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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/07/2019 TO 26/07/2019

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
2019/07/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	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
2019/07/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	2025	01/08/2019			Bond Future	136.6952	136.6952	136.5667	136.5667	(0.094)	0.0000	0.0000	597
2019/07/26	2025	07/11/2019			Bond Future	139.3528	139.3528	139.2219	139.2219	(0.094)	0.0000	0.0000	1,451
2019/07/26	2025	06/02/2020			Bond Future	140.4287	140.4287	140.2955	140.2955	(0.095)	0.0000	0.0000	0
2019/07/26	2025	07/05/2020			Bond Future	143.0881	143.0881	142.9523	142.9523	(0.095)	0.0000	0.0000	0
2019/07/26	2029	01/08/2019			Bond Future	103.0272	103.0272	102.7707	102.7707	(0.249)	0.0000	0.0000	454
2019/07/26	2029	07/11/2019			Bond Future	103.9360	103.9360	103.6747	103.6747	(0.251)	0.0000	0.0000	4,260
2019/07/26	2029	06/02/2020			Bond Future	105.8380	105.8380	105.5718	105.5718	(0.251)	0.0000	0.0000	0
2019/07/26	2029	07/05/2020			Bond Future	106.7295	106.7295	106.4582	106.4582	(0.254)	0.0000	0.0000	0
2019/07/26	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	2030	01/08/2019	8.67	Put	Bond Future	1,116.0200	1.1160	2,332.3500	2.3324	108.988	0	0	0
2019/07/26	2030	01/08/2019	9.15	Put	Bond Future	17.1100	0.0171	149.1700	0.1492	771.829	0	0	0
2019/07/26	2030	01/08/2019	9.68	Call	Bond Future	5,349.6100	5.3496	4,031.0900	4.0311	(24.647)	0	0	0
2019/07/26	2030	01/08/2019			Bond Future	8.8244	94.5639	9.0292	93.2453	2.321	0.0000	0.0000	7,346
2019/07/26	2030	01/08/2019	8.35	Put	Bond Future	3,150.7100	3.1507	4,468.8900	4.4689	41.838	0	0	0
2019/07/26	2030	01/08/2019	8.35	Call	Bond Future	0.4100	0.0004	0.0000	0.0000	(100.000)	0	0	2,025
2019/07/26	2030	01/08/2019	9.22	Put	Bond Future	6.8000	0.0068	72.4800	0.0725	965.882	0	0	0
2019/07/26	2030	01/08/2019	9.22	Call	Bond Future	2,532.0700	2.5321	1,279.1600	1.2792	(49.482)	0	0	5,400
2019/07/26	2030	01/08/2019	9.69	Call	Bond Future	5,409.7100	5.4097	4,091.1800	4.0912	(24.373)	0	0	0
2019/07/26	2030	01/08/2019	9.69	Put	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	5,400
2019/07/26	2030	01/08/2019	9.91	Call	Bond Future	6,718.3600	6.7184	5,399.7700	5.3998	(19.627)	0	0	0
2019/07/26	2030	01/08/2019	9.92	Call	Bond Future	6,777.2300	6.7772	5,458.6400	5.4586	(19.456)	0	0	0
2019/07/26	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	2030	01/08/2019	8.67	Call	Bond Future	105.8400	0.1058	3.5800	0.0036	(96.618)	0	0	5,400
2019/07/26	2030	01/08/2019	9.15	Call	Bond Future	2,102.1800	2.1022	915.6500	0.9156	(56.443)	0	0	2,025
2019/07/26	2030	01/08/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0700	0.0001	100.000	0	0	4,771
2019/07/26	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	2030	01/08/2019	9.90	Call	Bond Future	6,659.4300	6.6594	5,340.8400	5.3408	(19.800)	0	0	0
2019/07/26	2030	01/08/2019	8.77	Put	Bond Future	641.4800	0.6415	1,694.1400	1.6941	164.099	0	0	0
2019/07/26	2030	01/08/2019	8.77	Call	Bond Future	287.3500	0.2873	21.4200	0.0214	(92.546)	0	0	0
2019/07/26	2030	01/08/2019	9.24	Call	Bond Future	2,655.6800	2.6557	1,389.9400	1.3899	(47.662)	0	0	0
2019/07/26	2030	01/08/2019	9.24	Put	Bond Future	5.1500	0.0052	58.0000	0.0580	1026.214	0	0	0
2019/07/26	2030	01/08/2019	9.27	Put	Bond Future	3.3500	0.0034	40.9100	0.0409	1121.194	0	0	0
2019/07/26	2030	01/08/2019	9.27	Call	Bond Future	2,841.3500	2.8413	1,560.3200	1.5603	(45.085)	0	0	0
2019/07/26	2030	01/08/2019	9.08	Call	Bond Future	1,681.9800	1.6820	603.7900	0.6038	(64.102)	0	0	0
2019/07/26	2030	01/08/2019	9.08	Put	Bond Future	39.9300	0.0399	280.3300	0.2803	602.054	0	0	6,570
2019/07/26	2030	07/11/2019	9.49	Put	Bond Future	591.6300	0.5916	922.1000	0.9221	55.858	0	0	0
2019/07/26	2030	07/11/2019	9.76	Put	Bond Future	354.0800	0.3541	569.9500	0.5699	60.966	0	0	5,500
2019/07/26	2030	07/11/2019			Bond Future	8.8849	96.3771	9.0979	95.0332	2.398	0.0000	0.0000	71,178
2019/07/26	2030	07/11/2019	9.10	Put	Bond Future	1,204.5000	1.2045	1,774.6300	1.7746	47.333	0	0	0
2019/07/26	2030	07/11/2019	9.10	Call	Bond Future	2,561.1900	2.5612	1,787.4400	1.7874	(30.211)	0	0	5,500
2019/07/26	2030	07/11/2019	9.48	Call	Bond Future	4,293.7500	4.2938	3,285.3500	3.2854	(23.485)	0	0	0
2019/07/26	2030	07/11/2019	9.48	Put	Bond Future	602.7300	0.6027	938.2100	0.9382	55.660	0	0	0

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2019/07/26	2030	07/11/2019	8.60	Put	Bond Future	2,789.5700	2.7896	3,741.0500	3.7411	34.108	0	0	0
2019/07/26	2030	07/11/2019	8.60	Call	Bond Future	951.9100	0.9519	559.5100	0.5595	(41.222)	0	0	5,500
2019/07/26	2030	07/11/2019	9.49	Call	Bond Future	4,343.0300	4.3430	3,329.6200	3.3296	(23.334)	0	0	0
2019/07/26	2030	07/11/2019	9.76	Call	Bond Future	5,715.5000	5.7155	4,587.4900	4.5875	(19.736)	0	0	0
2019/07/26	2030	07/11/2019	8.57	Put	Bond Future	2,917.8800	2.9179	3,890.9400	3.8909	33.348	0	0	0
2019/07/26	2030	07/11/2019	9.47	Call	Bond Future	4,244.6100	4.2446	3,241.3000	3.2413	(23.637)	0	0	0
2019/07/26	2030	07/11/2019	9.47	Put	Bond Future	614.0100	0.6140	954.5800	0.9546	55.467	0	0	0
2019/07/26	2030	07/11/2019	9.12	Put	Bond Future	1,162.1800	1.1622	1,717.9400	1.7179	47.820	0	0	0
2019/07/26	2030	07/11/2019	9.12	Call	Bond Future	2,643.7000	2.6437	1,855.5800	1.8556	(29.811)	0	0	0
2019/07/26	2030	07/11/2019	9.70	Call	Bond Future	5,405.7400	5.4057	4,300.1600	4.3002	(20.452)	0	0	0
2019/07/26	2030	07/11/2019	9.70	Put	Bond Future	398.7900	0.3988	637.0900	0.6371	59.756	0	0	0
2019/07/26	2030	07/11/2019	8.95	Call	Bond Future	1,983.4500	1.9834	1,322.3400	1.3223	(33.331)	0	0	0
2019/07/26	2030	07/11/2019	8.95	Put	Bond Future	1,570.1500	1.5701	2,252.9200	2.2529	43.484	0	0	5,000
2019/07/26	2030	07/11/2019	8.57	Call	Bond Future	883.9900	0.8840	513.1700	0.5132	(41.948)	0	0	0
2019/07/26	2030	06/02/2020	9.14	Call	Bond Future	3,195.0000	3.1950	2,439.4500	2.4394	(23.648)	0	0	0
2019/07/26	2030	06/02/2020	9.15	Put	Bond Future	1,944.0000	1.9440	2,551.3200	2.5513	31.241	0	0	0
2019/07/26	2030	06/02/2020			Bond Future	8.9416	94.1089	9.1628	92.7408	2.474	0.0000	0.0000	0
2019/07/26	2030	06/02/2020	9.14	Put	Bond Future	1,966.9200	1.9669	2,579.4600	2.5795	31.142	0	0	0
2019/07/26	2030	06/02/2020	9.15	Call	Bond Future	3,233.4200	3.2334	2,472.6500	2.4726	(23.528)	0	0	0
2019/07/26	2030	06/02/2020	9.16	Call	Bond Future	3,272.2800	3.2723	2,506.3300	2.5063	(23.407)	0	0	0
2019/07/26	2030	06/02/2020	9.16	Put	Bond Future	1,921.5800	1.9216	2,523.7200	2.5237	31.336	0	0	0
2019/07/26	2030	07/05/2020	8.78	Put	Bond Future	3,794.9100	3.7949	4,608.6900	4.6087	21.444	0	0	0
2019/07/26	2030	07/05/2020	8.79	Call	Bond Future	2,504.2000	2.5042	1,919.6500	1.9197	(23.343)	0	0	0
2019/07/26	2030	07/05/2020			Bond Future	8.9937	95.8700	9.2235	94.4762	2.556	0.0000	0.0000	0
2019/07/26	2030	07/05/2020	8.80	Call	Bond Future	2,533.8100	2.5338	1,944.7400	1.9447	(23.248)	0	0	0
2019/07/26	2030	07/05/2020	8.80	Put	Bond Future	3,729.6700	3.7297	4,534.3700	4.5344	21.576	0	0	0
2019/07/26	2030	07/05/2020	8.78	Call	Bond Future	2,474.4200	2.4744	1,894.4300	1.8944	(23.439)	0	0	0
2019/07/26	2030	07/05/2020	8.79	Put	Bond Future	3,762.3500	3.7624	4,571.5700	4.5716	21.508	0	0	0
2019/07/26	2032	01/08/2019	10.10	Call	Bond Future	6,035.0400	6.0350	4,750.0100	4.7500	(21.293)	0	0	0
