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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/07/2019 TO 12/07/2019

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
2019/07/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	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
2019/07/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	2025	01/08/2019			Bond Future	136.6015	136.6015	136.6844	136.6844	0.061	0.0000	0.0000	1,622
2019/07/12	2025	07/11/2019			Bond Future	139.3189	139.3189	139.4035	139.4035	0.061	0.0000	0.0000	340
2019/07/12	2025	06/02/2020			Bond Future	140.5074	140.5074	140.5933	140.5933	0.061	0.0000	0.0000	0
2019/07/12	2025	07/05/2020			Bond Future	143.0800	143.0800	143.3899	143.3899	0.217	0.0000	0.0000	0
2019/07/12	2029	01/08/2019			Bond Future	103.0758	103.0758	103.0853	103.0853	0.009	0.0000	0.0000	4,110
2019/07/12	2029	07/11/2019			Bond Future	104.0320	104.0320	104.0416	104.0416	0.009	0.0000	0.0000	150
2019/07/12	2029	06/02/2020			Bond Future	106.0203	106.0203	106.0300	106.0300	0.009	0.0000	0.0000	0
2019/07/12	2029	07/05/2020			Bond Future	107.0200	107.0200	107.0257	107.0257	0.005	0.0000	0.0000	0
2019/07/12	2030	01/08/2019	9.91	Put	Bond Future	0.2000	0.0002	0.2900	0.0003	45.000	0	0	0
2019/07/12	2030	01/08/2019	8.67	Put	Bond Future	852.0500	0.8520	1,076.3400	1.0763	26.324	0	0	0
2019/07/12	2030	01/08/2019	9.15	Put	Bond Future	71.3400	0.0713	100.9000	0.1009	41.435	0	0	0
2019/07/12	2030	01/08/2019	9.68	Call	Bond Future	6,217.0900	6.2171	5,792.0100	5.7920	(6.837)	0	0	0
2019/07/12	2030	01/08/2019			Bond Future	8.6919	95.4297	8.7569	95.0038	0.747	0.0000	0.0000	72,627
2019/07/12	2030	01/08/2019	8.35	Put	Bond Future	2,385.9800	2.3860	2,765.9500	2.7660	15.925	0	0	0
2019/07/12	2030	01/08/2019	8.35	Call	Bond Future	101.4100	0.1014	55.5100	0.0555	(45.262)	0	0	2,025
2019/07/12	2030	01/08/2019	9.22	Put	Bond Future	46.0800	0.0461	65.7600	0.0658	42.708	0	0	0
2019/07/12	2030	01/08/2019	9.22	Call	Bond Future	3,437.0800	3.4371	3,030.8900	3.0309	(11.818)	0	0	5,400
2019/07/12	2030	01/08/2019	9.69	Call	Bond Future	6,277.0600	6.2771	5,851.9200	5.8519	(6.773)	0	0	0
2019/07/12	2030	01/08/2019	9.69	Put	Bond Future	1.6200	0.0016	2.3500	0.0024	45.062	0	0	5,400
2019/07/12	2030	01/08/2019	9.91	Call	Bond Future	7,584.2900	7.5843	7,158.5100	7.1585	(5.614)	0	0	0
2019/07/12	2030	01/08/2019	9.92	Call	Bond Future	7,643.1400	7.6431	7,217.3500	7.2174	(5.571)	0	0	0
2019/07/12	2030	01/08/2019	9.90	Put	Bond Future	0.2200	0.0002	0.3200	0.0003	45.455	0	0	0
2019/07/12	2030	01/08/2019	8.67	Call	Bond Future	707.6000	0.7076	506.0200	0.5060	(28.488)	0	0	5,400
2019/07/12	2030	01/08/2019	9.15	Call	Bond Future	3,022.1400	3.0221	2,625.8300	2.6258	(13.114)	0	0	2,025
2019/07/12	2030	01/08/2019	9.68	Put	Bond Future	1.7500	0.0018	2.5400	0.0025	45.143	0	0	4,800
2019/07/12	2030	01/08/2019	9.92	Put	Bond Future	0.1800	0.0002	0.2600	0.0003	44.444	0	0	0
2019/07/12	2030	01/08/2019	9.90	Call	Bond Future	7,525.3800	7.5254	7,099.6100	7.0996	(5.658)	0	0	0
2019/07/12	2030	01/08/2019	8.77	Put	Bond Future	556.0600	0.5561	722.7500	0.7228	29.977	0	0	0
2019/07/12	2030	01/08/2019	8.77	Call	Bond Future	1,067.6600	1.0677	808.4800	0.8085	(24.276)	0	0	0
2019/07/12	2030	01/08/2019	9.24	Call	Bond Future	3,556.8000	3.5568	3,148.3700	3.1484	(11.483)	0	0	0
2019/07/12	2030	01/08/2019	9.24	Put	Bond Future	40.5400	0.0405	57.9800	0.0580	43.019	0	0	0
2019/07/12	2030	01/08/2019	9.27	Put	Bond Future	33.3800	0.0334	47.8800	0.0479	43.439	0	0	0
2019/07/12	2030	01/08/2019	9.27	Call	Bond Future	3,737.1100	3.7371	3,325.7400	3.3257	(11.008)	0	0	0
2019/07/12	2030	01/08/2019	9.08	Call	Bond Future	2,616.3400	2.6163	2,233.7800	2.2338	(14.622)	0	0	0
2019/07/12	2030	01/08/2019	9.08	Put	Bond Future	108.5600	0.1086	151.8700	0.1519	39.895	0	0	6,570
2019/07/12	2030	07/11/2019	9.76	Put	Bond Future	324.8500	0.3248	373.7700	0.3738	15.059	0	0	5,500
2019/07/12	2030	07/11/2019	9.49	Put	Bond Future	524.2200	0.5242	599.6800	0.5997	14.395	0	0	0
2019/07/12	2030	07/11/2019			Bond Future	8.7405	97.3027	8.8080	96.8684	0.772	0.0000	0.0000	214
2019/07/12	2030	07/11/2019	9.48	Call	Bond Future	5,150.1800	5.1502	4,792.5900	4.7926	(6.943)	0	0	0
2019/07/12	2030	07/11/2019	9.48	Put	Bond Future	533.5700	0.5336	610.2300	0.6102	14.367	0	0	0
2019/07/12	2030	07/11/2019	8.60	Put	Bond Future	2,365.1800	2.3652	2,611.9800	2.6120	10.435	0	0	0
2019/07/12	2030	07/11/2019	8.60	Call	Bond Future	1,453.1100	1.4531	1,265.6600	1.2657	(12.900)	0	0	5,500

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2019/07/12	2030	07/11/2019	9.10	Put	Bond Future	1,031.1000	1.0311	1,165.8900	1.1659	13.072	0	0	0
2019/07/12	2030	07/11/2019	9.10	Call	Bond Future	3,313.3800	3.3134	3,013.9200	3.0139	(9.038)	0	0	5,500
2019/07/12	2030	07/11/2019	9.76	Call	Bond Future	6,611.8600	6.6119	6,226.5300	6.2265	(5.828)	0	0	0
2019/07/12	2030	07/11/2019	9.49	Call	Bond Future	5,201.2100	5.2012	4,842.4200	4.8424	(6.898)	0	0	0
2019/07/12	2030	07/11/2019	8.57	Put	Bond Future	2,475.5400	2.4755	2,729.6200	2.7296	10.264	0	0	0
2019/07/12	2030	07/11/2019	9.47	Call	Bond Future	5,099.1300	5.0991	4,742.7300	4.7427	(6.989)	0	0	0
2019/07/12	2030	07/11/2019	9.47	Put	Bond Future	542.9400	0.5429	620.7900	0.6208	14.339	0	0	0
2019/07/12	2030	07/11/2019	9.70	Call	Bond Future	6,295.4700	6.2955	5,915.2900	5.9153	(6.039)	0	0	0
2019/07/12	2030	07/11/2019	9.70	Put	Bond Future	362.9300	0.3629	417.0000	0.4170	14.898	0	0	0
2019/07/12	2030	07/11/2019	8.57	Call	Bond Future	1,367.2400	1.3672	1,187.0700	1.1871	(13.178)	0	0	0
2019/07/12	2030	07/11/2019	9.12	Put	Bond Future	996.2100	0.9962	1,127.2700	1.1273	13.156	0	0	0
2019/07/12	2030	07/11/2019	9.12	Call	Bond Future	3,403.3200	3.4033	3,100.1300	3.1001	(8.909)	0	0	0
2019/07/12	2030	06/02/2020	9.14	Call	Bond Future	3,953.1300	3.9531	3,667.1500	3.6671	(7.234)	0	0	0
2019/07/12	2030	06/02/2020	9.15	Put	Bond Future	1,684.0800	1.6841	1,839.2100	1.8392	9.212	0	0	0
2019/07/12	2030	06/02/2020			Bond Future	8.7792	95.1302	8.8493	94.6876	0.798	0.0000	0.0000	0
2019/07/12	2030	06/02/2020	9.14	Put	Bond Future	1,703.6800	1.7037	1,860.2800	1.8603	9.192	0	0	0
2019/07/12	2030	06/02/2020	9.15	Call	Bond Future	3,994.8700	3.9949	3,707.4200	3.7074	(7.195)	0	0	0
2019/07/12	2030	06/02/2020	9.16	Call	Bond Future	4,037.0300	4.0370	3,748.1300	3.7481	(7.156)	0	0	0
2019/07/12	2030	06/02/2020	9.16	Put	Bond Future	1,664.9600	1.6650	1,818.6400	1.8186	9.230	0	0	0
2019/07/12	2030	07/05/2020	8.78	Put	Bond Future	0.0000	0.0000	639.7800	0.6398	100.000	0	0	0
2019/07/12	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2030	07/05/2020			Bond Future	8.7900	8.7900	8.8830	96.5507	1.058	0.0000	0.0000	0
2019/07/12	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2030	07/05/2020	8.80	Put	Bond Future	0.0000	0.0000	515.1500	0.5152	100.000	0	0	0
2019/07/12	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2030	07/05/2020	8.79	Put	Bond Future	0.0000	0.0000	577.4400	0.5774	100.000	0	0	0
2019/07/12	2032	01/08/2019	10.10	Call	Bond Future	7,149.5600	7.1496	6,724.3200	6.7243	(5.948)	0	0	0
2019/07/12	2032	01/08/2019	10.11	Put	Bond Future	1.7600	0.0018	2.3500	0.0024	33.523	0	0	0
