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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/08/2019 TO 12/08/2019

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
2019/08/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	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
2019/08/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	2025	07/11/2019			Bond Future	138.1502	138.1502	138.1119	138.1119	(0.028)	0.0000	0.0000	1,451
2019/08/12	2025	06/02/2020			Bond Future	139.1984	139.1984	139.1595	139.1595	(0.028)	0.0000	0.0000	0
2019/08/12	2025	07/05/2020			Bond Future	141.8153	141.8153	141.7756	141.7756	(0.028)	0.0000	0.0000	0
2019/08/12	2029	07/11/2019			Bond Future	102.9790	102.9790	102.9326	102.9326	(0.045)	0.0000	0.0000	4,260
2019/08/12	2029	06/02/2020			Bond Future	104.8591	104.8591	104.8118	104.8118	(0.045)	0.0000	0.0000	0
2019/08/12	2029	07/05/2020			Bond Future	105.7177	105.7177	105.6695	105.6695	(0.046)	0.0000	0.0000	0
2019/08/12	2030	07/11/2019	9.49	Put	Bond Future	836.0500	0.8361	1,027.3100	1.0273	22.877	0	0	0
2019/08/12	2030	07/11/2019	9.76	Put	Bond Future	493.9600	0.4940	611.8700	0.6119	23.870	0	0	5,500
2019/08/12	2030	07/11/2019			Bond Future	9.1251	94.8640	9.2384	94.1613	1.242	0.0000	0.0000	70,106
2019/08/12	2030	07/11/2019	9.48	Call	Bond Future	3,030.2900	3.0303	2,522.1200	2.5221	(16.770)	0	0	0
2019/08/12	2030	07/11/2019	9.48	Put	Bond Future	852.3400	0.8523	1,046.8700	1.0469	22.823	0	0	0
2019/08/12	2030	07/11/2019	8.60	Put	Bond Future	3,787.5600	3.7876	4,343.6100	4.3436	14.681	0	0	0
2019/08/12	2030	07/11/2019	8.60	Call	Bond Future	436.8300	0.4368	290.1800	0.2902	(33.571)	0	0	5,500
2019/08/12	2030	07/11/2019	9.10	Put	Bond Future	1,731.0400	1.7310	2,074.8800	2.0749	19.863	0	0	0
2019/08/12	2030	07/11/2019	9.10	Call	Bond Future	1,574.6600	1.5747	1,215.8000	1.2158	(22.790)	0	0	5,500
2019/08/12	2030	07/11/2019	9.49	Call	Bond Future	3,074.3800	3.0744	2,562.9400	2.5629	(16.636)	0	0	0
2019/08/12	2030	07/11/2019	9.76	Call	Bond Future	4,342.3100	4.3423	3,757.5200	3.7575	(13.467)	0	0	0
2019/08/12	2030	07/11/2019	8.57	Put	Bond Future	3,942.5000	3.9425	4,509.3300	4.5093	14.377	0	0	0
2019/08/12	2030	07/11/2019	9.47	Call	Bond Future	2,986.6100	2.9866	2,481.7500	2.4818	(16.904)	0	0	0
2019/08/12	2030	07/11/2019	9.47	Put	Bond Future	869.0800	0.8691	1,066.9200	1.0669	22.764	0	0	0
2019/08/12	2030	07/11/2019	9.70	Call	Bond Future	4,049.9100	4.0499	3,479.0500	3.4790	(14.096)	0	0	0
2019/08/12	2030	07/11/2019	9.70	Put	Bond Future	556.0300	0.5560	687.8700	0.6879	23.711	0	0	0
2019/08/12	2030	07/11/2019	8.95	Call	Bond Future	1,139.7500	1.1397	847.5900	0.8476	(25.634)	0	0	0