2019/07/26	2032	01/08/2019	10.11	Put	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2019/07/26	2032	01/08/2019			Bond Future	9.2001	95.8485	9.3848	94.5634	2.007	0.0000	0.0000	22,951
2019/07/26	2032	01/08/2019	10.10	Put	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0	0	0
2019/07/26	2032	01/08/2019	10.11	Call	Bond Future	6,098.9900	6.0990	4,813.9500	4.8139	(21.070)	0	0	0
2019/07/26	2032	01/08/2019	10.09	Call	Bond Future	5,971.0200	5.9710	4,686.0000	4.6860	(21.521)	0	0	0
2019/07/26	2032	01/08/2019	10.09	Put	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	0
2019/07/26	2032	07/11/2019	9.71	Call	Bond Future	3,950.4900	3.9505	3,054.9900	3.0550	(22.668)	0	0	0
2019/07/26	2032	07/11/2019	9.70	Put	Bond Future	1,003.9800	1.0040	1,423.7000	1.4237	41.806	0	0	0
2019/07/26	2032	07/11/2019			Bond Future	9.2708	93.5266	9.4625	92.2169	2.068	0.0000	0.0000	47,314
2019/07/26	2032	07/11/2019	9.72	Call	Bond Future	4,000.0400	4.0000	3,099.0900	3.0991	(22.524)	0	0	0
2019/07/26	2032	07/11/2019	9.72	Put	Bond Future	970.9600	0.9710	1,379.7400	1.3797	42.101	0	0	0
2019/07/26	2032	07/11/2019	9.71	Put	Bond Future	987.3400	0.9873	1,401.5700	1.4016	41.954	0	0	0
2019/07/26	2032	07/11/2019	9.70	Call	Bond Future	3,901.1400	3.9011	3,011.1300	3.0111	(22.814)	0	0	0
2019/07/26	2032	06/02/2020	9.40	Put	Bond Future	2,540.4200	2.5404	3,198.8600	3.1989	25.919	0	0	0
2019/07/26	2032	06/02/2020			Bond Future	9.3358	95.2156	9.5343	93.8823	2.126	0.0000	0.0000	0
2019/07/26	2032	06/02/2020	9.39	Call	Bond Future	2,937.4500	2.9375	2,267.8400	2.2678	(22.796)	0	0	0
2019/07/26	2032	06/02/2020	9.39	Put	Bond Future	2,570.5100	2.5705	3,234.2100	3.2342	25.820	0	0	0
2019/07/26	2032	06/02/2020	9.40	Call	Bond Future	2,974.8000	2.9748	2,299.9300	2.2999	(22.686)	0	0	0

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2019/07/26	2032	06/02/2020	9.38	Call	Bond Future	2,900.6000	2.9006	2,236.2600	2.2363	(22.904)	0	0	0
2019/07/26	2032	06/02/2020	9.38	Put	Bond Future	2,601.1700	2.6012	3,270.1400	3.2701	25.718	0	0	0
2019/07/26	2032	07/05/2020	9.19	Call	Bond Future	2,921.0900	2.9211	2,334.6900	2.3347	(20.075)	0	0	0
2019/07/26	2032	07/05/2020			Bond Future	9.3948	92.8367	9.6004	91.4783	2.189	0.0000	0.0000	0
2019/07/26	2032	07/05/2020	9.17	Call	Bond Future	2,859.0200	2.8590	2,280.9200	2.2809	(20.220)	0	0	0
2019/07/26	2032	07/05/2020	9.17	Put	Bond Future	4,376.4800	4.3765	5,156.7800	5.1568	17.829	0	0	0
2019/07/26	2032	07/05/2020	9.19	Put	Bond Future	4,302.1700	4.3022	5,074.1700	5.0742	17.944	0	0	0
2019/07/26	2032	07/05/2020	9.18	Call	Bond Future	2,889.9700	2.8900	2,307.7200	2.3077	(20.147)	0	0	0
2019/07/26	2032	07/05/2020	9.18	Put	Bond Future	4,339.2000	4.3392	5,115.3500	5.1154	17.887	0	0	0
2019/07/26	2033	01/08/2019			Bond Future	104.2161	104.2161	103.6249	103.6249	(0.567)	0.0000	0.0000	320
2019/07/26	2033	07/11/2019			Bond Future	105.0726	105.0726	104.4699	104.4699	(0.574)	0.0000	0.0000	6,140
2019/07/26	2033	06/02/2020			Bond Future	106.9953	106.9953	106.3817	106.3817	(0.574)	0.0000	0.0000	0
2019/07/26	2033	07/05/2020			Bond Future	107.8256	107.8256	107.2003	107.2003	(0.580)	0.0000	0.0000	0
2019/07/26	2037	01/08/2019	10.31	Call	Bond Future	5,332.3700	5.3324	4,062.0300	4.0620	(23.823)	0	0	0
2019/07/26	2037	01/08/2019			Bond Future	9.5951	90.9392	9.7597	89.6678	1.715	0.0000	0.0000	43,753
2019/07/26	2037	01/08/2019	10.29	Call	Bond Future	5,189.8300	5.1898	3,919.8500	3.9199	(24.471)	0	0	0
2019/07/26	2037	01/08/2019	10.29	Put	Bond Future	0.2200	0.0002	1.6100	0.0016	631.818	0	0	0
2019/07/26	2037	01/08/2019	10.31	Put	Bond Future	0.1600	0.0002	1.1900	0.0012	643.750	0	0	0
2019/07/26	2037	01/08/2019	10.30	Call	Bond Future	5,261.1400	5.2611	3,990.9700	3.9910	(24.142)	0	0	0
2019/07/26	2037	01/08/2019	10.30	Put	Bond Future	0.1900	0.0002	1.3900	0.0014	631.579	0	0	0
2019/07/26	2037	07/11/2019	9.97	Call	Bond Future	3,680.2200	3.6802	2,863.6400	2.8636	(22.188)	0	0	0
2019/07/26	2037	07/11/2019			Bond Future	9.6668	92.6829	9.8370	91.3871	1.760	0.0000	0.0000	62,273
2019/07/26	2037	07/11/2019	9.95	Call	Bond Future	3,578.7200	3.5787	2,774.2700	2.7743	(22.479)	0	0	0
2019/07/26	2037	07/11/2019	9.95	Put	Bond Future	1,437.9000	1.4379	1,929.2600	1.9293	34.172	0	0	0
2019/07/26	2037	07/11/2019	9.97	Put	Bond Future	1,391.1100	1.3911	1,870.3400	1.8703	34.449	0	0	0
2019/07/26	2037	07/11/2019	9.96	Call	Bond Future	3,629.2500	3.6293	2,818.7100	2.8187	(22.334)	0	0	0
2019/07/26	2037	07/11/2019	9.96	Put	Bond Future	1,414.2400	1.4142	1,899.5100	1.8995	34.313	0	0	0
2019/07/26	2037	06/02/2020	9.67	Call	Bond Future	2,936.1500	2.9362	2,321.7800	2.3218	(20.924)	0	0	0
2019/07/26	2037	06/02/2020	9.66	Put	Bond Future	3,465.5500	3.4656	4,175.4600	4.1755	20.485	0	0	0
2019/07/26	2037	06/02/2020			Bond Future	9.7344	90.0974	9.9101	88.7782	1.805	0.0000	0.0000	0
2019/07/26	2037	06/02/2020	9.68	Call	Bond Future	2,974.7500	2.9748	2,355.2400	2.3552	(20.826)	0	0	0
2019/07/26	2037	06/02/2020	9.68	Put	Bond Future	3,389.4200	3.3894	4,089.0400	4.0890	20.641	0	0	0
2019/07/26	2037	06/02/2020	9.67	Put	Bond Future	3,427.3100	3.4273	4,132.0700	4.1321	20.563	0	0	0
2019/07/26	2037	06/02/2020	9.66	Call	Bond Future	2,897.8000	2.8978	2,288.5800	2.2886	(21.024)	0	0	0
2019/07/26	2037	07/05/2020	9.60	Put	Bond Future	4,884.7000	4.8847	5,634.0300	5.6340	15.340	0	0	0
2019/07/26	2037	07/05/2020	9.59	Call	Bond Future	3,344.6600	3.3447	2,754.1400	2.7541	(17.656)	0	0	0
2019/07/26	2037	07/05/2020			Bond Future	9.7983	91.7835	9.9797	90.4396	1.851	0.0000	0.0000	0
2019/07/26	2037	07/05/2020	9.60	Call	Bond Future	3,380.0600	3.3801	2,785.4700	2.7855	(17.591)	0	0	0
2019/07/26	2037	07/05/2020	9.59	Put	Bond Future	4,926.1800	4.9262	5,679.5800	5.6796	15.294	0	0	0
2019/07/26	2037	07/05/2020	9.61	Call	Bond Future	3,415.3300	3.4153	2,816.6900	2.8167	(17.528)	0	0	0
2019/07/26	2037	07/05/2020	9.61	Put	Bond Future	4,843.1800	4.8432	5,588.4600	5.5885	15.388	0	0	0
2019/07/26	2038	01/08/2019			Bond Future	121.9458	121.9458	121.6016	121.6016	(0.282)	0.0000	0.0000	3,406
2019/07/26	2038	07/11/2019			Bond Future	124.3167	124.3167	123.9659	123.9659	(0.282)	0.0000	0.0000	21,624
2019/07/26	2038	06/02/2020			Bond Future	124.9332	124.9332	124.5760	124.5760	(0.286)	0.0000	0.0000	0
2019/07/26	2038	07/05/2020			Bond Future	127.2992	127.2992	126.9352	126.9352	(0.286)	0.0000	0.0000	0

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2019/07/26	2040	01/08/2019	10.37	Put	Bond Future	0.5600	0.0006	3.4100	0.0034	508.929	0	0	0
2019/07/26	2040	01/08/2019	10.36	Call	Bond Future	5,163.1800	5.1632	3,845.1700	3.8452	(25.527)	0	0	0
2019/07/26	2040	01/08/2019			Bond Future	9.7152	93.8365	9.8747	92.5152	1.642	0.0000	0.0000	21,345
2019/07/26	2040	01/08/2019	10.37	Call	Bond Future	5,239.5400	5.2395	3,921.1100	3.9211	(25.163)	0	0	0
2019/07/26	2040	01/08/2019	10.36	Put	Bond Future	0.6500	0.0007	3.9200	0.0039	503.077	0	0	0
2019/07/26	2040	01/08/2019	10.38	Call	Bond Future	5,315.7900	5.3158	3,996.9900	3.9970	(24.809)	0	0	0
2019/07/26	2040	01/08/2019	10.38	Put	Bond Future	0.4800	0.0005	2.9600	0.0030	516.667	0	0	0
2019/07/26	2040	07/11/2019	9.80	Put	Bond Future	2,355.3400	2.3553	3,051.5100	3.0515	29.557	0	0	0
2019/07/26	2040	07/11/2019	9.30	Put	Bond Future	4,940.6300	4.9406	6,003.8100	6.0038	21.519	0	0	0
2019/07/26	2040	07/11/2019	10.04	Put	Bond Future	1,570.8400	1.5708	2,096.6500	2.0966	33.473	0	0	0
2019/07/26	2040	07/11/2019	10.03	Call	Bond Future	3,566.0900	3.5661	2,752.0100	2.7520	(22.828)	0	0	0
2019/07/26	2040	07/11/2019			Bond Future	9.7876	95.6356	9.9525	94.2891	1.685	0.0000	0.0000	40,301
