	0
2019/07/22	2030	01/08/2019	8.77	Call	Bond Future	1,093.0500	1.0931	984.5100	0.9845	(9.930)	0	0	0
2019/07/22	2030	01/08/2019	9.24	Call	Bond Future	3,817.4800	3.8175	3,751.6800	3.7517	(1.724)	0	0	0
2019/07/22	2030	01/08/2019	9.24	Put	Bond Future	5.0300	0.0050	1.8100	0.0018	(64.016)	0	0	0
2019/07/22	2030	01/08/2019	9.27	Put	Bond Future	3.6900	0.0037	1.2300	0.0012	(66.667)	0	0	0
2019/07/22	2030	01/08/2019	9.27	Call	Bond Future	4,003.6100	4.0036	3,938.5700	3.9386	(1.625)	0	0	0
2019/07/22	2030	01/08/2019	9.08	Call	Bond Future	2,827.7800	2.8278	2,753.7000	2.7537	(2.620)	0	0	0
2019/07/22	2030	01/08/2019	9.08	Put	Bond Future	23.8100	0.0238	12.3100	0.0123	(48.299)	0	0	6,570
2019/07/22	2030	07/11/2019	9.49	Put	Bond Future	406.4600	0.4065	399.9600	0.4000	(1.599)	0	0	0
2019/07/22	2030	07/11/2019	9.76	Put	Bond Future	240.9900	0.2410	234.8800	0.2349	(2.535)	0	0	5,500
2019/07/22	2030	07/11/2019			Bond Future	8.6959	97.5909	8.7058	97.5271	0.113	0.0000	0.0000	20,471
2019/07/22	2030	07/11/2019	9.10	Put	Bond Future	850.8200	0.8508	847.1500	0.8472	(0.431)	0	0	0
2019/07/22	2030	07/11/2019	9.10	Call	Bond Future	3,421.3200	3.4213	3,353.8200	3.3538	(1.973)	0	0	5,500
2019/07/22	2030	07/11/2019	9.48	Call	Bond Future	5,319.2200	5.3192	5,248.9000	5.2489	(1.322)	0	0	0
2019/07/22	2030	07/11/2019	9.48	Put	Bond Future	414.3900	0.4144	407.9000	0.4079	(1.566)	0	0	0

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2019/07/22	2030	07/11/2019	8.60	Put	Bond Future	2,100.9900	2.1010	2,112.2800	2.1123	0.537	0	0	0
2019/07/22	2030	07/11/2019	8.60	Call	Bond Future	1,477.1400	1.4771	1,424.6000	1.4246	(3.557)	0	0	5,500
2019/07/22	2030	07/11/2019	9.49	Call	Bond Future	5,371.6700	5.3717	5,301.3400	5.3013	(1.309)	0	0	0
2019/07/22	2030	07/11/2019	9.76	Call	Bond Future	6,816.2200	6.8162	6,746.2800	6.7463	(1.026)	0	0	0
2019/07/22	2030	07/11/2019	8.57	Put	Bond Future	2,207.3700	2.2074	2,220.0400	2.2200	0.574	0	0	0
2019/07/22	2030	07/11/2019	9.47	Call	Bond Future	5,266.7500	5.2667	5,196.4400	5.1964	(1.335)	0	0	0
2019/07/22	2030	07/11/2019	9.47	Put	Bond Future	422.3400	0.4223	415.8600	0.4159	(1.534)	0	0	0
2019/07/22	2030	07/11/2019	9.12	Put	Bond Future	819.4400	0.8194	815.4800	0.8155	(0.483)	0	0	0
2019/07/22	2030	07/11/2019	9.12	Call	Bond Future	3,514.7700	3.5148	3,446.9800	3.4470	(1.929)	0	0	0
2019/07/22	2030	07/11/2019	9.70	Call	Bond Future	6,492.8000	6.4928	6,422.6700	6.4227	(1.080)	0	0	0
2019/07/22	2030	07/11/2019	9.70	Put	Bond Future	272.0400	0.2720	265.7400	0.2657	(2.316)	0	0	0
2019/07/22	2030	07/11/2019	8.95	Call	Bond Future	2,753.8700	2.7539	2,689.2800	2.6893	(2.345)	0	0	0
2019/07/22	2030	07/11/2019	8.95	Put	Bond Future	1,126.7600	1.1268	1,126.0000	1.1260	(0.067)	0	0	5,000
2019/07/22	2030	07/11/2019	8.57	Call	Bond Future	1,387.2900	1.3873	1,336.1300	1.3361	(3.688)	0	0	0
2019/07/22	2030	06/02/2020	9.14	Call	Bond Future	3,996.6500	3.9967	3,935.9100	3.9359	(1.520)	0	0	0
2019/07/22	2030	06/02/2020	9.15	Put	Bond Future	1,476.7600	1.4768	1,480.8200	1.4808	0.275	0	0	0
2019/07/22	2030	06/02/2020			Bond Future	8.7394	95.3823	8.7497	95.3173	0.117	0.0000	0.0000	0
2019/07/22	2030	06/02/2020	9.14	Put	Bond Future	1,495.1600	1.4952	1,499.4000	1.4994	0.284	0	0	0
2019/07/22	2030	06/02/2020	9.15	Call	Bond Future	4,039.5900	4.0396	3,978.6700	3.9787	(1.508)	0	0	0
2019/07/22	2030	06/02/2020	9.16	Call	Bond Future	4,082.9300	4.0829	4,021.8500	4.0219	(1.496)	0	0	0
2019/07/22	2030	06/02/2020	9.16	Put	Bond Future	1,458.8200	1.4588	1,462.7200	1.4627	0.267	0	0	0
2019/07/22	2030	07/05/2020	8.78	Put	Bond Future	3,182.7800	3.1828	3,198.6000	3.1986	0.497	0	0	0
2019/07/22	2030	07/05/2020	8.79	Call	Bond Future	3,220.5000	3.2205	3,169.8200	3.1698	(1.574)	0	0	0
2019/07/22	2030	07/05/2020			Bond Future	8.7794	97.1944	8.7900	97.1282	0.121	0.0000	0.0000	0
2019/07/22	2030	07/05/2020	8.80	Call	Bond Future	3,254.3900	3.2544	3,203.5000	3.2035	(1.564)	0	0	0
2019/07/22	2030	07/05/2020	8.80	Put	Bond Future	3,125.7700	3.1258	3,141.1500	3.1412	0.492	0	0	0
2019/07/22	2030	07/05/2020	8.78	Call	Bond Future	3,186.7700	3.1868	3,136.3200	3.1363	(1.583)	0	0	0
2019/07/22	2030	07/05/2020	8.79	Put	Bond Future	3,154.1700	3.1542	3,169.7600	3.1698	0.494	0	0	0
2019/07/22	2032	01/08/2019	10.10	Call	Bond Future	7,542.0300	7.5420	7,474.3000	7.4743	(0.898)	0	0	0
2019/07/22	2032	01/08/2019	10.11	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/22	2032	01/08/2019			Bond Future	8.9880	97.3555	8.9974	97.2877	0.105	0.0000	0.0000	46,857
2019/07/22	2032	01/08/2019	10.10	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/22	2032	01/08/2019	10.11	Call	Bond Future	7,605.9800	7.6060	7,538.2500	7.5383	(0.890)	0	0	0
2019/07/22	2032	01/08/2019	10.09	Call	Bond Future	7,478.0200	7.4780	7,410.2800	7.4103	(0.906)	0	0	0
2019/07/22	2032	01/08/2019	10.09	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/22	2032	07/11/2019	9.71	Call	Bond Future	5,170.7100	5.1707	5,093.9200	5.0939	(1.485)	0	0	0
2019/07/22	2032	07/11/2019	9.70	Put	Bond Future	653.6100	0.6536	645.8900	0.6459	(1.181)	0	0	0
2019/07/22	2032	07/11/2019			Bond Future	9.0465	95.0919	9.0563	95.0229	0.108	0.0000	0.0000	2,586
2019/07/22	2032	07/11/2019	9.72	Call	Bond Future	5,225.4700	5.2255	5,148.6300	5.1486	(1.470)	0	0	0
2019/07/22	2032	07/11/2019	9.72	Put	Bond Future	631.0800	0.6311	623.2600	0.6233	(1.239)	0	0	0
2019/07/22	2032	07/11/2019	9.71	Put	Bond Future	642.2500	0.6422	634.4800	0.6345	(1.210)	0	0	0
2019/07/22	2032	07/11/2019	9.70	Call	Bond Future	5,116.0800	5.1161	5,039.3400	5.0393	(1.500)	0	0	0
2019/07/22	2032	06/02/2020	9.40	Put	Bond Future	1,870.6200	1.8706	1,876.8600	1.8769	0.334	0	0	0
2019/07/22	2032	06/02/2020			Bond Future	9.0983	96.8461	9.1084	96.7758	0.111	0.0000	0.0000	0
2019/07/22	2032	06/02/2020	9.39	Call	Bond Future	3,892.3500	3.8924	3,828.5100	3.8285	(1.640)	0	0	0
2019/07/22	2032	06/02/2020	9.39	Put	Bond Future	1,894.8300	1.8948	1,901.2900	1.9013	0.341	0	0	0
2019/07/22	2032	06/02/2020	9.40	Call	Bond Future	3,935.5800	3.9356	3,871.5200	3.8715	(1.628)	0	0	0

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2019/07/22	2032	06/02/2020	9.38	Call	Bond Future	3,849.0400	3.8490	3,785.4200	3.7854	(1.653)	0	0	0
2019/07/22	2032	06/02/2020	9.38	Put	Bond Future	1,919.0300	1.9190	1,925.7100	1.9257	0.348	0	0	0
2019/07/22	2032	07/05/2020	9.19	Call	Bond Future	3,744.0400	3.7440	3,687.5900	3.6876	(1.508)	0	0	0
2019/07/22	2032	07/05/2020			Bond Future	9.1450	94.5249	9.1555	94.4532	0.115	0.0000	0.0000	0
2019/07/22	2032	07/05/2020	9.17	Call	Bond Future	3,671.6100	3.6716	3,615.6000	3.6156	(1.525)	0	0	0
2019/07/22	2032	07/05/2020	9.17	Put	Bond Future	3,500.8300	3.5008	3,516.4900	3.5165	0.447	0	0	0
2019/07/22	2032	07/05/2020	9.19	Put	Bond Future	3,436.8800	3.4369	3,452.1000	3.4521	0.443	0	0	0
2019/07/22	2032	07/05/2020	9.18	Call	Bond Future	3,707.7400	3.7077	3,651.5100	3.6515	(1.517)	0	0	0
2019/07/22	2032	07/05/2020	9.18	Put	Bond Future	3,468.7300	3.4687	3,484.1700	3.4842	0.445	0	0	0
2019/07/22	2033	01/08/2019			Bond Future	104.4005	104.4005	104.4104	104.4104	0.009	0.0000	0.0000	6,090
