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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2019 TO 24/07/2019

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
2019/07/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	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
2019/07/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	2025	01/08/2019			Bond Future	136.5754	136.5754	136.6829	136.6829	0.079	0.0000	0.0000	597
2019/07/24	2025	07/11/2019			Bond Future	139.2304	139.2304	139.3401	139.3401	0.079	0.0000	0.0000	1,451
2019/07/24	2025	06/02/2020			Bond Future	140.3039	140.3039	140.4158	140.4158	0.080	0.0000	0.0000	0
2019/07/24	2025	07/05/2020			Bond Future	142.9613	142.9613	143.0751	143.0751	0.080	0.0000	0.0000	0
2019/07/24	2029	01/08/2019			Bond Future	103.0770	103.0770	103.2845	103.2845	0.201	0.0000	0.0000	454
2019/07/24	2029	07/11/2019			Bond Future	103.9867	103.9867	104.1984	104.1984	0.204	0.0000	0.0000	4,056
2019/07/24	2029	06/02/2020			Bond Future	105.8893	105.8893	106.1050	106.1050	0.204	0.0000	0.0000	0
2019/07/24	2029	07/05/2020			Bond Future	106.7822	106.7822	107.0017	107.0017	0.206	0.0000	0.0000	0
2019/07/24	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	2030	01/08/2019	8.67	Put	Bond Future	705.1400	0.7051	798.7800	0.7988	13.280	0	0	0
2019/07/24	2030	01/08/2019	9.15	Put	Bond Future	9.6300	0.0096	9.7200	0.0097	0.935	0	0	0
2019/07/24	2030	01/08/2019	9.68	Call	Bond Future	5,987.5300	5.9875	5,802.9400	5.8029	(3.083)	0	0	0
2019/07/24	2030	01/08/2019			Bond Future	8.7266	95.2019	8.7548	95.0173	0.323	0.0000	0.0000	8,007
2019/07/24	2030	01/08/2019	8.35	Put	Bond Future	2,520.1100	2.5201	2,700.1100	2.7001	7.143	0	0	0
2019/07/24	2030	01/08/2019	8.35	Call	Bond Future	7.7300	0.0077	3.1400	0.0031	(59.379)	0	0	2,025
2019/07/24	2030	01/08/2019	9.22	Put	Bond Future	4.0700	0.0041	3.9100	0.0039	(3.931)	0	0	0
2019/07/24	2030	01/08/2019	9.22	Call	Bond Future	3,167.2600	3.1673	2,982.5100	2.9825	(5.833)	0	0	5,400
2019/07/24	2030	01/08/2019	9.69	Call	Bond Future	6,047.6300	6.0476	5,863.0400	5.8630	(3.052)	0	0	0
2019/07/24	2030	01/08/2019	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,400
2019/07/24	2030	01/08/2019	9.91	Call	Bond Future	7,356.2800	7.3563	7,171.6900	7.1717	(2.509)	0	0	0
2019/07/24	2030	01/08/2019	9.92	Call	Bond Future	7,415.1500	7.4151	7,230.5600	7.2306	(2.489)	0	0	0
2019/07/24	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	2030	01/08/2019	8.67	Call	Bond Future	332.8800	0.3329	241.9300	0.2419	(27.322)	0	0	5,400
2019/07/24	2030	01/08/2019	9.15	Call	Bond Future	2,732.6200	2.7326	2,548.1200	2.5481	(6.752)	0	0	2,025
2019/07/24	2030	01/08/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,771
2019/07/24	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	2030	01/08/2019	9.90	Call	Bond Future	7,297.3500	7.2974	7,112.7600	7.1128	(2.530)	0	0	0
2019/07/24	2030	01/08/2019	8.77	Put	Bond Future	373.1100	0.3731	425.7300	0.4257	14.103	0	0	0
2019/07/24	2030	01/08/2019	8.77	Call	Bond Future	656.9000	0.6569	524.9300	0.5249	(20.090)	0	0	0
2019/07/24	2030	01/08/2019	9.24	Call	Bond Future	3,291.6000	3.2916	3,106.8400	3.1068	(5.613)	0	0	0
2019/07/24	2030	01/08/2019	9.24	Put	Bond Future	3.1500	0.0032	2.9800	0.0030	(5.397)	0	0	0
2019/07/24	2030	01/08/2019	9.27	Put	Bond Future	2.1300	0.0021	1.9600	0.0020	(7.981)	0	0	0
2019/07/24	2030	01/08/2019	9.27	Call	Bond Future	3,478.0500	3.4781	3,293.2900	3.2933	(5.312)	0	0	0
2019/07/24	2030	01/08/2019	9.08	Call	Bond Future	2,301.5500	2.3016	2,118.1000	2.1181	(7.971)	0	0	0
2019/07/24	2030	01/08/2019	9.08	Put	Bond Future	21.5800	0.0216	22.7200	0.0227	5.283	0	0	6,570
2019/07/24	2030	07/11/2019	9.49	Put	Bond Future	475.5300	0.4755	507.2800	0.5073	6.677	0	0	0
2019/07/24	2030	07/11/2019	9.76	Put	Bond Future	281.5200	0.2815	301.2000	0.3012	6.991	0	0	5,500
2019/07/24	2030	07/11/2019			Bond Future	8.7833	97.0271	8.8126	96.8391	0.333	0.0000	0.0000	65,318
2019/07/24	2030	07/11/2019	9.10	Put	Bond Future	991.0700	0.9911	1,048.8400	1.0488	5.829	0	0	0
2019/07/24	2030	07/11/2019	9.10	Call	Bond Future	2,997.7800	2.9978	2,867.5700	2.8676	(4.344)	0	0	5,500
2019/07/24	2030	07/11/2019	9.48	Call	Bond Future	4,825.8300	4.8258	4,670.0200	4.6700	(3.229)	0	0	0
2019/07/24	2030	07/11/2019	9.48	Put	Bond Future	484.7900	0.4848	516.9600	0.5170	6.636	0	0	0

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2019/07/24	2030	07/11/2019	8.60	Put	Bond Future	2,392.5200	2.3925	2,502.9800	2.5030	4.617	0	0	0
2019/07/24	2030	07/11/2019	8.60	Call	Bond Future	1,204.8800	1.2049	1,127.3600	1.1274	(6.434)	0	0	5,500
2019/07/24	2030	07/11/2019	9.49	Call	Bond Future	4,876.9500	4.8769	4,720.7200	4.7207	(3.203)	0	0	0
2019/07/24	2030	07/11/2019	9.76	Call	Bond Future	6,292.9600	6.2930	6,124.6600	6.1247	(2.674)	0	0	0
2019/07/24	2030	07/11/2019	8.57	Put	Bond Future	2,509.2900	2.5093	2,623.1300	2.6231	4.537	0	0	0
2019/07/24	2030	07/11/2019	9.47	Call	Bond Future	4,774.7100	4.7747	4,619.4500	4.6194	(3.252)	0	0	0
2019/07/24	2030	07/11/2019	9.47	Put	Bond Future	494.0900	0.4941	526.8100	0.5268	6.622	0	0	0
2019/07/24	2030	07/11/2019	9.12	Put	Bond Future	954.9900	0.9550	1,011.0100	1.0110	5.866	0	0	0
2019/07/24	2030	07/11/2019	9.12	Call	Bond Future	3,086.5300	3.0865	2,954.5700	2.9546	(4.275)	0	0	0
2019/07/24	2030	07/11/2019	9.70	Call	Bond Future	5,974.8600	5.9749	5,808.8500	5.8088	(2.778)	0	0	0
2019/07/24	2030	07/11/2019	9.70	Put	Bond Future	317.8900	0.3179	339.8600	0.3399	6.911	0	0	0
2019/07/24	2030	07/11/2019	8.95	Call	Bond Future	2,369.4900	2.3695	2,253.5600	2.2536	(4.893)	0	0	0
2019/07/24	2030	07/11/2019	8.95	Put	Bond Future	1,306.1700	1.3062	1,378.2200	1.3782	5.516	0	0	5,000
2019/07/24	2030	07/11/2019	8.57	Call	Bond Future	1,125.4200	1.1254	1,051.2800	1.0513	(6.588)	0	0	0
2019/07/24	2030	06/02/2020	9.14	Call	Bond Future	3,576.6000	3.5766	3,485.3900	3.4854	(2.550)	0	0	0
2019/07/24	2030	06/02/2020	9.15	Put	Bond Future	1,666.3900	1.6664	1,765.7200	1.7657	5.961	0	0	0
2019/07/24	2030	06/02/2020			Bond Future	8.8361	94.7705	8.8665	94.5792	0.344	0.0000	0.0000	0
2019/07/24	2030	06/02/2020	9.14	Put	Bond Future	1,686.8500	1.6869	1,786.9500	1.7869	5.934	0	0	0
2019/07/24	2030	06/02/2020	9.15	Call	Bond Future	3,617.4800	3.6175	3,525.5000	3.5255	(2.543)	0	0	0
2019/07/24	2030	06/02/2020	9.16	Call	Bond Future	3,658.8000	3.6588	3,566.0500	3.5661	(2.535)	0	0	0
2019/07/24	2030	06/02/2020	9.16	Put	Bond Future	1,646.4300	1.6464	1,744.9900	1.7450	5.986	0	0	0
2019/07/24	2030	07/05/2020	8.78	Put	Bond Future	3,485.9800	3.4860	3,541.7400	3.5417	1.600	0	0	0
2019/07/24	2030	07/05/2020	8.79	Call	Bond Future	2,871.4800	2.8715	2,731.7900	2.7318	(4.865)	0	0	0
2019/07/24	2030	07/05/2020			Bond Future	8.8841	96.5443	8.9157	96.3492	0.356	0.0000	0.0000	0
2019/07/24	2030	07/05/2020	8.80	Call	Bond Future	2,903.3100	2.9033	2,762.9700	2.7630	(4.834)	0	0	0
2019/07/24	2030	07/05/2020	8.80	Put	Bond Future	3,424.8300	3.4248	3,479.6300	3.4796	1.600	0	0	0
2019/07/24	2030	07/05/2020	8.78	Call	Bond Future	2,839.8300	2.8398	2,700.4500	2.7005	(4.908)	0	0	0
2019/07/24	2030	07/05/2020	8.79	Put	Bond Future	3,455.2900	3.4553	3,510.7400	3.5107	1.605	0	0	0
2019/07/24	2032	01/08/2019	10.10	Call	Bond Future	7,044.9500	7.0450	6,773.8600	6.7739	(3.848)	0	0	0
2019/07/24	2032	01/08/2019	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	2032	01/08/2019			Bond Future	9.0574	96.8584	9.0955	96.5873	0.421	0.0000	0.0000	25,122