2019/08/12	2030	07/11/2019	8.95	Put	Bond Future	2,239.5200	2.2395	2,650.0600	2.6501	18.332	0	0	5,000
2019/08/12	2030	07/11/2019	8.57	Call	Bond Future	395.5400	0.3955	259.6700	0.2597	(34.351)	0	0	0
2019/08/12	2030	07/11/2019	9.12	Put	Bond Future	1,670.3800	1.6704	2,005.4500	2.0054	20.060	0	0	0
2019/08/12	2030	07/11/2019	9.12	Call	Bond Future	1,638.8300	1.6388	1,271.2000	1.2712	(22.432)	0	0	0
2019/08/12	2030	06/02/2020	9.14	Call	Bond Future	2,195.6500	2.1956	1,836.1400	1.8361	(16.374)	0	0	0
2019/08/12	2030	06/02/2020	8.40	Call	Bond Future	525.7000	0.5257	391.3900	0.3914	(25.549)	0	0	5,820
2019/08/12	2030	06/02/2020	9.15	Put	Bond Future	2,482.0400	2.4820	2,834.7500	2.8348	14.210	0	0	0
2019/08/12	2030	06/02/2020			Bond Future	9.1917	92.5644	9.3094	91.8491	1.281	0.0000	0.0000	0
2019/08/12	2030	06/02/2020	9.00	Put	Bond Future	2,962.6000	2.9626	3,361.9200	3.3619	13.479	0	0	0
2019/08/12	2030	06/02/2020	9.00	Call	Bond Future	1,781.8600	1.7819	1,465.8900	1.4659	(17.733)	0	0	5,820
2019/08/12	2030	06/02/2020	9.14	Put	Bond Future	2,512.0600	2.5121	2,867.8400	2.8678	14.163	0	0	0
2019/08/12	2030	06/02/2020	8.40	Put	Bond Future	5,533.1100	5.5331	6,114.0900	6.1141	10.500	0	0	0
2019/08/12	2030	06/02/2020	9.15	Call	Bond Future	2,226.9700	2.2270	1,864.3900	1.8644	(16.281)	0	0	0
2019/08/12	2030	06/02/2020	9.16	Call	Bond Future	2,258.5100	2.2585	1,892.8800	1.8929	(16.189)	0	0	0
2019/08/12	2030	06/02/2020	9.16	Put	Bond Future	2,452.3000	2.4523	2,801.9600	2.8020	14.258	0	0	0
2019/08/12	2030	07/05/2020	8.79	Call	Bond Future	1,624.6200	1.6246	1,360.0200	1.3600	(16.287)	0	0	0
2019/08/12	2030	07/05/2020	8.78	Put	Bond Future	4,507.4200	4.5074	4,974.0900	4.9741	10.353	0	0	0
2019/08/12	2030	07/05/2020			Bond Future	9.2556	94.2835	9.3779	93.5549	1.322	0.0000	0.0000	0
2019/08/12	2030	07/05/2020	8.80	Call	Bond Future	1,648.9600	1.6490	1,381.7600	1.3818	(16.204)	0	0	0

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2019/08/12	2030	07/05/2020	8.80	Put	Bond Future	4,431.2600	4.4313	4,892.7300	4.8927	10.414	0	0	0
2019/08/12	2030	07/05/2020	8.79	Put	Bond Future	4,469.2100	4.4692	4,933.2800	4.9333	10.384	0	0	0
2019/08/12	2030	07/05/2020	8.78	Call	Bond Future	1,600.4900	1.6005	1,338.4900	1.3385	(16.370)	0	0	0
2019/08/12	2032	07/11/2019	9.71	Call	Bond Future	2,661.8700	2.6619	2,188.4100	2.1884	(17.787)	0	0	0
2019/08/12	2032	07/11/2019	9.70	Put	Bond Future	1,274.3000	1.2743	1,527.2400	1.5272	19.849	0	0	0
2019/08/12	2032	07/11/2019			Bond Future	9.4983	91.9748	9.6061	91.2523	1.135	0.0000	0.0000	50,602
2019/08/12	2032	07/11/2019	9.72	Call	Bond Future	2,704.4100	2.7044	2,227.1300	2.2271	(17.648)	0	0	0
2019/08/12	2032	07/11/2019	9.72	Put	Bond Future	1,227.1500	1.2272	1,472.4200	1.4724	19.987	0	0	0