2019/07/22	2033	07/11/2019			Bond Future	105.2925	105.2925	105.3026	105.3026	0.010	0.0000	0.0000	50
2019/07/22	2033	06/02/2020			Bond Future	107.2599	107.2599	107.2702	107.2702	0.010	0.0000	0.0000	0
2019/07/22	2033	07/05/2020			Bond Future	108.1258	108.1258	108.1362	108.1362	0.010	0.0000	0.0000	0
2019/07/22	2037	01/08/2019	10.31	Call	Bond Future	6,807.4500	6.8075	6,973.4100	6.9734	2.438	0	0	0
2019/07/22	2037	01/08/2019			Bond Future	9.4086	92.4139	9.3878	92.5803	(0.221)	0.0000	0.0000	48,894
2019/07/22	2037	01/08/2019	10.29	Call	Bond Future	6,664.9700	6.6650	6,830.8300	6.8308	2.489	0	0	0
2019/07/22	2037	01/08/2019	10.29	Put	Bond Future	0.6300	0.0006	0.0800	0.0001	(87.302)	0	0	0
2019/07/22	2037	01/08/2019	10.31	Put	Bond Future	0.5100	0.0005	0.0600	0.0001	(88.235)	0	0	0
2019/07/22	2037	01/08/2019	10.30	Call	Bond Future	6,736.2500	6.7363	6,902.1600	6.9022	2.463	0	0	0
2019/07/22	2037	01/08/2019	10.30	Put	Bond Future	0.5700	0.0006	0.0700	0.0001	(87.719)	0	0	0
2019/07/22	2037	07/11/2019	9.97	Call	Bond Future	4,804.7500	4.8048	4,905.2300	4.9052	2.091	0	0	0
2019/07/22	2037	07/11/2019			Bond Future	9.4704	94.2144	9.4489	94.3840	(0.226)	0.0000	0.0000	18,118
2019/07/22	2037	07/11/2019	9.95	Call	Bond Future	4,691.2900	4.6913	4,790.2000	4.7902	2.108	0	0	0
2019/07/22	2037	07/11/2019	9.95	Put	Bond Future	1,018.9300	1.0189	948.2500	0.9483	(6.937)	0	0	0
2019/07/22	2037	07/11/2019	9.97	Put	Bond Future	984.1000	0.9841	914.9900	0.9150	(7.023)	0	0	0
2019/07/22	2037	07/11/2019	9.96	Call	Bond Future	4,747.9200	4.7479	4,847.6200	4.8476	2.100	0	0	0
2019/07/22	2037	07/11/2019	9.96	Put	Bond Future	1,001.3700	1.0014	931.4800	0.9315	(6.979)	0	0	0
2019/07/22	2037	06/02/2020	9.67	Call	Bond Future	3,811.0300	3.8110	3,886.7400	3.8867	1.987	0	0	0
2019/07/22	2037	06/02/2020	9.66	Put	Bond Future	2,739.0500	2.7390	2,641.3600	2.6414	(3.567)	0	0	0
2019/07/22	2037	06/02/2020			Bond Future	9.5270	91.6929	9.5049	91.8657	(0.232)	0.0000	0.0000	0
2019/07/22	2037	06/02/2020	9.68	Call	Bond Future	3,855.4300	3.8554	3,931.8000	3.9318	1.981	0	0	0
2019/07/22	2037	06/02/2020	9.68	Put	Bond Future	2,674.5500	2.6745	2,578.1700	2.5782	(3.604)	0	0	0
2019/07/22	2037	06/02/2020	9.67	Put	Bond Future	2,706.6400	2.7066	2,609.6000	2.6096	(3.585)	0	0	0
2019/07/22	2037	06/02/2020	9.66	Call	Bond Future	3,766.8500	3.7669	3,841.9100	3.8419	1.993	0	0	0
2019/07/22	2037	07/05/2020	9.60	Put	Bond Future	4,061.4700	4.0615	3,957.7700	3.9578	(2.553)	0	0	0
2019/07/22	2037	07/05/2020	9.59	Call	Bond Future	4,168.0100	4.1680	4,239.7400	4.2397	1.721	0	0	0
2019/07/22	2037	07/05/2020			Bond Future	9.5809	93.4351	9.5581	93.6110	(0.238)	0.0000	0.0000	0
2019/07/22	2037	07/05/2020	9.60	Call	Bond Future	4,208.4000	4.2084	4,280.6400	4.2806	1.717	0	0	0
2019/07/22	2037	07/05/2020	9.59	Put	Bond Future	4,097.9600	4.0980	3,993.7500	3.9938	(2.543)	0	0	0
2019/07/22	2037	07/05/2020	9.61	Call	Bond Future	4,248.6400	4.2486	4,321.4000	4.3214	1.713	0	0	0
2019/07/22	2037	07/05/2020	9.61	Put	Bond Future	4,024.9200	4.0249	3,921.7400	3.9217	(2.564)	0	0	0
2019/07/22	2038	01/08/2019			Bond Future	122.2347	122.2347	122.2467	122.2467	0.010	0.0000	0.0000	8,841
2019/07/22	2038	07/11/2019			Bond Future	124.6489	124.6489	124.6611	124.6611	0.010	0.0000	0.0000	4,772
2019/07/22	2038	06/02/2020			Bond Future	125.3197	125.3197	125.3321	125.3321	0.010	0.0000	0.0000	0
2019/07/22	2038	07/05/2020			Bond Future	127.7289	127.7289	127.7413	127.7413	0.010	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
2019/07/22	2040	01/08/2019	10.37	Put	Bond Future	0.9900	0.0010	0.1100	0.0001	(88.889)	0	0	0
2019/07/22	2040	01/08/2019	10.36	Call	Bond Future	6,617.0600	6.6171	6,881.2100	6.8812	3.992	0	0	0
2019/07/22	2040	01/08/2019			Bond Future	9.5438	95.2899	9.5129	95.5550	(0.323)	0.0000	0.0000	37,799
2019/07/22	2040	01/08/2019	10.37	Call	Bond Future	6,693.4100	6.6934	6,957.6400	6.9576	3.948	0	0	0
2019/07/22	2040	01/08/2019	10.36	Put	Bond Future	1.0900	0.0011	0.1300	0.0001	(88.073)	0	0	0
2019/07/22	2040	01/08/2019	10.38	Call	Bond Future	6,769.6400	6.7696	7,033.9600	7.0340	3.904	0	0	0
2019/07/22	2040	01/08/2019	10.38	Put	Bond Future	0.8900	0.0009	0.1000	0.0001	(88.764)	0	0	0
2019/07/22	2040	07/11/2019	9.80	Put	Bond Future	1,753.0100	1.7530	1,618.9600	1.6190	(7.647)	0	0	0
2019/07/22	2040	07/11/2019	9.30	Put	Bond Future	3,903.6600	3.9037	3,697.1900	3.6972	(5.289)	0	0	0
2019/07/22	2040	07/11/2019	10.04	Put	Bond Future	1,141.3500	1.1414	1,039.8300	1.0398	(8.895)	0	0	0
2019/07/22	2040	07/11/2019	10.03	Call	Bond Future	4,641.0300	4.6410	4,808.5300	4.8085	3.609	0	0	0
2019/07/22	2040	07/11/2019			Bond Future	9.6071	97.1465	9.5752	97.4167	(0.331)	0.0000	0.0000	24,216
2019/07/22	2040	07/11/2019	9.80	Call	Bond Future	3,365.9500	3.3660	3,502.1500	3.5021	4.046	0	0	1,260
2019/07/22	2040	07/11/2019	9.30	Call	Bond Future	1,244.1900	1.2442	1,307.9700	1.3080	5.126	0	0	1,260
2019/07/22	2040	07/11/2019	10.04	Call	Bond Future	4,700.5800	4.7006	4,869.3100	4.8693	3.590	0	0	0
2019/07/22	2040	07/11/2019	10.03	Put	Bond Future	1,161.6000	1.1616	1,058.8500	1.0589	(8.846)	0	0	0
2019/07/22	2040	07/11/2019	10.05	Call	Bond Future	4,760.5200	4.7605	4,930.4600	4.9305	3.570	0	0	0
2019/07/22	2040	07/11/2019	10.05	Put	Bond Future	1,121.6100	1.1216	1,021.3000	1.0213	(8.943)	0	0	0
2019/07/22	2040	06/02/2020	9.76	Call	Bond Future	3,824.1400	3.8241	3,953.2600	3.9533	3.376	0	0	0
2019/07/22	2040	06/02/2020			Bond Future	9.6652	94.4285	9.6324	94.7037	(0.339)	0.0000	0.0000	0
2019/07/22	2040	06/02/2020	9.74	Call	Bond Future	3,731.7600	3.7318	3,858.7500	3.8588	3.403	0	0	0
2019/07/22	2040	06/02/2020	9.74	Put	Bond Future	3,108.9500	3.1089	2,960.7300	2.9607	(4.768)	0	0	0
2019/07/22	2040	06/02/2020	9.76	Put	Bond Future	3,035.8900	3.0359	2,889.8000	2.8898	(4.812)	0	0	0
2019/07/22	2040	06/02/2020	9.75	Call	Bond Future	3,777.8300	3.7778	3,905.8800	3.9059	3.390	0	0	0
2019/07/22	2040	06/02/2020	9.75	Put	Bond Future	3,072.2400	3.0722	2,925.0800	2.9251	(4.790)	0	0	0
2019/07/22	2040	07/05/2020	9.75	Put	Bond Future	4,380.5100	4.3805	4,227.6000	4.2276	(3.491)	0	0	0
2019/07/22	2040	07/05/2020	9.74	Call	Bond Future	4,579.6800	4.5797	4,706.2800	4.7063	2.764	0	0	0
2019/07/22	2040	07/05/2020			Bond Future	9.7206	96.2227	9.6868	96.5031	(0.348)	0.0000	0.0000	0
2019/07/22	2040	07/05/2020	9.75	Call	Bond Future	4,623.0100	4.6230	4,750.4200	4.7504	2.756	0	0	0
2019/07/22	2040	07/05/2020	9.74	Put	Bond Future	4,419.6600	4.4197	4,265.9400	4.2659	(3.478)	0	0	0
2019/07/22	2040	07/05/2020	9.73	Call	Bond Future	4,536.5400	4.5365	4,662.3200	4.6623	2.773	0	0	0
2019/07/22	2040	07/05/2020	9.73	Put	Bond Future	4,459.1200	4.4591	4,304.5800	4.3046	(3.466)	0	0	0
2019/07/22	2044	01/08/2019	10.40	Put	Bond Future	1.8400	0.0018	0.2500	0.0003	(86.413)	0	0	0
2019/07/22	2044	01/08/2019	9.86	Put	Bond Future	185.9100	0.1859	93.7700	0.0938	(49.562)	0	0	0
2019/07/22	2044	01/08/2019	10.53	Call	Bond Future	7,453.4500	7.4535	7,722.4900	7.7225	3.610	0	0	0
2019/07/22	2044	01/08/2019	9.39	Call	Bond Future	176.3400	0.1763	159.5100	0.1595	(9.544)	0	0	228