2019/07/24	2032	01/08/2019	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	2032	01/08/2019	10.11	Call	Bond Future	7,108.9000	7.1089	6,837.8100	6.8378	(3.813)	0	0	0
2019/07/24	2032	01/08/2019	10.09	Call	Bond Future	6,980.9300	6.9809	6,709.8400	6.7098	(3.883)	0	0	0
2019/07/24	2032	01/08/2019	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	2032	07/11/2019	9.71	Call	Bond Future	4,717.3200	4.7173	4,516.5000	4.5165	(4.257)	0	0	0
2019/07/24	2032	07/11/2019	9.70	Put	Bond Future	737.9200	0.7379	814.3800	0.8144	10.362	0	0	0
2019/07/24	2032	07/11/2019			Bond Future	9.1228	94.5557	9.1623	94.2795	0.433	0.0000	0.0000	42,876
2019/07/24	2032	07/11/2019	9.72	Call	Bond Future	4,770.6100	4.7706	4,568.7500	4.5688	(4.231)	0	0	0
2019/07/24	2032	07/11/2019	9.72	Put	Bond Future	712.4300	0.7124	786.7900	0.7868	10.438	0	0	0
2019/07/24	2032	07/11/2019	9.71	Put	Bond Future	725.0700	0.7251	800.4700	0.8005	10.399	0	0	0
2019/07/24	2032	07/11/2019	9.70	Call	Bond Future	4,664.1800	4.6642	4,464.4200	4.4644	(4.283)	0	0	0
2019/07/24	2032	06/02/2020	9.40	Put	Bond Future	2,068.4500	2.0684	2,211.1400	2.2111	6.898	0	0	0
2019/07/24	2032	06/02/2020			Bond Future	9.1826	96.2631	9.2234	95.9820	0.445	0.0000	0.0000	0
2019/07/24	2032	06/02/2020	9.39	Call	Bond Future	3,509.2300	3.5092	3,371.7300	3.3717	(3.918)	0	0	0
2019/07/24	2032	06/02/2020	9.39	Put	Bond Future	2,094.7600	2.0948	2,238.3000	2.2383	6.852	0	0	0
2019/07/24	2032	06/02/2020	9.40	Call	Bond Future	3,550.3600	3.5504	3,412.0100	3.4120	(3.897)	0	0	0

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2019/07/24	2032	06/02/2020	9.38	Call	Bond Future	3,468.0300	3.4680	3,331.9300	3.3319	(3.924)	0	0	0
2019/07/24	2032	06/02/2020	9.38	Put	Bond Future	2,121.0700	2.1211	2,266.0100	2.2660	6.833	0	0	0
2019/07/24	2032	07/05/2020	9.19	Call	Bond Future	3,397.5000	3.3975	3,298.2600	3.2983	(2.921)	0	0	0
2019/07/24	2032	07/05/2020			Bond Future	9.2361	93.9042	9.2785	93.6175	0.459	0.0000	0.0000	0
2019/07/24	2032	07/05/2020	9.17	Call	Bond Future	3,328.8700	3.3289	3,231.4000	3.2314	(2.928)	0	0	0
2019/07/24	2032	07/05/2020	9.17	Put	Bond Future	3,778.8300	3.7788	3,967.9900	3.9680	5.006	0	0	0
2019/07/24	2032	07/05/2020	9.19	Put	Bond Future	3,711.0800	3.7111	3,898.4700	3.8985	5.049	0	0	0
2019/07/24	2032	07/05/2020	9.18	Call	Bond Future	3,363.1000	3.3631	3,264.7400	3.2647	(2.925)	0	0	0
2019/07/24	2032	07/05/2020	9.18	Put	Bond Future	3,744.8300	3.7448	3,933.1000	3.9331	5.027	0	0	0
2019/07/24	2033	01/08/2019			Bond Future	104.4173	104.4173	104.4477	104.4477	0.029	0.0000	0.0000	320
2019/07/24	2033	07/11/2019			Bond Future	105.2775	105.2775	105.3086	105.3086	0.030	0.0000	0.0000	5,820
2019/07/24	2033	06/02/2020			Bond Future	107.2037	107.2037	107.2356	107.2356	0.030	0.0000	0.0000	0
2019/07/24	2033	07/05/2020			Bond Future	108.0383	108.0383	108.0705	108.0705	0.030	0.0000	0.0000	0
2019/07/24	2037	01/08/2019	10.31	Call	Bond Future	6,574.8400	6.5748	6,153.9900	6.1540	(6.401)	0	0	0
2019/07/24	2037	01/08/2019			Bond Future	9.4376	92.1818	9.4906	91.7609	0.561	0.0000	0.0000	48,291
2019/07/24	2037	01/08/2019	10.29	Call	Bond Future	6,432.2600	6.4323	6,011.4100	6.0114	(6.543)	0	0	0
2019/07/24	2037	01/08/2019	10.29	Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0	0	0
2019/07/24	2037	01/08/2019	10.31	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2019/07/24	2037	01/08/2019	10.30	Call	Bond Future	6,503.5900	6.5036	6,082.7400	6.0827	(6.471)	0	0	0
2019/07/24	2037	01/08/2019	10.30	Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2019/07/24	2037	07/11/2019	9.97	Call	Bond Future	4,571.7300	4.5717	4,265.5800	4.2656	(6.697)	0	0	0
2019/07/24	2037	07/11/2019			Bond Future	9.5041	93.9491	9.5588	93.5203	0.576	0.0000	0.0000	66,781
2019/07/24	2037	07/11/2019	9.95	Call	Bond Future	4,459.8600	4.4599	4,157.0300	4.1570	(6.790)	0	0	0
2019/07/24	2037	07/11/2019	9.95	Put	Bond Future	1,052.8500	1.0528	1,178.8300	1.1788	11.966	0	0	0
2019/07/24	2037	07/11/2019	9.97	Put	Bond Future	1,016.4300	1.0164	1,139.0900	1.1391	12.068	0	0	0
2019/07/24	2037	07/11/2019	9.96	Call	Bond Future	4,515.6900	4.5157	4,211.1100	4.2111	(6.745)	0	0	0
2019/07/24	2037	07/11/2019	9.96	Put	Bond Future	1,034.4900	1.0345	1,158.7200	1.1587	12.009	0	0	0
2019/07/24	2037	06/02/2020	9.67	Call	Bond Future	3,606.1100	3.6061	3,382.7400	3.3827	(6.194)	0	0	0
2019/07/24	2037	06/02/2020	9.66	Put	Bond Future	2,841.8600	2.8419	3,056.3300	3.0563	7.547	0	0	0
2019/07/24	2037	06/02/2020			Bond Future	9.5665	91.3863	9.6229	90.9499	0.590	0.0000	0.0000	0
2019/07/24	2037	06/02/2020	9.68	Call	Bond Future	3,649.3800	3.6494	3,424.6100	3.4246	(6.159)	0	0	0
2019/07/24	2037	06/02/2020	9.68	Put	Bond Future	2,775.1000	2.7751	2,986.7400	2.9867	7.626	0	0	0
2019/07/24	2037	06/02/2020	9.67	Put	Bond Future	2,808.3200	2.8083	3,021.3600	3.0214	7.586	0	0	0
2019/07/24	2037	06/02/2020	9.66	Call	Bond Future	3,563.0600	3.5631	3,341.1200	3.3411	(6.229)	0	0	0
2019/07/24	2037	07/05/2020	9.60	Put	Bond Future	4,195.1700	4.1952	4,440.7200	4.4407	5.853	0	0	0
2019/07/24	2037	07/05/2020	9.59	Call	Bond Future	3,964.4700	3.9645	3,766.5200	3.7665	(4.993)	0	0	0
2019/07/24	2037	07/05/2020			Bond Future	9.6249	93.0968	9.6832	92.6520	0.606	0.0000	0.0000	0
2019/07/24	2037	07/05/2020	9.60	Call	Bond Future	4,003.8400	4.0038	3,804.5500	3.8045	(4.977)	0	0	0
2019/07/24	2037	07/05/2020	9.59	Put	Bond Future	4,232.6800	4.2327	4,479.5700	4.4796	5.833	0	0	0
2019/07/24	2037	07/05/2020	9.61	Call	Bond Future	4,043.0600	4.0431	3,842.4300	3.8424	(4.962)	0	0	0
2019/07/24	2037	07/05/2020	9.61	Put	Bond Future	4,157.6000	4.1576	4,401.8100	4.4018	5.874	0	0	0
2019/07/24	2038	01/08/2019			Bond Future	122.2549	122.2549	121.9337	121.9337	(0.263)	0.0000	0.0000	3,406
2019/07/24	2038	07/11/2019			Bond Future	124.6316	124.6316	124.3043	124.3043	(0.263)	0.0000	0.0000	10,207
2019/07/24	2038	06/02/2020			Bond Future	125.2538	125.2538	124.9205	124.9205	(0.266)	0.0000	0.0000	0
2019/07/24	2038	07/05/2020			Bond Future	127.6260	127.6260	127.2863	127.2863	(0.266)	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
2019/07/24	2040	01/08/2019	10.37	Put	Bond Future	0.1400	0.0001	0.2700	0.0003	92.857	0	0	0
2019/07/24	2040	01/08/2019	10.36	Call	Bond Future	6,367.4900	6.3675	5,959.3600	5.9594	(6.410)	0	0	0
2019/07/24	2040	01/08/2019			Bond Future	9.5728	95.0413	9.6207	94.6330	0.501	0.0000	0.0000	24,060
2019/07/24	2040	01/08/2019	10.37	Call	Bond Future	6,443.9200	6.4439	6,035.7700	6.0358	(6.334)	0	0	0
2019/07/24	2040	01/08/2019	10.36	Put	Bond Future	0.1600	0.0002	0.3100	0.0003	93.750	0	0	0
2019/07/24	2040	01/08/2019	10.38	Call	Bond Future	6,520.2300	6.5202	6,112.0600	6.1121	(6.260)	0	0	0
2019/07/24	2040	01/08/2019	10.38	Put	Bond Future	0.1200	0.0001	0.2300	0.0002	91.667	0	0	0
2019/07/24	2040	07/11/2019	9.80	Put	Bond Future	1,820.5800	1.8206	1,998.0600	1.9981	9.749	0	0	0
2019/07/24	2040	07/11/2019	9.30	Put	Bond Future	4,056.9000	4.0569	4,352.5700	4.3526	7.288	0	0	0
2019/07/24	2040	07/11/2019	10.04	Put	Bond Future	1,181.5300	1.1815	1,310.3400	1.3103	10.902	0	0	0
2019/07/24	2040	07/11/2019	10.03	Call	Bond Future	4,399.1100	4.3991	4,113.8100	4.1138	(6.485)	0	0	0
2019/07/24	2040	07/11/2019			Bond Future	9.6405	96.8634	9.6900	96.4475	0.513	0.0000	0.0000	40,919
2019/07/24	2040	07/11/2019	9.80	Call	Bond Future	3,150.4700	3.1505	2,912.0100	2.9120	(7.569)	0	0	1,260
2019/07/24	2040	07/11/2019	9.30	Call	Bond Future	1,114.3800	1.1144	994.1100	0.9941	(10.793)	0	0	1,260