2019/07/12	2032	01/08/2019			Bond Future	9.0430	96.9611	9.1028	96.5352	0.662	0.0000	0.0000	49,403
2019/07/12	2032	01/08/2019	10.10	Put	Bond Future	1.9200	0.0019	2.5700	0.0026	33.854	0	0	0
2019/07/12	2032	01/08/2019	10.11	Call	Bond Future	7,213.3500	7.2134	6,788.0500	6.7880	(5.896)	0	0	0
2019/07/12	2032	01/08/2019	10.09	Call	Bond Future	7,085.7200	7.0857	6,660.5400	6.6605	(6.001)	0	0	0
2019/07/12	2032	01/08/2019	10.09	Put	Bond Future	2.1000	0.0021	2.8100	0.0028	33.810	0	0	0
2019/07/12	2032	07/11/2019	9.71	Call	Bond Future	4,900.5400	4.9005	4,560.2000	4.5602	(6.945)	0	0	0
2019/07/12	2032	07/11/2019	9.70	Put	Bond Future	773.5400	0.7735	868.8600	0.8689	12.323	0	0	0
2019/07/12	2032	07/11/2019			Bond Future	9.1017	94.7036	9.1637	94.2693	0.682	0.0000	0.0000	0
2019/07/12	2032	07/11/2019	9.72	Call	Bond Future	4,953.5800	4.9536	4,611.8600	4.6119	(6.898)	0	0	0
2019/07/12	2032	07/11/2019	9.72	Put	Bond Future	747.5600	0.7476	840.0900	0.8401	12.378	0	0	0
2019/07/12	2032	07/11/2019	9.71	Put	Bond Future	760.4500	0.7605	854.3600	0.8544	12.349	0	0	0
2019/07/12	2032	07/11/2019	9.70	Call	Bond Future	4,847.6400	4.8476	4,508.7100	4.5087	(6.992)	0	0	0
2019/07/12	2032	06/02/2020	9.40	Put	Bond Future	2,151.9000	2.1519	2,324.1500	2.3241	8.005	0	0	0
2019/07/12	2032	06/02/2020			Bond Future	9.1495	96.4915	9.2137	96.0489	0.702	0.0000	0.0000	0
2019/07/12	2032	06/02/2020	9.39	Call	Bond Future	3,820.6000	3.8206	3,551.7500	3.5518	(7.037)	0	0	0
2019/07/12	2032	06/02/2020	9.39	Put	Bond Future	2,177.7200	2.1777	2,351.5200	2.3515	7.981	0	0	0
2019/07/12	2032	06/02/2020	9.40	Call	Bond Future	3,862.2200	3.8622	3,591.8200	3.5918	(7.001)	0	0	0
2019/07/12	2032	06/02/2020	9.38	Call	Bond Future	3,779.1600	3.7792	3,511.8900	3.5119	(7.072)	0	0	0
2019/07/12	2032	06/02/2020	9.38	Put	Bond Future	2,203.7900	2.2038	2,379.1700	2.3792	7.958	0	0	0

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2019/07/12	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2032	07/05/2020			Bond Future	9.1800	9.1800	9.2551	93.7760	0.818	0.0000	0.0000	0
2019/07/12	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2032	07/05/2020	9.17	Put	Bond Future	0.0000	0.0000	578.1300	0.5781	100.000	0	0	0
2019/07/12	2032	07/05/2020	9.19	Put	Bond Future	0.0000	0.0000	441.7500	0.4417	100.000	0	0	0
2019/07/12	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2032	07/05/2020	9.18	Put	Bond Future	0.0000	0.0000	509.9000	0.5099	100.000	0	0	0
2019/07/12	2033	01/08/2019			Bond Future	103.8397	103.8397	104.0306	104.0306	0.184	0.0000	0.0000	6,090
2019/07/12	2033	07/11/2019			Bond Future	104.7353	104.7353	104.9300	104.9300	0.186	0.0000	0.0000	50
2019/07/12	2033	06/02/2020			Bond Future	106.7370	106.7370	106.9353	106.9353	0.186	0.0000	0.0000	0
2019/07/12	2033	07/05/2020			Bond Future	107.5400	107.5400	107.8655	107.8655	0.303	0.0000	0.0000	0
2019/07/12	2037	01/08/2019	10.31	Call	Bond Future	6,490.7100	6.4907	5,786.6900	5.7867	(10.847)	0	0	0
2019/07/12	2037	01/08/2019			Bond Future	9.4495	92.0870	9.5394	91.3757	0.951	0.0000	0.0000	61,833
2019/07/12	2037	01/08/2019	10.29	Call	Bond Future	6,349.6200	6.3496	5,646.5700	5.6466	(11.072)	0	0	0
2019/07/12	2037	01/08/2019	10.29	Put	Bond Future	12.2300	0.0122	20.4900	0.0205	67.539	0	0	0
2019/07/12	2037	01/08/2019	10.31	Put	Bond Future	10.7200	0.0107	18.0100	0.0180	68.004	0	0	0
2019/07/12	2037	01/08/2019	10.30	Call	Bond Future	6,420.1800	6.4202	5,716.6400	5.7166	(10.958)	0	0	0
2019/07/12	2037	01/08/2019	10.30	Put	Bond Future	11.4500	0.0115	19.2200	0.0192	67.860	0	0	0
2019/07/12	2037	07/11/2019	9.97	Call	Bond Future	4,701.7100	4.7017	4,185.0800	4.1851	(10.988)	0	0	0
2019/07/12	2037	07/11/2019			Bond Future	9.5110	93.8944	9.6039	93.1690	0.977	0.0000	0.0000	0
2019/07/12	2037	07/11/2019	9.95	Call	Bond Future	4,592.1500	4.5921	4,081.0300	4.0810	(11.130)	0	0	0
2019/07/12	2037	07/11/2019	9.95	Put	Bond Future	1,239.8300	1.2398	1,454.1000	1.4541	17.282	0	0	0
2019/07/12	2037	07/11/2019	9.97	Put	Bond Future	1,201.1000	1.2011	1,409.8600	1.4099	17.381	0	0	0
2019/07/12	2037	07/11/2019	9.96	Call	Bond Future	4,646.8300	4.6468	4,132.9500	4.1330	(11.059)	0	0	0
2019/07/12	2037	07/11/2019	9.96	Put	Bond Future	1,220.3200	1.2203	1,431.8300	1.4318	17.332	0	0	0
2019/07/12	2037	06/02/2020	9.67	Call	Bond Future	3,802.7400	3.8027	3,395.8500	3.3958	(10.700)	0	0	0
2019/07/12	2037	06/02/2020	9.66	Put	Bond Future	3,017.8600	3.0179	3,352.7900	3.3528	11.098	0	0	0
2019/07/12	2037	06/02/2020			Bond Future	9.5638	91.4070	9.6596	90.6679	1.002	0.0000	0.0000	0
2019/07/12	2037	06/02/2020	9.68	Call	Bond Future	3,845.9300	3.8459	3,436.3800	3.4364	(10.649)	0	0	0
2019/07/12	2037	06/02/2020	9.68	Put	Bond Future	2,950.9400	2.9509	3,280.5400	3.2805	11.169	0	0	0
2019/07/12	2037	06/02/2020	9.67	Put	Bond Future	2,984.2400	2.9842	3,316.5000	3.3165	11.134	0	0	0
2019/07/12	2037	06/02/2020	9.66	Call	Bond Future	3,759.7700	3.7598	3,355.5500	3.3556	(10.751)	0	0	0
2019/07/12	2037	07/05/2020	9.60	Put	Bond Future	0.0000	0.0000	836.1100	0.8361	100.000	0	0	0
2019/07/12	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2037	07/05/2020			Bond Future	9.6000	9.6000	9.7096	92.4520	1.141	0.0000	0.0000	0
2019/07/12	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2037	07/05/2020	9.59	Put	Bond Future	0.0000	0.0000	912.9900	0.9130	100.000	0	0	0
2019/07/12	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2037	07/05/2020	9.61	Put	Bond Future	0.0000	0.0000	759.3200	0.7593	100.000	0	0	0
2019/07/12	2038	01/08/2019			Bond Future	121.6030	121.6030	121.6151	121.6151	0.010	0.0000	0.0000	11,341
2019/07/12	2038	07/11/2019			Bond Future	124.0221	124.0221	124.0343	124.0343	0.010	0.0000	0.0000	2,272
2019/07/12	2038	06/02/2020			Bond Future	124.7340	124.7340	124.7463	124.7463	0.010	0.0000	0.0000	0
2019/07/12	2038	07/05/2020			Bond Future	126.6500	126.6500	127.2277	127.2277	0.456	0.0000	0.0000	0
2019/07/12	2040	01/08/2019	10.37	Put	Bond Future	20.0100	0.0200	34.0300	0.0340	70.065	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
2019/07/12	2040	01/08/2019	10.36	Call	Bond Future	6,371.6100	6.3716	5,580.8600	5.5809	(12.411)	0	0	0
2019/07/12	2040	01/08/2019			Bond Future	9.5748	95.0243	9.6697	94.2187	0.991	0.0000	0.0000	40,978
2019/07/12	2040	01/08/2019	10.37	Call	Bond Future	6,446.7800	6.4468	5,655.1800	5.6552	(12.279)	0	0	0
2019/07/12	2040	01/08/2019	10.36	Put	Bond Future	21.2900	0.0213	36.1600	0.0362	69.845	0	0	0
2019/07/12	2040	01/08/2019	10.38	Call	Bond Future	6,521.9000	6.5219	5,729.5100	5.7295	(12.150)	0	0	0
2019/07/12	2040	01/08/2019	10.38	Put	Bond Future	18.8000	0.0188	32.0300	0.0320	70.372	0	0	0
2019/07/12	2040	07/11/2019	9.80	Put	Bond Future	2,012.0600	2.0121	2,353.9400	2.3539	16.992	0	0	0
2019/07/12	2040	07/11/2019	9.30	Put	Bond Future	4,217.8700	4.2179	4,777.6300	4.7776	13.271	0	0	0
2019/07/12	2040	07/11/2019	10.04	Put	Bond Future	1,355.9400	1.3559	1,609.2100	1.6092	18.679	0	0	0
2019/07/12	2040	07/11/2019	10.03	Call	Bond Future	4,600.2600	4.6003	4,035.3100	4.0353	(12.281)	0	0	0
2019/07/12	2040	07/11/2019			Bond Future	9.6375	96.8893	9.7355	96.0678	1.017	0.0000	0.0000	0