2019/07/26	2040	07/11/2019	9.80	Call	Bond Future	2,457.4400	2.4574	1,807.0800	1.8071	(26.465)	0	0	1,260
2019/07/26	2040	07/11/2019	9.30	Call	Bond Future	770.3200	0.7703	486.9700	0.4870	(36.783)	0	0	1,260
2019/07/26	2040	07/11/2019	10.04	Call	Bond Future	3,619.2300	3.6192	2,798.5100	2.7985	(22.677)	0	0	0
2019/07/26	2040	07/11/2019	10.03	Put	Bond Future	1,597.5000	1.5975	2,129.9500	2.1300	33.330	0	0	0
2019/07/26	2040	07/11/2019	10.05	Call	Bond Future	3,672.8300	3.6728	2,845.5400	2.8455	(22.525)	0	0	0
2019/07/26	2040	07/11/2019	10.05	Put	Bond Future	1,544.7600	1.5448	2,064.0000	2.0640	33.613	0	0	0
2019/07/26	2040	06/02/2020	9.76	Call	Bond Future	2,981.8300	2.9818	2,359.1600	2.3592	(20.882)	0	0	0
2019/07/26	2040	06/02/2020			Bond Future	9.8559	92.8530	10.0261	91.4821	1.727	0.0000	0.0000	0
2019/07/26	2040	06/02/2020	9.74	Call	Bond Future	2,901.8200	2.9018	2,290.0500	2.2900	(21.082)	0	0	0
2019/07/26	2040	06/02/2020	9.74	Put	Bond Future	3,854.5300	3.8545	4,613.6100	4.6136	19.693	0	0	0
2019/07/26	2040	06/02/2020	9.76	Put	Bond Future	3,769.1000	3.7691	4,517.2800	4.5173	19.850	0	0	0
2019/07/26	2040	06/02/2020	9.75	Call	Bond Future	2,941.6900	2.9417	2,324.4600	2.3245	(20.982)	0	0	0
2019/07/26	2040	06/02/2020	9.75	Put	Bond Future	3,811.6200	3.8116	4,565.2400	4.5652	19.772	0	0	0
2019/07/26	2040	07/05/2020	9.75	Put	Bond Future	5,182.8000	5.1828	5,945.2900	5.9453	14.712	0	0	0
2019/07/26	2040	07/05/2020	9.74	Call	Bond Future	3,754.7300	3.7547	3,124.8300	3.1248	(16.776)	0	0	0
2019/07/26	2040	07/05/2020			Bond Future	9.9206	94.5906	10.0962	93.1941	1.770	0.0000	0.0000	0
2019/07/26	2040	07/05/2020	9.75	Call	Bond Future	3,793.2100	3.7932	3,159.1300	3.1591	(16.716)	0	0	0
2019/07/26	2040	07/05/2020	9.74	Put	Bond Future	5,226.8000	5.2268	5,993.4700	5.9935	14.668	0	0	0
2019/07/26	2040	07/05/2020	9.73	Call	Bond Future	3,716.4500	3.7164	3,090.7200	3.0907	(16.837)	0	0	0
2019/07/26	2040	07/05/2020	9.73	Put	Bond Future	5,271.1200	5.2711	6,041.9600	6.0420	14.624	0	0	0
2019/07/26	2044	01/08/2019	10.40	Put	Bond Future	0.7500	0.0008	4.0600	0.0041	441.333	0	0	0
2019/07/26	2044	01/08/2019	9.86	Put	Bond Future	347.7300	0.3477	914.3300	0.9143	162.943	0	0	0
2019/07/26	2044	01/08/2019	10.53	Call	Bond Future	6,018.7800	6.0188	4,762.6700	4.7627	(20.870)	0	0	0
2019/07/26	2044	01/08/2019	9.39	Call	Bond Future	5.4700	0.0055	0.1100	0.0001	(97.989)	0	0	228
2019/07/26	2044	01/08/2019			Bond Future	9.7800	90.6240	9.9296	89.3674	1.529	0.0000	0.0000	23,935
2019/07/26	2044	01/08/2019	10.39	Call	Bond Future	4,948.2100	4.9482	3,695.4100	3.6954	(25.318)	0	0	0
2019/07/26	2044	01/08/2019	10.39	Put	Bond Future	0.8600	0.0009	4.6600	0.0047	441.860	0	0	0
2019/07/26	2044	01/08/2019	10.40	Call	Bond Future	5,025.3800	5.0254	3,772.0900	3.7721	(24.939)	0	0	0
2019/07/26	2044	01/08/2019	9.86	Call	Bond Future	1,023.2600	1.0233	333.2600	0.3333	(67.432)	0	0	100
2019/07/26	2044	01/08/2019	10.53	Put	Bond Future	0.1100	0.0001	0.6000	0.0006	445.455	0	0	100
2019/07/26	2044	01/08/2019	9.39	Put	Bond Future	3,426.0000	3.4260	4,677.2400	4.6772	36.522	0	0	0
2019/07/26	2044	01/08/2019	9.74	Put	Bond Future	806.3000	0.8063	1,693.0000	1.6930	109.971	0	0	0
2019/07/26	2044	01/08/2019	10.38	Call	Bond Future	4,870.9300	4.8709	3,618.6800	3.6187	(25.709)	0	0	0
2019/07/26	2044	01/08/2019	10.38	Put	Bond Future	0.9900	0.0010	5.3400	0.0053	439.394	0	0	0

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2019/07/26	2044	01/08/2019	9.36	Put	Bond Future	3,695.4900	3.6955	4,949.1200	4.9491	33.923	0	0	0
2019/07/26	2044	01/08/2019	9.36	Call	Bond Future	3.0200	0.0030	0.0500	0.0001	(98.344)	0	0	100
2019/07/26	2044	01/08/2019	9.74	Call	Bond Future	464.7000	0.4647	94.8000	0.0948	(79.600)	0	0	228
2019/07/26	2044	01/08/2019	10.27	Call	Bond Future	4,015.0200	4.0150	2,775.9800	2.7760	(30.860)	0	0	0
2019/07/26	2044	01/08/2019	10.27	Put	Bond Future	4.4400	0.0044	22.0000	0.0220	395.495	0	0	228
2019/07/26	2044	07/11/2019	9.74	Put	Bond Future	2,948.4900	2.9485	3,691.5200	3.6915	25.200	0	0	0
2019/07/26	2044	07/11/2019	10.52	Call	Bond Future	6,157.6500	6.1576	5,162.1600	5.1622	(16.167)	0	0	0
2019/07/26	2044	07/11/2019	10.07	Put	Bond Future	1,727.3000	1.7273	2,244.5900	2.2446	29.948	0	0	0
2019/07/26	2044	07/11/2019			Bond Future	9.8507	92.3616	10.0051	91.0810	1.568	0.0000	0.0000	36,426
2019/07/26	2044	07/11/2019	10.52	Put	Bond Future	821.0300	0.8210	1,106.1800	1.1062	34.731	0	0	328
2019/07/26	2044	07/11/2019	10.06	Call	Bond Future	3,483.9700	3.4840	2,726.9600	2.7270	(21.728)	0	0	0
2019/07/26	2044	07/11/2019	10.06	Put	Bond Future	1,755.7200	1.7557	2,279.3500	2.2794	29.824	0	0	0
2019/07/26	2044	07/11/2019	9.19	Call	Bond Future	459.9900	0.4600	282.0300	0.2820	(38.688)	0	0	328
2019/07/26	2044	07/11/2019	9.74	Call	Bond Future	2,011.2900	2.0113	1,473.6800	1.4737	(26.730)	0	0	328
2019/07/26	2044	07/11/2019	10.07	Call	Bond Future	3,536.7400	3.5367	2,773.3900	2.7734	(21.583)	0	0	0
2019/07/26	2044	07/11/2019	9.19	Put	Bond Future	6,302.6100	6.3026	7,405.2900	7.4053	17.496	0	0	0
2019/07/26	2044	07/11/2019	10.05	Call	Bond Future	3,431.7000	3.4317	2,681.0600	2.6811	(21.874)	0	0	0
2019/07/26	2044	07/11/2019	10.05	Put	Bond Future	1,784.7600	1.7848	2,314.7600	2.3148	29.696	0	0	0
2019/07/26	2044	06/02/2020	9.74	Call	Bond Future	2,752.4100	2.7524	2,196.0100	2.1960	(20.215)	0	0	328
2019/07/26	2044	06/02/2020	10.78	Put	Bond Future	1,342.2200	1.3422	1,652.1200	1.6521	23.089	0	0	328
2019/07/26	2044	06/02/2020	9.77	Put	Bond Future	4,104.4600	4.1045	4,836.2900	4.8363	17.830	0	0	0
2019/07/26	2044	06/02/2020			Bond Future	9.9173	89.6450	10.0765	88.3413	1.606	0.0000	0.0000	0
2019/07/26	2044	06/02/2020	9.09	Put	Bond Future	8,144.3000	8.1443	9,215.0100	9.2150	13.147	0	0	0
2019/07/26	2044	06/02/2020	9.09	Call	Bond Future	826.6400	0.8266	593.6200	0.5936	(28.189)	0	0	328
2019/07/26	2044	06/02/2020	9.74	Put	Bond Future	4,241.7200	4.2417	4,989.0500	4.9890	17.619	0	0	0
2019/07/26	2044	06/02/2020	9.77	Call	Bond Future	2,870.0900	2.8701	2,298.1900	2.2982	(19.926)	0	0	0
2019/07/26	2044	06/02/2020	10.78	Call	Bond Future	8,040.3400	8.0403	7,046.5100	7.0465	(12.361)	0	0	0
2019/07/26	2044	06/02/2020	9.78	Call	Bond Future	2,909.8600	2.9099	2,332.8100	2.3328	(19.831)	0	0	0
2019/07/26	2044	06/02/2020	9.76	Put	Bond Future	4,149.8000	4.1498	4,886.8000	4.8868	17.760	0	0	0
2019/07/26	2044	06/02/2020	9.78	Put	Bond Future	4,059.5100	4.0595	4,786.1900	4.7862	17.901	0	0	0
2019/07/26	2044	06/02/2020	9.76	Call	Bond Future	2,830.5800	2.8306	2,263.8500	2.2638	(20.022)	0	0	0
2019/07/26	2044	07/05/2020	9.81	Call	Bond Future	3,917.2000	3.9172	3,308.0300	3.3080	(15.551)	0	0	0
2019/07/26	2044	07/05/2020	9.79	Put	Bond Future	5,419.7300	5.4197	6,146.7000	6.1467	13.413	0	0	0
2019/07/26	2044	07/05/2020			Bond Future	9.9802	91.3227	10.1444	89.9945	1.645	0.0000	0.0000	0
2019/07/26	2044	07/05/2020	9.81	Put	Bond Future	5,329.7500	5.3298	6,048.8500	6.0488	13.492	0	0	0
2019/07/26	2044	07/05/2020	9.79	Call	Bond Future	3,838.7500	3.8388	3,237.4500	3.2375	(15.664)	0	0	0
2019/07/26	2044	07/05/2020	9.80	Put	Bond Future	5,374.5800	5.3746	6,097.6100	6.0976	13.453	0	0	0
2019/07/26	2044	07/05/2020	9.80	Call	Bond Future	3,877.8800	3.8779	3,272.6400	3.2726	(15.607)	0	0	0
2019/07/26	2046	01/08/2019			Bond Future	114.9218	114.9218	114.5124	114.5124	(0.356)	0.0000	0.0000	7,052
2019/07/26	2046	07/11/2019			Bond Future	115.4369	115.4369	115.0197	115.0197	(0.361)	0.0000	0.0000	16,994