2019/07/24	2040	07/11/2019	10.04	Call	Bond Future	4,457.7100	4.4577	4,170.5800	4.1706	(6.441)	0	0	0
2019/07/24	2040	07/11/2019	10.03	Put	Bond Future	1,202.7300	1.2027	1,333.3700	1.3334	10.862	0	0	0
2019/07/24	2040	07/11/2019	10.05	Call	Bond Future	4,516.7100	4.5167	4,227.7900	4.2278	(6.397)	0	0	0
2019/07/24	2040	07/11/2019	10.05	Put	Bond Future	1,160.8500	1.1608	1,287.8700	1.2879	10.942	0	0	0
2019/07/24	2040	06/02/2020	9.76	Call	Bond Future	3,612.0900	3.6121	3,403.9400	3.4039	(5.763)	0	0	0
2019/07/24	2040	06/02/2020			Bond Future	9.7042	94.1028	9.7553	93.6794	0.526	0.0000	0.0000	0
2019/07/24	2040	06/02/2020	9.74	Call	Bond Future	3,522.2200	3.5222	3,317.4100	3.3174	(5.815)	0	0	0
2019/07/24	2040	06/02/2020	9.74	Put	Bond Future	3,225.0700	3.2251	3,443.6900	3.4437	6.779	0	0	0
2019/07/24	2040	06/02/2020	9.76	Put	Bond Future	3,149.5000	3.1495	3,364.7800	3.3648	6.835	0	0	0
2019/07/24	2040	06/02/2020	9.75	Call	Bond Future	3,567.0300	3.5670	3,360.5500	3.3606	(5.789)	0	0	0
2019/07/24	2040	06/02/2020	9.75	Put	Bond Future	3,187.1000	3.1871	3,404.0500	3.4040	6.807	0	0	0
2019/07/24	2040	07/05/2020	9.75	Put	Bond Future	4,519.8400	4.5198	4,760.2000	4.7602	5.318	0	0	0
2019/07/24	2040	07/05/2020	9.74	Call	Bond Future	4,361.5500	4.3615	4,171.6300	4.1716	(4.354)	0	0	0
2019/07/24	2040	07/05/2020			Bond Future	9.7641	95.8642	9.8167	95.4326	0.539	0.0000	0.0000	0
2019/07/24	2040	07/05/2020	9.75	Call	Bond Future	4,403.8100	4.4038	4,212.6100	4.2126	(4.342)	0	0	0
2019/07/24	2040	07/05/2020	9.74	Put	Bond Future	4,560.0600	4.5601	4,801.7000	4.8017	5.299	0	0	0
2019/07/24	2040	07/05/2020	9.73	Call	Bond Future	4,319.4700	4.3195	4,130.8400	4.1308	(4.367)	0	0	0
2019/07/24	2040	07/05/2020	9.73	Put	Bond Future	4,600.5800	4.6006	4,843.5100	4.8435	5.280	0	0	0
2019/07/24	2044	01/08/2019	10.40	Put	Bond Future	0.3300	0.0003	0.3400	0.0003	3.030	0	0	0
2019/07/24	2044	01/08/2019	9.86	Put	Bond Future	138.2400	0.1382	177.0100	0.1770	28.045	0	0	0
2019/07/24	2044	01/08/2019	10.53	Call	Bond Future	7,200.1100	7.2001	6,828.0300	6.8280	(5.168)	0	0	0
2019/07/24	2044	01/08/2019	9.39	Call	Bond Future	72.5000	0.0725	34.2500	0.0342	(52.759)	0	0	228
2019/07/24	2044	01/08/2019			Bond Future	9.6426	91.8054	9.6856	91.4333	0.446	0.0000	0.0000	24,028
2019/07/24	2044	01/08/2019	10.39	Call	Bond Future	6,129.1100	6.1291	5,757.0500	5.7571	(6.070)	0	0	0
2019/07/24	2044	01/08/2019	10.39	Put	Bond Future	0.3700	0.0004	0.3900	0.0004	5.405	0	0	0
2019/07/24	2044	01/08/2019	10.40	Call	Bond Future	6,206.3500	6.2063	5,834.2800	5.8343	(5.995)	0	0	0
2019/07/24	2044	01/08/2019	9.86	Call	Bond Future	1,995.1600	1.9952	1,661.8500	1.6619	(16.706)	0	0	100
2019/07/24	2044	01/08/2019	10.53	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	100
2019/07/24	2044	01/08/2019	9.39	Put	Bond Future	2,311.6400	2.3116	2,645.4700	2.6455	14.441	0	0	0
2019/07/24	2044	01/08/2019	9.74	Put	Bond Future	362.5300	0.3625	458.5000	0.4585	26.472	0	0	0
2019/07/24	2044	01/08/2019	10.38	Call	Bond Future	6,051.7500	6.0517	5,679.6900	5.6797	(6.148)	0	0	0
2019/07/24	2044	01/08/2019	10.38	Put	Bond Future	0.4200	0.0004	0.4400	0.0004	4.762	0	0	0

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2019/07/24	2044	01/08/2019	9.36	Put	Bond Future	2,560.7000	2.5607	2,905.0600	2.9051	13.448	0	0	0
2019/07/24	2044	01/08/2019	9.36	Call	Bond Future	49.6200	0.0496	21.9000	0.0219	(55.865)	0	0	100
2019/07/24	2044	01/08/2019	9.74	Call	Bond Future	1,202.3200	1.2023	926.2100	0.9262	(22.965)	0	0	228
2019/07/24	2044	01/08/2019	10.27	Call	Bond Future	5,193.6900	5.1937	4,821.8300	4.8218	(7.160)	0	0	0
2019/07/24	2044	01/08/2019	10.27	Put	Bond Future	1.7200	0.0017	1.9400	0.0019	12.791	0	0	228
2019/07/24	2044	07/11/2019	9.74	Put	Bond Future	2,339.5400	2.3395	2,530.6700	2.5307	8.170	0	0	0
2019/07/24	2044	07/11/2019	10.52	Call	Bond Future	7,148.3500	7.1484	6,836.5200	6.8365	(4.362)	0	0	0
2019/07/24	2044	07/11/2019	10.07	Put	Bond Future	1,322.0100	1.3220	1,449.2800	1.4493	9.627	0	0	0
2019/07/24	2044	07/11/2019			Bond Future	9.7088	93.5655	9.7532	93.1864	0.457	0.0000	0.0000	35,990
2019/07/24	2044	07/11/2019	10.52	Put	Bond Future	607.9000	0.6079	675.1200	0.6751	11.058	0	0	328
2019/07/24	2044	07/11/2019	10.06	Call	Bond Future	4,277.0600	4.2771	4,026.9800	4.0270	(5.847)	0	0	0
2019/07/24	2044	07/11/2019	10.06	Put	Bond Future	1,344.9800	1.3450	1,473.9500	1.4740	9.589	0	0	0
2019/07/24	2044	07/11/2019	9.19	Call	Bond Future	689.3600	0.6894	616.1100	0.6161	(10.626)	0	0	328
2019/07/24	2044	07/11/2019	9.74	Call	Bond Future	2,606.1700	2.6062	2,418.2500	2.4182	(7.211)	0	0	328
2019/07/24	2044	07/11/2019	10.07	Call	Bond Future	4,335.2800	4.3353	4,083.5000	4.0835	(5.808)	0	0	0
2019/07/24	2044	07/11/2019	9.19	Put	Bond Future	5,328.1500	5.3282	5,633.9500	5.6339	5.739	0	0	0
2019/07/24	2044	07/11/2019	10.05	Call	Bond Future	4,219.2700	4.2193	3,970.9200	3.9709	(5.886)	0	0	0
2019/07/24	2044	07/11/2019	10.05	Put	Bond Future	1,368.5000	1.3685	1,499.2000	1.4992	9.551	0	0	0
2019/07/24	2044	06/02/2020	9.74	Call	Bond Future	3,324.7000	3.3247	3,155.7300	3.1557	(5.082)	0	0	328
2019/07/24	2044	06/02/2020	10.78	Put	Bond Future	1,082.3700	1.0824	1,172.0800	1.1721	8.288	0	0	328
2019/07/24	2044	06/02/2020	9.77	Put	Bond Future	3,465.8400	3.4658	3,678.0600	3.6781	6.123	0	0	0
2019/07/24	2044	06/02/2020			Bond Future	9.7711	90.8705	9.8167	90.4848	0.467	0.0000	0.0000	0
2019/07/24	2044	06/02/2020	9.09	Put	Bond Future	7,175.5900	7.1756	7,489.0700	7.4891	4.369	0	0	0
2019/07/24	2044	06/02/2020	9.09	Call	Bond Future	1,083.4000	1.0834	1,011.1100	1.0111	(6.673)	0	0	328
2019/07/24	2044	06/02/2020	9.74	Put	Bond Future	3,588.5400	3.5885	3,805.3400	3.8053	6.041	0	0	0
2019/07/24	2044	06/02/2020	9.77	Call	Bond Future	3,456.9400	3.4569	3,283.3900	3.2834	(5.020)	0	0	0
2019/07/24	2044	06/02/2020	10.78	Call	Bond Future	9,005.9600	9.0060	8,709.9000	8.7099	(3.287)	0	0	0
2019/07/24	2044	06/02/2020	9.78	Call	Bond Future	3,501.5500	3.5015	3,326.4700	3.3265	(5.000)	0	0	0
2019/07/24	2044	06/02/2020	9.76	Put	Bond Future	3,506.3400	3.5063	3,720.0800	3.7201	6.096	0	0	0
2019/07/24	2044	06/02/2020	9.78	Put	Bond Future	3,425.7300	3.4257	3,636.4200	3.6364	6.150	0	0	0
2019/07/24	2044	06/02/2020	9.76	Call	Bond Future	3,412.5900	3.4126	3,240.5600	3.2406	(5.041)	0	0	0
2019/07/24	2044	07/05/2020	9.81	Call	Bond Future	4,422.4800	4.4225	4,345.1500	4.3451	(1.749)	0	0	0
2019/07/24	2044	07/05/2020	9.79	Put	Bond Future	4,669.5100	4.6695	4,987.1800	4.9872	6.803	0	0	0
2019/07/24	2044	07/05/2020			Bond Future	9.8295	92.5715	9.8766	92.1782	0.479	0.0000	0.0000	0
2019/07/24	2044	07/05/2020	9.81	Put	Bond Future	4,586.3000	4.5863	4,902.2500	4.9023	6.889	0	0	0
2019/07/24	2044	07/05/2020	9.79	Call	Bond Future	4,337.2600	4.3373	4,261.6500	4.2617	(1.743)	0	0	0
2019/07/24	2044	07/05/2020	9.80	Put	Bond Future	4,627.7400	4.6277	4,944.5600	4.9446	6.846	0	0	0
2019/07/24	2044	07/05/2020	9.80	Call	Bond Future	4,379.7700	4.3798	4,303.3100	4.3033	(1.746)	0	0	0
2019/07/24	2046	01/08/2019			Bond Future	115.0870	115.0870	115.3333	115.3333	0.214	0.0000	0.0000	7,052
2019/07/24	2046	07/11/2019			Bond Future	115.6051	115.6051	115.8562	115.8562	0.217	0.0000	0.0000	10,604
2019/07/24	2046	06/02/2020			Bond Future	117.7202	117.7202	117.9761	117.9761	0.217	0.0000	0.0000	0
2019/07/24	2046	07/05/2020			Bond Future	118.2015	118.2015	118.4619	118.4619	0.220	0.0000	0.0000	0