2019/07/12	2040	07/11/2019	9.80	Call	Bond Future	3,367.8500	3.3679	2,888.1900	2.8882	(14.242)	0	0	1,260
2019/07/12	2040	07/11/2019	9.30	Call	Bond Future	1,301.2500	1.3013	1,039.4700	1.0395	(20.118)	0	0	1,260
2019/07/12	2040	07/11/2019	10.04	Call	Bond Future	4,658.0200	4.6580	4,089.7500	4.0898	(12.200)	0	0	0
2019/07/12	2040	07/11/2019	10.03	Put	Bond Future	1,377.9800	1.3780	1,634.5700	1.6346	18.621	0	0	0
2019/07/12	2040	07/11/2019	10.05	Call	Bond Future	4,716.1900	4.7162	4,144.6400	4.1446	(12.119)	0	0	0
2019/07/12	2040	07/11/2019	10.05	Put	Bond Future	1,334.4300	1.3344	1,584.4200	1.5844	18.734	0	0	0
2019/07/12	2040	06/02/2020	9.76	Call	Bond Future	3,865.9400	3.8659	3,417.4500	3.4175	(11.601)	0	0	0
2019/07/12	2040	06/02/2020			Bond Future	9.6916	94.2079	9.7927	93.3708	1.043	0.0000	0.0000	0
2019/07/12	2040	06/02/2020	9.74	Call	Bond Future	3,775.4200	3.7754	3,333.1400	3.3331	(11.715)	0	0	0
2019/07/12	2040	06/02/2020	9.74	Put	Bond Future	3,373.2000	3.3732	3,768.0200	3.7680	11.705	0	0	0
2019/07/12	2040	06/02/2020	9.76	Put	Bond Future	3,298.2800	3.2983	3,686.8900	3.6869	11.782	0	0	0
2019/07/12	2040	06/02/2020	9.75	Call	Bond Future	3,820.5600	3.8206	3,375.1700	3.3752	(11.658)	0	0	0
2019/07/12	2040	06/02/2020	9.75	Put	Bond Future	3,335.5600	3.3356	3,727.2700	3.7273	11.743	0	0	0
2019/07/12	2040	07/05/2020	9.75	Put	Bond Future	0.0000	0.0000	772.0000	0.7720	100.000	0	0	0
2019/07/12	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2040	07/05/2020			Bond Future	9.7400	9.7400	9.8443	95.2082	1.071	0.0000	0.0000	0
2019/07/12	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2040	07/05/2020	9.74	Put	Bond Future	0.0000	0.0000	854.4800	0.8545	100.000	0	0	0
2019/07/12	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2040	07/05/2020	9.73	Put	Bond Future	0.0000	0.0000	937.0800	0.9371	100.000	0	0	0
2019/07/12	2044	01/08/2019	10.40	Put	Bond Future	23.1600	0.0232	39.9700	0.0400	72.582	0	0	0
2019/07/12	2044	01/08/2019	9.86	Put	Bond Future	443.6000	0.4436	668.0200	0.6680	50.591	0	0	0
2019/07/12	2044	01/08/2019	10.53	Call	Bond Future	7,150.4900	7.1505	6,340.7000	6.3407	(11.325)	0	0	0
2019/07/12	2044	01/08/2019	9.39	Call	Bond Future	285.3900	0.2854	143.4400	0.1434	(49.739)	0	0	228
2019/07/12	2044	01/08/2019			Bond Future	9.6495	91.7455	9.7444	90.9279	0.984	0.0000	0.0000	38,001
2019/07/12	2044	01/08/2019	10.39	Call	Bond Future	6,093.4200	6.0934	5,293.6200	5.2936	(13.126)	0	0	0
2019/07/12	2044	01/08/2019	10.39	Put	Bond Future	24.6000	0.0246	42.3900	0.0424	72.317	0	0	0
2019/07/12	2044	01/08/2019	10.40	Call	Bond Future	6,169.2600	6.1693	5,368.4800	5.3685	(12.980)	0	0	0
2019/07/12	2044	01/08/2019	9.86	Call	Bond Future	2,240.6000	2.2406	1,647.4300	1.6474	(26.474)	0	0	100
2019/07/12	2044	01/08/2019	10.53	Put	Bond Future	10.3500	0.0103	18.1500	0.0182	75.362	0	0	100
2019/07/12	2044	01/08/2019	9.39	Put	Bond Future	2,584.4500	2.5844	3,260.0900	3.2601	26.143	0	0	0
2019/07/12	2044	01/08/2019	9.74	Put	Bond Future	760.3600	0.7604	1,094.3300	1.0943	43.923	0	0	0
2019/07/12	2044	01/08/2019	10.38	Call	Bond Future	6,017.5400	6.0175	5,218.7700	5.2188	(13.274)	0	0	0
2019/07/12	2044	01/08/2019	10.38	Put	Bond Future	26.1300	0.0261	44.9500	0.0450	72.024	0	0	0
2019/07/12	2044	01/08/2019	9.36	Put	Bond Future	2,804.0100	2.8040	3,501.4500	3.5014	24.873	0	0	0
2019/07/12	2044	01/08/2019	9.36	Call	Bond Future	233.0100	0.2330	112.8600	0.1129	(51.564)	0	0	100

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
2019/07/12	2044	01/08/2019	9.74	Call	Bond Future	1,540.2300	1.5402	1,056.6100	1.0566	(31.399)	0	0	228
2019/07/12	2044	01/08/2019	10.27	Call	Bond Future	5,182.0700	5.1821	4,398.9400	4.3989	(15.112)	0	0	0
2019/07/12	2044	01/08/2019	10.27	Put	Bond Future	50.0200	0.0500	84.4800	0.0845	68.892	0	0	228
2019/07/12	2044	07/11/2019	9.74	Put	Bond Future	2,561.9400	2.5619	2,964.0500	2.9640	15.696	0	0	0
2019/07/12	2044	07/11/2019	10.52	Call	Bond Future	7,275.7000	7.2757	6,592.4400	6.5924	(9.391)	0	0	0
2019/07/12	2044	07/11/2019	10.07	Put	Bond Future	1,521.2900	1.5213	1,794.4800	1.7945	17.958	0	0	0
2019/07/12	2044	07/11/2019			Bond Future	9.7111	93.5462	9.8090	92.7124	1.009	0.0000	0.0000	0
2019/07/12	2044	07/11/2019	10.52	Put	Bond Future	754.5500	0.7545	905.0500	0.9050	19.946	0	0	328
2019/07/12	2044	07/11/2019	10.06	Call	Bond Future	4,458.1700	4.4582	3,901.0600	3.9011	(12.496)	0	0	0
2019/07/12	2044	07/11/2019	10.06	Put	Bond Future	1,545.3900	1.5454	1,822.0400	1.8220	17.902	0	0	0
2019/07/12	2044	07/11/2019	9.19	Call	Bond Future	837.3900	0.8374	647.6700	0.6477	(22.656)	0	0	328
2019/07/12	2044	07/11/2019	9.74	Call	Bond Future	2,809.2700	2.8093	2,377.6200	2.3776	(15.365)	0	0	328
2019/07/12	2044	07/11/2019	10.07	Call	Bond Future	4,515.2600	4.5153	3,954.6900	3.9547	(12.415)	0	0	0
2019/07/12	2044	07/11/2019	9.19	Put	Bond Future	5,495.4800	5.4955	6,139.5200	6.1395	11.719	0	0	0
2019/07/12	2044	07/11/2019	10.05	Call	Bond Future	4,401.3200	4.4013	3,847.6900	3.8477	(12.579)	0	0	0
2019/07/12	2044	07/11/2019	10.05	Put	Bond Future	1,569.8500	1.5699	1,849.9800	1.8500	17.844	0	0	0
2019/07/12	2044	06/02/2020	9.74	Call	Bond Future	3,561.0000	3.5610	3,133.8300	3.1338	(11.996)	0	0	328
2019/07/12	2044	06/02/2020	10.78	Put	Bond Future	1,220.8900	1.2209	1,390.8900	1.3909	13.924	0	0	328
2019/07/12	2044	06/02/2020	9.77	Put	Bond Future	3,646.1400	3.6461	4,059.0500	4.0590	11.325	0	0	0
2019/07/12	2044	06/02/2020			Bond Future	9.7644	90.9270	9.8653	90.0774	1.033	0.0000	0.0000	0
2019/07/12	2044	06/02/2020	9.09	Put	Bond Future	7,295.3800	7.2954	7,932.4700	7.9325	8.733	0	0	0
2019/07/12	2044	06/02/2020	9.09	Call	Bond Future	1,259.6700	1.2597	1,047.1400	1.0471	(16.872)	0	0	328
2019/07/12	2044	06/02/2020	9.74	Put	Bond Future	3,768.3600	3.7684	4,190.8100	4.1908	11.210	0	0	0
2019/07/12	2044	06/02/2020	9.77	Call	Bond Future	3,693.7200	3.6937	3,257.0100	3.2570	(11.823)	0	0	0
2019/07/12	2044	06/02/2020	10.78	Call	Bond Future	9,200.9600	9.2010	8,521.3400	8.5213	(7.386)	0	0	0
2019/07/12	2044	06/02/2020	9.78	Call	Bond Future	3,738.5500	3.7386	3,298.6800	3.2987	(11.766)	0	0	0
2019/07/12	2044	06/02/2020	9.76	Put	Bond Future	3,686.6900	3.6867	4,102.7700	4.1028	11.286	0	0	0
2019/07/12	2044	06/02/2020	9.78	Put	Bond Future	3,606.2500	3.6063	4,016.0000	4.0160	11.362	0	0	0
2019/07/12	2044	06/02/2020	9.76	Call	Bond Future	3,649.4200	3.6494	3,215.8800	3.2159	(11.880)	0	0	0
2019/07/12	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2044	07/05/2020	9.79	Put	Bond Future	0.0000	0.0000	1,053.7900	1.0538	100.000	0	0	0
2019/07/12	2044	07/05/2020			Bond Future	9.8000	9.8000	9.9162	91.8499	1.185	0.0000	0.0000	0
2019/07/12	2044	07/05/2020	9.81	Put	Bond Future	0.0000	0.0000	885.3600	0.8854	100.000	0	0	0
2019/07/12	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2044	07/05/2020	9.80	Put	Bond Future	0.0000	0.0000	969.5100	0.9695	100.000	0	0	0
2019/07/12	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	2046	01/08/2019			Bond Future	114.3470	114.3470	114.5686	114.5686	0.194	0.0000	0.0000	12,638
2019/07/12	2046	07/11/2019			Bond Future	114.9023	114.9023	115.1283	115.1283	0.197	0.0000	0.0000	0