2019/07/26	2046	06/02/2020			Bond Future	117.5492	117.5492	117.1243	117.1243	(0.361)	0.0000	0.0000	0
2019/07/26	2046	07/05/2020			Bond Future	118.0269	118.0269	117.5938	117.5938	(0.367)	0.0000	0.0000	0
2019/07/26	2050	01/08/2019			Bond Future	118.3334	118.3334	117.8634	117.8634	(0.397)	0.0000	0.0000	5,822
2019/07/26	2050	07/11/2019			Bond Future	120.6338	120.6338	120.1550	120.1550	(0.397)	0.0000	0.0000	12,746
2019/07/26	2050	06/02/2020			Bond Future	121.0057	121.0057	120.5181	120.5181	(0.403)	0.0000	0.0000	0
2019/07/26	2050	07/05/2020			Bond Future	123.2971	123.2971	122.8001	122.8001	(0.403)	0.0000	0.0000	0

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2019/07/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	AL37	01/08/2019			Index Future	654.3850	654.3850	651.0700	651.0700	(0.507)	0.0000	0.0000	0
2019/07/26	AL37	07/11/2019			Index Future	666.9320	666.9320	663.5540	663.5540	(0.506)	0.0000	0.0000	0
2019/07/26	AL37	06/02/2020			Index Future	678.9770	678.9770	675.5370	675.5370	(0.507)	0.0000	0.0000	0
2019/07/26	AL37	07/05/2020			Index Future	691.6780	691.6780	688.1730	688.1730	(0.507)	0.0000	0.0000	0
2019/07/26	AL7T	01/08/2019			Index Future	763.2050	763.2050	754.7660	754.7660	(1.106)	0.0000	0.0000	0
2019/07/26	AL7T	07/11/2019			Index Future	777.8390	777.8390	769.2380	769.2380	(1.106)	0.0000	0.0000	120
2019/07/26	AL7T	06/02/2020			Index Future	791.8870	791.8870	783.1310	783.1310	(1.106)	0.0000	0.0000	0
2019/07/26	AL7T	07/05/2020			Index Future	806.6990	806.6990	797.7790	797.7790	(1.106)	0.0000	0.0000	0
2019/07/26	ALBI	01/08/2019			Index Future	683.9010	683.9010	675.9750	675.9750	(1.159)	0.0000	0.0000	394
2019/07/26	ALBI	07/11/2019			Index Future	697.0140	697.0140	688.9370	688.9370	(1.159)	0.0000	0.0000	216
2019/07/26	ALBI	06/02/2020			Index Future	709.6020	709.6020	701.3790	701.3790	(1.159)	0.0000	0.0000	0
2019/07/26	ALBI	07/05/2020			Index Future	722.8750	722.8750	714.4980	714.4980	(1.159)	0.0000	0.0000	0
2019/07/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	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
2019/07/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/26	ES33	01/08/2019			Bond Future	10.7236	79.7430	10.8877	78.7749	1.531	0.0000	0.0000	0
2019/07/26	ES33	07/11/2019			Bond Future	10.8452	77.4795	11.0158	76.4928	1.573	0.0000	0.0000	350
2019/07/26	ES33	06/02/2020			Bond Future	10.9620	78.8786	11.1388	77.8741	1.614	0.0000	0.0000	0
2019/07/26	ES33	07/05/2020			Bond Future	11.0718	76.5600	11.2552	75.5367	1.656	0.0000	0.0000	0
2019/07/26	ES42	01/08/2019			Bond Future	11.0836	81.0639	11.2377	80.0338	1.391	0.0000	0.0000	0
2019/07/26	ES42	07/11/2019			Bond Future	11.2053	78.3532	11.3654	77.3034	1.430	0.0000	0.0000	4,919
2019/07/26	ES42	06/02/2020			Bond Future	11.3176	79.7681	11.4836	78.6994	1.466	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
2019/07/26	ES42	07/05/2020			Bond Future	11.4282	76.9959	11.6003	75.9071	1.505	0.0000	0.0000	0
2019/07/26	GOVI	01/08/2019	638.68	Call	GOVI	384,660.0000	38.4660	303,340.0000	30.3340	(21.141)	0	0	0
2019/07/26	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	01/08/2019			GOVI	677.1460	677.1460	669.0140	669.0140	(1.201)	0.0000	0.0000	61
2019/07/26	GOVI	01/08/2019	638.69	Call	GOVI	384,560.0000	38.4560	303,240.0000	30.3240	(21.146)	0	0	0
2019/07/26	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	01/08/2019	638.67	Call	GOVI	384,760.0000	38.4760	303,440.0000	30.3440	(21.135)	0	0	0
2019/07/26	GOVI	07/11/2019	672.90	Call	GOVI	172,290.0000	17.2290	89,420.0000	8.9420	(48.099)	0	0	0
2019/07/26	GOVI	07/11/2019			GOVI	690.1290	690.1290	681.8420	681.8420	(1.201)	0.0000	0.0000	1,020
2019/07/26	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	07/11/2019	672.91	Call	GOVI	172,190.0000	17.2190	89,320.0000	8.9320	(48.127)	0	0	0
2019/07/26	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	07/11/2019	672.92	Call	GOVI	172,090.0000	17.2090	89,220.0000	8.9220	(48.155)	0	0	0
2019/07/26	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	06/02/2020	703.15	Put	GOVI	5,570.0000	0.5570	89,940.0000	8.9940	1514.722	0	0	0
2019/07/26	GOVI	06/02/2020			GOVI	702.5930	702.5930	694.1560	694.1560	(1.201)	0.0000	0.0000	0
2019/07/26	GOVI	06/02/2020	703.14	Put	GOVI	5,470.0000	0.5470	89,840.0000	8.9840	1542.413	0	0	0
2019/07/26	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	06/02/2020	703.13	Put	GOVI	5,370.0000	0.5370	89,740.0000	8.9740	1571.136	0	0	0
2019/07/26	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	07/05/2020			GOVI	715.7350	715.7350	707.1400	707.1400	(1.201)	0.0000	0.0000	0
2019/07/26	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GOVI	07/05/2020	720.00	Put	GOVI	42,650.0000	4.2650	128,600.0000	12.8600	201.524	0	0	0
2019/07/26	GOVI	07/05/2020	719.98	Put	GOVI	42,450.0000	4.2450	128,400.0000	12.8400	202.473	0	0	0
2019/07/26	GOVI	07/05/2020	719.99	Put	GOVI	42,550.0000	4.2550	128,500.0000	12.8500	201.998	0	0	0
2019/07/26	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/26	IGOV	01/08/2019			Index Future	262.1530	262.1530	261.7330	261.7330	(0.160)	0.0000	0.0000	119
2019/07/26	IGOV	07/11/2019			Index Future	267.2490	267.2490	266.8210	266.8210	(0.160)	0.0000	0.0000	934
2019/07/26	IGOV	06/02/2020			Index Future	272.1400	272.1400	271.7040	271.7040	(0.160)	0.0000	0.0000	0
2019/07/26	IGOV	07/05/2020			Index Future	277.2930	277.2930	276.8490	276.8490	(0.160)	0.0000	0.0000	0
2019/07/26	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/26	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/26	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/07/26	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5900	98.5900	0.020	0.0000	0.0000	0
2019/07/26	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	102.0300	102.0300	0.039	0.0000	0.0000	0
2019/07/26	IS02	21/09/2020			Interest Rate Swap	98.8200	98.8200	98.8900	98.8900	0.071	0.0000	0.0000	0
2019/07/26	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.5300	95.5300	0.094	0.0000	0.0000	0
2019/07/26	IS05	16/03/2021			Interest Rate Swap	94.4400	94.4400	94.5500	94.5500	0.116	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/26	IS05	15/06/2021			Interest Rate Swap	93.4000	93.4000	93.5400	93.5400	0.150	0.0000	0.0000	0
2019/07/26	IS05	21/09/2021			Interest Rate Swap	93.3400	93.3400	93.5100	93.5100	0.182	0.0000	0.0000	0
2019/07/26	IS05	21/12/2021			Interest Rate Swap	95.3300	95.3300	95.5400	95.5400	0.220	0.0000	0.0000	51
2019/07/26	IS05	15/03/2022			Interest Rate Swap	95.2700	95.2700	95.5100	95.5100	0.252	0.0000	0.0000	0
2019/07/26	IS05	21/06/2022			Interest Rate Swap	96.2400	96.2400	96.5200	96.5200	0.291	0.0000	0.0000	0
2019/07/26	IS05	20/09/2022			Interest Rate Swap	100.0000	100.0000	100.3100	100.3100	0.310	0.0000	0.0000	0
2019/07/26	IS05	20/12/2022			Interest Rate Swap	101.0900	101.0900	101.4300	101.4300	0.336	0.0000	0.0000	0
2019/07/26	IS05	22/03/2023			Interest Rate Swap	94.2200	94.2200	94.6100	94.6100	0.414	0.0000	0.0000	0
2019/07/26	IS05	20/06/2023			Interest Rate Swap	100.1700	100.1700	100.5900	100.5900	0.419	0.0000	0.0000	0
2019/07/26	IS05	19/09/2023			Interest Rate Swap	95.4700	95.4700	95.9200	95.9200	0.471	0.0000	0.0000	0
2019/07/26	IS10	17/12/2025			Interest Rate Swap	91.0100	91.0100	91.7600	91.7600	0.824	0.0000	0.0000	0
2019/07/26	IS10	16/03/2026			Interest Rate Swap	87.8700	87.8700	88.6500	88.6500	0.888	0.0000	0.0000	0
2019/07/26	IS10	15/06/2026			Interest Rate Swap	86.5100	86.5100	87.3200	87.3200	0.936	0.0000	0.0000	0