2019/07/22	2044	01/08/2019			Bond Future	9.6136	92.0583	9.5828	92.3278	(0.320)	0.0000	0.0000	27,600
2019/07/22	2044	01/08/2019	10.39	Call	Bond Future	6,383.6600	6.3837	6,651.4100	6.6514	4.194	0	0	0
2019/07/22	2044	01/08/2019	10.39	Put	Bond Future	2.0300	0.0020	0.2900	0.0003	(85.714)	0	0	0
2019/07/22	2044	01/08/2019	10.40	Call	Bond Future	6,460.7500	6.4608	6,728.6500	6.7287	4.147	0	0	0
2019/07/22	2044	01/08/2019	9.86	Call	Bond Future	2,295.7200	2.2957	2,473.0700	2.4731	7.725	0	0	100
2019/07/22	2044	01/08/2019	10.53	Put	Bond Future	0.5000	0.0005	0.0500	0.0001	(90.000)	0	0	100
2019/07/22	2044	01/08/2019	9.39	Put	Bond Future	2,162.5900	2.1626	1,876.2700	1.8763	(13.240)	0	0	0
2019/07/22	2044	01/08/2019	9.74	Put	Bond Future	410.8600	0.4109	253.3100	0.2533	(38.346)	0	0	0
2019/07/22	2044	01/08/2019	10.38	Call	Bond Future	6,306.4500	6.3064	6,574.0400	6.5740	4.243	0	0	0
2019/07/22	2044	01/08/2019	10.38	Put	Bond Future	2.2300	0.0022	0.3300	0.0003	(85.202)	0	0	0

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2019/07/22	2044	01/08/2019	9.36	Put	Bond Future	2,391.9300	2.3919	2,105.4800	2.1055	(11.976)	0	0	0
2019/07/22	2044	01/08/2019	9.36	Call	Bond Future	133.7400	0.1337	116.7800	0.1168	(12.681)	0	0	100
2019/07/22	2044	01/08/2019	9.74	Call	Bond Future	1,503.5400	1.5035	1,615.4800	1.6155	7.445	0	0	228
2019/07/22	2044	01/08/2019	10.27	Call	Bond Future	5,451.1800	5.4512	5,715.5900	5.7156	4.851	0	0	0
2019/07/22	2044	01/08/2019	10.27	Put	Bond Future	6.3200	0.0063	1.2400	0.0012	(80.380)	0	0	228
2019/07/22	2044	07/11/2019	9.74	Put	Bond Future	2,253.2900	2.2533	2,097.5100	2.0975	(6.913)	0	0	0
2019/07/22	2044	07/11/2019	10.52	Call	Bond Future	7,421.3500	7.4213	7,633.0400	7.6330	2.852	0	0	0
2019/07/22	2044	07/11/2019	10.07	Put	Bond Future	1,277.9600	1.2780	1,168.6400	1.1686	(8.554)	0	0	0
2019/07/22	2044	07/11/2019			Bond Future	9.6756	93.8518	9.6438	94.1266	(0.328)	0.0000	0.0000	19,205
2019/07/22	2044	07/11/2019	10.52	Put	Bond Future	594.5100	0.5945	531.4900	0.5315	(10.600)	0	0	328
2019/07/22	2044	07/11/2019	10.06	Call	Bond Future	4,518.3800	4.5184	4,682.5100	4.6825	3.632	0	0	0
2019/07/22	2044	07/11/2019	10.06	Put	Bond Future	1,299.9100	1.2999	1,189.3300	1.1893	(8.507)	0	0	0
2019/07/22	2044	07/11/2019	9.19	Call	Bond Future	786.7700	0.7868	829.4700	0.8295	5.427	0	0	328
2019/07/22	2044	07/11/2019	9.74	Call	Bond Future	2,806.3100	2.8063	2,925.2400	2.9252	4.238	0	0	328
2019/07/22	2044	07/11/2019	10.07	Call	Bond Future	4,577.6200	4.5776	4,743.0100	4.7430	3.613	0	0	0
2019/07/22	2044	07/11/2019	9.19	Put	Bond Future	5,139.1700	5.1392	4,907.1600	4.9072	(4.515)	0	0	0
2019/07/22	2044	07/11/2019	10.05	Call	Bond Future	4,459.5600	4.4596	4,622.4200	4.6224	3.652	0	0	0
2019/07/22	2044	07/11/2019	10.05	Put	Bond Future	1,322.4000	1.3224	1,210.5500	1.2106	(8.458)	0	0	0
2019/07/22	2044	06/02/2020	9.74	Call	Bond Future	3,528.1100	3.5281	3,649.8700	3.6499	3.451	0	0	328
2019/07/22	2044	06/02/2020	10.78	Put	Bond Future	1,048.6500	1.0486	979.6300	0.9796	(6.582)	0	0	328
2019/07/22	2044	06/02/2020	9.77	Put	Bond Future	3,345.2800	3.3453	3,190.5300	3.1905	(4.626)	0	0	0
2019/07/22	2044	06/02/2020			Bond Future	9.7325	91.1984	9.6998	91.4781	(0.336)	0.0000	0.0000	0
2019/07/22	2044	06/02/2020	9.09	Put	Bond Future	6,954.8500	6.9549	6,728.8700	6.7289	(3.249)	0	0	0
2019/07/22	2044	06/02/2020	9.09	Call	Bond Future	1,190.5100	1.1905	1,244.2700	1.2443	4.516	0	0	328
2019/07/22	2044	06/02/2020	9.74	Put	Bond Future	3,464.1000	3.4641	3,306.1200	3.3061	(4.560)	0	0	0
2019/07/22	2044	06/02/2020	9.77	Call	Bond Future	3,664.2300	3.6642	3,789.2200	3.7892	3.411	0	0	0
2019/07/22	2044	06/02/2020	10.78	Call	Bond Future	9,300.0900	9.3001	9,510.8100	9.5108	2.266	0	0	0
2019/07/22	2044	06/02/2020	9.78	Call	Bond Future	3,710.1200	3.7101	3,836.1800	3.8362	3.398	0	0	0
2019/07/22	2044	06/02/2020	9.76	Put	Bond Future	3,384.5000	3.3845	3,228.6700	3.2287	(4.604)	0	0	0
2019/07/22	2044	06/02/2020	9.78	Put	Bond Future	3,306.4500	3.3064	3,152.7700	3.1528	(4.648)	0	0	0
2019/07/22	2044	06/02/2020	9.76	Call	Bond Future	3,618.6000	3.6186	3,742.5100	3.7425	3.424	0	0	0
2019/07/22	2044	07/05/2020	9.81	Call	Bond Future	4,642.3400	4.6423	4,771.8900	4.7719	2.791	0	0	0
2019/07/22	2044	07/05/2020	9.79	Put	Bond Future	4,527.5300	4.5275	4,370.3500	4.3704	(3.472)	0	0	0
2019/07/22	2044	07/05/2020			Bond Future	9.7867	92.9311	9.7531	93.2162	(0.344)	0.0000	0.0000	0
2019/07/22	2044	07/05/2020	9.81	Put	Bond Future	4,446.4800	4.4465	4,290.9800	4.2910	(3.497)	0	0	0
2019/07/22	2044	07/05/2020	9.79	Call	Bond Future	4,554.9600	4.5550	4,682.8300	4.6828	2.807	0	0	0
2019/07/22	2044	07/05/2020	9.80	Put	Bond Future	4,486.8500	4.4869	4,330.5100	4.3305	(3.484)	0	0	0
2019/07/22	2044	07/05/2020	9.80	Call	Bond Future	4,598.5600	4.5986	4,727.2700	4.7273	2.799	0	0	0
2019/07/22	2046	01/08/2019			Bond Future	115.0677	115.0677	115.0789	115.0789	0.010	0.0000	0.0000	8,620
2019/07/22	2046	07/11/2019			Bond Future	115.6210	115.6210	115.6324	115.6324	0.010	0.0000	0.0000	4,018
2019/07/22	2046	06/02/2020			Bond Future	117.7813	117.7813	117.7930	117.7930	0.010	0.0000	0.0000	0
2019/07/22	2046	07/05/2020			Bond Future	118.2969	118.2969	118.3087	118.3087	0.010	0.0000	0.0000	0
2019/07/22	2050	01/08/2019			Bond Future	118.7505	118.7505	118.7621	118.7621	0.010	0.0000	0.0000	8,191
2019/07/22	2050	07/11/2019			Bond Future	121.0958	121.0958	121.1075	121.1075	0.010	0.0000	0.0000	8,591
2019/07/22	2050	06/02/2020			Bond Future	121.5226	121.5226	121.5346	121.5346	0.010	0.0000	0.0000	0
2019/07/22	2050	07/05/2020			Bond Future	123.8587	123.8587	123.8708	123.8708	0.010	0.0000	0.0000	0

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2019/07/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	AL37	01/08/2019			Index Future	657.9470	657.9470	657.6070	657.6070	(0.052)	0.0000	0.0000	0
2019/07/22	AL37	07/11/2019			Index Future	670.7660	670.7660	670.4190	670.4190	(0.052)	0.0000	0.0000	0
2019/07/22	AL37	06/02/2020			Index Future	683.1390	683.1390	682.7860	682.7860	(0.052)	0.0000	0.0000	0
2019/07/22	AL37	07/05/2020			Index Future	696.1140	696.1140	695.7530	695.7530	(0.052)	0.0000	0.0000	0
2019/07/22	AL7T	01/08/2019			Index Future	771.3930	771.3930	770.9960	770.9960	(0.051)	0.0000	0.0000	0
2019/07/22	AL7T	07/11/2019			Index Future	786.4220	786.4220	786.0170	786.0170	(0.051)	0.0000	0.0000	0
2019/07/22	AL7T	06/02/2020			Index Future	800.9290	800.9290	800.5160	800.5160	(0.052)	0.0000	0.0000	0
2019/07/22	AL7T	07/05/2020			Index Future	816.1410	816.1410	815.7190	815.7190	(0.052)	0.0000	0.0000	0
2019/07/22	ALBI	01/08/2019			Index Future	692.4140	692.4140	693.1400	693.1400	0.105	0.0000	0.0000	416
2019/07/22	ALBI	07/11/2019			Index Future	705.9040	705.9040	706.6450	706.6450	0.105	0.0000	0.0000	0
2019/07/22	ALBI	06/02/2020			Index Future	718.9260	718.9260	719.6800	719.6800	0.105	0.0000	0.0000	0
2019/07/22	ALBI	07/05/2020			Index Future	732.5810	732.5810	733.3480	733.3480	0.105	0.0000	0.0000	0
2019/07/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C070	01/08/2021			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