2019/07/24	2050	01/08/2019			Bond Future	118.6488	118.6488	118.5633	118.5633	(0.072)	0.0000	0.0000	5,846
2019/07/24	2050	07/11/2019			Bond Future	120.9552	120.9552	120.8681	120.8681	(0.072)	0.0000	0.0000	10,936
2019/07/24	2050	06/02/2020			Bond Future	121.3328	121.3328	121.2442	121.2442	(0.073)	0.0000	0.0000	0
2019/07/24	2050	07/05/2020			Bond Future	123.6309	123.6309	123.5404	123.5404	(0.073)	0.0000	0.0000	0

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2019/07/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	AL37	01/08/2019			Index Future	656.2670	656.2670	656.0410	656.0410	(0.034)	0.0000	0.0000	0
2019/07/24	AL37	07/11/2019			Index Future	668.8500	668.8500	668.6200	668.6200	(0.034)	0.0000	0.0000	0
2019/07/24	AL37	06/02/2020			Index Future	680.9290	680.9290	680.6950	680.6950	(0.034)	0.0000	0.0000	0
2019/07/24	AL37	07/05/2020			Index Future	693.6670	693.6670	693.4280	693.4280	(0.034)	0.0000	0.0000	0
2019/07/24	AL7T	01/08/2019			Index Future	768.3920	768.3920	766.9760	766.9760	(0.184)	0.0000	0.0000	0
2019/07/24	AL7T	07/11/2019			Index Future	783.1250	783.1250	781.6810	781.6810	(0.184)	0.0000	0.0000	0
2019/07/24	AL7T	06/02/2020			Index Future	797.2670	797.2670	795.7980	795.7980	(0.184)	0.0000	0.0000	0
2019/07/24	AL7T	07/05/2020			Index Future	812.1820	812.1820	810.6850	810.6850	(0.184)	0.0000	0.0000	0
2019/07/24	ALBI	01/08/2019			Index Future	690.3450	690.3450	688.3020	688.3020	(0.296)	0.0000	0.0000	419
2019/07/24	ALBI	07/11/2019			Index Future	703.5810	703.5810	701.4990	701.4990	(0.296)	0.0000	0.0000	216
2019/07/24	ALBI	06/02/2020			Index Future	716.2870	716.2870	714.1680	714.1680	(0.296)	0.0000	0.0000	0
2019/07/24	ALBI	07/05/2020			Index Future	729.6870	729.6870	727.5270	727.5270	(0.296)	0.0000	0.0000	0
2019/07/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	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
2019/07/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/24	ES33	01/08/2019			Bond Future	10.5678	80.6783	10.6195	80.3662	0.489	0.0000	0.0000	0
2019/07/24	ES33	07/11/2019			Bond Future	10.6834	78.4325	10.7371	78.1146	0.502	0.0000	0.0000	350
2019/07/24	ES33	06/02/2020			Bond Future	10.7943	79.8488	10.8499	79.5252	0.515	0.0000	0.0000	0
2019/07/24	ES33	07/05/2020			Bond Future	10.8980	77.5486	10.9557	77.2187	0.529	0.0000	0.0000	0
2019/07/24	ES42	01/08/2019			Bond Future	10.9479	81.9898	10.9895	81.7039	0.380	0.0000	0.0000	0
2019/07/24	ES42	07/11/2019			Bond Future	11.0644	79.2967	11.1076	79.0055	0.390	0.0000	0.0000	4,919
2019/07/24	ES42	06/02/2020			Bond Future	11.1717	80.7286	11.2165	80.4321	0.400	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
2019/07/24	ES42	07/05/2020			Bond Future	11.2770	77.9746	11.3234	77.6724	0.411	0.0000	0.0000	0
2019/07/24	GOVI	01/08/2019	638.68	Call	GOVI	451,250.0000	45.1250	430,150.0000	43.0150	(4.676)	0	0	0
2019/07/24	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	01/08/2019			GOVI	683.8050	683.8050	681.6950	681.6950	(0.309)	0.0000	0.0000	61
2019/07/24	GOVI	01/08/2019	638.69	Call	GOVI	451,150.0000	45.1150	430,050.0000	43.0050	(4.677)	0	0	0
2019/07/24	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	01/08/2019	638.67	Call	GOVI	451,350.0000	45.1350	430,250.0000	43.0250	(4.675)	0	0	0
2019/07/24	GOVI	07/11/2019	672.90	Call	GOVI	240,160.0000	24.0160	218,650.0000	21.8650	(8.957)	0	0	0
2019/07/24	GOVI	07/11/2019			GOVI	696.9160	696.9160	694.7650	694.7650	(0.309)	0.0000	0.0000	1,020
2019/07/24	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	07/11/2019	672.91	Call	GOVI	240,060.0000	24.0060	218,550.0000	21.8550	(8.960)	0	0	0
2019/07/24	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	07/11/2019	672.92	Call	GOVI	239,960.0000	23.9960	218,450.0000	21.8450	(8.964)	0	0	0
2019/07/24	GOVI	06/02/2020	703.14	Call	GOVI	63,610.0000	6.3610	41,720.0000	4.1720	(34.413)	0	0	0
2019/07/24	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	06/02/2020			GOVI	709.5010	709.5010	707.3120	707.3120	(0.309)	0.0000	0.0000	0
2019/07/24	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	06/02/2020	703.15	Call	GOVI	63,510.0000	6.3510	41,620.0000	4.1620	(34.467)	0	0	0
2019/07/24	GOVI	06/02/2020	703.13	Call	GOVI	63,710.0000	6.3710	41,820.0000	4.1820	(34.359)	0	0	0
2019/07/24	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	07/05/2020	719.98	Call	GOVI	27,940.0000	2.7940	5,640.0000	0.5640	(79.814)	0	0	0
2019/07/24	GOVI	07/05/2020			GOVI	722.7740	722.7740	720.5440	720.5440	(0.309)	0.0000	0.0000	0
2019/07/24	GOVI	07/05/2020	719.99	Call	GOVI	27,840.0000	2.7840	5,540.0000	0.5540	(80.101)	0	0	0
2019/07/24	GOVI	07/05/2020	720.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	07/05/2020	719.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	07/05/2020	719.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	GOVI	07/05/2020	720.00	Call	GOVI	27,740.0000	2.7740	5,440.0000	0.5440	(80.389)	0	0	0
2019/07/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/24	IGOV	01/08/2019			Index Future	262.3810	262.3810	262.4140	262.4140	0.013	0.0000	0.0000	401
2019/07/24	IGOV	07/11/2019			Index Future	267.4810	267.4810	267.5160	267.5160	0.013	0.0000	0.0000	635
2019/07/24	IGOV	06/02/2020			Index Future	272.3760	272.3760	272.4110	272.4110	0.013	0.0000	0.0000	0
2019/07/24	IGOV	07/05/2020			Index Future	277.5340	277.5340	277.5690	277.5690	0.013	0.0000	0.0000	0
2019/07/24	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/24	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/24	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/07/24	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5500	98.5500	0.000	0.0000	0.0000	0
2019/07/24	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2019/07/24	IS02	21/09/2020			Interest Rate Swap	98.7900	98.7900	98.7800	98.7800	(0.010)	0.0000	0.0000	0
2019/07/24	IS05	17/12/2020			Interest Rate Swap	95.4000	95.4000	95.3900	95.3900	(0.010)	0.0000	0.0000	0
2019/07/24	IS05	16/03/2021			Interest Rate Swap	94.3900	94.3900	94.3800	94.3800	(0.011)	0.0000	0.0000	0

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2019/07/24	IS05	15/06/2021			Interest Rate Swap	93.3400	93.3400	93.3200	93.3200	(0.021)	0.0000	0.0000	0
2019/07/24	IS05	21/09/2021			Interest Rate Swap	93.2600	93.2600	93.2300	93.2300	(0.032)	0.0000	0.0000	0
2019/07/24	IS05	21/12/2021			Interest Rate Swap	95.2400	95.2400	95.2100	95.2100	(0.031)	0.0000	0.0000	51
2019/07/24	IS05	15/03/2022			Interest Rate Swap	95.1700	95.1700	95.1500	95.1500	(0.021)	0.0000	0.0000	0
2019/07/24	IS05	21/06/2022			Interest Rate Swap	96.1300	96.1300	96.1200	96.1200	(0.010)	0.0000	0.0000	0
2019/07/24	IS05	20/09/2022			Interest Rate Swap	99.8800	99.8800	99.8600	99.8600	(0.020)	0.0000	0.0000	0
2019/07/24	IS05	20/12/2022			Interest Rate Swap	100.9600	100.9600	100.9200	100.9200	(0.040)	0.0000	0.0000	0
2019/07/24	IS05	22/03/2023			Interest Rate Swap	94.0900	94.0900	94.0300	94.0300	(0.064)	0.0000	0.0000	0
2019/07/24	IS05	20/06/2023			Interest Rate Swap	100.0200	100.0200	99.9600	99.9600	(0.060)	0.0000	0.0000	0
2019/07/24	IS05	19/09/2023			Interest Rate Swap	95.3100	95.3100	95.2400	95.2400	(0.073)	0.0000	0.0000	0
2019/07/24	IS10	17/12/2025			Interest Rate Swap	90.8100	90.8100	90.7300	90.7300	(0.088)	0.0000	0.0000	0
2019/07/24	IS10	16/03/2026			Interest Rate Swap	87.6600	87.6600	87.5800	87.5800	(0.091)	0.0000	0.0000	0
2019/07/24	IS10	15/06/2026			Interest Rate Swap	86.2900	86.2900	86.2100	86.2100	(0.093)	0.0000	0.0000	0