2019/07/26	IS10	21/09/2026			Interest Rate Swap	88.6400	88.6400	89.4600	89.4600	0.925	0.0000	0.0000	0
2019/07/26	IS10	21/12/2026			Interest Rate Swap	92.4600	92.4600	93.2800	93.2800	0.887	0.0000	0.0000	0
2019/07/26	IS10	15/03/2027			Interest Rate Swap	90.9500	90.9500	91.7800	91.7800	0.913	0.0000	0.0000	0
2019/07/26	IS10	21/06/2027			Interest Rate Swap	93.0300	93.0300	93.8600	93.8600	0.892	0.0000	0.0000	0
2019/07/26	IS10	20/09/2027			Interest Rate Swap	98.5500	98.5500	99.3800	99.3800	0.842	0.0000	0.0000	0
2019/07/26	IS10	20/12/2027			Interest Rate Swap	98.8800	98.8800	99.7400	99.7400	0.870	0.0000	0.0000	0
2019/07/26	IS10	22/03/2028			Interest Rate Swap	92.2200	92.2200	93.1300	93.1300	0.987	0.0000	0.0000	0
2019/07/26	IS10	20/06/2028			Interest Rate Swap	99.5500	99.5500	100.4600	100.4600	0.914	0.0000	0.0000	0
2019/07/26	IS10	19/09/2028			Interest Rate Swap	92.9400	92.9400	93.9000	93.9000	1.033	0.0000	0.0000	0
2019/07/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/26	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/26	R023	01/08/2019	8.95	Call	Bond Future	5,020.1300	5.0201	4,566.7800	4.5668	(9.031)	0	0	0
2019/07/26	R023	01/08/2019			Bond Future	7.2905	104.7612	7.4362	104.3079	1.998	0.0000	0.0000	34,410
2019/07/26	R023	01/08/2019	8.93	Call	Bond Future	4,961.4700	4.9615	4,508.1200	4.5081	(9.137)	0	0	0
2019/07/26	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R023	01/08/2019	8.94	Call	Bond Future	4,990.8000	4.9908	4,537.4500	4.5375	(9.084)	0	0	0
2019/07/26	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R023	07/11/2019	7.98	Call	Bond Future	2,094.1500	2.0941	1,711.2800	1.7113	(18.283)	0	0	0
2019/07/26	R023	07/11/2019			Bond Future	7.3017	102.8396	7.4609	102.3775	2.181	0.0000	0.0000	52,086
2019/07/26	R023	07/11/2019	7.99	Call	Bond Future	2,119.9400	2.1199	1,735.6800	1.7357	(18.126)	0	0	0
2019/07/26	R023	07/11/2019	7.98	Put	Bond Future	143.5700	0.1436	222.7400	0.2227	55.144	0	0	0
2019/07/26	R023	07/11/2019	7.99	Put	Bond Future	140.9600	0.1410	218.7400	0.2187	55.179	0	0	0
2019/07/26	R023	07/11/2019	8.00	Call	Bond Future	2,145.7900	2.1458	1,760.1600	1.7602	(17.971)	0	0	0
2019/07/26	R023	07/11/2019	8.00	Put	Bond Future	138.4100	0.1384	214.8200	0.2148	55.206	0	0	0
2019/07/26	R023	06/02/2020	7.54	Call	Bond Future	1,214.0100	1.2140	940.7600	0.9408	(22.508)	0	0	0
2019/07/26	R023	06/02/2020			Bond Future	7.3067	104.6968	7.4808	104.2264	2.383	0.0000	0.0000	0
2019/07/26	R023	06/02/2020	7.52	Call	Bond Future	1,175.8400	1.1758	907.0100	0.9070	(22.863)	0	0	0

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2019/07/26	R023	06/02/2020	7.52	Put	Bond Future	600.0800	0.6001	801.5900	0.8016	33.581	0	0	0
2019/07/26	R023	06/02/2020	7.54	Put	Bond Future	584.4700	0.5845	781.5600	0.7816	33.721	0	0	0
2019/07/26	R023	06/02/2020	7.53	Call	Bond Future	1,195.0200	1.1950	923.9700	0.9240	(22.682)	0	0	0
2019/07/26	R023	06/02/2020	7.53	Put	Bond Future	592.3700	0.5924	791.6600	0.7917	33.643	0	0	0
2019/07/26	R023	07/05/2020	6.91	Put	Bond Future	1,452.4100	1.4524	1,780.6900	1.7807	22.602	0	0	0
2019/07/26	R023	07/05/2020			Bond Future	7.2732	102.7219	7.4644	102.2427	2.629	0.0000	0.0000	0
2019/07/26	R023	07/05/2020	6.90	Call	Bond Future	523.4800	0.5235	374.6400	0.3746	(28.433)	0	0	0
2019/07/26	R023	07/05/2020	6.90	Put	Bond Future	1,466.8600	1.4669	1,797.2500	1.7972	22.524	0	0	0
2019/07/26	R023	07/05/2020	6.91	Call	Bond Future	534.4600	0.5345	383.5100	0.3835	(28.243)	0	0	0
2019/07/26	R023	07/05/2020	6.89	Call	Bond Future	512.6300	0.5126	365.8900	0.3659	(28.625)	0	0	0
2019/07/26	R023	07/05/2020	6.89	Put	Bond Future	1,481.4300	1.4814	1,813.9200	1.8139	22.444	0	0	0
2019/07/26	R035	01/08/2019	10.23	Call	Bond Future	5,685.9800	5.6860	4,342.1500	4.3421	(23.634)	0	0	0
2019/07/26	R035	01/08/2019	10.22	Put	Bond Future	0.0900	0.0001	0.7600	0.0008	744.444	0	0	0
2019/07/26	R035	01/08/2019			Bond Future	9.4652	99.0644	9.6399	97.7200	1.845	0.0000	0.0000	73,166
2019/07/26	R035	01/08/2019	10.24	Call	Bond Future	5,756.9500	5.7570	4,413.0400	4.4130	(23.344)	0	0	0
2019/07/26	R035	01/08/2019	10.24	Put	Bond Future	0.0600	0.0001	0.5600	0.0006	833.333	0	0	0
2019/07/26	R035	01/08/2019	10.23	Put	Bond Future	0.0700	0.0001	0.6500	0.0007	828.571	0	0	0
2019/07/26	R035	01/08/2019	10.22	Call	Bond Future	5,614.9300	5.6149	4,271.1900	4.2712	(23.932)	0	0	0
2019/07/26	R035	07/11/2019	10.21	Put	Bond Future	767.7700	0.7678	1,084.0500	1.0841	41.195	0	0	3,500
2019/07/26	R035	07/11/2019	9.88	Call	Bond Future	3,867.8900	3.8679	2,987.8900	2.9879	(22.751)	0	0	0
2019/07/26	R035	07/11/2019	9.89	Call	Bond Future	3,920.1600	3.9202	3,034.0400	3.0340	(22.604)	0	0	0
2019/07/26	R035	07/11/2019	9.87	Put	Bond Future	1,345.0500	1.3450	1,841.4000	1.8414	36.902	0	0	0
2019/07/26	R035	07/11/2019			Bond Future	9.5409	96.4629	9.7218	95.0927	1.896	0.0000	0.0000	89,532
2019/07/26	R035	07/11/2019	8.92	Put	Bond Future	5,447.5000	5.4475	6,603.1500	6.6032	21.214	0	0	0
2019/07/26	R035	07/11/2019	8.92	Call	Bond Future	515.7100	0.5157	301.1800	0.3012	(41.599)	0	0	3,500
2019/07/26	R035	07/11/2019	9.52	Put	Bond Future	2,346.6400	2.3466	3,086.6600	3.0867	31.535	0	0	0
2019/07/26	R035	07/11/2019	9.52	Call	Bond Future	2,186.7700	2.1868	1,556.6100	1.5566	(28.817)	0	0	3,500
2019/07/26	R035	07/11/2019	9.89	Put	Bond Future	1,302.0700	1.3021	1,786.1300	1.7861	37.176	0	0	0
2019/07/26	R035	07/11/2019	9.87	Call	Bond Future	3,816.0600	3.8161	2,942.2300	2.9422	(22.899)	0	0	0
2019/07/26	R035	07/11/2019	10.21	Call	Bond Future	5,692.8900	5.6929	4,638.9900	4.6390	(18.513)	0	0	0
2019/07/26	R035	07/11/2019	9.88	Put	Bond Future	1,323.3000	1.3233	1,813.4800	1.8135	37.042	0	0	0
2019/07/26	R035	06/02/2020	9.60	Call	Bond Future	3,034.7800	3.0348	2,365.1600	2.3652	(22.065)	0	0	0
2019/07/26	R035	06/02/2020	9.61	Put	Bond Future	3,096.0000	3.0960	3,815.7000	3.8157	23.246	0	0	0
2019/07/26	R035	06/02/2020			Bond Future	9.6128	98.2049	9.8000	96.8101	1.947	0.0000	0.0000	0
2019/07/26	R035	06/02/2020	9.60	Put	Bond Future	3,131.6800	3.1317	3,856.9000	3.8569	23.158	0	0	0
2019/07/26	R035	06/02/2020	9.61	Call	Bond Future	3,074.5200	3.0745	2,399.3800	2.3994	(21.959)	0	0	0
2019/07/26	R035	06/02/2020	9.59	Call	Bond Future	2,995.2800	2.9953	2,331.1900	2.3312	(22.171)	0	0	0
2019/07/26	R035	06/02/2020	9.59	Put	Bond Future	3,167.6900	3.1677	3,898.4400	3.8984	23.069	0	0	0
2019/07/26	R035	07/05/2020	9.48	Put	Bond Future	4,807.8800	4.8079	5,602.8300	5.6028	16.534	0	0	0
2019/07/26	R035	07/05/2020	9.47	Call	Bond Future	3,321.3800	3.3214	2,699.5700	2.6996	(18.721)	0	0	0
2019/07/26	R035	07/05/2020			Bond Future	9.6731	95.5378	9.8664	94.1167	1.999	0.0000	0.0000	0
2019/07/26	R035	07/05/2020	9.48	Call	Bond Future	3,356.7500	3.3568	2,730.6400	2.7306	(18.652)	0	0	0
2019/07/26	R035	07/05/2020	9.47	Put	Bond Future	4,848.5500	4.8486	5,647.8000	5.6478	16.484	0	0	0
2019/07/26	R035	07/05/2020	9.49	Call	Bond Future	3,391.9700	3.3920	2,761.5700	2.7616	(18.585)	0	0	0
2019/07/26	R035	07/05/2020	9.49	Put	Bond Future	4,767.1500	4.7671	5,557.8100	5.5578	16.586	0	0	0
2019/07/26	R186	01/08/2019	9.54	Call	Bond Future	7,698.4200	7.6984	6,701.6700	6.7017	(12.947)	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
2019/07/26	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/26	R186	01/08/2019	8.38	Call	Bond Future	1,256.9700	1.2570	470.3200	0.4703	(62.583)	0	0	0
2019/07/26	R186	01/08/2019	8.55	Put	Bond Future	4.6900	0.0047	40.9200	0.0409	772.495	0	0	0