2019/07/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/22	ES33	01/08/2019			Bond Future	10.5596	80.7278	10.5384	80.8566	(0.201)	0.0000	0.0000	350
2019/07/22	ES33	07/11/2019			Bond Future	10.6708	78.5073	10.6488	78.6386	(0.206)	0.0000	0.0000	0
2019/07/22	ES33	06/02/2020			Bond Future	10.7760	79.9556	10.7532	80.0893	(0.212)	0.0000	0.0000	0
2019/07/22	ES33	07/05/2020			Bond Future	10.8753	77.6793	10.8517	77.8155	(0.217)	0.0000	0.0000	0
2019/07/22	ES42	01/08/2019			Bond Future	10.9197	82.1846	10.8884	82.4015	(0.286)	0.0000	0.0000	4,919
2019/07/22	ES42	07/11/2019			Bond Future	11.0314	79.5205	10.9989	79.7417	(0.294)	0.0000	0.0000	0
2019/07/22	ES42	06/02/2020			Bond Future	11.1330	80.9875	11.0994	81.2127	(0.302)	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
2019/07/22	ES42	07/05/2020			Bond Future	11.2334	78.2611	11.1987	78.4905	(0.309)	0.0000	0.0000	0
2019/07/22	GOVI	01/08/2019	638.68	Call	GOVI	471,440.0000	47.1440	479,520.0000	47.9520	1.714	0	0	0
2019/07/22	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	01/08/2019			GOVI	685.8240	685.8240	686.6320	686.6320	0.118	0.0000	0.0000	134
2019/07/22	GOVI	01/08/2019	638.69	Call	GOVI	471,340.0000	47.1340	479,420.0000	47.9420	1.714	0	0	0
2019/07/22	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	01/08/2019	638.67	Call	GOVI	471,540.0000	47.1540	479,620.0000	47.9620	1.714	0	0	0
2019/07/22	GOVI	07/11/2019	672.90	Call	GOVI	262,860.0000	26.2860	271,100.0000	27.1100	3.135	0	0	0
2019/07/22	GOVI	07/11/2019			GOVI	699.1860	699.1860	700.0100	700.0100	0.118	0.0000	0.0000	948
2019/07/22	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	07/11/2019	672.91	Call	GOVI	262,760.0000	26.2760	271,000.0000	27.1000	3.136	0	0	0
2019/07/22	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	07/11/2019	672.92	Call	GOVI	262,660.0000	26.2660	270,900.0000	27.0900	3.137	0	0	0
2019/07/22	GOVI	06/02/2020	703.14	Call	GOVI	89,440.0000	8.9440	97,830.0000	9.7830	9.381	0	0	0
2019/07/22	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	06/02/2020			GOVI	712.0840	712.0840	712.9230	712.9230	0.118	0.0000	0.0000	0
2019/07/22	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	06/02/2020	703.15	Call	GOVI	89,340.0000	8.9340	97,730.0000	9.7730	9.391	0	0	0
2019/07/22	GOVI	06/02/2020	703.13	Call	GOVI	89,540.0000	8.9540	97,930.0000	9.7930	9.370	0	0	0
2019/07/22	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	07/05/2020	719.98	Call	GOVI	56,290.0000	5.6290	64,820.0000	6.4820	15.154	0	0	0
2019/07/22	GOVI	07/05/2020			GOVI	725.6090	725.6090	726.4620	726.4620	0.118	0.0000	0.0000	0
2019/07/22	GOVI	07/05/2020	719.99	Call	GOVI	56,190.0000	5.6190	64,720.0000	6.4720	15.181	0	0	0
2019/07/22	GOVI	07/05/2020	720.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	07/05/2020	719.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	07/05/2020	719.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	GOVI	07/05/2020	720.00	Call	GOVI	56,090.0000	5.6090	64,620.0000	6.4620	15.208	0	0	0
2019/07/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/22	IGOV	01/08/2019			Index Future	262.3070	262.3070	262.4190	262.4190	0.043	0.0000	0.0000	818
2019/07/22	IGOV	07/11/2019			Index Future	267.4880	267.4880	267.6020	267.6020	0.043	0.0000	0.0000	218
2019/07/22	IGOV	06/02/2020			Index Future	272.4860	272.4860	272.6020	272.6020	0.043	0.0000	0.0000	0
2019/07/22	IGOV	07/05/2020			Index Future	277.7240	277.7240	277.8420	277.8420	0.042	0.0000	0.0000	0
2019/07/22	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/22	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/22	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.6900	102.6900	(0.019)	0.0000	0.0000	0
2019/07/22	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5600	98.5600	(0.020)	0.0000	0.0000	0
2019/07/22	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	101.9800	101.9800	(0.029)	0.0000	0.0000	0
2019/07/22	IS02	21/09/2020			Interest Rate Swap	98.8300	98.8300	98.8200	98.8200	(0.010)	0.0000	0.0000	0
2019/07/22	IS05	17/12/2020			Interest Rate Swap	95.4600	95.4600	95.4400	95.4400	(0.021)	0.0000	0.0000	0
2019/07/22	IS05	16/03/2021			Interest Rate Swap	94.4600	94.4600	94.4400	94.4400	(0.021)	0.0000	0.0000	0

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2019/07/22	IS05	15/06/2021			Interest Rate Swap	93.4200	93.4200	93.4000	93.4000	(0.021)	0.0000	0.0000	0
2019/07/22	IS05	21/09/2021			Interest Rate Swap	93.3400	93.3400	93.3200	93.3200	(0.021)	0.0000	0.0000	0
2019/07/22	IS05	21/12/2021			Interest Rate Swap	95.3200	95.3200	95.3000	95.3000	(0.021)	0.0000	0.0000	51
2019/07/22	IS05	15/03/2022			Interest Rate Swap	95.2400	95.2400	95.2300	95.2300	(0.010)	0.0000	0.0000	0
2019/07/22	IS05	21/06/2022			Interest Rate Swap	96.2000	96.2000	96.1900	96.1900	(0.010)	0.0000	0.0000	0
2019/07/22	IS05	20/09/2022			Interest Rate Swap	99.9500	99.9500	99.9300	99.9300	(0.020)	0.0000	0.0000	0
2019/07/22	IS05	20/12/2022			Interest Rate Swap	101.0300	101.0300	101.0000	101.0000	(0.030)	0.0000	0.0000	0
2019/07/22	IS05	22/03/2023			Interest Rate Swap	94.1600	94.1600	94.1100	94.1100	(0.053)	0.0000	0.0000	0
2019/07/22	IS05	20/06/2023			Interest Rate Swap	100.1000	100.1000	100.0400	100.0400	(0.060)	0.0000	0.0000	0
2019/07/22	IS05	19/09/2023			Interest Rate Swap	95.3800	95.3800	95.3200	95.3200	(0.063)	0.0000	0.0000	0
2019/07/22	IS10	17/12/2025			Interest Rate Swap	90.8400	90.8400	90.7900	90.7900	(0.055)	0.0000	0.0000	0
2019/07/22	IS10	16/03/2026			Interest Rate Swap	87.7000	87.7000	87.6200	87.6200	(0.091)	0.0000	0.0000	0
2019/07/22	IS10	15/06/2026			Interest Rate Swap	86.3300	86.3300	86.2400	86.2400	(0.104)	0.0000	0.0000	0
2019/07/22	IS10	21/09/2026			Interest Rate Swap	88.4400	88.4400	88.3500	88.3500	(0.102)	0.0000	0.0000	0
2019/07/22	IS10	21/12/2026			Interest Rate Swap	92.2300	92.2300	92.1500	92.1500	(0.087)	0.0000	0.0000	0
2019/07/22	IS10	15/03/2027			Interest Rate Swap	90.6900	90.6900	90.6200	90.6200	(0.077)	0.0000	0.0000	0
2019/07/22	IS10	21/06/2027			Interest Rate Swap	92.7400	92.7400	92.6800	92.6800	(0.065)	0.0000	0.0000	0
2019/07/22	IS10	20/09/2027			Interest Rate Swap	98.2500	98.2500	98.1900	98.1900	(0.061)	0.0000	0.0000	0
2019/07/22	IS10	20/12/2027			Interest Rate Swap	98.5900	98.5900	98.5100	98.5100	(0.081)	0.0000	0.0000	0
2019/07/22	IS10	22/03/2028			Interest Rate Swap	91.9300	91.9300	91.8400	91.8400	(0.098)	0.0000	0.0000	0
2019/07/22	IS10	20/06/2028			Interest Rate Swap	99.2700	99.2700	99.1700	99.1700	(0.101)	0.0000	0.0000	0
2019/07/22	IS10	19/09/2028			Interest Rate Swap	92.6500	92.6500	92.5500	92.5500	(0.108)	0.0000	0.0000	0
2019/07/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/22	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/22	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/22	R023	01/08/2019	8.95	Call	Bond Future	5,512.7700	5.5128	5,464.7500	5.4648	(0.871)	0	0	0
2019/07/22	R023	01/08/2019			Bond Future	7.1331	105.2539	7.1484	105.2059	0.214	0.0000	0.0000	46,486
2019/07/22	R023	01/08/2019	8.93	Call	Bond Future	5,454.1100	5.4541	5,406.0900	5.4061	(0.880)	0	0	0