2019/07/24	IS10	21/09/2026			Interest Rate Swap	88.4100	88.4100	88.3400	88.3400	(0.079)	0.0000	0.0000	0
2019/07/24	IS10	21/12/2026			Interest Rate Swap	92.2200	92.2200	92.1600	92.1600	(0.065)	0.0000	0.0000	0
2019/07/24	IS10	15/03/2027			Interest Rate Swap	90.7000	90.7000	90.6400	90.6400	(0.066)	0.0000	0.0000	0
2019/07/24	IS10	21/06/2027			Interest Rate Swap	92.7600	92.7600	92.7000	92.7000	(0.065)	0.0000	0.0000	0
2019/07/24	IS10	20/09/2027			Interest Rate Swap	98.2700	98.2700	98.2200	98.2200	(0.051)	0.0000	0.0000	0
2019/07/24	IS10	20/12/2027			Interest Rate Swap	98.5900	98.5900	98.5400	98.5400	(0.051)	0.0000	0.0000	0
2019/07/24	IS10	22/03/2028			Interest Rate Swap	91.9100	91.9100	91.8600	91.8600	(0.054)	0.0000	0.0000	0
2019/07/24	IS10	20/06/2028			Interest Rate Swap	99.2400	99.2400	99.1900	99.1900	(0.050)	0.0000	0.0000	0
2019/07/24	IS10	19/09/2028			Interest Rate Swap	92.6100	92.6100	92.5600	92.5600	(0.054)	0.0000	0.0000	0
2019/07/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/24	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/24	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/24	R023	01/08/2019	8.95	Call	Bond Future	5,255.7200	5.2557	5,240.1400	5.2401	(0.296)	0	0	0
2019/07/24	R023	01/08/2019			Bond Future	7.2151	104.9968	7.2201	104.9813	0.069	0.0000	0.0000	33,419
2019/07/24	R023	01/08/2019	8.93	Call	Bond Future	5,197.0600	5.1971	5,181.4800	5.1815	(0.300)	0	0	0
2019/07/24	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R023	01/08/2019	8.94	Call	Bond Future	5,226.3900	5.2264	5,210.8100	5.2108	(0.298)	0	0	0
2019/07/24	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R023	07/11/2019	7.98	Call	Bond Future	2,344.3200	2.3443	2,290.2500	2.2903	(2.306)	0	0	0
2019/07/24	R023	07/11/2019			Bond Future	7.2193	103.0795	7.2247	103.0638	0.075	0.0000	0.0000	50,973
2019/07/24	R023	07/11/2019	7.99	Call	Bond Future	2,370.0700	2.3701	2,316.5600	2.3166	(2.258)	0	0	0
2019/07/24	R023	07/11/2019	7.98	Put	Bond Future	153.8000	0.1538	115.4900	0.1155	(24.909)	0	0	0
2019/07/24	R023	07/11/2019	7.99	Put	Bond Future	151.1500	0.1512	113.4000	0.1134	(24.975)	0	0	0
2019/07/24	R023	07/11/2019	8.00	Call	Bond Future	2,395.8800	2.3959	2,342.9100	2.3429	(2.211)	0	0	0
2019/07/24	R023	07/11/2019	8.00	Put	Bond Future	148.5600	0.1486	111.3500	0.1113	(25.047)	0	0	0
2019/07/24	R023	06/02/2020	7.54	Call	Bond Future	1,420.0300	1.4200	1,361.7000	1.3617	(4.108)	0	0	0
2019/07/24	R023	06/02/2020			Bond Future	7.2167	104.9409	7.2225	104.9250	0.081	0.0000	0.0000	0
2019/07/24	R023	06/02/2020	7.52	Call	Bond Future	1,379.8800	1.3799	1,321.5700	1.3216	(4.226)	0	0	0

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2019/07/24	R023	06/02/2020	7.52	Put	Bond Future	559.9800	0.5600	517.6100	0.5176	(7.566)	0	0	0
2019/07/24	R023	06/02/2020	7.54	Put	Bond Future	546.3500	0.5463	503.9600	0.5040	(7.759)	0	0	0
2019/07/24	R023	06/02/2020	7.53	Call	Bond Future	1,399.9100	1.3999	1,341.7300	1.3417	(4.156)	0	0	0
2019/07/24	R023	06/02/2020	7.53	Put	Bond Future	553.1200	0.5531	510.8800	0.5109	(7.637)	0	0	0
2019/07/24	R023	07/05/2020	6.91	Put	Bond Future	1,325.6800	1.3257	1,307.1200	1.3071	(1.400)	0	0	0
2019/07/24	R023	07/05/2020			Bond Future	7.1742	102.9710	7.1808	102.9545	0.091	0.0000	0.0000	0
2019/07/24	R023	07/05/2020	6.90	Call	Bond Future	644.9700	0.6450	609.6900	0.6097	(5.470)	0	0	0
2019/07/24	R023	07/05/2020	6.90	Put	Bond Future	1,339.2500	1.3393	1,320.5100	1.3205	(1.399)	0	0	0
2019/07/24	R023	07/05/2020	6.91	Call	Bond Future	656.8300	0.6568	621.7300	0.6217	(5.344)	0	0	0
2019/07/24	R023	07/05/2020	6.89	Call	Bond Future	633.2300	0.6332	597.7700	0.5978	(5.600)	0	0	0
2019/07/24	R023	07/05/2020	6.89	Put	Bond Future	1,352.9300	1.3529	1,334.0100	1.3340	(1.398)	0	0	0
2019/07/24	R035	01/08/2019	10.23	Call	Bond Future	6,963.6200	6.9636	6,543.8800	6.5439	(6.028)	0	0	0
2019/07/24	R035	01/08/2019	10.22	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/07/24	R035	01/08/2019			Bond Future	9.3026	100.3420	9.3557	99.9223	0.571	0.0000	0.0000	73,166
2019/07/24	R035	01/08/2019	10.24	Call	Bond Future	7,034.5900	7.0346	6,614.8500	6.6149	(5.967)	0	0	0
2019/07/24	R035	01/08/2019	10.24	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/07/24	R035	01/08/2019	10.23	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/07/24	R035	01/08/2019	10.22	Call	Bond Future	6,892.5500	6.8925	6,472.8100	6.4728	(6.090)	0	0	0
2019/07/24	R035	07/11/2019	10.21	Put	Bond Future	476.9700	0.4770	611.8500	0.6119	28.279	0	0	3,500
2019/07/24	R035	07/11/2019	9.88	Call	Bond Future	4,718.9900	4.7190	4,491.0100	4.4910	(4.831)	0	0	0
2019/07/24	R035	07/11/2019	9.89	Call	Bond Future	4,776.6600	4.7767	4,546.7300	4.5467	(4.814)	0	0	0
2019/07/24	R035	07/11/2019	9.87	Put	Bond Future	888.6900	0.8887	1,090.2800	1.0903	22.684	0	0	0
2019/07/24	R035	07/11/2019			Bond Future	9.3725	97.7649	9.4274	97.3373	0.586	0.0000	0.0000	86,405
2019/07/24	R035	07/11/2019	8.92	Put	Bond Future	4,352.2600	4.3523	4,763.3800	4.7634	9.446	0	0	0
2019/07/24	R035	07/11/2019	8.92	Call	Bond Future	722.4700	0.7225	705.9800	0.7060	(2.282)	0	0	3,500
2019/07/24	R035	07/11/2019	9.52	Put	Bond Future	1,691.6200	1.6916	1,947.3400	1.9473	15.117	0	0	0
2019/07/24	R035	07/11/2019	9.52	Call	Bond Future	2,833.7500	2.8338	2,661.8600	2.6619	(6.066)	0	0	3,500
2019/07/24	R035	07/11/2019	9.89	Put	Bond Future	856.5700	0.8566	1,054.2500	1.0542	23.078	0	0	0
2019/07/24	R035	07/11/2019	9.87	Call	Bond Future	4,661.7000	4.6617	4,435.6800	4.4357	(4.848)	0	0	0
2019/07/24	R035	07/11/2019	10.21	Call	Bond Future	6,704.0900	6.7041	6,411.3600	6.4114	(4.366)	0	0	0
2019/07/24	R035	07/11/2019	9.88	Put	Bond Future	872.4000	0.8724	1,072.0300	1.0720	22.883	0	0	0
2019/07/24	R035	06/02/2020	9.60	Call	Bond Future	3,753.8100	3.7538	3,517.5600	3.5176	(6.294)	0	0	0
2019/07/24	R035	06/02/2020	9.61	Put	Bond Future	2,494.4800	2.4945	2,692.0400	2.6920	7.920	0	0	0
2019/07/24	R035	06/02/2020			Bond Future	9.4387	99.5303	9.4955	99.0951	0.602	0.0000	0.0000	0
2019/07/24	R035	06/02/2020	9.60	Put	Bond Future	2,525.3300	2.5253	2,724.2800	2.7243	7.878	0	0	0
2019/07/24	R035	06/02/2020	9.61	Call	Bond Future	3,798.3800	3.7984	3,560.7400	3.5607	(6.256)	0	0	0
2019/07/24	R035	06/02/2020	9.59	Call	Bond Future	3,709.4700	3.7095	3,474.6200	3.4746	(6.331)	0	0	0
2019/07/24	R035	06/02/2020	9.59	Put	Bond Future	2,556.5000	2.5565	2,756.8500	2.7569	7.837	0	0	0
2019/07/24	R035	07/05/2020	9.48	Put	Bond Future	4,103.0800	4.1031	4,345.0300	4.3450	5.897	0	0	0
2019/07/24	R035	07/05/2020	9.47	Call	Bond Future	3,963.6900	3.9637	3,762.6200	3.7626	(5.073)	0	0	0
2019/07/24	R035	07/05/2020			Bond Future	9.4933	96.8883	9.5519	96.4446	0.618	0.0000	0.0000	0
2019/07/24	R035	07/05/2020	9.48	Call	Bond Future	4,002.4600	4.0025	3,800.7400	3.8007	(5.040)	0	0	0
2019/07/24	R035	07/05/2020	9.47	Put	Bond Future	4,140.3500	4.1404	4,382.9500	4.3830	5.859	0	0	0
2019/07/24	R035	07/05/2020	9.49	Call	Bond Future	4,041.7500	4.0418	3,838.7000	3.8387	(5.024)	0	0	0
2019/07/24	R035	07/05/2020	9.49	Put	Bond Future	4,066.4200	4.0664	4,307.0400	4.3070	5.917	0	0	0
2019/07/24	R186	01/08/2019	9.54	Call	Bond Future	8,370.7800	8.3708	8,229.8900	8.2299	(1.683)	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
2019/07/24	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/24	R186	01/08/2019	8.38	Call	Bond Future	1,901.3600	1.9014	1,759.7100	1.7597	(7.450)	0	0	0