2019/07/26	R186	01/08/2019	8.00	Put	Bond Future	1,089.3100	1.0893	2,028.6200	2.0286	86.230	0	0	0
2019/07/26	R186	01/08/2019			Bond Future	8.1736	113.9968	8.3436	113.0001	2.080	0.0000	0.0000	59,760
2019/07/26	R186	01/08/2019	9.52	Call	Bond Future	7,590.7400	7.5907	6,593.9900	6.5940	(13.131)	0	0	0
2019/07/26	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R186	01/08/2019	8.30	Put	Bond Future	118.1400	0.1181	491.4200	0.4914	315.964	0	0	0
2019/07/26	R186	01/08/2019	8.30	Call	Bond Future	860.3500	0.8603	236.8800	0.2369	(72.467)	0	0	6,000
2019/07/26	R186	01/08/2019	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R186	01/08/2019	9.05	Call	Bond Future	5,018.4200	5.0184	4,021.6700	4.0217	(19.862)	0	0	6,000
2019/07/26	R186	01/08/2019	7.75	Put	Bond Future	2,534.3600	2.5344	3,530.5000	3.5305	39.305	0	0	0
2019/07/26	R186	01/08/2019	7.75	Call	Bond Future	0.6100	0.0006	0.0000	0.0000	(100.000)	0	0	620
2019/07/26	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R186	01/08/2019	10.08	Call	Bond Future	10,552.2900	10.5523	9,555.5400	9.5555	(9.446)	0	0	0
2019/07/26	R186	01/08/2019	8.38	Put	Bond Future	48.2900	0.0483	258.3900	0.2584	435.080	0	0	0
2019/07/26	R186	01/08/2019	8.70	Put	Bond Future	0.3800	0.0004	4.6600	0.0047	1126.316	0	0	3,100
2019/07/26	R186	01/08/2019	8.55	Call	Bond Future	2,196.3000	2.1963	1,235.7800	1.2358	(43.734)	0	0	0
2019/07/26	R186	01/08/2019	8.00	Call	Bond Future	59.7200	0.0597	2.2800	0.0023	(96.182)	0	0	620
2019/07/26	R186	01/08/2019	9.53	Call	Bond Future	7,644.6000	7.6446	6,647.8500	6.6478	(13.039)	0	0	0
2019/07/26	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R186	01/08/2019	8.70	Call	Bond Future	3,050.0100	3.0500	2,057.5400	2.0575	(32.540)	0	0	0
2019/07/26	R186	01/08/2019	9.22	Call	Bond Future	5,958.1700	5.9582	4,961.4200	4.9614	(16.729)	0	0	0
2019/07/26	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R186	07/11/2019	8.94	Call	Bond Future	4,347.0800	4.3471	3,519.9500	3.5200	(19.027)	0	0	0
2019/07/26	R186	07/11/2019	8.23	Call	Bond Future	1,481.2700	1.4813	1,012.2600	1.0123	(31.663)	0	0	5,000
2019/07/26	R186	07/11/2019	8.20	Call	Bond Future	1,392.6500	1.3926	942.6900	0.9427	(32.310)	0	0	0
2019/07/26	R186	07/11/2019			Bond Future	8.2236	116.1826	8.4027	115.1668	2.178	0.0000	0.0000	149,521
2019/07/26	R186	07/11/2019	8.94	Put	Bond Future	353.3900	0.3534	542.0900	0.5421	53.397	0	0	0
2019/07/26	R186	07/11/2019	8.73	Call	Bond Future	3,387.8000	3.3878	2,641.1800	2.6412	(22.038)	0	0	0
2019/07/26	R186	07/11/2019	8.73	Put	Bond Future	545.5500	0.5455	814.7600	0.8148	49.347	0	0	5,000
2019/07/26	R186	07/11/2019	8.95	Call	Bond Future	4,394.2400	4.3942	3,563.8400	3.5638	(18.897)	0	0	0
2019/07/26	R186	07/11/2019	8.96	Put	Bond Future	338.9900	0.3390	521.2000	0.5212	53.751	0	0	0
2019/07/26	R186	07/11/2019	8.23	Put	Bond Future	1,444.8100	1.4448	1,991.6300	1.9916	37.847	0	0	0
2019/07/26	R186	07/11/2019	8.20	Put	Bond Future	1,527.4700	1.5275	2,093.3400	2.0933	37.046	0	0	7,500
2019/07/26	R186	07/11/2019	8.95	Put	Bond Future	346.1200	0.3461	531.5500	0.5316	53.574	0	0	0
2019/07/26	R186	07/11/2019	8.96	Call	Bond Future	4,441.5200	4.4415	3,607.9000	3.6079	(18.769)	0	0	0
2019/07/26	R186	06/02/2020	8.57	Call	Bond Future	3,011.1100	3.0111	2,390.2800	2.3903	(20.618)	0	0	0
2019/07/26	R186	06/02/2020			Bond Future	8.2682	112.9766	8.4564	111.9424	2.275	0.0000	0.0000	0
2019/07/26	R186	06/02/2020	8.55	Call	Bond Future	2,937.8200	2.9378	2,325.1600	2.3252	(20.854)	0	0	0
2019/07/26	R186	06/02/2020	8.55	Put	Bond Future	1,393.4700	1.3935	1,814.9900	1.8150	30.250	0	0	0
2019/07/26	R186	06/02/2020	8.57	Put	Bond Future	1,358.1900	1.3582	1,771.5400	1.7715	30.434	0	0	0
2019/07/26	R186	06/02/2020	8.56	Call	Bond Future	2,974.3800	2.9744	2,357.6200	2.3576	(20.736)	0	0	0
2019/07/26	R186	06/02/2020	8.56	Put	Bond Future	1,375.7300	1.3757	1,793.1500	1.7931	30.342	0	0	0
2019/07/26	R186	07/05/2020	8.09	Put	Bond Future	3,084.2500	3.0843	3,708.6200	3.7086	20.244	0	0	0
2019/07/26	R186	07/05/2020			Bond Future	8.3027	115.0906	8.5006	114.0369	2.384	0.0000	0.0000	0
2019/07/26	R186	07/05/2020	8.08	Call	Bond Future	1,910.5900	1.9106	1,485.1400	1.4851	(22.268)	0	0	0
2019/07/26	R186	07/05/2020	8.08	Put	Bond Future	3,111.6300	3.1116	3,739.8000	3.7398	20.188	0	0	0

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2019/07/26	R186	07/05/2020	8.09	Call	Bond Future	1,937.5000	1.9375	1,508.2500	1.5082	(22.155)	0	0	0
2019/07/26	R186	07/05/2020	8.07	Call	Bond Future	1,883.4700	1.8835	1,461.8500	1.4619	(22.385)	0	0	0
2019/07/26	R186	07/05/2020	8.07	Put	Bond Future	3,138.8200	3.1388	3,770.8200	3.7708	20.135	0	0	0
2019/07/26	R197	01/08/2019			Bond Future	303.6947	303.6947	303.4847	303.4847	(0.069)	0.0000	0.0000	762
2019/07/26	R197	07/11/2019			Bond Future	309.5989	309.5989	309.3850	309.3850	(0.069)	0.0000	0.0000	2,507
2019/07/26	R197	06/02/2020			Bond Future	307.6056	307.6056	307.3879	307.3879	(0.071)	0.0000	0.0000	0
2019/07/26	R197	07/05/2020			Bond Future	313.4312	313.4312	313.2091	313.2091	(0.071)	0.0000	0.0000	0
2019/07/26	R202	01/08/2019			Bond Future	233.6910	233.6910	233.7137	233.7137	0.010	0.0000	0.0000	1,628
2019/07/26	R202	07/11/2019			Bond Future	238.2341	238.2341	238.2578	238.2578	0.010	0.0000	0.0000	9,082
2019/07/26	R202	06/02/2020			Bond Future	238.5256	238.5256	238.5498	238.5498	0.010	0.0000	0.0000	0
2019/07/26	R202	07/05/2020			Bond Future	243.0428	243.0428	243.0671	243.0671	0.010	0.0000	0.0000	0
2019/07/26	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R207	01/08/2019	7.33	Call	Bond Future	463.5700	0.4636	461.1100	0.4611	(0.531)	0	0	0
2019/07/26	R207	01/08/2019			Bond Future	6.2603	100.8235	6.2660	100.8211	0.090	0.0000	0.0000	2,784
2019/07/26	R207	01/08/2019	7.34	Call	Bond Future	467.8900	0.4679	465.4300	0.4654	(0.526)	0	0	0
2019/07/26	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R207	01/08/2019	7.35	Call	Bond Future	472.2000	0.4722	469.7400	0.4697	(0.521)	0	0	0
2019/07/26	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R207	07/11/2019	2.08	Put	Bond Future	491.7100	0.4917	494.1700	0.4942	0.500	0	0	0
2019/07/26	R207	07/11/2019			Bond Future	4.8190	102.7567	4.8328	102.7543	0.287	0.0000	0.0000	3,328
2019/07/26	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R207	07/11/2019	2.07	Put	Bond Future	493.5100	0.4935	495.9700	0.4960	0.498	0	0	0
2019/07/26	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R207	07/11/2019	2.06	Put	Bond Future	495.3200	0.4953	497.7800	0.4978	0.497	0	0	0
2019/07/26	R208	01/08/2019	8.16	Call	Bond Future	2,851.2100	2.8512	2,848.8600	2.8489	(0.082)	0	0	0
2019/07/26	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R208	01/08/2019			Bond Future	6.2894	103.0611	6.2909	103.0587	0.024	0.0000	0.0000	2,868
2019/07/26	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R208	01/08/2019	8.17	Call	Bond Future	2,866.1600	2.8662	2,863.8100	2.8638	(0.082)	0	0	0
2019/07/26	R208	01/08/2019	8.15	Call	Bond Future	2,836.2600	2.8363	2,833.9100	2.8339	(0.083)	0	0	0
2019/07/26	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/26	R208	07/11/2019	6.83	Call	Bond Future	981.4700	0.9815	978.8200	0.9788	(0.270)	0	0	0
2019/07/26	R208	07/11/2019	6.82	Put	Bond Future	27.3500	0.0273	27.0300	0.0270	(1.170)	0	0	0
2019/07/26	R208	07/11/2019			Bond Future	6.0997	101.6338	6.1015	101.6314	0.029	0.0000	0.0000	10,137
2019/07/26	R208	07/11/2019	6.84	Call	Bond Future	993.8700	0.9939	991.2100	0.9912	(0.268)	0	0	0