2019/07/22	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R023	01/08/2019	8.94	Call	Bond Future	5,483.4400	5.4834	5,435.4200	5.4354	(0.876)	0	0	0
2019/07/22	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R023	07/11/2019	7.98	Call	Bond Future	2,608.1900	2.6082	2,559.3100	2.5593	(1.874)	0	0	0
2019/07/22	R023	07/11/2019			Bond Future	7.1188	103.3733	7.1356	103.3244	0.235	0.0000	0.0000	46,291
2019/07/22	R023	07/11/2019	7.99	Call	Bond Future	2,634.5100	2.6345	2,585.5700	2.5856	(1.858)	0	0	0
2019/07/22	R023	07/11/2019	7.98	Put	Bond Future	123.9000	0.1239	123.9400	0.1239	0.032	0	0	0
2019/07/22	R023	07/11/2019	7.99	Put	Bond Future	121.8200	0.1218	121.8000	0.1218	(0.016)	0	0	0
2019/07/22	R023	07/11/2019	8.00	Call	Bond Future	2,660.8600	2.6609	2,611.8800	2.6119	(1.841)	0	0	0
2019/07/22	R023	07/11/2019	8.00	Put	Bond Future	119.7700	0.1198	119.7100	0.1197	(0.050)	0	0	0
2019/07/22	R023	06/02/2020	7.54	Call	Bond Future	1,658.3300	1.6583	1,617.3900	1.6174	(2.469)	0	0	0
2019/07/22	R023	06/02/2020			Bond Future	7.0920	105.2802	7.1103	105.2304	0.258	0.0000	0.0000	0
2019/07/22	R023	06/02/2020	7.52	Call	Bond Future	1,615.6900	1.6157	1,575.0700	1.5751	(2.514)	0	0	0

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2019/07/22	R023	06/02/2020	7.52	Put	Bond Future	456.4800	0.4565	465.7100	0.4657	2.022	0	0	0
2019/07/22	R023	06/02/2020	7.54	Put	Bond Future	445.3400	0.4453	454.2500	0.4542	2.001	0	0	0
2019/07/22	R023	06/02/2020	7.53	Call	Bond Future	1,636.9700	1.6370	1,596.1900	1.5962	(2.491)	0	0	0
2019/07/22	R023	06/02/2020	7.53	Put	Bond Future	450.8700	0.4509	459.9400	0.4599	2.012	0	0	0
2019/07/22	R023	07/05/2020	6.91	Put	Bond Future	1,116.8100	1.1168	1,139.8000	1.1398	2.059	0	0	0
2019/07/22	R023	07/05/2020			Bond Future	7.0260	103.3456	7.0461	103.2947	0.286	0.0000	0.0000	0
2019/07/22	R023	07/05/2020	6.90	Call	Bond Future	809.0000	0.8090	781.3600	0.7814	(3.417)	0	0	0
2019/07/22	R023	07/05/2020	6.90	Put	Bond Future	1,128.7300	1.1287	1,151.9600	1.1520	2.058	0	0	0
2019/07/22	R023	07/05/2020	6.91	Call	Bond Future	822.5100	0.8225	794.6300	0.7946	(3.390)	0	0	0
2019/07/22	R023	07/05/2020	6.89	Call	Bond Future	795.6000	0.7956	768.2000	0.7682	(3.444)	0	0	0
2019/07/22	R023	07/05/2020	6.89	Put	Bond Future	1,140.7500	1.1408	1,164.2200	1.1642	2.057	0	0	0
2019/07/22	R035	01/08/2019	10.23	Call	Bond Future	7,195.7600	7.1958	7,440.9800	7.4410	3.408	0	0	0
2019/07/22	R035	01/08/2019	10.22	Put	Bond Future	0.3100	0.0003	0.0300	0.0000	(90.323)	0	0	0
2019/07/22	R035	01/08/2019			Bond Future	9.2734	100.5739	9.2426	100.8194	(0.332)	0.0000	0.0000	73,166
2019/07/22	R035	01/08/2019	10.24	Call	Bond Future	7,266.7100	7.2667	7,511.9600	7.5120	3.375	0	0	0
2019/07/22	R035	01/08/2019	10.24	Put	Bond Future	0.2500	0.0003	0.0200	0.0000	(92.000)	0	0	0
2019/07/22	R035	01/08/2019	10.23	Put	Bond Future	0.2800	0.0003	0.0200	0.0000	(92.857)	0	0	0
2019/07/22	R035	01/08/2019	10.22	Call	Bond Future	7,124.7200	7.1247	7,369.9200	7.3699	3.442	0	0	0
2019/07/22	R035	07/11/2019	10.21	Put	Bond Future	465.2200	0.4652	413.1500	0.4131	(11.193)	0	0	3,500
2019/07/22	R035	07/11/2019	9.88	Call	Bond Future	4,955.9300	4.9559	5,125.2500	5.1252	3.417	0	0	0
2019/07/22	R035	07/11/2019	9.89	Call	Bond Future	5,014.3300	5.0143	5,184.6900	5.1847	3.397	0	0	0
2019/07/22	R035	07/11/2019	9.87	Put	Bond Future	858.3000	0.8583	776.3100	0.7763	(9.553)	0	0	0
2019/07/22	R035	07/11/2019			Bond Future	9.3384	98.0315	9.3065	98.2817	(0.341)	0.0000	0.0000	63,232
2019/07/22	R035	07/11/2019	8.92	Put	Bond Future	4,184.6500	4.1846	3,979.8900	3.9799	(4.893)	0	0	0
2019/07/22	R035	07/11/2019	8.92	Call	Bond Future	821.4300	0.8214	866.9300	0.8669	5.539	0	0	3,500
2019/07/22	R035	07/11/2019	9.52	Put	Bond Future	1,625.2800	1.6253	1,500.1400	1.5001	(7.700)	0	0	0
2019/07/22	R035	07/11/2019	9.52	Call	Bond Future	3,033.9800	3.0340	3,159.1000	3.1591	4.124	0	0	3,500
2019/07/22	R035	07/11/2019	9.89	Put	Bond Future	827.6700	0.8277	747.7700	0.7478	(9.654)	0	0	0
2019/07/22	R035	07/11/2019	9.87	Call	Bond Future	4,897.8800	4.8979	5,066.1500	5.0662	3.436	0	0	0
2019/07/22	R035	07/11/2019	10.21	Call	Bond Future	6,958.9100	6.9589	7,157.1000	7.1571	2.848	0	0	0
2019/07/22	R035	07/11/2019	9.88	Put	Bond Future	842.7700	0.8428	761.8300	0.7618	(9.604)	0	0	0
2019/07/22	R035	06/02/2020	9.60	Call	Bond Future	3,965.7900	3.9658	4,095.7000	4.0957	3.276	0	0	0
2019/07/22	R035	06/02/2020	9.61	Put	Bond Future	2,398.0100	2.3980	2,274.0500	2.2741	(5.169)	0	0	0
2019/07/22	R035	06/02/2020			Bond Future	9.3986	99.8399	9.3657	100.0947	(0.350)	0.0000	0.0000	0
2019/07/22	R035	06/02/2020	9.60	Put	Bond Future	2,427.7400	2.4277	2,302.8100	2.3028	(5.146)	0	0	0
2019/07/22	R035	06/02/2020	9.61	Call	Bond Future	4,011.4800	4.0115	4,142.3600	4.1424	3.263	0	0	0
2019/07/22	R035	06/02/2020	9.59	Call	Bond Future	3,920.3300	3.9203	4,049.2700	4.0493	3.289	0	0	0
2019/07/22	R035	06/02/2020	9.59	Put	Bond Future	2,457.7900	2.4578	2,331.8900	2.3319	(5.122)	0	0	0
2019/07/22	R035	07/05/2020	9.48	Put	Bond Future	3,967.9000	3.9679	3,826.3000	3.8263	(3.569)	0	0	0
2019/07/22	R035	07/05/2020	9.47	Call	Bond Future	4,169.9800	4.1700	4,287.3000	4.2873	2.813	0	0	0
2019/07/22	R035	07/05/2020			Bond Future	9.4482	97.2308	9.4142	97.4905	(0.360)	0.0000	0.0000	0
2019/07/22	R035	07/05/2020	9.48	Call	Bond Future	4,209.7800	4.2098	4,327.8700	4.3279	2.805	0	0	0
2019/07/22	R035	07/05/2020	9.47	Put	Bond Future	4,004.1400	4.0041	3,861.7700	3.8618	(3.556)	0	0	0
2019/07/22	R035	07/05/2020	9.49	Call	Bond Future	4,250.1000	4.2501	4,368.9500	4.3689	2.796	0	0	0
2019/07/22	R035	07/05/2020	9.49	Put	Bond Future	3,932.2700	3.9323	3,791.4300	3.7914	(3.582)	0	0	0
2019/07/22	R186	01/08/2019	9.54	Call	Bond Future	8,668.7900	8.6688	8,611.1000	8.6111	(0.665)	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
2019/07/22	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/22	R186	01/08/2019	8.38	Call	Bond Future	2,207.5500	2.2075	2,137.4000	2.1374	(3.178)	0	0	0
2019/07/22	R186	01/08/2019	8.55	Put	Bond Future	4.8800	0.0049	1.8400	0.0018	(62.295)	0	0	0
2019/07/22	R186	01/08/2019	8.00	Put	Bond Future	535.7900	0.5358	504.2600	0.5043	(5.885)	0	0	0
2019/07/22	R186	01/08/2019			Bond Future	8.0099	114.9672	8.0196	114.9095	0.121	0.0000	0.0000	87,269
2019/07/22	R186	01/08/2019	9.52	Call	Bond Future	8,561.1100	8.5611	8,503.4200	8.5034	(0.674)	0	0	0
2019/07/22	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R186	01/08/2019	8.30	Put	Bond Future	59.6300	0.0596	39.1500	0.0392	(34.345)	0	0	0
2019/07/22	R186	01/08/2019	8.30	Call	Bond Future	1,772.2100	1.7722	1,694.0400	1.6940	(4.411)	0	0	6,000
2019/07/22	R186	01/08/2019	9.05	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/22	R186	01/08/2019	9.05	Call	Bond Future	5,988.8000	5.9888	5,931.1000	5.9311	(0.963)	0	0	6,000
2019/07/22	R186	01/08/2019	7.75	Put	Bond Future	1,624.4500	1.6244	1,653.4300	1.6534	1.784	0	0	0
2019/07/22	R186	01/08/2019	7.75	Call	Bond Future	61.0700	0.0611	32.3600	0.0324	(47.012)	0	0	620
2019/07/22	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R186	01/08/2019	10.08	Call	Bond Future	11,522.6600	11.5227	11,464.9700	11.4650	(0.501)	0	0	0