2019/08/12	2032	07/11/2019	9.71	Put	Bond Future	1,250.5400	1.2505	1,499.6300	1.4996	19.919	0	0	0
2019/08/12	2032	07/11/2019	9.70	Call	Bond Future	2,619.6400	2.6196	2,150.0300	2.1500	(17.927)	0	0	0
2019/08/12	2032	06/02/2020	9.40	Put	Bond Future	3,257.5600	3.2576	3,654.0400	3.6540	12.171	0	0	0
2019/08/12	2032	06/02/2020			Bond Future	9.5720	93.6318	9.6836	92.8963	1.166	0.0000	0.0000	0
2019/08/12	2032	06/02/2020	9.39	Call	Bond Future	2,077.3100	2.0773	1,741.3600	1.7414	(16.172)	0	0	0
2019/08/12	2032	06/02/2020	9.39	Put	Bond Future	3,294.1200	3.2941	3,693.7000	3.6937	12.130	0	0	0
2019/08/12	2032	06/02/2020	9.40	Call	Bond Future	2,108.1900	2.1082	1,769.1400	1.7691	(16.083)	0	0	0
2019/08/12	2032	06/02/2020	9.38	Call	Bond Future	2,046.6700	2.0467	1,713.8200	1.7138	(16.263)	0	0	0
2019/08/12	2032	06/02/2020	9.38	Put	Bond Future	3,330.9900	3.3310	3,733.6700	3.7337	12.089	0	0	0
2019/08/12	2032	07/05/2020	9.19	Call	Bond Future	2,028.3100	2.0283	1,737.8000	1.7378	(14.323)	0	0	0
2019/08/12	2032	07/05/2020			Bond Future	9.6415	91.2103	9.7572	90.4610	1.200	0.0000	0.0000	0
2019/08/12	2032	07/05/2020	9.17	Call	Bond Future	1,975.4900	1.9755	1,689.9600	1.6900	(14.454)	0	0	0
2019/08/12	2032	07/05/2020	9.17	Put	Bond Future	5,119.2500	5.1193	5,583.0200	5.5830	9.059	0	0	0
2019/08/12	2032	07/05/2020	9.19	Put	Bond Future	5,035.6900	5.0357	5,494.4800	5.4945	9.111	0	0	0
2019/08/12	2032	07/05/2020	9.18	Call	Bond Future	2,001.8100	2.0018	1,713.7800	1.7138	(14.388)	0	0	0
2019/08/12	2032	07/05/2020	9.18	Put	Bond Future	5,077.3400	5.0773	5,538.6100	5.5386	9.085	0	0	0
2019/08/12	2033	07/11/2019			Bond Future	103.9647	103.9647	103.8420	103.8420	(0.118)	0.0000	0.0000	6,140
2019/08/12	2033	06/02/2020			Bond Future	105.8627	105.8627	105.7378	105.7378	(0.118)	0.0000	0.0000	0
2019/08/12	2033	07/05/2020			Bond Future	106.6571	106.6571	106.5299	106.5299	(0.119)	0.0000	0.0000	0
2019/08/12	2037	07/11/2019	9.97	Call	Bond Future	2,564.6900	2.5647	2,044.6200	2.0446	(20.278)	0	0	0
2019/08/12	2037	07/11/2019			Bond Future	9.8626	91.1949	9.9803	90.3172	1.194	0.0000	0.0000	62,399
2019/08/12	2037	07/11/2019	9.95	Call	Bond Future	2,478.9100	2.4789	1,968.6000	1.9686	(20.586)	0	0	0
2019/08/12	2037	07/11/2019	9.95	Put	Bond Future	1,826.1100	1.8261	2,193.4800	2.1935	20.118	0	0	0
2019/08/12	2037	07/11/2019	9.97	Put	Bond Future	1,763.6000	1.7636	2,121.2100	2.1212	20.277	0	0	0
2019/08/12	2037	07/11/2019	9.96	Call	Bond Future	2,521.6300	2.5216	2,006.4200	2.0064	(20.432)	0	0	0
2019/08/12	2037	07/11/2019	9.96	Put	Bond Future	1,794.6400	1.7946	2,157.1100	2.1571	20.197	0	0	0
2019/08/12	2037	06/02/2020	9.67	Call	Bond Future	2,048.9200	2.0489	1,674.9500	1.6750	(18.252)	0	0	0