2019/07/24	R186	01/08/2019	8.55	Put	Bond Future	2.1600	0.0022	1.7400	0.0017	(19.444)	0	0	0
2019/07/24	R186	01/08/2019	8.00	Put	Bond Future	622.7200	0.6227	689.6300	0.6896	10.745	0	0	0
2019/07/24	R186	01/08/2019			Bond Future	8.0600	114.6692	8.0837	114.5283	0.294	0.0000	0.0000	62,056
2019/07/24	R186	01/08/2019	9.52	Call	Bond Future	8,263.1000	8.2631	8,122.2100	8.1222	(1.705)	0	0	0
2019/07/24	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R186	01/08/2019	8.30	Put	Bond Future	50.3800	0.0504	51.4500	0.0514	2.124	0	0	0
2019/07/24	R186	01/08/2019	8.30	Call	Bond Future	1,464.9500	1.4650	1,325.1300	1.3251	(9.544)	0	0	6,000
2019/07/24	R186	01/08/2019	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R186	01/08/2019	9.05	Call	Bond Future	5,690.7800	5.6908	5,549.8900	5.5499	(2.476)	0	0	6,000
2019/07/24	R186	01/08/2019	7.75	Put	Bond Future	1,875.7700	1.8758	2,008.6400	2.0086	7.083	0	0	0
2019/07/24	R186	01/08/2019	7.75	Call	Bond Future	14.3800	0.0144	6.3600	0.0064	(55.772)	0	0	620
2019/07/24	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R186	01/08/2019	10.08	Call	Bond Future	11,224.6500	11.2246	11,083.7600	11.0838	(1.255)	0	0	0
2019/07/24	R186	01/08/2019	8.38	Put	Bond Future	20.3200	0.0203	19.5600	0.0196	(3.740)	0	0	0
2019/07/24	R186	01/08/2019	8.70	Put	Bond Future	0.2200	0.0002	0.1400	0.0001	(36.364)	0	0	3,100
2019/07/24	R186	01/08/2019	8.55	Call	Bond Future	2,866.1300	2.8661	2,724.8200	2.7248	(4.930)	0	0	0
2019/07/24	R186	01/08/2019	8.00	Call	Bond Future	265.4900	0.2655	191.5100	0.1915	(27.865)	0	0	620
2019/07/24	R186	01/08/2019	9.53	Call	Bond Future	8,316.9600	8.3170	8,176.0700	8.1761	(1.694)	0	0	0
2019/07/24	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R186	01/08/2019	8.70	Call	Bond Future	3,722.2100	3.7222	3,581.2400	3.5812	(3.787)	0	0	0
2019/07/24	R186	01/08/2019	9.22	Call	Bond Future	6,630.5300	6.6305	6,489.6400	6.4896	(2.125)	0	0	0
2019/07/24	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R186	07/11/2019	8.94	Call	Bond Future	4,951.8100	4.9518	4,814.7500	4.8148	(2.768)	0	0	0
2019/07/24	R186	07/11/2019	8.23	Call	Bond Future	1,887.0700	1.8871	1,780.3600	1.7804	(5.655)	0	0	5,000
2019/07/24	R186	07/11/2019	8.20	Call	Bond Future	1,786.0300	1.7860	1,681.7400	1.6817	(5.839)	0	0	0
2019/07/24	R186	07/11/2019			Bond Future	8.1040	116.8676	8.1290	116.7242	0.308	0.0000	0.0000	148,192
2019/07/24	R186	07/11/2019	8.94	Put	Bond Future	273.1200	0.2731	279.4800	0.2795	2.329	0	0	0
2019/07/24	R186	07/11/2019	8.73	Call	Bond Future	3,952.3200	3.9523	3,820.4700	3.8205	(3.336)	0	0	0
2019/07/24	R186	07/11/2019	8.73	Put	Bond Future	425.0700	0.4251	436.6400	0.4366	2.722	0	0	5,000
2019/07/24	R186	07/11/2019	8.95	Call	Bond Future	5,000.5500	5.0006	4,863.2900	4.8633	(2.745)	0	0	0
2019/07/24	R186	07/11/2019	8.96	Put	Bond Future	261.8500	0.2618	267.8200	0.2678	2.280	0	0	0
2019/07/24	R186	07/11/2019	8.23	Put	Bond Future	1,165.6100	1.1656	1,202.3200	1.2023	3.149	0	0	0
2019/07/24	R186	07/11/2019	8.20	Put	Bond Future	1,235.8500	1.2358	1,274.9800	1.2750	3.166	0	0	7,500
2019/07/24	R186	07/11/2019	8.95	Put	Bond Future	267.4300	0.2674	273.5900	0.2736	2.303	0	0	0
2019/07/24	R186	07/11/2019	8.96	Call	Bond Future	5,049.3800	5.0494	4,911.9300	4.9119	(2.722)	0	0	0
2019/07/24	R186	06/02/2020	8.57	Call	Bond Future	3,536.5300	3.5365	3,375.7500	3.3757	(4.546)	0	0	0
2019/07/24	R186	06/02/2020			Bond Future	8.1426	113.6738	8.1688	113.5279	0.322	0.0000	0.0000	0
2019/07/24	R186	06/02/2020	8.55	Call	Bond Future	3,457.8100	3.4578	3,298.4400	3.2984	(4.609)	0	0	0
2019/07/24	R186	06/02/2020	8.55	Put	Bond Future	1,216.2200	1.2162	1,202.7800	1.2028	(1.105)	0	0	0
2019/07/24	R186	06/02/2020	8.57	Put	Bond Future	1,186.3700	1.1864	1,171.5200	1.1715	(1.252)	0	0	0
2019/07/24	R186	06/02/2020	8.56	Call	Bond Future	3,497.2500	3.4973	3,337.0100	3.3370	(4.582)	0	0	0
2019/07/24	R186	06/02/2020	8.56	Put	Bond Future	1,201.3600	1.2014	1,187.0500	1.1870	(1.191)	0	0	0
2019/07/24	R186	07/05/2020	8.09	Put	Bond Future	2,781.6200	2.7816	2,782.4200	2.7824	0.029	0	0	0
2019/07/24	R186	07/05/2020			Bond Future	8.1705	115.8013	8.1982	115.6523	0.338	0.0000	0.0000	0
2019/07/24	R186	07/05/2020	8.08	Call	Bond Future	2,315.6800	2.3157	2,168.4500	2.1684	(6.358)	0	0	0
2019/07/24	R186	07/05/2020	8.08	Put	Bond Future	2,805.9900	2.8060	2,807.7800	2.8078	0.064	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
2019/07/24	R186	07/05/2020	8.09	Call	Bond Future	2,345.6000	2.3456	2,197.3800	2.1974	(6.319)	0	0	0
2019/07/24	R186	07/05/2020	8.07	Call	Bond Future	2,286.3600	2.2864	2,139.2900	2.1393	(6.432)	0	0	0
2019/07/24	R186	07/05/2020	8.07	Put	Bond Future	2,830.9800	2.8310	2,832.9300	2.8329	0.069	0	0	0
2019/07/24	R197	01/08/2019			Bond Future	303.4756	303.4756	303.6694	303.6694	0.064	0.0000	0.0000	1,100
2019/07/24	R197	07/11/2019			Bond Future	309.3750	309.3750	309.5731	309.5731	0.064	0.0000	0.0000	1,445
2019/07/24	R197	06/02/2020			Bond Future	307.3770	307.3770	307.5791	307.5791	0.066	0.0000	0.0000	0
2019/07/24	R197	07/05/2020			Bond Future	313.1993	313.1993	313.4044	313.4044	0.065	0.0000	0.0000	0
2019/07/24	R202	01/08/2019			Bond Future	234.1243	234.1243	234.1930	234.1930	0.029	0.0000	0.0000	2,268
2019/07/24	R202	07/11/2019			Bond Future	238.6757	238.6757	238.7459	238.7459	0.029	0.0000	0.0000	9,082
2019/07/24	R202	06/02/2020			Bond Future	238.9747	238.9747	239.0467	239.0467	0.030	0.0000	0.0000	0
2019/07/24	R202	07/05/2020			Bond Future	243.5011	243.5011	243.5740	243.5740	0.030	0.0000	0.0000	0
2019/07/24	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R207	01/08/2019	7.33	Call	Bond Future	473.4100	0.4734	466.0300	0.4660	(1.559)	0	0	0
2019/07/24	R207	01/08/2019			Bond Future	6.2378	100.8334	6.2547	100.8260	0.272	0.0000	0.0000	2,784
2019/07/24	R207	01/08/2019	7.34	Call	Bond Future	477.7300	0.4777	470.3500	0.4703	(1.545)	0	0	0
2019/07/24	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R207	01/08/2019	7.35	Call	Bond Future	482.0400	0.4820	474.6600	0.4747	(1.531)	0	0	0
2019/07/24	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R207	07/11/2019	2.08	Put	Bond Future	481.8500	0.4819	489.2500	0.4892	1.536	0	0	0
2019/07/24	R207	07/11/2019			Bond Future	4.7638	102.7666	4.8052	102.7592	0.869	0.0000	0.0000	3,328
2019/07/24	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R207	07/11/2019	2.07	Put	Bond Future	483.6500	0.4837	491.0500	0.4910	1.530	0	0	0
2019/07/24	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R207	07/11/2019	2.06	Put	Bond Future	485.4600	0.4855	492.8600	0.4929	1.524	0	0	0
2019/07/24	R208	01/08/2019	8.16	Call	Bond Future	2,860.5200	2.8605	2,853.5400	2.8535	(0.244)	0	0	0
2019/07/24	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R208	01/08/2019			Bond Future	6.2834	103.0704	6.2879	103.0634	0.071	0.0000	0.0000	2,800
2019/07/24	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R208	01/08/2019	8.17	Call	Bond Future	2,875.4700	2.8755	2,868.4900	2.8685	(0.243)	0	0	0
2019/07/24	R208	01/08/2019	8.15	Call	Bond Future	2,845.5700	2.8456	2,838.5900	2.8386	(0.245)	0	0	0
2019/07/24	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R208	07/11/2019	6.83	Call	Bond Future	990.1900	0.9902	984.1300	0.9841	(0.612)	0	0	0
2019/07/24	R208	07/11/2019	6.82	Put	Bond Future	26.7300	0.0267	27.6700	0.0277	3.517	0	0	0
2019/07/24	R208	07/11/2019			Bond Future	6.0926	101.6431	6.0979	101.6361	0.087	0.0000	0.0000	10,069
2019/07/24	R208	07/11/2019	6.84	Call	Bond Future	1,002.6000	1.0026	996.5200	0.9965	(0.606)	0	0	0