2019/07/22	R186	01/08/2019	8.38	Put	Bond Future	28.5000	0.0285	16.0400	0.0160	(43.719)	0	0	0
2019/07/22	R186	01/08/2019	8.70	Put	Bond Future	0.8500	0.0009	0.2100	0.0002	(75.294)	0	0	3,100
2019/07/22	R186	01/08/2019	8.55	Call	Bond Future	3,166.8600	3.1669	3,106.1300	3.1061	(1.918)	0	0	0
2019/07/22	R186	01/08/2019	8.00	Call	Bond Future	476.5700	0.4766	387.3500	0.3873	(18.721)	0	0	620
2019/07/22	R186	01/08/2019	9.53	Call	Bond Future	8,614.9700	8.6150	8,557.2800	8.5573	(0.670)	0	0	0
2019/07/22	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R186	01/08/2019	8.70	Call	Bond Future	4,020.8500	4.0208	3,962.5200	3.9625	(1.451)	0	0	0
2019/07/22	R186	01/08/2019	9.22	Call	Bond Future	6,928.5400	6.9285	6,870.8500	6.8709	(0.833)	0	0	0
2019/07/22	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R186	07/11/2019	8.94	Call	Bond Future	5,266.0600	5.2661	5,202.5400	5.2025	(1.206)	0	0	0
2019/07/22	R186	07/11/2019	8.23	Call	Bond Future	2,117.4300	2.1174	2,061.3300	2.0613	(2.649)	0	0	5,000
2019/07/22	R186	07/11/2019	8.20	Call	Bond Future	2,010.6800	2.0107	1,955.4200	1.9554	(2.748)	0	0	0
2019/07/22	R186	07/11/2019			Bond Future	8.0451	117.2071	8.0553	117.1483	0.127	0.0000	0.0000	103,395
2019/07/22	R186	07/11/2019	8.94	Put	Bond Future	247.9300	0.2479	243.2200	0.2432	(1.900)	0	0	0
2019/07/22	R186	07/11/2019	8.73	Call	Bond Future	4,251.2300	4.2512	4,188.0000	4.1880	(1.487)	0	0	0
2019/07/22	R186	07/11/2019	8.73	Put	Bond Future	384.5400	0.3845	380.1200	0.3801	(1.149)	0	0	5,000
2019/07/22	R186	07/11/2019	8.95	Call	Bond Future	5,315.3700	5.3154	5,251.8600	5.2519	(1.195)	0	0	0
2019/07/22	R186	07/11/2019	8.96	Put	Bond Future	237.8000	0.2378	233.1100	0.2331	(1.972)	0	0	0
2019/07/22	R186	07/11/2019	8.23	Put	Bond Future	1,056.5300	1.0565	1,059.2400	1.0592	0.257	0	0	0
2019/07/22	R186	07/11/2019	8.20	Put	Bond Future	1,121.0600	1.1211	1,124.6100	1.1246	0.317	0	0	7,500
2019/07/22	R186	07/11/2019	8.95	Put	Bond Future	242.8100	0.2428	238.1100	0.2381	(1.936)	0	0	0
2019/07/22	R186	07/11/2019	8.96	Call	Bond Future	5,364.7700	5.3648	5,301.2700	5.3013	(1.184)	0	0	0
2019/07/22	R186	06/02/2020	8.57	Call	Bond Future	3,824.5000	3.8245	3,768.2600	3.7683	(1.471)	0	0	0
2019/07/22	R186	06/02/2020			Bond Future	8.0728	114.0639	8.0835	114.0040	0.133	0.0000	0.0000	0
2019/07/22	R186	06/02/2020	8.55	Call	Bond Future	3,743.3100	3.7433	3,687.3700	3.6874	(1.494)	0	0	0
2019/07/22	R186	06/02/2020	8.55	Put	Bond Future	1,111.6600	1.1117	1,115.6100	1.1156	0.355	0	0	0
2019/07/22	R186	06/02/2020	8.57	Put	Bond Future	1,084.2800	1.0843	1,087.9300	1.0879	0.337	0	0	0
2019/07/22	R186	06/02/2020	8.56	Call	Bond Future	3,783.9900	3.7840	3,727.8900	3.7279	(1.483)	0	0	0
2019/07/22	R186	06/02/2020	8.56	Put	Bond Future	1,098.0400	1.0980	1,101.8300	1.1018	0.345	0	0	0
2019/07/22	R186	07/05/2020	8.09	Put	Bond Future	2,583.3100	2.5833	2,600.0800	2.6001	0.649	0	0	0
2019/07/22	R186	07/05/2020			Bond Future	8.0912	116.2309	8.1024	116.1698	0.139	0.0000	0.0000	0
2019/07/22	R186	07/05/2020	8.08	Call	Bond Future	2,545.5000	2.5455	2,501.4100	2.5014	(1.732)	0	0	0
2019/07/22	R186	07/05/2020	8.08	Put	Bond Future	2,606.1900	2.6062	2,623.1800	2.6232	0.652	0	0	0

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2019/07/22	R186	07/05/2020	8.09	Call	Bond Future	2,576.9100	2.5769	2,532.6000	2.5326	(1.720)	0	0	0
2019/07/22	R186	07/05/2020	8.07	Call	Bond Future	2,514.6700	2.5147	2,470.8100	2.4708	(1.744)	0	0	0
2019/07/22	R186	07/05/2020	8.07	Put	Bond Future	2,629.6700	2.6297	2,646.8900	2.6469	0.655	0	0	0
2019/07/22	R197	01/08/2019			Bond Future	303.4351	303.4351	303.4596	303.4596	0.008	0.0000	0.0000	1,100
2019/07/22	R197	07/11/2019			Bond Future	309.4279	309.4279	309.4530	309.4530	0.008	0.0000	0.0000	1,407
2019/07/22	R197	06/02/2020			Bond Future	307.5491	307.5491	307.5747	307.5747	0.008	0.0000	0.0000	0
2019/07/22	R197	07/05/2020			Bond Future	313.4618	313.4618	313.4877	313.4877	0.008	0.0000	0.0000	0
2019/07/22	R202	01/08/2019			Bond Future	233.5610	233.5610	234.1088	234.1088	0.235	0.0000	0.0000	2,268
2019/07/22	R202	07/11/2019			Bond Future	238.1737	238.1737	238.7323	238.7323	0.235	0.0000	0.0000	8,436
2019/07/22	R202	06/02/2020			Bond Future	238.5552	238.5552	239.1242	239.1242	0.239	0.0000	0.0000	0
2019/07/22	R202	07/05/2020			Bond Future	243.1414	243.1414	243.7212	243.7212	0.238	0.0000	0.0000	0
2019/07/22	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R207	01/08/2019	7.33	Call	Bond Future	528.7200	0.5287	514.0400	0.5140	(2.777)	0	0	0
2019/07/22	R207	01/08/2019			Bond Future	6.1108	100.8887	6.1445	100.8740	0.551	0.0000	0.0000	4,483
2019/07/22	R207	01/08/2019	7.34	Call	Bond Future	533.0400	0.5330	518.3600	0.5184	(2.754)	0	0	0
2019/07/22	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R207	01/08/2019	7.35	Call	Bond Future	537.3500	0.5373	522.6700	0.5227	(2.732)	0	0	0
2019/07/22	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R207	07/11/2019	2.08	Put	Bond Future	394.1300	0.3941	409.0800	0.4091	3.793	0	0	0
2019/07/22	R207	07/11/2019			Bond Future	4.2734	102.8543	4.3569	102.8394	1.955	0.0000	0.0000	3,328
2019/07/22	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R207	07/11/2019	2.07	Put	Bond Future	395.9300	0.3959	410.8800	0.4109	3.776	0	0	0
2019/07/22	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R207	07/11/2019	2.06	Put	Bond Future	397.7400	0.3977	412.6900	0.4127	3.759	0	0	0
2019/07/22	R208	01/08/2019	8.16	Call	Bond Future	3,027.7400	3.0277	2,985.1400	2.9851	(1.407)	0	0	0
2019/07/22	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R208	01/08/2019			Bond Future	6.1759	103.2376	6.2033	103.1950	0.443	0.0000	0.0000	8,377
2019/07/22	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R208	01/08/2019	8.17	Call	Bond Future	3,042.6900	3.0427	3,000.0900	3.0001	(1.400)	0	0	0
2019/07/22	R208	01/08/2019	8.15	Call	Bond Future	3,012.7900	3.0128	2,970.1900	2.9702	(1.414)	0	0	0
2019/07/22	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/22	R208	07/11/2019	6.83	Call	Bond Future	1,180.8400	1.1808	1,138.6300	1.1386	(3.575)	0	0	0
2019/07/22	R208	07/11/2019	6.82	Put	Bond Future	15.0300	0.0150	16.2800	0.0163	8.317	0	0	0
2019/07/22	R208	07/11/2019			Bond Future	5.9393	101.8451	5.9722	101.8017	0.554	0.0000	0.0000	7,555
2019/07/22	R208	07/11/2019	6.84	Call	Bond Future	1,193.5200	1.1935	1,151.2800	1.1513	(3.539)	0	0	0
2019/07/22	R208	07/11/2019	6.84	Put	Bond Future	14.4200	0.0144	15.6000	0.0156	8.183	0	0	0
2019/07/22	R208	07/11/2019	6.83	Put	Bond Future	14.7200	0.0147	15.9300	0.0159	8.220	0	0	0
2019/07/22	R208	07/11/2019	6.82	Call	Bond Future	1,168.1600	1.1682	1,125.9900	1.1260	(3.610)	0	0	0
2019/07/22	R208	06/02/2020	6.13	Put	Bond Future	65.2300	0.0652	72.3100	0.0723	10.854	0	0	0
2019/07/22	R208	06/02/2020	6.12	Call	Bond Future	648.8500	0.6489	611.8400	0.6118	(5.704)	0	0	0
2019/07/22	R208	06/02/2020			Bond Future	5.5862	103.7239	5.6266	103.6796	0.723	0.0000	0.0000	0
2019/07/22	R208	06/02/2020	6.13	Call	Bond Future	658.5300	0.6585	621.3700	0.6214	(5.643)	0	0	0