2019/07/12	2046	06/02/2020			Bond Future	117.0985	117.0985	117.3286	117.3286	0.196	0.0000	0.0000	0
2019/07/12	2046	07/05/2020			Bond Future	117.2300	117.2300	117.9131	117.9131	0.583	0.0000	0.0000	0
2019/07/12	2050	01/08/2019			Bond Future	117.9342	117.9342	117.9458	117.9458	0.010	0.0000	0.0000	10,821
2019/07/12	2050	07/11/2019			Bond Future	120.2803	120.2803	120.2922	120.2922	0.010	0.0000	0.0000	3,348
2019/07/12	2050	06/02/2020			Bond Future	120.7429	120.7429	120.7546	120.7546	0.010	0.0000	0.0000	0
2019/07/12	2050	07/05/2020			Bond Future	122.8900	122.8900	123.1567	123.1567	0.217	0.0000	0.0000	0
2019/07/12	8607	21/12/2026			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
2019/07/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	AL37	01/08/2019			Index Future	658.5040	658.5040	657.1000	657.1000	(0.213)	0.0000	0.0000	0
2019/07/12	AL37	07/11/2019			Index Future	671.4290	671.4290	669.9960	669.9960	(0.213)	0.0000	0.0000	0
2019/07/12	AL37	06/02/2020			Index Future	684.1010	684.1010	682.6410	682.6410	(0.213)	0.0000	0.0000	0
2019/07/12	AL37	07/05/2020			Index Future	694.9000	694.9000	696.0600	696.0600	0.167	0.0000	0.0000	0
2019/07/12	AL7T	01/08/2019			Index Future	769.8400	769.8400	766.9490	766.9490	(0.376)	0.0000	0.0000	0
2019/07/12	AL7T	07/11/2019			Index Future	784.9490	784.9490	782.0010	782.0010	(0.376)	0.0000	0.0000	0
2019/07/12	AL7T	06/02/2020			Index Future	799.7640	799.7640	796.7600	796.7600	(0.376)	0.0000	0.0000	0
2019/07/12	AL7T	07/05/2020			Index Future	811.3900	811.3900	812.4230	812.4230	0.127	0.0000	0.0000	0
2019/07/12	ALBI	01/08/2019			Index Future	690.7880	690.7880	686.8550	686.8550	(0.569)	0.0000	0.0000	970
2019/07/12	ALBI	07/11/2019			Index Future	704.3460	704.3460	700.3350	700.3350	(0.569)	0.0000	0.0000	0
2019/07/12	ALBI	06/02/2020			Index Future	717.6390	717.6390	713.5530	713.5530	(0.569)	0.0000	0.0000	0
2019/07/12	ALBI	07/05/2020			Index Future	727.1000	727.1000	727.5800	727.5800	0.066	0.0000	0.0000	0
2019/07/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/12	ES33	01/08/2019			Bond Future	10.5936	80.5222	10.6832	79.9840	0.846	0.0000	0.0000	350
2019/07/12	ES33	07/11/2019			Bond Future	10.7042	78.3091	10.7972	77.7603	0.869	0.0000	0.0000	0
2019/07/12	ES33	06/02/2020			Bond Future	10.8048	79.7874	10.9012	79.2282	0.892	0.0000	0.0000	0
2019/07/12	ES33	07/05/2020			Bond Future	10.8900	10.8900	10.9958	76.9901	0.972	0.0000	0.0000	0
2019/07/12	ES42	01/08/2019			Bond Future	10.9487	81.9842	11.0433	81.3368	0.864	0.0000	0.0000	4,919
2019/07/12	ES42	07/11/2019			Bond Future	11.0597	79.3280	11.1580	78.6679	0.888	0.0000	0.0000	0
2019/07/12	ES42	06/02/2020			Bond Future	11.1571	80.8259	11.2588	80.1531	0.911	0.0000	0.0000	0
2019/07/12	ES42	07/05/2020			Bond Future	11.2500	11.2500	11.3555	77.4644	0.937	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
2019/07/12	GOVI	01/08/2019	638.68	Call	GOVI	454,900.0000	45.4900	414,100.0000	41.4100	(8.969)	0	0	0
2019/07/12	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	01/08/2019			GOVI	684.1700	684.1700	680.0900	680.0900	(0.596)	0.0000	0.0000	437
2019/07/12	GOVI	01/08/2019	638.69	Call	GOVI	454,800.0000	45.4800	414,000.0000	41.4000	(8.971)	0	0	0
2019/07/12	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	01/08/2019	638.67	Call	GOVI	455,000.0000	45.5000	414,200.0000	41.4200	(8.967)	0	0	0
2019/07/12	GOVI	07/11/2019	672.90	Call	GOVI	246,980.0000	24.6980	205,370.0000	20.5370	(16.848)	0	0	0
2019/07/12	GOVI	07/11/2019			GOVI	697.5980	697.5980	693.4370	693.4370	(0.596)	0.0000	0.0000	44
2019/07/12	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	07/11/2019	672.91	Call	GOVI	246,880.0000	24.6880	205,270.0000	20.5270	(16.854)	0	0	0
2019/07/12	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	07/11/2019	672.92	Call	GOVI	246,780.0000	24.6780	205,170.0000	20.5170	(16.861)	0	0	0
2019/07/12	GOVI	06/02/2020	703.14	Call	GOVI	76,240.0000	7.6240	33,840.0000	3.3840	(55.614)	0	0	0
2019/07/12	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	06/02/2020			GOVI	710.7640	710.7640	706.5240	706.5240	(0.597)	0.0000	0.0000	0
2019/07/12	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	06/02/2020	703.15	Call	GOVI	76,140.0000	7.6140	33,740.0000	3.3740	(55.687)	0	0	0
2019/07/12	GOVI	06/02/2020	703.13	Call	GOVI	76,340.0000	7.6340	33,940.0000	3.3940	(55.541)	0	0	0
2019/07/12	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	4,330.0000	0.4330	100.000	0	0	0
2019/07/12	GOVI	07/05/2020			GOVI	719.9900	719.9900	720.4130	720.4130	0.059	0.0000	0.0000	0
2019/07/12	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	4,230.0000	0.4230	100.000	0	0	0
2019/07/12	GOVI	07/05/2020	720.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	07/05/2020	719.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	07/05/2020	719.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	4,130.0000	0.4130	100.000	0	0	0
2019/07/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/12	IGOV	01/08/2019			Index Future	261.4860	261.4860	261.6370	261.6370	0.058	0.0000	0.0000	816
2019/07/12	IGOV	07/11/2019			Index Future	266.6870	266.6870	266.8420	266.8420	0.058	0.0000	0.0000	218
2019/07/12	IGOV	06/02/2020			Index Future	271.7840	271.7840	271.9410	271.9410	0.058	0.0000	0.0000	0
2019/07/12	IGOV	07/05/2020			Index Future	276.7800	276.7800	277.3490	277.3490	0.206	0.0000	0.0000	0
2019/07/12	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/12	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/12	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/07/12	IS02	23/03/2020			Interest Rate Swap	98.5300	98.5300	98.5400	98.5400	0.010	0.0000	0.0000	0
2019/07/12	IS02	22/06/2020			Interest Rate Swap	101.9100	101.9100	101.9300	101.9300	0.020	0.0000	0.0000	0
2019/07/12	IS02	21/09/2020			Interest Rate Swap	98.6900	98.6900	98.7300	98.7300	0.041	0.0000	0.0000	0
2019/07/12	IS05	17/12/2020			Interest Rate Swap	95.2800	95.2800	95.3300	95.3300	0.052	0.0000	0.0000	0
2019/07/12	IS05	16/03/2021			Interest Rate Swap	94.2500	94.2500	94.3000	94.3000	0.053	0.0000	0.0000	0
2019/07/12	IS05	15/06/2021			Interest Rate Swap	93.1700	93.1700	93.2500	93.2500	0.086	0.0000	0.0000	0
2019/07/12	IS05	21/09/2021			Interest Rate Swap	93.0700	93.0700	93.1700	93.1700	0.107	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
2019/07/12	IS05	21/12/2021			Interest Rate Swap	95.0300	95.0300	95.1400	95.1400	0.116	0.0000	0.0000	51
2019/07/12	IS05	15/03/2022			Interest Rate Swap	94.9500	94.9500	95.0700	95.0700	0.126	0.0000	0.0000	0
2019/07/12	IS05	21/06/2022			Interest Rate Swap	95.9000	95.9000	96.0300	96.0300	0.136	0.0000	0.0000	0
2019/07/12	IS05	20/09/2022			Interest Rate Swap	99.6300	99.6300	99.7800	99.7800	0.151	0.0000	0.0000	0
2019/07/12	IS05	20/12/2022			Interest Rate Swap	100.6800	100.6800	100.8600	100.8600	0.179	0.0000	0.0000	0
2019/07/12	IS05	22/03/2023			Interest Rate Swap	93.7800	93.7800	93.9800	93.9800	0.213	0.0000	0.0000	0
2019/07/12	IS05	20/06/2023			Interest Rate Swap	99.7000	99.7000	99.9300	99.9300	0.231	0.0000	0.0000	0
2019/07/12	IS05	19/09/2023			Interest Rate Swap	94.9800	94.9800	95.2200	95.2200	0.253	0.0000	0.0000	0