2019/07/24	R208	07/11/2019	6.84	Put	Bond Future	25.5700	0.0256	26.4700	0.0265	3.520	0	0	0
2019/07/24	R208	07/11/2019	6.83	Put	Bond Future	26.1400	0.0261	27.0600	0.0271	3.520	0	0	0
2019/07/24	R208	07/11/2019	6.82	Call	Bond Future	977.7900	0.9778	971.7500	0.9717	(0.618)	0	0	0
2019/07/24	R208	06/02/2020	6.13	Put	Bond Future	121.0300	0.1210	103.0400	0.1030	(14.864)	0	0	0
2019/07/24	R208	06/02/2020	6.12	Call	Bond Future	460.2900	0.4603	435.1700	0.4352	(5.457)	0	0	0
2019/07/24	R208	06/02/2020			Bond Future	5.8105	103.4785	5.8170	103.4715	0.110	0.0000	0.0000	0
2019/07/24	R208	06/02/2020	6.13	Call	Bond Future	468.9600	0.4690	443.9700	0.4440	(5.329)	0	0	0
2019/07/24	R208	06/02/2020	6.12	Put	Bond Future	123.2300	0.1232	105.1100	0.1051	(14.704)	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
2019/07/24	R208	06/02/2020	6.14	Call	Bond Future	477.6700	0.4777	453.0600	0.4531	(5.152)	0	0	0
2019/07/24	R208	06/02/2020	6.14	Put	Bond Future	118.8800	0.1189	101.2700	0.1013	(14.813)	0	0	0
2019/07/24	R208	07/05/2020	4.81	Call	Bond Future	58.1600	0.0582	56.4000	0.0564	(3.026)	0	0	0
2019/07/24	R208	07/05/2020	4.80	Put	Bond Future	483.3400	0.4833	489.0500	0.4891	1.181	0	0	0
2019/07/24	R208	07/05/2020			Bond Future	5.2930	102.0109	5.3016	102.0034	0.162	0.0000	0.0000	0
2019/07/24	R208	07/05/2020	4.82	Call	Bond Future	60.2100	0.0602	58.4100	0.0584	(2.990)	0	0	0
2019/07/24	R208	07/05/2020	4.82	Put	Bond Future	470.0100	0.4700	475.6300	0.4756	1.196	0	0	0
2019/07/24	R208	07/05/2020	4.81	Put	Bond Future	476.6500	0.4766	482.3100	0.4823	1.187	0	0	0
2019/07/24	R208	07/05/2020	4.80	Call	Bond Future	56.1500	0.0562	54.4400	0.0544	(3.045)	0	0	0
2019/07/24	R209	01/08/2019	10.17	Call	Bond Future	5,430.3600	5.4304	5,071.5800	5.0716	(6.607)	0	0	0
2019/07/24	R209	01/08/2019	10.15	Put	Bond Future	0.0800	0.0001	0.1500	0.0002	87.500	0	0	0
2019/07/24	R209	01/08/2019	9.30	Call	Bond Future	469.4400	0.4694	311.8600	0.3119	(33.568)	0	0	0
2019/07/24	R209	01/08/2019			Bond Future	9.3220	76.4451	9.3752	76.0862	0.571	0.0000	0.0000	64,725
2019/07/24	R209	01/08/2019	10.17	Put	Bond Future	0.0600	0.0001	0.1100	0.0001	83.333	0	0	0
2019/07/24	R209	01/08/2019	10.15	Call	Bond Future	5,309.0900	5.3091	4,950.3300	4.9503	(6.757)	0	0	0
2019/07/24	R209	01/08/2019	10.16	Put	Bond Future	0.0700	0.0001	0.1300	0.0001	85.714	0	0	0
2019/07/24	R209	01/08/2019	9.30	Put	Bond Future	618.7200	0.6187	819.9700	0.8200	32.527	0	0	0
2019/07/24	R209	01/08/2019	9.80	Put	Bond Future	7.1700	0.0072	13.1900	0.0132	83.961	0	0	0
2019/07/24	R209	01/08/2019	10.16	Call	Bond Future	5,369.7600	5.3698	5,010.9900	5.0110	(6.681)	0	0	0
2019/07/24	R209	01/08/2019	9.80	Call	Bond Future	3,141.7800	3.1418	2,788.9700	2.7890	(11.230)	0	0	0
2019/07/24	R209	01/08/2019	10.46	Call	Bond Future	7,154.2300	7.1542	6,795.4000	6.7954	(5.016)	0	0	0
2019/07/24	R209	01/08/2019	10.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,541
2019/07/24	R209	07/11/2019	9.33	Call	Bond Future	1,742.2800	1.7423	1,564.0300	1.5640	(10.231)	0	0	8,000
2019/07/24	R209	07/11/2019	9.77	Put	Bond Future	979.1500	0.9792	1,086.0700	1.0861	10.920	0	0	8,000
2019/07/24	R209	07/11/2019	9.82	Call	Bond Future	3,729.9700	3.7300	3,463.7200	3.4637	(7.138)	0	0	0
2019/07/24	R209	07/11/2019			Bond Future	9.3839	74.7594	9.4388	74.3938	0.585	0.0000	0.0000	86,612
2019/07/24	R209	07/11/2019	8.92	Put	Bond Future	3,845.7900	3.8458	4,117.3200	4.1173	7.060	0	0	0
2019/07/24	R209	07/11/2019	8.92	Call	Bond Future	650.2800	0.6503	556.1900	0.5562	(14.469)	0	0	8,000
2019/07/24	R209	07/11/2019	9.80	Call	Bond Future	3,635.7300	3.6357	3,372.4500	3.3725	(7.241)	0	0	0
2019/07/24	R209	07/11/2019	9.80	Put	Bond Future	928.7900	0.9288	1,031.1300	1.0311	11.019	0	0	0
2019/07/24	R209	07/11/2019	9.33	Put	Bond Future	2,103.5900	2.1036	2,290.9600	2.2910	8.907	0	0	0
2019/07/24	R209	07/11/2019	9.77	Call	Bond Future	3,495.7700	3.4958	3,237.0700	3.2371	(7.400)	0	0	0
2019/07/24	R209	07/11/2019	9.82	Put	Bond Future	896.5700	0.8966	995.9400	0.9959	11.083	0	0	0
2019/07/24	R209	07/11/2019	9.81	Call	Bond Future	3,682.7600	3.6828	3,417.9800	3.4180	(7.190)	0	0	0
2019/07/24	R209	07/11/2019	9.81	Put	Bond Future	912.5500	0.9125	1,013.3900	1.0134	11.050	0	0	0
2019/07/24	R209	06/02/2020	9.52	Put	Bond Future	2,459.0200	2.4590	2,641.9900	2.6420	7.441	0	0	0
2019/07/24	R209	06/02/2020			Bond Future	9.4403	76.1094	9.4968	75.7372	0.599	0.0000	0.0000	0
2019/07/24	R209	06/02/2020	9.51	Call	Bond Future	2,946.5100	2.9465	2,758.7300	2.7587	(6.373)	0	0	0
2019/07/24	R209	06/02/2020	9.51	Put	Bond Future	2,488.1400	2.4881	2,672.5500	2.6725	7.412	0	0	0
2019/07/24	R209	06/02/2020	9.52	Call	Bond Future	2,982.8200	2.9828	2,793.6000	2.7936	(6.344)	0	0	0
2019/07/24	R209	06/02/2020	9.50	Call	Bond Future	2,910.1700	2.9102	2,723.8300	2.7238	(6.403)	0	0	0
2019/07/24	R209	06/02/2020	9.50	Put	Bond Future	2,517.3200	2.5173	2,703.1700	2.7032	7.383	0	0	0
2019/07/24	R209	07/05/2020	9.47	Call	Bond Future	3,484.3800	3.4844	3,314.2500	3.3143	(4.883)	0	0	0
2019/07/24	R209	07/05/2020			Bond Future	9.4914	74.3818	9.5497	74.0025	0.614	0.0000	0.0000	0
2019/07/24	R209	07/05/2020	9.45	Call	Bond Future	3,417.0200	3.4170	3,249.4200	3.2494	(4.905)	0	0	0
2019/07/24	R209	07/05/2020	9.45	Put	Bond Future	3,688.3200	3.6883	3,900.0300	3.9000	5.740	0	0	0
2019/07/24	R209	07/05/2020	9.47	Put	Bond Future	3,624.4400	3.6244	3,833.6200	3.8336	5.771	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/24	R209	07/05/2020	9.46	Call	Bond Future	3,450.7500		3.4507	3,281.7600	3.2818	(4.897)	0	0	0
2019/07/24	R209	07/05/2020	9.46	Put	Bond Future	3,656.3900		3.6564	3,866.7100	3.8667	5.752	0	0	0
2019/07/24	R210	01/08/2019			Bond Future	191.2967		191.2967	191.4956	191.4956	0.104	0.0000	0.0000	360
2019/07/24	R210	07/11/2019			Bond Future	192.4093		192.4093	192.6125	192.6125	0.106	0.0000	0.0000	1,772
2019/07/24	R210	06/02/2020			Bond Future	195.9297		195.9297	196.1369	196.1369	0.106	0.0000	0.0000	0
2019/07/24	R210	07/05/2020			Bond Future	196.9901		196.9901	197.2008	197.2008	0.107	0.0000	0.0000	0
2019/07/24	R212	01/08/2019			Bond Future	160.6607		160.6607	160.6969	160.6969	0.023	0.0000	0.0000	5,006
2019/07/24	R212	07/11/2019			Bond Future	163.7839		163.7839	163.8210	163.8210	0.023	0.0000	0.0000	2,684
2019/07/24	R212	06/02/2020			Bond Future	164.5347		164.5347	164.5728	164.5728	0.023	0.0000	0.0000	0
2019/07/24	R212	07/05/2020			Bond Future	167.6513		167.6513	167.6896	167.6896	0.023	0.0000	0.0000	0
2019/07/24	R213	01/08/2019	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R213	01/08/2019	9.98	Call	Bond Future	6,489.3300		6.4893	6,210.4000	6.2104	(4.298)	0	0	0
2019/07/24	R213	01/08/2019			Bond Future	8.9218		89.3225	8.9651	89.0436	0.485	0.0000	0.0000	14,755
2019/07/24	R213	01/08/2019	9.99	Call	Bond Future	6,547.4800		6.5475	6,268.5500	6.2686	(4.260)	0	0	0
2019/07/24	R213	01/08/2019	9.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R213	01/08/2019	10.00	Call	Bond Future	6,605.5700		6.6056	6,326.6400	6.3266	(4.223)	0	0	0
2019/07/24	R213	01/08/2019	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/24	R213	07/11/2019	9.59	Put	Bond Future	590.4200		0.5904	645.3900	0.6454	9.310	0	0	0
2019/07/24	R213	07/11/2019	9.58	Call	Bond Future	4,269.6400		4.2696	4,041.3000	4.0413	(5.348)	0	0	0
2019/07/24	R213	07/11/2019			Bond Future	8.9850		87.4851	9.0299	87.2009	0.500	0.0000	0.0000	19,684