2019/07/22	R208	06/02/2020	6.12	Put	Bond Future	66.4200	0.0664	73.6500	0.0737	10.885	0	0	0

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2019/07/22	R208	06/02/2020	6.14	Call	Bond Future	668.2200	0.6682	630.9200	0.6309	(5.582)	0	0	0
2019/07/22	R208	06/02/2020	6.14	Put	Bond Future	64.0600	0.0641	71.0000	0.0710	10.834	0	0	0
2019/07/22	R208	07/05/2020	4.81	Call	Bond Future	141.5600	0.1416	123.5800	0.1236	(12.701)	0	0	0
2019/07/22	R208	07/05/2020	4.80	Put	Bond Future	286.1100	0.2861	313.6000	0.3136	9.608	0	0	0
2019/07/22	R208	07/05/2020			Bond Future	4.9707	102.2898	5.0228	102.2446	1.048	0.0000	0.0000	0
2019/07/22	R208	07/05/2020	4.82	Call	Bond Future	145.3400	0.1453	127.0600	0.1271	(12.577)	0	0	0
2019/07/22	R208	07/05/2020	4.82	Put	Bond Future	276.2300	0.2762	303.1000	0.3031	9.727	0	0	0
2019/07/22	R208	07/05/2020	4.81	Put	Bond Future	281.1400	0.2811	308.3100	0.3083	9.664	0	0	0
2019/07/22	R208	07/05/2020	4.80	Call	Bond Future	137.8300	0.1378	120.1700	0.1202	(12.813)	0	0	0
2019/07/22	R209	01/08/2019	10.17	Call	Bond Future	5,628.9500	5.6289	5,769.1700	5.7692	2.491	0	0	0
2019/07/22	R209	01/08/2019	10.15	Put	Bond Future	0.6100	0.0006	0.0800	0.0001	(86.885)	0	0	0
2019/07/22	R209	01/08/2019	9.30	Call	Bond Future	675.5400	0.6755	671.0800	0.6711	(0.660)	0	0	0
2019/07/22	R209	01/08/2019			Bond Future	9.2928	76.6432	9.2721	76.7839	(0.223)	0.0000	0.0000	71,683
2019/07/22	R209	01/08/2019	10.17	Put	Bond Future	0.4900	0.0005	0.0600	0.0001	(87.755)	0	0	0
2019/07/22	R209	01/08/2019	10.15	Call	Bond Future	5,507.7800	5.5078	5,647.9000	5.6479	2.544	0	0	0
2019/07/22	R209	01/08/2019	10.16	Put	Bond Future	0.5500	0.0006	0.0700	0.0001	(87.273)	0	0	0
2019/07/22	R209	01/08/2019	9.30	Put	Bond Future	626.6600	0.6267	481.5500	0.4816	(23.156)	0	0	0
2019/07/22	R209	01/08/2019	9.80	Put	Bond Future	17.3400	0.0173	5.5700	0.0056	(67.878)	0	0	0
2019/07/22	R209	01/08/2019	10.16	Call	Bond Future	5,568.4000	5.5684	5,708.5700	5.7086	2.517	0	0	0
2019/07/22	R209	01/08/2019	9.80	Call	Bond Future	3,350.1100	3.3501	3,478.9900	3.4790	3.847	0	0	0
2019/07/22	R209	01/08/2019	10.46	Call	Bond Future	7,352.4100	7.3524	7,493.0400	7.4930	1.913	0	0	0
2019/07/22	R209	01/08/2019	10.46	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	7,541
2019/07/22	R209	07/11/2019	9.33	Call	Bond Future	1,888.7400	1.8887	1,934.9100	1.9349	2.444	0	0	8,000
2019/07/22	R209	07/11/2019	9.77	Put	Bond Future	946.1700	0.9462	882.7700	0.8828	(6.701)	0	0	8,000
2019/07/22	R209	07/11/2019	9.82	Call	Bond Future	3,926.0100	3.9260	4,009.3900	4.0094	2.124	0	0	0
2019/07/22	R209	07/11/2019			Bond Future	9.3502	74.9847	9.3289	75.1281	(0.228)	0.0000	0.0000	10,862
2019/07/22	R209	07/11/2019	8.92	Put	Bond Future	3,706.2500	3.7063	3,581.6200	3.5816	(3.363)	0	0	0
2019/07/22	R209	07/11/2019	8.92	Call	Bond Future	736.1000	0.7361	754.8200	0.7548	2.543	0	0	8,000
2019/07/22	R209	07/11/2019	9.80	Call	Bond Future	3,830.3500	3.8304	3,912.3700	3.9124	2.141	0	0	0
2019/07/22	R209	07/11/2019	9.80	Put	Bond Future	898.0500	0.8981	836.7200	0.8367	(6.829)	0	0	0
2019/07/22	R209	07/11/2019	9.33	Put	Bond Future	2,024.6900	2.0247	1,927.5100	1.9275	(4.800)	0	0	0
2019/07/22	R209	07/11/2019	9.77	Call	Bond Future	3,688.1500	3.6881	3,768.1000	3.7681	2.168	0	0	0
2019/07/22	R209	07/11/2019	9.82	Put	Bond Future	867.2500	0.8672	807.2800	0.8073	(6.915)	0	0	0
2019/07/22	R209	07/11/2019	9.81	Call	Bond Future	3,878.0900	3.8781	3,960.8000	3.9608	2.133	0	0	0
2019/07/22	R209	07/11/2019	9.81	Put	Bond Future	882.5200	0.8825	821.8800	0.8219	(6.871)	0	0	0
2019/07/22	R209	06/02/2020	9.52	Put	Bond Future	2,371.3200	2.3713	2,287.8300	2.2878	(3.521)	0	0	0
2019/07/22	R209	06/02/2020			Bond Future	9.4013	76.3679	9.3793	76.5140	(0.234)	0.0000	0.0000	0
2019/07/22	R209	06/02/2020	9.51	Call	Bond Future	3,116.4000	3.1164	3,178.4400	3.1784	1.991	0	0	0
2019/07/22	R209	06/02/2020	9.51	Put	Bond Future	2,399.4600	2.3995	2,315.4100	2.3154	(3.503)	0	0	0
2019/07/22	R209	06/02/2020	9.52	Call	Bond Future	3,153.6900	3.1537	3,216.2900	3.2163	1.985	0	0	0
2019/07/22	R209	06/02/2020	9.50	Call	Bond Future	3,079.0900	3.0791	3,140.5700	3.1406	1.997	0	0	0
2019/07/22	R209	06/02/2020	9.50	Put	Bond Future	2,427.6700	2.4277	2,343.0600	2.3431	(3.485)	0	0	0
2019/07/22	R209	07/05/2020	9.47	Call	Bond Future	3,658.0400	3.6580	3,719.0400	3.7190	1.668	0	0	0
2019/07/22	R209	07/05/2020			Bond Future	9.4480	74.6664	9.4254	74.8152	(0.239)	0.0000	0.0000	0
2019/07/22	R209	07/05/2020	9.45	Call	Bond Future	3,588.9900	3.5890	3,649.1300	3.6491	1.676	0	0	0
2019/07/22	R209	07/05/2020	9.45	Put	Bond Future	3,575.6500	3.5756	3,487.0400	3.4870	(2.478)	0	0	0
2019/07/22	R209	07/05/2020	9.47	Put	Bond Future	3,513.4600	3.5135	3,425.7100	3.4257	(2.498)	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
2019/07/22	R209	07/05/2020	9.46	Call	Bond Future	3,623.5800	3.6236	3,684.1500	3.6842	1.672	0	0	0
2019/07/22	R209	07/05/2020	9.46	Put	Bond Future	3,544.5800	3.5446	3,456.4000	3.4564	(2.488)	0	0	0
2019/07/22	R210	01/08/2019			Bond Future	191.2675	191.2675	191.2848	191.2848	0.009	0.0000	0.0000	1,437
2019/07/22	R210	07/11/2019			Bond Future	192.4386	192.4386	192.4563	192.4563	0.009	0.0000	0.0000	695
2019/07/22	R210	06/02/2020			Bond Future	196.0344	196.0344	196.0523	196.0523	0.009	0.0000	0.0000	0
2019/07/22	R210	07/05/2020			Bond Future	197.1521	197.1521	197.1702	197.1702	0.009	0.0000	0.0000	0
2019/07/22	R212	01/08/2019			Bond Future	160.7198	160.7198	160.6536	160.6536	(0.041)	0.0000	0.0000	5,006
2019/07/22	R212	07/11/2019			Bond Future	163.8941	163.8941	163.8266	163.8266	(0.041)	0.0000	0.0000	2,684
2019/07/22	R212	06/02/2020			Bond Future	164.7104	164.7104	164.6417	164.6417	(0.042)	0.0000	0.0000	0
2019/07/22	R212	07/05/2020			Bond Future	167.8769	167.8769	167.8068	167.8068	(0.042)	0.0000	0.0000	0
2019/07/22	R213	01/08/2019	9.99	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/22	R213	01/08/2019	9.98	Call	Bond Future	7,005.7500	7.0058	6,943.9700	6.9440	(0.882)	0	0	0
2019/07/22	R213	01/08/2019			Bond Future	8.8422	89.8390	8.8517	89.7772	0.107	0.0000	0.0000	14,755
2019/07/22	R213	01/08/2019	9.99	Call	Bond Future	7,063.9000	7.0639	7,002.1200	7.0021	(0.875)	0	0	0
2019/07/22	R213	01/08/2019	9.98	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/22	R213	01/08/2019	10.00	Call	Bond Future	7,121.9900	7.1220	7,060.2100	7.0602	(0.867)	0	0	0
2019/07/22	R213	01/08/2019	10.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/07/22	R213	07/11/2019	9.59	Put	Bond Future	507.3800	0.5074	500.9000	0.5009	(1.277)	0	0	0
2019/07/22	R213	07/11/2019	9.58	Call	Bond Future	4,738.4000	4.7384	4,669.0200	4.6690	(1.464)	0	0	0
2019/07/22	R213	07/11/2019			Bond Future	8.8982	88.0384	8.9080	87.9755	0.111	0.0000	0.0000	5,167
2019/07/22	R213	07/11/2019	9.59	Call	Bond Future	4,788.8000	4.7888	4,719.3800	4.7194	(1.450)	0	0	0
2019/07/22	R213	07/11/2019	9.58	Put	Bond Future	516.8400	0.5168	510.4000	0.5104	(1.246)	0	0	0
2019/07/22	R213	07/11/2019	9.60	Call	Bond Future	4,839.3100	4.8393	4,769.8500	4.7699	(1.435)	0	0	0