2019/07/12	IS10	17/12/2025			Interest Rate Swap	90.4300	90.4300	90.8100	90.8100	0.420	0.0000	0.0000	0
2019/07/12	IS10	16/03/2026			Interest Rate Swap	87.2400	87.2400	87.6500	87.6500	0.470	0.0000	0.0000	0
2019/07/12	IS10	15/06/2026			Interest Rate Swap	85.8500	85.8500	86.2800	86.2800	0.501	0.0000	0.0000	0
2019/07/12	IS10	21/09/2026			Interest Rate Swap	87.9700	87.9700	88.4100	88.4100	0.500	0.0000	0.0000	0
2019/07/12	IS10	21/12/2026			Interest Rate Swap	91.8000	91.8000	92.2300	92.2300	0.468	0.0000	0.0000	0
2019/07/12	IS10	15/03/2027			Interest Rate Swap	90.2800	90.2800	90.7300	90.7300	0.498	0.0000	0.0000	0
2019/07/12	IS10	21/06/2027			Interest Rate Swap	92.3600	92.3600	92.8100	92.8100	0.487	0.0000	0.0000	0
2019/07/12	IS10	20/09/2027			Interest Rate Swap	97.8900	97.8900	98.3400	98.3400	0.460	0.0000	0.0000	0
2019/07/12	IS10	20/12/2027			Interest Rate Swap	98.2200	98.2200	98.6900	98.6900	0.479	0.0000	0.0000	0
2019/07/12	IS10	22/03/2028			Interest Rate Swap	91.5300	91.5300	92.0400	92.0400	0.557	0.0000	0.0000	0
2019/07/12	IS10	20/06/2028			Interest Rate Swap	98.8800	98.8800	99.3900	99.3900	0.516	0.0000	0.0000	0
2019/07/12	IS10	19/09/2028			Interest Rate Swap	92.2500	92.2500	92.7800	92.7800	0.575	0.0000	0.0000	0
2019/07/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/12	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/12	R023	01/08/2019	8.95	Call	Bond Future	5,662.2000	5.6622	5,453.8300	5.4538	(3.680)	0	0	0
2019/07/12	R023	01/08/2019			Bond Future	7.0856	105.4033	7.1519	105.1949	0.936	0.0000	0.0000	64,146
2019/07/12	R023	01/08/2019	8.93	Call	Bond Future	5,603.5400	5.6035	5,395.1700	5.3952	(3.719)	0	0	0
2019/07/12	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R023	01/08/2019	8.94	Call	Bond Future	5,632.8700	5.6329	5,424.5000	5.4245	(3.699)	0	0	0
2019/07/12	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R023	07/11/2019	7.98	Call	Bond Future	2,736.4100	2.7364	2,543.4200	2.5434	(7.053)	0	0	0
2019/07/12	R023	07/11/2019			Bond Future	7.0619	103.5404	7.1343	103.3279	1.027	0.0000	0.0000	0
2019/07/12	R023	07/11/2019	7.99	Call	Bond Future	2,763.4300	2.7634	2,570.0900	2.5701	(6.996)	0	0	0
2019/07/12	R023	07/11/2019	7.98	Put	Bond Future	85.0300	0.0850	104.5100	0.1045	22.910	0	0	0
2019/07/12	R023	07/11/2019	7.99	Put	Bond Future	83.6500	0.0837	102.7800	0.1028	22.869	0	0	0
2019/07/12	R023	07/11/2019	8.00	Call	Bond Future	2,790.3700	2.7904	2,596.6900	2.5967	(6.941)	0	0	0
2019/07/12	R023	07/11/2019	8.00	Put	Bond Future	82.1900	0.0822	100.9800	0.1010	22.862	0	0	0
2019/07/12	R023	06/02/2020	7.54	Call	Bond Future	1,780.3500	1.7803	1,621.1400	1.6211	(8.943)	0	0	0
2019/07/12	R023	06/02/2020			Bond Future	7.0135	105.4949	7.0928	105.2782	1.131	0.0000	0.0000	0
2019/07/12	R023	06/02/2020	7.52	Call	Bond Future	1,736.0400	1.7360	1,578.3100	1.5783	(9.086)	0	0	0
2019/07/12	R023	06/02/2020	7.52	Put	Bond Future	362.1600	0.3622	421.0900	0.4211	16.272	0	0	0
2019/07/12	R023	06/02/2020	7.54	Put	Bond Future	352.6900	0.3527	410.1400	0.4101	16.289	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
2019/07/12	R023	06/02/2020	7.53	Call	Bond Future	1,758.2800	1.7583	1,599.8200	1.5998	(9.012)	0	0	0
2019/07/12	R023	06/02/2020	7.53	Put	Bond Future	357.5100	0.3575	415.7100	0.4157	16.279	0	0	0
2019/07/12	R023	07/05/2020	6.91	Put	Bond Future	0.0000	0.0000	227.3900	0.2274	100.000	0	0	0
2019/07/12	R023	07/05/2020			Bond Future	6.9000	6.9000	6.9996	103.4125	1.443	0.0000	0.0000	0
2019/07/12	R023	07/05/2020	6.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R023	07/05/2020	6.90	Put	Bond Future	0.0000	0.0000	252.8200	0.2528	100.000	0	0	0
2019/07/12	R023	07/05/2020	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R023	07/05/2020	6.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R023	07/05/2020	6.89	Put	Bond Future	0.0000	0.0000	278.2400	0.2782	100.000	0	0	0
2019/07/12	R035	01/08/2019	10.23	Call	Bond Future	6,843.9400	6.8439	6,140.7400	6.1407	(10.275)	0	0	0
2019/07/12	R035	01/08/2019	10.22	Put	Bond Future	8.4000	0.0084	14.1400	0.0141	68.333	0	0	0
2019/07/12	R035	01/08/2019			Bond Future	9.3187	100.2145	9.4087	99.5059	0.966	0.0000	0.0000	79,666
2019/07/12	R035	01/08/2019	10.24	Call	Bond Future	6,914.4100	6.9144	6,210.8700	6.2109	(10.175)	0	0	0
2019/07/12	R035	01/08/2019	10.24	Put	Bond Future	7.3600	0.0074	12.4000	0.0124	68.478	0	0	0
2019/07/12	R035	01/08/2019	10.23	Put	Bond Future	7.8700	0.0079	13.2500	0.0132	68.361	0	0	0
2019/07/12	R035	01/08/2019	10.22	Call	Bond Future	6,773.4000	6.7734	6,070.5600	6.0706	(10.376)	0	0	0
2019/07/12	R035	07/11/2019	10.21	Put	Bond Future	612.7700	0.6128	734.4900	0.7345	19.864	0	0	3,500
2019/07/12	R035	07/11/2019	9.88	Call	Bond Future	4,813.9300	4.8139	4,285.9000	4.2859	(10.969)	0	0	0
2019/07/12	R035	07/11/2019	9.89	Call	Bond Future	4,870.0700	4.8701	4,339.3800	4.3394	(10.897)	0	0	0
2019/07/12	R035	07/11/2019	9.87	Put	Bond Future	1,070.8100	1.0708	1,268.0400	1.2680	18.419	0	0	0
2019/07/12	R035	07/11/2019			Bond Future	9.3835	97.6791	9.4766	96.9565	0.993	0.0000	0.0000	0
2019/07/12	R035	07/11/2019	8.92	Put	Bond Future	4,561.1800	4.5612	5,102.7700	5.1028	11.874	0	0	0
2019/07/12	R035	07/11/2019	8.92	Call	Bond Future	845.5500	0.8456	664.5700	0.6646	(21.404)	0	0	3,500
2019/07/12	R035	07/11/2019	9.52	Put	Bond Future	1,915.3300	1.9153	2,224.5200	2.2245	16.143	0	0	0
2019/07/12	R035	07/11/2019	9.52	Call	Bond Future	2,971.6200	2.9716	2,558.2400	2.5582	(13.911)	0	0	3,500
2019/07/12	R035	07/11/2019	9.89	Put	Bond Future	1,035.8200	1.0358	1,227.7000	1.2277	18.524	0	0	0
2019/07/12	R035	07/11/2019	9.87	Call	Bond Future	4,757.9800	4.7580	4,232.6400	4.2326	(11.041)	0	0	0
2019/07/12	R035	07/11/2019	10.21	Call	Bond Future	6,754.0500	6.7540	6,153.2000	6.1532	(8.896)	0	0	0
2019/07/12	R035	07/11/2019	9.88	Put	Bond Future	1,053.1800	1.0532	1,247.7200	1.2477	18.472	0	0	0
2019/07/12	R035	06/02/2020	9.60	Call	Bond Future	3,932.6400	3.9326	3,514.1700	3.5142	(10.641)	0	0	0
2019/07/12	R035	06/02/2020	9.61	Put	Bond Future	2,680.4100	2.6804	2,995.6100	2.9956	11.759	0	0	0
2019/07/12	R035	06/02/2020			Bond Future	9.4397	99.5229	9.5360	98.7866	1.020	0.0000	0.0000	0
2019/07/12	R035	06/02/2020	9.60	Put	Bond Future	2,711.5400	2.7115	3,029.3900	3.0294	11.722	0	0	0
2019/07/12	R035	06/02/2020	9.61	Call	Bond Future	3,976.9300	3.9769	3,555.8100	3.5558	(10.589)	0	0	0
2019/07/12	R035	06/02/2020	9.59	Call	Bond Future	3,888.5600	3.8886	3,472.7600	3.4728	(10.693)	0	0	0
2019/07/12	R035	06/02/2020	9.59	Put	Bond Future	2,742.9700	2.7430	3,063.4900	3.0635	11.685	0	0	0
2019/07/12	R035	07/05/2020	9.48	Put	Bond Future	0.0000	0.0000	766.8400	0.7668	100.000	0	0	0
2019/07/12	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R035	07/05/2020			Bond Future	9.4800	9.4800	9.5815	96.2221	1.071	0.0000	0.0000	0
2019/07/12	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R035	07/05/2020	9.47	Put	Bond Future	0.0000	0.0000	842.8800	0.8429	100.000	0	0	0
2019/07/12	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R035	07/05/2020	9.49	Put	Bond Future	0.0000	0.0000	690.8900	0.6909	100.000	0	0	0
2019/07/12	R186	01/08/2019	9.54	Call	Bond Future	8,562.3700	8.5624	8,204.3800	8.2044	(4.181)	0	0	0