2019/07/26	R208	07/11/2019	6.84	Put	Bond Future	26.1600	0.0262	25.8400	0.0258	(1.223)	0	0	0
2019/07/26	R208	07/11/2019	6.83	Put	Bond Future	26.7400	0.0267	26.4300	0.0264	(1.159)	0	0	0
2019/07/26	R208	07/11/2019	6.82	Call	Bond Future	969.0900	0.9691	966.4300	0.9664	(0.274)	0	0	0
2019/07/26	R208	06/02/2020	6.13	Put	Bond Future	103.2000	0.1032	103.3500	0.1034	0.145	0	0	0
2019/07/26	R208	06/02/2020	6.12	Call	Bond Future	432.9800	0.4330	430.7900	0.4308	(0.506)	0	0	0
2019/07/26	R208	06/02/2020			Bond Future	5.8191	103.4691	5.8213	103.4668	0.037	0.0000	0.0000	0
2019/07/26	R208	06/02/2020	6.13	Call	Bond Future	441.7700	0.4418	439.5700	0.4396	(0.498)	0	0	0
2019/07/26	R208	06/02/2020	6.12	Put	Bond Future	105.2800	0.1053	105.4400	0.1054	0.152	0	0	0

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2019/07/26	R208	06/02/2020	6.14	Call	Bond Future	450.8500	0.4509	448.6400	0.4486	(0.490)	0	0	0
2019/07/26	R208	06/02/2020	6.14	Put	Bond Future	101.4200	0.1014	101.5600	0.1016	0.138	0	0	0
2019/07/26	R208	07/05/2020	4.81	Call	Bond Future	55.6600	0.0557	54.9300	0.0549	(1.312)	0	0	0
2019/07/26	R208	07/05/2020	4.80	Put	Bond Future	490.8200	0.4908	492.5900	0.4926	0.361	0	0	0
2019/07/26	R208	07/05/2020			Bond Future	5.3045	102.0009	5.3074	101.9985	0.054	0.0000	0.0000	0
2019/07/26	R208	07/05/2020	4.82	Call	Bond Future	57.6500	0.0576	56.9000	0.0569	(1.301)	0	0	0
2019/07/26	R208	07/05/2020	4.82	Put	Bond Future	477.3600	0.4774	479.1000	0.4791	0.365	0	0	0
2019/07/26	R208	07/05/2020	4.81	Put	Bond Future	484.0600	0.4841	485.8200	0.4858	0.364	0	0	0
2019/07/26	R208	07/05/2020	4.80	Call	Bond Future	53.7200	0.0537	53.0000	0.0530	(1.340)	0	0	0
2019/07/26	R209	01/08/2019	10.17	Call	Bond Future	4,373.9000	4.3739	3,296.1200	3.2961	(24.641)	0	0	0
2019/07/26	R209	01/08/2019	10.15	Put	Bond Future	0.3700	0.0004	2.4300	0.0024	556.757	0	0	0
2019/07/26	R209	01/08/2019	9.30	Call	Bond Future	106.6000	0.1066	9.1100	0.0091	(91.454)	0	0	0
2019/07/26	R209	01/08/2019			Bond Future	9.4798	75.3884	9.6445	74.3090	1.737	0.0000	0.0000	64,725
2019/07/26	R209	01/08/2019	10.17	Put	Bond Future	0.2800	0.0003	1.8300	0.0018	553.571	0	0	0
2019/07/26	R209	01/08/2019	10.15	Call	Bond Future	4,252.7000	4.2527	3,175.4300	3.1754	(25.331)	0	0	0
2019/07/26	R209	01/08/2019	10.16	Put	Bond Future	0.3200	0.0003	2.1100	0.0021	559.375	0	0	0
2019/07/26	R209	01/08/2019	9.30	Put	Bond Future	1,312.5600	1.3126	2,294.4000	2.2944	74.803	0	0	0
2019/07/26	R209	01/08/2019	9.80	Put	Bond Future	32.1000	0.0321	138.8800	0.1389	332.648	0	0	0
2019/07/26	R209	01/08/2019	10.16	Call	Bond Future	4,313.3300	4.3133	3,235.7900	3.2358	(24.982)	0	0	0
2019/07/26	R209	01/08/2019	9.80	Call	Bond Future	2,110.0300	2.1100	1,137.4800	1.1375	(46.092)	0	0	0
2019/07/26	R209	01/08/2019	10.46	Call	Bond Future	6,097.5500	6.0975	5,018.2300	5.0182	(17.701)	0	0	0
2019/07/26	R209	01/08/2019	10.46	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,541
2019/07/26	R209	07/11/2019	9.33	Call	Bond Future	1,254.8900	1.2549	863.7200	0.8637	(31.172)	0	0	8,000
2019/07/26	R209	07/11/2019	9.77	Put	Bond Future	1,323.1800	1.3232	1,770.3700	1.7704	33.797	0	0	8,000
2019/07/26	R209	07/11/2019	9.82	Call	Bond Future	2,973.8500	2.9738	2,294.0300	2.2940	(22.860)	0	0	0
2019/07/26	R209	07/11/2019			Bond Future	9.5467	73.6826	9.7167	72.5825	1.781	0.0000	0.0000	86,612
2019/07/26	R209	07/11/2019	8.92	Put	Bond Future	4,679.9700	4.6800	5,613.8500	5.6138	19.955	0	0	0
2019/07/26	R209	07/11/2019	8.92	Call	Bond Future	407.6700	0.4077	241.4800	0.2415	(40.766)	0	0	8,000
2019/07/26	R209	07/11/2019	9.80	Call	Bond Future	2,888.8100	2.8888	2,219.6500	2.2197	(23.164)	0	0	0
2019/07/26	R209	07/11/2019	9.80	Put	Bond Future	1,258.6600	1.2587	1,689.5700	1.6896	34.236	0	0	0
2019/07/26	R209	07/11/2019	9.33	Put	Bond Future	2,692.9900	2.6930	3,401.8900	3.4019	26.324	0	0	0
2019/07/26	R209	07/11/2019	9.77	Call	Bond Future	2,763.0100	2.7630	2,110.1300	2.1101	(23.629)	0	0	0
2019/07/26	R209	07/11/2019	9.82	Put	Bond Future	1,217.2400	1.2172	1,637.4900	1.6375	34.525	0	0	0
2019/07/26	R209	07/11/2019	9.81	Call	Bond Future	2,931.2200	2.9312	2,256.7000	2.2567	(23.012)	0	0	0
2019/07/26	R209	07/11/2019	9.81	Put	Bond Future	1,237.8000	1.2378	1,663.3500	1.6634	34.380	0	0	0
2019/07/26	R209	06/02/2020	9.52	Put	Bond Future	2,993.0800	2.9931	3,601.2400	3.6012	20.319	0	0	0
2019/07/26	R209	06/02/2020			Bond Future	9.6080	75.0132	9.7832	73.8933	1.823	0.0000	0.0000	0
2019/07/26	R209	06/02/2020	9.51	Call	Bond Future	2,388.6400	2.3886	1,881.3400	1.8813	(21.238)	0	0	0
2019/07/26	R209	06/02/2020	9.51	Put	Bond Future	3,026.4400	3.0264	3,638.9900	3.6390	20.240	0	0	0
2019/07/26	R209	06/02/2020	9.52	Call	Bond Future	2,420.7100	2.4207	1,909.0200	1.9090	(21.138)	0	0	0
2019/07/26	R209	06/02/2020	9.50	Call	Bond Future	2,356.5700	2.3566	1,853.6800	1.8537	(21.340)	0	0	0
2019/07/26	R209	06/02/2020	9.50	Put	Bond Future	3,059.8900	3.0599	3,676.8500	3.6769	20.163	0	0	0
2019/07/26	R209	07/05/2020	9.47	Call	Bond Future	2,950.8600	2.9509	2,440.8500	2.4409	(17.283)	0	0	0
2019/07/26	R209	07/05/2020			Bond Future	9.6642	73.2648	9.8446	72.1240	1.867	0.0000	0.0000	0
2019/07/26	R209	07/05/2020	9.45	Call	Bond Future	2,890.4200	2.8904	2,387.2200	2.3872	(17.409)	0	0	0
2019/07/26	R209	07/05/2020	9.45	Put	Bond Future	4,278.7100	4.2787	4,916.3600	4.9164	14.903	0	0	0
2019/07/26	R209	07/05/2020	9.47	Put	Bond Future	4,207.9100	4.2079	4,838.7500	4.8388	14.992	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
2019/07/26	R209	07/05/2020	9.46	Call	Bond Future	2,920.5600	2.9206	2,413.9600	2.4140	(17.346)	0	0	0
2019/07/26	R209	07/05/2020	9.46	Put	Bond Future	4,243.1900	4.2432	4,877.4400	4.8774	14.947	0	0	0
2019/07/26	R210	01/08/2019			Bond Future	191.5133	191.5133	191.5311	191.5311	0.009	0.0000	0.0000	360
2019/07/26	R210	07/11/2019			Bond Future	192.6305	192.6305	192.6487	192.6487	0.009	0.0000	0.0000	2,132
2019/07/26	R210	06/02/2020			Bond Future	196.1555	196.1555	196.1741	196.1741	0.009	0.0000	0.0000	0
2019/07/26	R210	07/05/2020			Bond Future	197.2195	197.2195	197.2383	197.2383	0.010	0.0000	0.0000	0
2019/07/26	R212	01/08/2019			Bond Future	160.7090	160.7090	160.6051	160.6051	(0.065)	0.0000	0.0000	5,006
2019/07/26	R212	07/11/2019			Bond Future	163.8334	163.8334	163.7277	163.7277	(0.065)	0.0000	0.0000	3,684
2019/07/26	R212	06/02/2020			Bond Future	164.5854	164.5854	164.4778	164.4778	(0.065)	0.0000	0.0000	0
2019/07/26	R212	07/05/2020			Bond Future	167.7024	167.7024	167.5926	167.5926	(0.065)	0.0000	0.0000	0
2019/07/26	R213	01/08/2019	9.99	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2019/07/26	R213	01/08/2019	9.98	Call	Bond Future	5,668.6200	5.6686	4,438.1900	4.4382	(21.706)	0	0	0
2019/07/26	R213	01/08/2019			Bond Future	9.0497	88.5018	9.2445	87.2714	2.152	0.0000	0.0000	14,755
2019/07/26	R213	01/08/2019	9.99	Call	Bond Future	5,726.7700	5.7268	4,496.3300	4.4963	(21.486)	0	0	0
2019/07/26	R213	01/08/2019	9.98	Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/07/26	R213	01/08/2019	10.00	Call	Bond Future	5,784.8600	5.7849	4,554.4200	4.5544	(21.270)	0	0	0
2019/07/26	R213	01/08/2019	10.00	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2019/07/26	R213	07/11/2019	9.59	Put	Bond Future	772.0600	0.7721	1,146.2700	1.1463	48.469	0	0	0
2019/07/26	R213	07/11/2019	9.58	Call	Bond Future	3,617.8100	3.6178	2,743.3600	2.7434	(24.171)	0	0	0
2019/07/26	R213	07/11/2019			Bond Future	9.1176	86.6487	9.3198	85.3948	2.217	0.0000	0.0000	22,684