2019/07/22	R213	07/11/2019	9.60	Put	Bond Future	498.1000	0.4981	491.5800	0.4916	(1.309)	0	0	0
2019/07/22	R213	06/02/2020	9.27	Call	Bond Future	3,667.4600	3.6675	3,608.6800	3.6087	(1.603)	0	0	0
2019/07/22	R213	06/02/2020	9.26	Put	Bond Future	1,701.0800	1.7011	1,706.6000	1.7066	0.324	0	0	0
2019/07/22	R213	06/02/2020			Bond Future	8.9495	89.6625	8.9597	89.5984	0.114	0.0000	0.0000	0
2019/07/22	R213	06/02/2020	9.28	Call	Bond Future	3,708.4100	3.7084	3,649.4400	3.6494	(1.590)	0	0	0
2019/07/22	R213	06/02/2020	9.28	Put	Bond Future	1,661.0100	1.6610	1,666.1400	1.6661	0.309	0	0	0
2019/07/22	R213	06/02/2020	9.27	Put	Bond Future	1,681.0600	1.6811	1,686.3800	1.6864	0.316	0	0	0
2019/07/22	R213	06/02/2020	9.26	Call	Bond Future	3,626.4200	3.6264	3,567.8400	3.5678	(1.615)	0	0	0
2019/07/22	R213	07/05/2020	9.01	Put	Bond Future	3,170.1200	3.1701	3,184.7200	3.1847	0.461	0	0	0
2019/07/22	R213	07/05/2020	9.00	Call	Bond Future	3,263.1300	3.2631	3,212.5800	3.2126	(1.549)	0	0	0
2019/07/22	R213	07/05/2020			Bond Future	8.9895	87.8120	9.0001	87.7466	0.117	0.0000	0.0000	0
2019/07/22	R213	07/05/2020	9.01	Call	Bond Future	3,296.9900	3.2970	3,246.2300	3.2462	(1.540)	0	0	0
2019/07/22	R213	07/05/2020	9.00	Put	Bond Future	3,198.1500	3.1981	3,212.9600	3.2130	0.463	0	0	0
2019/07/22	R213	07/05/2020	9.02	Call	Bond Future	3,331.0000	3.3310	3,280.0300	3.2800	(1.530)	0	0	0
2019/07/22	R213	07/05/2020	9.02	Put	Bond Future	3,142.3000	3.1423	3,156.6900	3.1567	0.458	0	0	0
2019/07/22	R214	01/08/2019	10.34	Put	Bond Future	2.3400	0.0023	0.3700	0.0004	(84.188)	0	0	0
2019/07/22	R214	01/08/2019			Bond Future	9.5732	74.9693	9.5425	75.1860	(0.321)	0.0000	0.0000	13,192
2019/07/22	R214	01/08/2019	10.33	Call	Bond Future	5,026.1600	5.0262	5,240.6700	5.2407	4.268	0	0	0
2019/07/22	R214	01/08/2019	10.33	Put	Bond Future	2.5600	0.0026	0.4200	0.0004	(83.594)	0	0	0
2019/07/22	R214	01/08/2019	10.34	Call	Bond Future	5,088.5400	5.0885	5,303.2200	5.3032	4.219	0	0	0
2019/07/22	R214	01/08/2019	10.32	Call	Bond Future	4,963.7200	4.9637	5,178.0300	5.1780	4.318	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
2019/07/22	R214	01/08/2019	10.32	Put	Bond Future	2.8100	0.0028	0.4700	0.0005	(83.274)	0	0	0
2019/07/22	R214	07/11/2019	10.02	Put	Bond Future	1,103.6700	1.1037	1,012.7700	1.0128	(8.236)	0	0	0
2019/07/22	R214	07/11/2019			Bond Future	9.6360	73.1328	9.6043	73.3536	(0.329)	0.0000	0.0000	14,635
2019/07/22	R214	07/11/2019	10.01	Call	Bond Future	3,648.6700	3.6487	3,777.6300	3.7776	3.534	0	0	0
2019/07/22	R214	07/11/2019	10.01	Put	Bond Future	1,121.8800	1.1219	1,029.9900	1.0300	(8.191)	0	0	0
2019/07/22	R214	07/11/2019	10.02	Call	Bond Future	3,696.0800	3.6961	3,826.0300	3.8260	3.516	0	0	0
2019/07/22	R214	07/11/2019	10.00	Call	Bond Future	3,601.6100	3.6016	3,729.5500	3.7295	3.552	0	0	0
2019/07/22	R214	07/11/2019	10.00	Put	Bond Future	1,140.5300	1.1405	1,047.6200	1.0476	(8.146)	0	0	0
2019/07/22	R214	06/02/2020	9.73	Call	Bond Future	3,037.0000	3.0370	3,136.5700	3.1366	3.279	0	0	0
2019/07/22	R214	06/02/2020			Bond Future	9.6942	74.4818	9.6615	74.7068	(0.337)	0.0000	0.0000	0
2019/07/22	R214	06/02/2020	9.71	Call	Bond Future	2,963.9200	2.9639	3,061.8000	3.0618	3.302	0	0	0
2019/07/22	R214	06/02/2020	9.71	Put	Bond Future	2,855.2700	2.8553	2,728.2300	2.7282	(4.449)	0	0	0
2019/07/22	R214	06/02/2020	9.73	Put	Bond Future	2,791.3700	2.7914	2,666.0200	2.6660	(4.491)	0	0	0
2019/07/22	R214	06/02/2020	9.72	Call	Bond Future	3,000.2500	3.0002	3,098.9700	3.0990	3.290	0	0	0
2019/07/22	R214	06/02/2020	9.72	Put	Bond Future	2,823.0600	2.8231	2,696.8600	2.6969	(4.470)	0	0	0
2019/07/22	R214	07/05/2020	9.77	Put	Bond Future	3,742.5300	3.7425	3,617.1600	3.6172	(3.350)	0	0	0
2019/07/22	R214	07/05/2020			Bond Future	9.7431	72.5968	9.7096	72.8260	(0.344)	0.0000	0.0000	0
2019/07/22	R214	07/05/2020	9.76	Call	Bond Future	3,889.9900	3.8900	3,993.1300	3.9931	2.651	0	0	0
2019/07/22	R214	07/05/2020	9.76	Put	Bond Future	3,775.0300	3.7750	3,649.0100	3.6490	(3.338)	0	0	0
2019/07/22	R214	07/05/2020	9.77	Call	Bond Future	3,925.4200	3.9254	4,029.2100	4.0292	2.644	0	0	0
2019/07/22	R214	07/05/2020	9.75	Call	Bond Future	3,854.7000	3.8547	3,957.1900	3.9572	2.659	0	0	0
2019/07/22	R214	07/05/2020	9.75	Put	Bond Future	3,807.7700	3.8078	3,681.1000	3.6811	(3.327)	0	0	0
2019/07/22	R248	01/08/2019	10.35	Call	Bond Future	6,411.7700	6.4118	6,687.8400	6.6878	4.306	0	0	0
2019/07/22	R248	01/08/2019	10.34	Put	Bond Future	2.6100	0.0026	0.3900	0.0004	(85.057)	0	0	0
2019/07/22	R248	01/08/2019			Bond Future	9.5932	95.5833	9.5625	95.8614	(0.321)	0.0000	0.0000	39,862
2019/07/22	R248	01/08/2019	10.36	Call	Bond Future	6,490.9600	6.4910	6,767.2100	6.7672	4.256	0	0	0
2019/07/22	R248	01/08/2019	10.36	Put	Bond Future	2.1500	0.0022	0.3100	0.0003	(85.581)	0	0	0
2019/07/22	R248	01/08/2019	10.35	Put	Bond Future	2.3700	0.0024	0.3500	0.0004	(85.232)	0	0	0
2019/07/22	R248	01/08/2019	10.34	Call	Bond Future	6,332.4800	6.3325	6,608.3500	6.6084	4.356	0	0	0
2019/07/22	R248	07/11/2019	10.02	Call	Bond Future	4,516.6100	4.5166	4,684.1000	4.6841	3.708	0	0	0
2019/07/22	R248	07/11/2019	10.01	Put	Bond Future	1,394.1900	1.3942	1,276.8100	1.2768	(8.419)	0	0	0
2019/07/22	R248	07/11/2019			Bond Future	9.6561	93.0070	9.6243	93.2906	(0.329)	0.0000	0.0000	61,685
2019/07/22	R248	07/11/2019	10.03	Call	Bond Future	4,577.1200	4.5771	4,745.9400	4.7459	3.688	0	0	0
2019/07/22	R248	07/11/2019	10.03	Put	Bond Future	1,347.2800	1.3473	1,232.5700	1.2326	(8.514)	0	0	0
2019/07/22	R248	07/11/2019	10.02	Put	Bond Future	1,370.5400	1.3705	1,254.5000	1.2545	(8.467)	0	0	0
2019/07/22	R248	07/11/2019	10.01	Call	Bond Future	4,456.3400	4.4563	4,622.4900	4.6225	3.728	0	0	0
2019/07/22	R248	06/02/2020	9.71	Put	Bond Future	3,607.3500	3.6074	3,443.0600	3.4431	(4.554)	0	0	0
2019/07/22	R248	06/02/2020			Bond Future	9.7143	94.7228	9.6816	95.0115	(0.336)	0.0000	0.0000	0
2019/07/22	R248	06/02/2020	9.71	Call	Bond Future	3,569.6200	3.5696	3,694.0500	3.6940	3.486	0	0	0
2019/07/22	R248	06/02/2020	9.70	Put	Bond Future	3,649.8100	3.6498	3,484.4000	3.4844	(4.532)	0	0	0
2019/07/22	R248	06/02/2020	9.72	Call	Bond Future	3,615.6800	3.6157	3,741.2300	3.7412	3.472	0	0	0
2019/07/22	R248	06/02/2020	9.72	Put	Bond Future	3,565.3100	3.5653	3,402.1400	3.4021	(4.577)	0	0	0
2019/07/22	R248	06/02/2020	9.70	Call	Bond Future	3,523.8400	3.5238	3,647.1500	3.6471	3.499	0	0	0
2019/07/22	R248	07/05/2020	9.79	Call	Bond Future	4,881.2800	4.8813	5,015.2600	5.0153	2.745	0	0	0
2019/07/22	R248	07/05/2020	9.77	Put	Bond Future	4,732.2100	4.7322	4,570.3200	4.5703	(3.421)	0	0	0
2019/07/22	R248	07/05/2020			Bond Future	9.7633	92.0800	9.7297	92.3741	(0.344)	0.0000	0.0000	0
2019/07/22	R248	07/05/2020	9.79	Put	Bond Future	4,648.4100	4.6484	4,488.2300	4.4882	(3.446)	0	0	0

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2019/07/22	R248 07/05/2020	9.77	Call	Bond Future	4,791.0100	4.7910	4,923.2800	4.9233	2.761	0	0	0
2019/07/22	R248 07/05/2020	9.78	Put	Bond Future	4,689.9900	4.6900	4,528.9500	4.5289	(3.434)	0	0	0
2019/07/22	R248 07/05/2020	9.78	Call	Bond Future	4,835.8900	4.8359	4,969.0100	4.9690	2.753	0	0	0

Total **1178279**