2019/07/12	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/12	R186	01/08/2019	8.38	Call	Bond Future	2,165.0500	2.1650	1,844.5400	1.8445	(14.804)	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
2019/07/12	R186	01/08/2019	8.55	Put	Bond Future	28.6800	0.0287	41.4700	0.0415	44.596	0	0	0
2019/07/12	R186	01/08/2019	8.00	Put	Bond Future	734.0300	0.7340	927.3100	0.9273	26.331	0	0	0
2019/07/12	R186	01/08/2019			Bond Future	8.0278	114.8608	8.0880	114.5028	0.750	0.0000	0.0000	114,371
2019/07/12	R186	01/08/2019	9.52	Call	Bond Future	8,454.6900	8.4547	8,096.7000	8.0967	(4.234)	0	0	0
2019/07/12	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R186	01/08/2019	8.30	Put	Bond Future	152.5700	0.1526	210.6800	0.2107	38.087	0	0	0
2019/07/12	R186	01/08/2019	8.30	Call	Bond Future	1,758.7300	1.7587	1,458.8500	1.4588	(17.051)	0	0	6,000
2019/07/12	R186	01/08/2019	9.05	Put	Bond Future	0.4200	0.0004	0.6200	0.0006	47.619	0	0	0
2019/07/12	R186	01/08/2019	9.05	Call	Bond Future	5,882.7900	5.8828	5,525.0000	5.5250	(6.082)	0	0	6,000
2019/07/12	R186	01/08/2019	7.75	Put	Bond Future	1,789.4700	1.7895	2,096.5600	2.0966	17.161	0	0	0
2019/07/12	R186	01/08/2019	7.75	Call	Bond Future	119.6700	0.1197	68.7700	0.0688	(42.534)	0	0	620
2019/07/12	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R186	01/08/2019	10.08	Call	Bond Future	11,416.2400	11.4162	11,058.2500	11.0583	(3.136)	0	0	0
2019/07/12	R186	01/08/2019	8.38	Put	Bond Future	92.4200	0.0924	129.9000	0.1299	40.554	0	0	0
2019/07/12	R186	01/08/2019	8.70	Put	Bond Future	9.2700	0.0093	13.5800	0.0136	46.494	0	0	3,100
2019/07/12	R186	01/08/2019	8.55	Call	Bond Future	3,084.2400	3.0842	2,739.0400	2.7390	(11.192)	0	0	0
2019/07/12	R186	01/08/2019	8.00	Call	Bond Future	568.3900	0.5684	403.6800	0.4037	(28.978)	0	0	620
2019/07/12	R186	01/08/2019	9.53	Call	Bond Future	8,508.5500	8.5086	8,150.5600	8.1506	(4.207)	0	0	0
2019/07/12	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R186	01/08/2019	8.70	Call	Bond Future	3,922.8500	3.9229	3,569.1700	3.5692	(9.016)	0	0	0
2019/07/12	R186	01/08/2019	9.22	Call	Bond Future	6,822.1800	6.8222	6,464.2100	6.4642	(5.247)	0	0	0
2019/07/12	R186	01/08/2019	9.22	Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0	0	0
2019/07/12	R186	07/11/2019	8.94	Call	Bond Future	5,181.2500	5.1813	4,858.6500	4.8587	(6.226)	0	0	0
2019/07/12	R186	07/11/2019	8.23	Call	Bond Future	2,078.4100	2.0784	1,857.7500	1.8578	(10.617)	0	0	5,000
2019/07/12	R186	07/11/2019	8.20	Call	Bond Future	1,974.0200	1.9740	1,759.6000	1.7596	(10.862)	0	0	0
2019/07/12	R186	07/11/2019			Bond Future	8.0611	117.1151	8.1245	116.7500	0.787	0.0000	0.0000	16,260
2019/07/12	R186	07/11/2019	8.94	Put	Bond Future	255.1000	0.2551	297.5400	0.2975	16.637	0	0	0
2019/07/12	R186	07/11/2019	8.73	Call	Bond Future	4,170.6900	4.1707	3,868.5100	3.8685	(7.245)	0	0	0
2019/07/12	R186	07/11/2019	8.73	Put	Bond Future	395.9800	0.3960	458.8400	0.4588	15.875	0	0	5,000
2019/07/12	R186	07/11/2019	8.95	Call	Bond Future	5,230.3400	5.2303	4,906.9300	4.9069	(6.183)	0	0	0
2019/07/12	R186	07/11/2019	8.96	Put	Bond Future	244.5200	0.2445	285.3600	0.2854	16.702	0	0	0
2019/07/12	R186	07/11/2019	8.23	Put	Bond Future	1,109.4900	1.1095	1,253.8700	1.2539	13.013	0	0	0
2019/07/12	R186	07/11/2019	8.20	Put	Bond Future	1,176.3800	1.1764	1,327.0000	1.3270	12.804	0	0	7,500
2019/07/12	R186	07/11/2019	8.95	Put	Bond Future	249.7600	0.2498	291.3900	0.2914	16.668	0	0	0
2019/07/12	R186	07/11/2019	8.96	Call	Bond Future	5,279.5100	5.2795	4,955.3100	4.9553	(6.141)	0	0	0
2019/07/12	R186	06/02/2020	8.57	Call	Bond Future	3,797.9600	3.7980	3,538.3300	3.5383	(6.836)	0	0	0
2019/07/12	R186	06/02/2020			Bond Future	8.0808	114.0195	8.1474	113.6474	0.825	0.0000	0.0000	0
2019/07/12	R186	06/02/2020	8.55	Call	Bond Future	3,717.8600	3.7179	3,460.6800	3.4607	(6.917)	0	0	0
2019/07/12	R186	06/02/2020	8.55	Put	Bond Future	1,130.6000	1.1306	1,245.5100	1.2455	10.164	0	0	0
2019/07/12	R186	06/02/2020	8.57	Put	Bond Future	1,102.1300	1.1021	1,214.5900	1.2146	10.204	0	0	0
2019/07/12	R186	06/02/2020	8.56	Call	Bond Future	3,757.8400	3.7578	3,499.4300	3.4994	(6.877)	0	0	0
2019/07/12	R186	06/02/2020	8.56	Put	Bond Future	1,116.2800	1.1163	1,229.9600	1.2300	10.184	0	0	0
2019/07/12	R186	07/05/2020	8.09	Put	Bond Future	0.0000	0.0000	354.2300	0.3542	100.000	0	0	0
2019/07/12	R186	07/05/2020			Bond Future	8.0800	8.0800	8.1554	115.8831	0.933	0.0000	0.0000	0
2019/07/12	R186	07/05/2020	8.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R186	07/05/2020	8.08	Put	Bond Future	0.0000	0.0000	408.5200	0.4085	100.000	0	0	0
2019/07/12	R186	07/05/2020	8.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R186	07/05/2020	8.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/07/12	R186	07/05/2020	8.07	Put	Bond Future		0.0000	0.0000	462.8300	0.4628	100.000	0	0	0
2019/07/12	R197	01/08/2019			Bond Future	302.6507	302.6507	302.9124	302.9124	0.086	0.0000	0.0000	1,107	
2019/07/12	R197	07/11/2019			Bond Future	308.6713	308.6713	308.9381	308.9381	0.086	0.0000	0.0000	1,400	
2019/07/12	R197	06/02/2020			Bond Future	306.9085	306.9085	307.1801	307.1801	0.088	0.0000	0.0000	0	
2019/07/12	R197	07/05/2020			Bond Future	312.8900	312.8900	313.2907	313.2907	0.128	0.0000	0.0000	0	
2019/07/12	R202	01/08/2019			Bond Future	233.3858	233.3858	233.4080	233.4080	0.010	0.0000	0.0000	9,386	
2019/07/12	R202	07/11/2019			Bond Future	238.0286	238.0286	238.0512	238.0512	0.010	0.0000	0.0000	348	
2019/07/12	R202	06/02/2020			Bond Future	238.5080	238.5080	238.5308	238.5308	0.010	0.0000	0.0000	0	
2019/07/12	R202	07/05/2020			Bond Future	243.2500	243.2500	243.2753	243.2753	0.010	0.0000	0.0000	0	
2019/07/12	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2019/07/12	R207	01/08/2019	7.33	Call	Bond Future	542.3600	0.5424	539.3600	0.5394	(0.553)	0	0	0	
2019/07/12	R207	01/08/2019			Bond Future	6.0795	100.9023	6.0864	100.8993	0.113	0.0000	0.0000	4,891	
2019/07/12	R207	01/08/2019	7.34	Call	Bond Future	546.6800	0.5467	543.6800	0.5437	(0.549)	0	0	0	
2019/07/12	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2019/07/12	R207	01/08/2019	7.35	Call	Bond Future	550.9900	0.5510	547.9900	0.5480	(0.544)	0	0	0	
2019/07/12	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2019/07/12	R207	07/11/2019	2.08	Put	Bond Future	365.7300	0.3657	368.8100	0.3688	0.842	0	0	0	
2019/07/12	R207	07/11/2019			Bond Future	4.1147	102.8827	4.1320	102.8796	0.419	0.0000	0.0000	0	
2019/07/12	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2019/07/12	R207	07/11/2019	2.07	Put	Bond Future	367.5300	0.3675	370.6100	0.3706	0.838	0	0	0	
2019/07/12	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2019/07/12	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2019/07/12	R207	07/11/2019	2.06	Put	Bond Future	369.3400	0.3693	372.4200	0.3724	0.834	0	0	0	
2019/07/12	R208	01/08/2019	8.16	Call	Bond Future	3,012.2800	3.0123	3,009.4100	3.0094	(0.095)	0	0	0	
2019/07/12	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2019/07/12	R208	01/08/2019			Bond Future	6.1859	103.2221	6.1877	103.2193	0.030	0.0000	0.0000	10,796	