2019/07/24	R213	07/11/2019	9.59	Call	Bond Future	4,318.5100		4.3185	4,089.2500	4.0893	(5.309)	0	0	0
2019/07/24	R213	07/11/2019	9.58	Put	Bond Future	601.4100		0.6014	657.3000	0.6573	9.293	0	0	0
2019/07/24	R213	07/11/2019	9.60	Call	Bond Future	4,367.5100		4.3675	4,137.3400	4.1373	(5.270)	0	0	0
2019/07/24	R213	07/11/2019	9.60	Put	Bond Future	579.6300		0.5796	633.6900	0.6337	9.327	0	0	0
2019/07/24	R213	06/02/2020	9.27	Call	Bond Future	3,273.4600		3.2735	3,126.7600	3.1268	(4.481)	0	0	0
2019/07/24	R213	06/02/2020	9.26	Put	Bond Future	1,906.7900		1.9068	2,050.4300	2.0504	7.533	0	0	0
2019/07/24	R213	06/02/2020			Bond Future	9.0449		89.0649	9.0914	88.7757	0.514	0.0000	0.0000	0
2019/07/24	R213	06/02/2020	9.28	Call	Bond Future	3,312.3300		3.3123	3,164.7600	3.1648	(4.455)	0	0	0
2019/07/24	R213	06/02/2020	9.28	Put	Bond Future	1,862.5300		1.8625	2,004.1800	2.0042	7.605	0	0	0
2019/07/24	R213	06/02/2020	9.27	Put	Bond Future	1,884.6600		1.8847	2,027.1800	2.0272	7.562	0	0	0
2019/07/24	R213	06/02/2020	9.26	Call	Bond Future	3,234.5300		3.2345	3,088.9500	3.0889	(4.501)	0	0	0
2019/07/24	R213	07/05/2020	9.01	Put	Bond Future	3,459.0400		3.4590	3,648.2200	3.6482	5.469	0	0	0
2019/07/24	R213	07/05/2020	9.00	Call	Bond Future	2,920.6900		2.9207	2,815.8900	2.8159	(3.588)	0	0	0
2019/07/24	R213	07/05/2020			Bond Future	9.0922		87.1786	9.1403	86.8838	0.530	0.0000	0.0000	0
2019/07/24	R213	07/05/2020	9.01	Call	Bond Future	2,952.5700		2.9526	2,846.8600	2.8469	(3.580)	0	0	0
2019/07/24	R213	07/05/2020	9.00	Put	Bond Future	3,489.0500		3.4890	3,679.1400	3.6791	5.448	0	0	0
2019/07/24	R213	07/05/2020	9.02	Call	Bond Future	2,984.6100		2.9846	2,878.3000	2.8783	(3.562)	0	0	0
2019/07/24	R213	07/05/2020	9.02	Put	Bond Future	3,429.2500		3.4293	3,617.8300	3.6178	5.499	0	0	0
2019/07/24	R214	01/08/2019	10.34	Put	Bond Future	0.4800		0.0005	0.8000	0.0008	66.667	0	0	0
2019/07/24	R214	01/08/2019			Bond Future	9.6023		74.7649	9.6454	74.4643	0.449	0.0000	0.0000	10,433
2019/07/24	R214	01/08/2019	10.33	Call	Bond Future	4,819.7800		4.8198	4,519.4800	4.5195	(6.231)	0	0	0
2019/07/24	R214	01/08/2019	10.33	Put	Bond Future	0.5400		0.0005	0.9100	0.0009	68.519	0	0	0
2019/07/24	R214	01/08/2019	10.34	Call	Bond Future	4,882.3200		4.8823	4,581.9700	4.5820	(6.152)	0	0	0
2019/07/24	R214	01/08/2019	10.32	Call	Bond Future	4,757.1600		4.7572	4,456.9100	4.4569	(6.312)	0	0	0

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2019/07/24	R214	01/08/2019	10.32	Put	Bond Future	0.6100	0.0006	1.0300	0.0010	68.852	0	0	0
2019/07/24	R214	07/11/2019	10.02	Put	Bond Future	1,139.7400	1.1397	1,241.4900	1.2415	8.927	0	0	0
2019/07/24	R214	07/11/2019			Bond Future	9.6693	72.9019	9.7138	72.5956	0.460	0.0000	0.0000	15,140
2019/07/24	R214	07/11/2019	10.01	Call	Bond Future	3,454.6400	3.4546	3,251.4900	3.2515	(5.880)	0	0	0
2019/07/24	R214	07/11/2019	10.01	Put	Bond Future	1,158.7700	1.1588	1,261.8700	1.2619	8.897	0	0	0
2019/07/24	R214	07/11/2019	10.02	Call	Bond Future	3,501.2300	3.5012	3,296.7300	3.2967	(5.841)	0	0	0
2019/07/24	R214	07/11/2019	10.00	Call	Bond Future	3,408.4000	3.4084	3,206.6000	3.2066	(5.921)	0	0	0
2019/07/24	R214	07/11/2019	10.00	Put	Bond Future	1,178.2400	1.1782	1,282.6900	1.2827	8.865	0	0	0
2019/07/24	R214	06/02/2020	9.73	Call	Bond Future	2,869.5600	2.8696	2,722.8800	2.7229	(5.112)	0	0	0
2019/07/24	R214	06/02/2020			Bond Future	9.7326	74.2184	9.7784	73.9066	0.470	0.0000	0.0000	0
2019/07/24	R214	06/02/2020	9.71	Call	Bond Future	2,798.4900	2.7985	2,654.2000	2.6542	(5.156)	0	0	0
2019/07/24	R214	06/02/2020	9.71	Put	Bond Future	2,953.3200	2.9533	3,120.7800	3.1208	5.670	0	0	0
2019/07/24	R214	06/02/2020	9.73	Put	Bond Future	2,887.4100	2.8874	3,052.4800	3.0525	5.717	0	0	0
2019/07/24	R214	06/02/2020	9.72	Call	Bond Future	2,833.8100	2.8338	2,688.3200	2.6883	(5.134)	0	0	0
2019/07/24	R214	06/02/2020	9.72	Put	Bond Future	2,920.1000	2.9201	3,086.3600	3.0864	5.694	0	0	0
2019/07/24	R214	07/05/2020	9.77	Put	Bond Future	3,852.6400	3.8526	4,030.7900	4.0308	4.624	0	0	0
2019/07/24	R214	07/05/2020			Bond Future	9.7856	72.3081	9.8327	71.9903	0.481	0.0000	0.0000	0
2019/07/24	R214	07/05/2020	9.76	Call	Bond Future	3,712.2000	3.7122	3,573.4300	3.5734	(3.738)	0	0	0
2019/07/24	R214	07/05/2020	9.76	Put	Bond Future	3,885.9600	3.8860	4,065.0300	4.0650	4.608	0	0	0
2019/07/24	R214	07/05/2020	9.77	Call	Bond Future	3,746.8100	3.7468	3,607.1200	3.6071	(3.728)	0	0	0
2019/07/24	R214	07/05/2020	9.75	Call	Bond Future	3,677.7400	3.6777	3,539.8900	3.5399	(3.748)	0	0	0
2019/07/24	R214	07/05/2020	9.75	Put	Bond Future	3,919.5300	3.9195	4,099.5200	4.0995	4.592	0	0	0
2019/07/24	R248	01/08/2019	10.35	Call	Bond Future	6,147.5800	6.1476	5,717.8600	5.7179	(6.990)	0	0	0
2019/07/24	R248	01/08/2019	10.34	Put	Bond Future	0.5200	0.0005	1.0000	0.0010	92.308	0	0	0
2019/07/24	R248	01/08/2019			Bond Future	9.6224	95.3211	9.6705	94.8909	0.500	0.0000	0.0000	27,599
2019/07/24	R248	01/08/2019	10.36	Call	Bond Future	6,226.9300	6.2269	5,797.1600	5.7972	(6.902)	0	0	0
2019/07/24	R248	01/08/2019	10.36	Put	Bond Future	0.4000	0.0004	0.7600	0.0008	90.000	0	0	0
2019/07/24	R248	01/08/2019	10.35	Put	Bond Future	0.4600	0.0005	0.8700	0.0009	89.130	0	0	0
2019/07/24	R248	01/08/2019	10.34	Call	Bond Future	6,068.1100	6.0681	5,638.4600	5.6385	(7.080)	0	0	0
2019/07/24	R248	07/11/2019	10.02	Call	Bond Future	4,269.4700	4.2695	3,986.4600	3.9865	(6.629)	0	0	0
2019/07/24	R248	07/11/2019	10.01	Put	Bond Future	1,444.0800	1.4441	1,601.3600	1.6014	10.891	0	0	0
2019/07/24	R248	07/11/2019			Bond Future	9.6894	92.7111	9.7390	92.2729	0.513	0.0000	0.0000	90,791
2019/07/24	R248	07/11/2019	10.03	Call	Bond Future	4,328.9000	4.3289	4,043.8600	4.0439	(6.585)	0	0	0
2019/07/24	R248	07/11/2019	10.03	Put	Bond Future	1,394.9900	1.3950	1,548.1900	1.5482	10.982	0	0	0
2019/07/24	R248	07/11/2019	10.02	Put	Bond Future	1,419.3300	1.4193	1,574.5600	1.5746	10.937	0	0	0
2019/07/24	R248	07/11/2019	10.01	Call	Bond Future	4,210.3000	4.2103	3,929.3400	3.9293	(6.673)	0	0	0
2019/07/24	R248	06/02/2020	9.71	Put	Bond Future	3,737.2100	3.7372	3,990.4600	3.9905	6.776	0	0	0
2019/07/24	R248	06/02/2020			Bond Future	9.7527	94.3853	9.8039	93.9392	0.525	0.0000	0.0000	0
2019/07/24	R248	06/02/2020	9.71	Call	Bond Future	3,361.9800	3.3620	3,169.1200	3.1691	(5.737)	0	0	0
2019/07/24	R248	06/02/2020	9.70	Put	Bond Future	3,781.0300	3.7810	4,035.7800	4.0358	6.738	0	0	0
2019/07/24	R248	06/02/2020	9.72	Call	Bond Future	3,406.6800	3.4067	3,212.0400	3.2120	(5.713)	0	0	0
2019/07/24	R248	06/02/2020	9.72	Put	Bond Future	3,693.8100	3.6938	3,945.2800	3.9453	6.808	0	0	0
2019/07/24	R248	06/02/2020	9.70	Call	Bond Future	3,317.5600	3.3176	3,126.2000	3.1262	(5.768)	0	0	0
2019/07/24	R248	07/05/2020	9.79	Call	Bond Future	4,653.8300	4.6538	4,463.9500	4.4639	(4.080)	0	0	0
2019/07/24	R248	07/05/2020	9.77	Put	Bond Future	4,876.4900	4.8765	5,144.0200	5.1440	5.486	0	0	0
2019/07/24	R248	07/05/2020			Bond Future	9.8058	91.7104	9.8585	91.2557	0.537	0.0000	0.0000	0
2019/07/24	R248	07/05/2020	9.79	Put	Bond Future	4,790.5000	4.7905	5,055.3300	5.0553	5.528	0	0	0



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2019/07/24	R248	07/05/2020	9.77	Call	Bond Future	4,565.7500	4.5657	4,378.5700	4.3786	(4.100)	0	0	0
2019/07/24	R248	07/05/2020	9.78	Put	Bond Future	4,833.1700	4.8332	5,099.3600	5.0994	5.508	0	0	0
2019/07/24	R248	07/05/2020	9.78	Call	Bond Future	4,609.5300	4.6095	4,421.0100	4.4210	(4.090)	0	0	0

**Total** **1417305**