2019/08/12	2037	06/02/2020	9.66	Put	Bond Future	4,103.0500	4.1031	4,626.3500	4.6263	12.754	0	0	0
2019/08/12	2037	06/02/2020			Bond Future	9.9371	88.5786	10.0587	87.6852	1.225	0.0000	0.0000	0
2019/08/12	2037	06/02/2020	9.68	Call	Bond Future	2,081.8000	2.0818	1,704.0100	1.7040	(18.147)	0	0	0
2019/08/12	2037	06/02/2020	9.68	Put	Bond Future	4,015.2100	4.0152	4,530.8700	4.5309	12.843	0	0	0
2019/08/12	2037	06/02/2020	9.67	Put	Bond Future	4,058.8200	4.0588	4,578.3000	4.5783	12.799	0	0	0
2019/08/12	2037	06/02/2020	9.66	Call	Bond Future	2,016.5600	2.0166	1,646.4100	1.6464	(18.356)	0	0	0
2019/08/12	2037	07/05/2020	9.60	Put	Bond Future	5,498.4000	5.4984	6,043.0700	6.0431	9.906	0	0	0
2019/08/12	2037	07/05/2020	9.59	Call	Bond Future	2,403.3300	2.4033	2,040.9000	2.0409	(15.080)	0	0	0
2019/08/12	2037	07/05/2020			Bond Future	10.0092	90.2237	10.1349	89.3136	1.256	0.0000	0.0000	0
2019/08/12	2037	07/05/2020	9.60	Call	Bond Future	2,433.9900	2.4340	2,068.5500	2.0685	(15.014)	0	0	0

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2019/08/12	2037	07/05/2020	9.59	Put	Bond Future	5,544.6200	5.5446	6,092.3000	6.0923	9.878	0	0	0
2019/08/12	2037	07/05/2020	9.61	Call	Bond Future	2,464.8600	2.4649	2,096.4100	2.0964	(14.948)	0	0	0
2019/08/12	2037	07/05/2020	9.61	Put	Bond Future	5,452.4800	5.4525	5,994.1400	5.9941	9.934	0	0	0
2019/08/12	2038	07/11/2019			Bond Future	122.1499	122.1499	121.9706	121.9706	(0.147)	0.0000	0.0000	21,774
2019/08/12	2038	06/02/2020			Bond Future	122.7218	122.7218	122.5392	122.5392	(0.149)	0.0000	0.0000	0
2019/08/12	2038	07/05/2020			Bond Future	125.0289	125.0289	124.8430	124.8430	(0.149)	0.0000	0.0000	0
2019/08/12	2040	07/11/2019	10.04	Put	Bond Future	1,966.0600	1.9661	2,305.8200	2.3058	17.281	0	0	0
2019/08/12	2040	07/11/2019	10.03	Call	Bond Future	2,501.0500	2.5010	2,027.5000	2.0275	(18.934)	0	0	0
2019/08/12	2040	07/11/2019	9.80	Put	Bond Future	2,947.2000	2.9472	3,405.9500	3.4060	15.566	0	0	0
2019/08/12	2040	07/11/2019	9.30	Put	Bond Future	5,979.1700	5.9792	6,678.3200	6.6783	11.693	0	0	0
2019/08/12	2040	07/11/2019			Bond Future	9.9677	94.1670	10.0699	93.3490	1.026	0.0000	0.0000	44,699
2019/08/12	2040	07/11/2019	10.04	Call	Bond Future	2,545.8400	2.5458	2,067.5800	2.0676	(18.786)	0	0	0
2019/08/12	2040	07/11/2019	10.03	Put	Bond Future	2,001.0700	2.0011	2,345.5400	2.3455	17.214	0	0	0
2019/08/12	2040	07/11/2019	9.80	Call	Bond Future	1,580.6900	1.5807	1,221.4200	1.2214	(22.729)	0	0	1,260
2019/08/12	2040	07/11/2019	9.30	Call	Bond Future	340.2500	0.3402	221.3800	0.2214	(34.936)	0	0	1,260
2019/08/12	2040	07/11/2019	10.05	Call	Bond Future	2,591.2000	2.5912	2,108.2500	2.1082	(18.638)	0	0	0
2019/08/12	2040	07/11/2019	10.05	Put	Bond Future	1,931.7400	1.9317	2,266.8100	2.2668	17.346	0	0	0