2019/07/12	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2019/07/12	R208	01/08/2019	8.17	Call	Bond Future	3,027.2300	3.0272	3,024.3600	3.0244	(0.095)	0	0	0	
2019/07/12	R208	01/08/2019	8.15	Call	Bond Future	2,997.3300	2.9973	2,994.4600	2.9945	(0.096)	0	0	0	
2019/07/12	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2019/07/12	R208	07/11/2019	6.83	Call	Bond Future	1,182.4600	1.1825	1,179.3100	1.1793	(0.266)	0	0	0	
2019/07/12	R208	07/11/2019	6.82	Put	Bond Future	17.8300	0.0178	17.6500	0.0176	(1.010)	0	0	0	
2019/07/12	R208	07/11/2019			Bond Future	5.9402	101.8440	5.9424	101.8410	0.038	0.0000	0.0000	0	
2019/07/12	R208	07/11/2019	6.84	Call	Bond Future	1,195.1000	1.1951	1,191.9600	1.1920	(0.263)	0	0	0	
2019/07/12	R208	07/11/2019	6.84	Put	Bond Future	17.1500	0.0172	16.9700	0.0170	(1.050)	0	0	0	
2019/07/12	R208	07/11/2019	6.83	Put	Bond Future	17.4900	0.0175	17.3000	0.0173	(1.086)	0	0	0	
2019/07/12	R208	07/11/2019	6.82	Call	Bond Future	1,169.8100	1.1698	1,166.6700	1.1667	(0.268)	0	0	0	
2019/07/12	R208	06/02/2020	6.13	Put	Bond Future	42.3000	0.0423	42.4200	0.0424	0.284	0	0	0	
2019/07/12	R208	06/02/2020	6.12	Call	Bond Future	668.2700	0.6683	665.2500	0.6653	(0.452)	0	0	0	
2019/07/12	R208	06/02/2020			Bond Future	5.5472	103.7666	5.5501	103.7634	0.052	0.0000	0.0000	0	
2019/07/12	R208	06/02/2020	6.13	Call	Bond Future	678.3000	0.6783	675.2700	0.6753	(0.447)	0	0	0	
2019/07/12	R208	06/02/2020	6.12	Put	Bond Future	43.1400	0.0431	43.2700	0.0433	0.301	0	0	0	
2019/07/12	R208	06/02/2020	6.14	Call	Bond Future	688.3300	0.6883	685.3000	0.6853	(0.440)	0	0	0	
2019/07/12	R208	06/02/2020	6.14	Put	Bond Future	41.4700	0.0415	41.5900	0.0416	0.289	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
2019/07/12	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R208	07/05/2020	4.80	Put	Bond Future	0.0000	0.0000	39.3100	0.0393	100.000	0	0	0
2019/07/12	R208	07/05/2020			Bond Future	4.8100	4.8100	4.8452	102.3987	0.732	0.0000	0.0000	0
2019/07/12	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R208	07/05/2020	4.82	Put	Bond Future	0.0000	0.0000	21.9200	0.0219	100.000	0	0	0
2019/07/12	R208	07/05/2020	4.81	Put	Bond Future	0.0000	0.0000	30.6100	0.0306	100.000	0	0	0
2019/07/12	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R209	01/08/2019	10.17	Call	Bond Future	5,438.0300	5.4380	4,840.3600	4.8404	(10.991)	0	0	0
2019/07/12	R209	01/08/2019	10.15	Put	Bond Future	12.9800	0.0130	21.3700	0.0214	64.638	0	0	0
2019/07/12	R209	01/08/2019	9.30	Call	Bond Future	801.0300	0.8010	525.0600	0.5251	(34.452)	0	0	7,560
2019/07/12	R209	01/08/2019			Bond Future	9.3226	76.4413	9.4125	75.8362	0.965	0.0000	0.0000	90,880
2019/07/12	R209	01/08/2019	10.17	Put	Bond Future	11.4500	0.0115	18.8900	0.0189	64.978	0	0	0
2019/07/12	R209	01/08/2019	10.15	Call	Bond Future	5,318.2700	5.3183	4,721.5500	4.7215	(11.220)	0	0	0
2019/07/12	R209	01/08/2019	10.16	Put	Bond Future	12.1900	0.0122	20.0900	0.0201	64.807	0	0	0
2019/07/12	R209	01/08/2019	9.30	Put	Bond Future	954.0300	0.9540	1,283.1700	1.2832	34.500	0	0	0
2019/07/12	R209	01/08/2019	9.80	Put	Bond Future	97.9100	0.0979	152.4800	0.1525	55.735	0	0	0
2019/07/12	R209	01/08/2019	10.16	Call	Bond Future	5,378.1600	5.3782	4,780.9500	4.7810	(11.104)	0	0	0
2019/07/12	R209	01/08/2019	9.80	Call	Bond Future	3,228.8000	3.2288	2,678.2600	2.6783	(17.051)	0	0	7,560
2019/07/12	R209	01/08/2019	10.46	Call	Bond Future	7,151.7400	7.1517	6,547.5400	6.5475	(8.448)	0	0	0
2019/07/12	R209	01/08/2019	10.46	Put	Bond Future	1.2300	0.0012	2.1400	0.0021	73.984	0	0	7,560
2019/07/12	R209	07/11/2019	9.82	Call	Bond Future	3,884.4400	3.8844	3,447.3300	3.4473	(11.253)	0	0	0
2019/07/12	R209	07/11/2019			Bond Future	9.3793	74.7897	9.4722	74.1727	0.990	0.0000	0.0000	30
2019/07/12	R209	07/11/2019	9.80	Call	Bond Future	3,791.3900	3.7914	3,359.0900	3.3591	(11.402)	0	0	0
2019/07/12	R209	07/11/2019	9.80	Put	Bond Future	1,054.1000	1.0541	1,238.8300	1.2388	17.525	0	0	0
2019/07/12	R209	07/11/2019	9.82	Put	Bond Future	1,020.6900	1.0207	1,200.6100	1.2006	17.627	0	0	0
2019/07/12	R209	07/11/2019	9.81	Call	Bond Future	3,837.8300	3.8378	3,403.1100	3.4031	(11.327)	0	0	0
2019/07/12	R209	07/11/2019	9.81	Put	Bond Future	1,037.2700	1.0373	1,219.5800	1.2196	17.576	0	0	0
2019/07/12	R209	06/02/2020	9.52	Put	Bond Future	2,571.1600	2.5712	2,856.3800	2.8564	11.093	0	0	0
2019/07/12	R209	06/02/2020			Bond Future	9.4263	76.2017	9.5219	75.5729	1.014	0.0000	0.0000	0
2019/07/12	R209	06/02/2020	9.51	Call	Bond Future	3,150.7000	3.1507	2,809.4100	2.8094	(10.832)	0	0	0
2019/07/12	R209	06/02/2020	9.51	Put	Bond Future	2,600.0200	2.6000	2,887.5300	2.8875	11.058	0	0	0
2019/07/12	R209	06/02/2020	9.52	Call	Bond Future	3,187.2700	3.1873	2,843.6900	2.8437	(10.780)	0	0	0
2019/07/12	R209	06/02/2020	9.50	Call	Bond Future	3,114.3200	3.1143	2,775.3300	2.7753	(10.885)	0	0	0
2019/07/12	R209	06/02/2020	9.50	Put	Bond Future	2,629.1600	2.6292	2,918.9700	2.9190	11.023	0	0	0
2019/07/12	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R209	07/05/2020			Bond Future	9.4600	9.4600	9.5645	73.9062	1.105	0.0000	0.0000	0
2019/07/12	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R209	07/05/2020	9.45	Put	Bond Future	0.0000	0.0000	746.8700	0.7469	100.000	0	0	0
2019/07/12	R209	07/05/2020	9.47	Put	Bond Future	0.0000	0.0000	615.6300	0.6156	100.000	0	0	0
2019/07/12	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R209	07/05/2020	9.46	Put	Bond Future	0.0000	0.0000	681.2100	0.6812	100.000	0	0	0
2019/07/12	R210	01/08/2019			Bond Future	191.1323	191.1323	191.1496	191.1496	0.009	0.0000	0.0000	2,132
2019/07/12	R210	07/11/2019			Bond Future	192.3279	192.3279	192.3455	192.3455	0.009	0.0000	0.0000	0
2019/07/12	R210	06/02/2020			Bond Future	196.0039	196.0039	196.0215	196.0215	0.009	0.0000	0.0000	0
2019/07/12	R210	07/05/2020			Bond Future	197.2500	197.2500	197.2687	197.2687	0.009	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
2019/07/12	R212	01/08/2019			Bond Future	160.2745	160.2745	160.4040	160.4040	0.081	0.0000	0.0000	6,164
2019/07/12	R212	07/11/2019			Bond Future	163.4628	163.4628	163.5949	163.5949	0.081	0.0000	0.0000	1,526
2019/07/12	R212	06/02/2020			Bond Future	164.3408	164.3408	164.4752	164.4752	0.082	0.0000	0.0000	0
2019/07/12	R212	07/05/2020			Bond Future	167.6100	167.6100	167.7469	167.7469	0.082	0.0000	0.0000	0
2019/07/12	R213	01/08/2019	9.99	Put	Bond Future	0.8500	0.0009	1.2200	0.0012	43.529	0	0	0
2019/07/12	R213	01/08/2019	9.98	Call	Bond Future	6,684.8000	6.6848	6,265.9000	6.2659	(6.266)	0	0	0
2019/07/12	R213	01/08/2019			Bond Future	8.8917	89.5171	8.9567	89.0978	0.730	0.0000	0.0000	17,638
2019/07/12	R213	01/08/2019	9.99	Call	Bond Future	6,742.8800	6.7429	6,323.9500	6.3239	(6.213)	0	0	0
2019/07/12	R213	01/08/2019	9.98	Put	Bond Future	0.9200	0.0009	1.3200	0.0013	43.478	0	0	0
2019/07/12	R213	01/08/2019	10.00	Call	Bond Future	6,800.9100	6.8009	6,381.9400	6.3819	(6.160)	0	0	0
2019/07/12	R213	01/08/2019	10.00	Put	Bond Future	0.7900	0.0008	1.1200	0.0011	41.772	0	0	0
2019/07/12	R213	07/11/2019	9.59	Put	Bond Future	643.1300	0.6431	731.5800	0.7316	13.753	0	0	0
2019/07/12	R213	07/11/2019	9.58	Call	Bond Future	4,560.1100	4.5601	4,222.2900	4.2223	(7.408)	0	0	0