2019/07/26	R213	07/11/2019	9.59	Call	Bond Future	3,663.7700	3.6638	2,784.0100	2.7840	(24.012)	0	0	0
2019/07/26	R213	07/11/2019	9.58	Put	Bond Future	785.9600	0.7860	1,165.4800	1.1655	48.287	0	0	0
2019/07/26	R213	07/11/2019	9.60	Call	Bond Future	3,709.9000	3.7099	2,824.8800	2.8249	(23.856)	0	0	0
2019/07/26	R213	07/11/2019	9.60	Put	Bond Future	758.4000	0.7584	1,127.3500	1.1273	48.648	0	0	0
2019/07/26	R213	06/02/2020	9.27	Call	Bond Future	2,802.5000	2.8025	2,147.7400	2.1477	(23.363)	0	0	0
2019/07/26	R213	06/02/2020	9.26	Put	Bond Future	2,290.4200	2.2904	2,917.2400	2.9172	27.367	0	0	0
2019/07/26	R213	06/02/2020			Bond Future	9.1823	88.2135	9.3918	86.9369	2.282	0.0000	0.0000	0
2019/07/26	R213	06/02/2020	9.28	Call	Bond Future	2,838.4000	2.8384	2,178.6700	2.1787	(23.243)	0	0	0
2019/07/26	R213	06/02/2020	9.28	Put	Bond Future	2,239.9600	2.2400	2,856.8300	2.8568	27.539	0	0	0
2019/07/26	R213	06/02/2020	9.27	Put	Bond Future	2,265.0600	2.2651	2,886.9000	2.8869	27.454	0	0	0
2019/07/26	R213	06/02/2020	9.26	Call	Bond Future	2,766.8000	2.7668	2,117.0200	2.1170	(23.485)	0	0	0
2019/07/26	R213	07/05/2020	9.01	Put	Bond Future	3,949.1400	3.9491	4,700.0700	4.7001	19.015	0	0	0
2019/07/26	R213	07/05/2020	9.00	Call	Bond Future	2,545.9100	2.5459	2,000.3400	2.0003	(21.429)	0	0	0
2019/07/26	R213	07/05/2020			Bond Future	9.2345	86.3110	9.4514	85.0105	2.349	0.0000	0.0000	0
2019/07/26	R213	07/05/2020	9.01	Call	Bond Future	2,575.0800	2.5751	2,025.4600	2.0255	(21.344)	0	0	0
2019/07/26	R213	07/05/2020	9.00	Put	Bond Future	3,981.8600	3.9819	4,736.8400	4.7368	18.960	0	0	0
2019/07/26	R213	07/05/2020	9.02	Call	Bond Future	2,604.7300	2.6047	2,051.0300	2.0510	(21.257)	0	0	0
2019/07/26	R213	07/05/2020	9.02	Put	Bond Future	3,916.9600	3.9170	4,663.8100	4.6638	19.067	0	0	0
2019/07/26	R214	01/08/2019	10.34	Put	Bond Future	1.6200	0.0016	7.7000	0.0077	375.309	0	0	0
2019/07/26	R214	01/08/2019			Bond Future	9.7400	73.8119	9.8946	72.7652	1.587	0.0000	0.0000	10,386
2019/07/26	R214	01/08/2019	10.33	Call	Bond Future	3,868.0600	3.8681	2,828.2000	2.8282	(26.883)	0	0	0
2019/07/26	R214	01/08/2019	10.33	Put	Bond Future	1.8500	0.0019	8.7100	0.0087	370.811	0	0	0
2019/07/26	R214	01/08/2019	10.34	Call	Bond Future	3,930.4300	3.9304	2,889.7900	2.8898	(26.476)	0	0	0
2019/07/26	R214	01/08/2019	10.32	Call	Bond Future	3,805.6200	3.8056	2,766.6400	2.7666	(27.301)	0	0	0

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2019/07/26	R214	01/08/2019	10.32	Put	Bond Future	2.1000	0.0021	9.8400	0.0098	368.571	0	0	0
2019/07/26	R214	07/11/2019	10.02	Put	Bond Future	1,470.1500	1.4701	1,908.9700	1.9090	29.849	0	0	0
2019/07/26	R214	07/11/2019			Bond Future	9.8113	71.9308	9.9708	70.8640	1.626	0.0000	0.0000	15,483
2019/07/26	R214	07/11/2019	10.01	Call	Bond Future	2,818.2800	2.8183	2,195.4900	2.1955	(22.098)	0	0	0
2019/07/26	R214	07/11/2019	10.01	Put	Bond Future	1,493.5100	1.4935	1,937.5100	1.9375	29.729	0	0	0
2019/07/26	R214	07/11/2019	10.02	Call	Bond Future	2,860.5400	2.8605	2,232.5700	2.2326	(21.953)	0	0	0
2019/07/26	R214	07/11/2019	10.00	Call	Bond Future	2,776.4100	2.7764	2,158.8500	2.1588	(22.243)	0	0	0
2019/07/26	R214	07/11/2019	10.00	Put	Bond Future	1,517.3500	1.5174	1,966.5800	1.9666	29.606	0	0	0
2019/07/26	R214	06/02/2020	9.73	Call	Bond Future	2,389.0400	2.3890	1,911.4300	1.9114	(19.992)	0	0	0
2019/07/26	R214	06/02/2020			Bond Future	9.8788	73.2298	10.0432	72.1438	1.664	0.0000	0.0000	0
2019/07/26	R214	06/02/2020	9.71	Call	Bond Future	2,325.5700	2.3256	1,856.3200	1.8563	(20.178)	0	0	0
2019/07/26	R214	06/02/2020	9.71	Put	Bond Future	3,468.9900	3.4690	4,085.7400	4.0857	17.779	0	0	0
2019/07/26	R214	06/02/2020	9.73	Put	Bond Future	3,395.4800	3.3955	4,003.8700	4.0039	17.918	0	0	0
2019/07/26	R214	06/02/2020	9.72	Call	Bond Future	2,357.0900	2.3571	1,883.6700	1.8837	(20.085)	0	0	0
2019/07/26	R214	06/02/2020	9.72	Put	Bond Future	3,431.9700	3.4320	4,044.5500	4.0445	17.849	0	0	0
2019/07/26	R214	07/05/2020	9.77	Put	Bond Future	4,372.9400	4.3729	4,968.1300	4.9681	13.611	0	0	0
2019/07/26	R214	07/05/2020			Bond Future	9.9361	71.3007	10.1052	70.1943	1.703	0.0000	0.0000	0
2019/07/26	R214	07/05/2020	9.76	Call	Bond Future	3,227.9900	3.2280	2,720.0000	2.7200	(15.737)	0	0	0
2019/07/26	R214	07/05/2020	9.76	Put	Bond Future	4,409.1600	4.4092	5,007.5500	5.0075	13.572	0	0	0
2019/07/26	R214	07/05/2020	9.77	Call	Bond Future	3,259.7000	3.2597	2,748.5100	2.7485	(15.682)	0	0	0
2019/07/26	R214	07/05/2020	9.75	Call	Bond Future	3,196.4400	3.1964	2,691.6500	2.6917	(15.792)	0	0	0
2019/07/26	R214	07/05/2020	9.75	Put	Bond Future	4,445.6400	4.4456	5,047.2300	5.0472	13.532	0	0	0
2019/07/26	R248	01/08/2019	10.35	Call	Bond Future	4,971.6000	4.9716	3,596.9200	3.5969	(27.651)	0	0	0
2019/07/26	R248	01/08/2019	10.34	Put	Bond Future	1.8300	0.0018	10.1800	0.0102	456.284	0	0	0
2019/07/26	R248	01/08/2019			Bond Future	9.7550	94.1440	9.9146	92.7619	1.636	0.0000	0.0000	27,029
2019/07/26	R248	01/08/2019	10.36	Call	Bond Future	5,050.8100	5.0508	3,675.2500	3.6752	(27.234)	0	0	0
2019/07/26	R248	01/08/2019	10.36	Put	Bond Future	1.3900	0.0014	7.8700	0.0079	466.187	0	0	0
2019/07/26	R248	01/08/2019	10.35	Put	Bond Future	1.5900	0.0016	8.9500	0.0090	462.893	0	0	0
2019/07/26	R248	01/08/2019	10.34	Call	Bond Future	4,892.3100	4.8923	3,518.6200	3.5186	(28.079)	0	0	0
2019/07/26	R248	07/11/2019	10.02	Call	Bond Future	3,490.5800	3.4906	2,672.4200	2.6724	(23.439)	0	0	0
2019/07/26	R248	07/11/2019	10.01	Put	Bond Future	1,870.2800	1.8703	2,467.7900	2.4678	31.948	0	0	0
2019/07/26	R248	07/11/2019			Bond Future	9.8263	91.5116	9.9912	90.1031	1.678	0.0000	0.0000	91,792
2019/07/26	R248	07/11/2019	10.03	Call	Bond Future	3,544.4300	3.5444	2,719.1900	2.7192	(23.283)	0	0	0
2019/07/26	R248	07/11/2019	10.03	Put	Bond Future	1,810.0000	1.8100	2,393.2800	2.3933	32.225	0	0	0
2019/07/26	R248	07/11/2019	10.02	Put	Bond Future	1,839.9200	1.8399	2,430.2800	2.4303	32.086	0	0	0
2019/07/26	R248	07/11/2019	10.01	Call	Bond Future	3,437.0200	3.4370	2,626.0100	2.6260	(23.596)	0	0	0
2019/07/26	R248	06/02/2020	9.71	Put	Bond Future	4,396.2700	4.3963	5,226.3400	5.2263	18.881	0	0	0
2019/07/26	R248	06/02/2020			Bond Future	9.8938	93.1642	10.0639	91.7303	1.719	0.0000	0.0000	0
2019/07/26	R248	06/02/2020	9.71	Call	Bond Future	2,799.9900	2.8000	2,196.1600	2.1962	(21.565)	0	0	0
2019/07/26	R248	06/02/2020	9.70	Put	Bond Future	4,444.7000	4.4447	5,280.5000	5.2805	18.804	0	0	0
2019/07/26	R248	06/02/2020	9.72	Call	Bond Future	2,839.8100	2.8398	2,230.2800	2.2303	(21.464)	0	0	0
2019/07/26	R248	06/02/2020	9.72	Put	Bond Future	4,347.9900	4.3480	5,172.3600	5.1724	18.960	0	0	0
2019/07/26	R248	06/02/2020	9.70	Call	Bond Future	2,760.1800	2.7602	2,162.0800	2.1621	(21.669)	0	0	0
2019/07/26	R248	07/05/2020	9.79	Call	Bond Future	4,066.6000	4.0666	3,394.5100	3.3945	(16.527)	0	0	0
2019/07/26	R248	07/05/2020	9.77	Put	Bond Future	5,540.9100	5.5409	6,338.2300	6.3382	14.390	0	0	0
2019/07/26	R248	07/05/2020			Bond Future	9.9511	90.4661	10.1263	89.0054	1.760	0.0000	0.0000	0
2019/07/26	R248	07/05/2020	9.79	Put	Bond Future	5,447.5500	5.4475	6,236.2000	6.2362	14.477	0	0	0

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2019/07/26	R248	07/05/2020	9.77	Call	Bond Future	3,985.8900	3.9859	3,322.4700	3.3225	(16.644)	0	0	0
2019/07/26	R248	07/05/2020	9.78	Put	Bond Future	5,493.9000	5.4939	6,286.8900	6.2869	14.434	0	0	0
2019/07/26	R248	07/05/2020	9.78	Call	Bond Future	4,025.9800	4.0260	3,358.2300	3.3582	(16.586)	0	0	0

Total **1442535**