2019/07/12	R213	07/11/2019			Bond Future	8.9476	87.7229	9.0150	87.2953	0.753	0.0000	0.0000	3,080
2019/07/12	R213	07/11/2019	9.59	Call	Bond Future	4,608.9800	4.6090	4,269.8300	4.2698	(7.358)	0	0	0
2019/07/12	R213	07/11/2019	9.58	Put	Bond Future	654.1200	0.6541	743.9000	0.7439	13.725	0	0	0
2019/07/12	R213	07/11/2019	9.60	Call	Bond Future	4,657.9500	4.6580	4,317.4900	4.3175	(7.309)	0	0	0
2019/07/12	R213	07/11/2019	9.60	Put	Bond Future	632.3100	0.6323	719.4500	0.7194	13.781	0	0	0
2019/07/12	R213	06/02/2020	9.27	Call	Bond Future	3,610.2800	3.6103	3,341.4900	3.3415	(7.445)	0	0	0
2019/07/12	R213	06/02/2020	9.26	Put	Bond Future	1,928.7900	1.9288	2,097.3200	2.0973	8.738	0	0	0
2019/07/12	R213	06/02/2020			Bond Future	8.9947	89.3788	9.0645	88.9430	0.776	0.0000	0.0000	0
2019/07/12	R213	06/02/2020	9.28	Call	Bond Future	3,649.9800	3.6500	3,379.7100	3.3797	(7.405)	0	0	0
2019/07/12	R213	06/02/2020	9.28	Put	Bond Future	1,886.2400	1.8862	2,051.7800	2.0518	8.776	0	0	0
2019/07/12	R213	06/02/2020	9.27	Put	Bond Future	1,907.5400	1.9075	2,074.5600	2.0746	8.756	0	0	0
2019/07/12	R213	06/02/2020	9.26	Call	Bond Future	3,570.4700	3.5705	3,303.1900	3.3032	(7.486)	0	0	0
2019/07/12	R213	07/05/2020	9.01	Put	Bond Future	0.0000	0.0000	548.0700	0.5481	100.000	0	0	0
2019/07/12	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R213	07/05/2020			Bond Future	9.0100	9.0100	9.0990	87.1370	0.987	0.0000	0.0000	0
2019/07/12	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R213	07/05/2020	9.00	Put	Bond Future	0.0000	0.0000	609.9600	0.6100	100.000	0	0	0
2019/07/12	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R213	07/05/2020	9.02	Put	Bond Future	0.0000	0.0000	486.2400	0.4862	100.000	0	0	0
2019/07/12	R214	01/08/2019	10.34	Put	Bond Future	24.6100	0.0246	41.3800	0.0414	68.143	0	0	0
2019/07/12	R214	01/08/2019			Bond Future	9.6083	74.7236	9.7032	74.0645	0.988	0.0000	0.0000	16,514
2019/07/12	R214	01/08/2019	10.33	Call	Bond Future	4,803.9600	4.8040	4,162.5300	4.1625	(13.352)	0	0	0
2019/07/12	R214	01/08/2019	10.33	Put	Bond Future	26.0600	0.0261	43.7600	0.0438	67.920	0	0	0
2019/07/12	R214	01/08/2019	10.34	Call	Bond Future	4,865.1100	4.8651	4,222.7500	4.2227	(13.203)	0	0	0
2019/07/12	R214	01/08/2019	10.32	Call	Bond Future	4,742.8000	4.7428	4,102.3500	4.1024	(13.504)	0	0	0
2019/07/12	R214	01/08/2019	10.32	Put	Bond Future	27.5900	0.0276	46.2700	0.0463	67.706	0	0	0
2019/07/12	R214	07/11/2019	10.02	Put	Bond Future	1,301.4400	1.3014	1,525.8000	1.5258	17.239	0	0	0
2019/07/12	R214	07/11/2019			Bond Future	9.6707	72.8926	9.7686	72.2206	1.013	0.0000	0.0000	0
2019/07/12	R214	07/11/2019	10.01	Call	Bond Future	3,607.9200	3.6079	3,163.0000	3.1630	(12.332)	0	0	0
2019/07/12	R214	07/11/2019	10.01	Put	Bond Future	1,321.3100	1.3213	1,548.4000	1.5484	17.187	0	0	0
2019/07/12	R214	07/11/2019	10.02	Call	Bond Future	3,653.6700	3.6537	3,206.0200	3.2060	(12.252)	0	0	0
2019/07/12	R214	07/11/2019	10.00	Call	Bond Future	3,562.3500	3.5624	3,120.2000	3.1202	(12.412)	0	0	0
2019/07/12	R214	07/11/2019	10.00	Put	Bond Future	1,341.4500	1.3415	1,571.3100	1.5713	17.135	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
2019/07/12	R214	06/02/2020	9.73	Call	Bond Future	3,060.1400		3.0601	2,707.6000	2.7076	(11.520)	0	0	0
2019/07/12	R214	06/02/2020			Bond Future	9.7253		74.2686	9.8261	73.5838	1.037	0.0000	0.0000	0
2019/07/12	R214	06/02/2020	9.71	Call	Bond Future	2,988.6500		2.9887	2,641.0900	2.6411	(11.629)	0	0	0
2019/07/12	R214	06/02/2020	9.71	Put	Bond Future	3,093.2000		3.0932	3,430.4800	3.4305	10.904	0	0	0
2019/07/12	R214	06/02/2020	9.73	Put	Bond Future	3,027.7100		3.0277	3,360.0100	3.3600	10.975	0	0	0
2019/07/12	R214	06/02/2020	9.72	Call	Bond Future	3,024.1800		3.0242	2,674.1400	2.6741	(11.575)	0	0	0
2019/07/12	R214	06/02/2020	9.72	Put	Bond Future	3,060.1900		3.0602	3,394.9900	3.3950	10.940	0	0	0
2019/07/12	R214	07/05/2020	9.77	Put	Bond Future	0.0000		0.0000	684.1600	0.6842	100.000	0	0	0
2019/07/12	R214	07/05/2020			Bond Future	9.7600		9.7600	9.8716	71.7298	1.143	0.0000	0.0000	0
2019/07/12	R214	07/05/2020	9.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R214	07/05/2020	9.76	Put	Bond Future	0.0000		0.0000	752.0900	0.7521	100.000	0	0	0
2019/07/12	R214	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R214	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R214	07/05/2020	9.75	Put	Bond Future	0.0000		0.0000	820.1200	0.8201	100.000	0	0	0
2019/07/12	R248	01/08/2019	10.35	Call	Bond Future	6,121.4500		6.1214	5,296.7800	5.2968	(13.472)	0	0	0
2019/07/12	R248	01/08/2019	10.34	Put	Bond Future	29.2200		0.0292	50.5000	0.0505	72.827	0	0	0
2019/07/12	R248	01/08/2019			Bond Future	9.6283		95.2679	9.7233	94.4231	0.986	0.0000	0.0000	100,749
2019/07/12	R248	01/08/2019	10.36	Call	Bond Future	6,199.2500		6.1992	5,373.4800	5.3735	(13.320)	0	0	0
2019/07/12	R248	01/08/2019	10.36	Put	Bond Future	25.9200		0.0259	44.9400	0.0449	73.380	0	0	0
2019/07/12	R248	01/08/2019	10.35	Put	Bond Future	27.5300		0.0275	47.6500	0.0476	73.084	0	0	0
2019/07/12	R248	01/08/2019	10.34	Call	Bond Future	6,043.6100		6.0436	5,220.1000	5.2201	(13.626)	0	0	0
2019/07/12	R248	07/11/2019	10.02	Call	Bond Future	4,465.0500		4.4650	3,895.6500	3.8956	(12.752)	0	0	0
2019/07/12	R248	07/11/2019	10.01	Put	Bond Future	1,653.1500		1.6531	1,948.8200	1.9488	17.885	0	0	0
2019/07/12	R248	07/11/2019			Bond Future	9.6908		92.6987	9.7888	91.8373	1.012	0.0000	0.0000	2,048
2019/07/12	R248	07/11/2019	10.03	Call	Bond Future	4,523.3500		4.5233	3,950.3100	3.9503	(12.668)	0	0	0
2019/07/12	R248	07/11/2019	10.03	Put	Bond Future	1,601.8400		1.6018	1,890.1900	1.8902	18.001	0	0	0
2019/07/12	R248	07/11/2019	10.02	Put	Bond Future	1,627.3100		1.6273	1,919.3000	1.9193	17.943	0	0	0
2019/07/12	R248	07/11/2019	10.01	Call	Bond Future	4,406.9700		4.4070	3,841.2500	3.8413	(12.837)	0	0	0
2019/07/12	R248	06/02/2020	9.71	Put	Bond Future	3,920.1300		3.9201	4,360.6300	4.3606	11.237	0	0	0
2019/07/12	R248	06/02/2020			Bond Future	9.7455		94.4486	9.8465	93.5709	1.036	0.0000	0.0000	0
2019/07/12	R248	06/02/2020	9.71	Call	Bond Future	3,608.2300		3.6082	3,170.9600	3.1710	(12.119)	0	0	0
2019/07/12	R248	06/02/2020	9.70	Put	Bond Future	3,963.6100		3.9636	4,407.4400	4.4074	11.198	0	0	0
2019/07/12	R248	06/02/2020	9.72	Call	Bond Future	3,653.2500		3.6532	3,212.6600	3.2127	(12.060)	0	0	0
2019/07/12	R248	06/02/2020	9.72	Put	Bond Future	3,877.0500		3.8770	4,314.2300	4.3142	11.276	0	0	0
2019/07/12	R248	06/02/2020	9.70	Call	Bond Future	3,563.4700		3.5635	3,129.5300	3.1295	(12.177)	0	0	0
2019/07/12	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R248	07/05/2020	9.77	Put	Bond Future	0.0000		0.0000	1,053.9700	1.0540	100.000	0	0	0
2019/07/12	R248	07/05/2020			Bond Future	9.7800		9.7800	9.8921	90.9672	1.147	0.0000	0.0000	0
2019/07/12	R248	07/05/2020	9.79	Put	Bond Future	0.0000		0.0000	879.9000	0.8799	100.000	0	0	0
2019/07/12	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/12	R248	07/05/2020	9.78	Put	Bond Future	0.0000		0.0000	966.8700	0.9669	100.000	0	0	0
2019/07/12	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Total

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