2019/08/12	2040	06/02/2020	9.76	Call	Bond Future	2,185.3300	2.1853	1,832.7900	1.8328	(16.132)	0	0	0
2019/08/12	2040	06/02/2020			Bond Future	10.0423	91.3537	10.1479	90.5211	1.052	0.0000	0.0000	0
2019/08/12	2040	06/02/2020	9.74	Call	Bond Future	2,117.3300	2.1173	1,771.8700	1.7719	(16.316)	0	0	0
2019/08/12	2040	06/02/2020	9.74	Put	Bond Future	4,569.3000	4.5693	5,056.4900	5.0565	10.662	0	0	0
2019/08/12	2040	06/02/2020	9.76	Put	Bond Future	4,471.8600	4.4719	4,951.9700	4.9520	10.736	0	0	0
2019/08/12	2040	06/02/2020	9.75	Call	Bond Future	2,151.5600	2.1516	1,802.5400	1.8025	(16.222)	0	0	0
2019/08/12	2040	06/02/2020	9.75	Put	Bond Future	4,520.7500	4.5207	5,004.3800	5.0044	10.698	0	0	0
2019/08/12	2040	07/05/2020	9.75	Put	Bond Future	5,736.5800	5.7366	6,223.5300	6.2235	8.489	0	0	0
2019/08/12	2040	07/05/2020	9.74	Call	Bond Future	2,772.5600	2.7726	2,414.1000	2.4141	(12.929)	0	0	0
2019/08/12	2040	07/05/2020			Bond Future	10.1145	93.0504	10.2235	92.2022	1.078	0.0000	0.0000	0
2019/08/12	2040	07/05/2020	9.75	Call	Bond Future	2,806.7900	2.8068	2,445.5300	2.4455	(12.871)	0	0	0
2019/08/12	2040	07/05/2020	9.74	Put	Bond Future	5,784.8300	5.7848	6,274.5800	6.2746	8.466	0	0	0
2019/08/12	2040	07/05/2020	9.73	Call	Bond Future	2,738.5500	2.7386	2,382.8900	2.3829	(12.987)	0	0	0
2019/08/12	2040	07/05/2020	9.73	Put	Bond Future	5,833.4200	5.8334	6,325.9700	6.3260	8.444	0	0	0
2019/08/12	2044	07/11/2019	10.07	Put	Bond Future	2,098.9600	2.0990	2,410.3700	2.4104	14.836	0	0	0
2019/08/12	2044	07/11/2019	9.74	Put	Bond Future	3,594.1200	3.5941	4,056.3800	4.0564	12.862	0	0	0
2019/08/12	2044	07/11/2019	10.52	Call	Bond Future	4,870.3500	4.8704	4,277.0200	4.2770	(12.182)	0	0	0
2019/08/12	2044	07/11/2019			Bond Future	10.0206	90.9547	10.1125	90.2086	0.917	0.0000	0.0000	37,851
2019/08/12	2044	07/11/2019	10.06	Call	Bond Future	2,456.8000	2.4568	2,026.4600	2.0265	(17.516)	0	0	0
2019/08/12	2044	07/11/2019	10.06	Put	Bond Future	2,135.4700	2.1355	2,451.2000	2.4512	14.785	0	0	0
2019/08/12	2044	07/11/2019	10.52	Put	Bond Future	940.6500	0.9406	1,093.3900	1.0934	16.238	0	0	328
2019/08/12	2044	07/11/2019	10.07	Call	Bond Future	2,501.4800	2.5015	2,066.8200	2.0668	(17.376)	0	0	0
2019/08/12	2044	07/11/2019	9.19	Call	Bond Future	180.5400	0.1805	114.3700	0.1144	(36.651)	0	0	328
2019/08/12	2044	07/11/2019	9.74	Call	Bond Future	1,250.0000	1.2500	966.1900	0.9662	(22.705)	0	0	328
2019/08/12	2044	07/11/2019	10.05	Call	Bond Future	2,412.7000	2.4127	1,986.6900	1.9867	(17.657)	0	0	0
2019/08/12	2044	07/11/2019	10.05	Put	Bond Future	2,172.6800	2.1727	2,492.7400	2.4927	14.731	0	0	0
2019/08/12	2044	07/11/2019	9.19	Put	Bond Future	7,430.0800	7.4301	8,109.9800	8.1100	9.151	0	0	0
2019/08/12	2044	06/02/2020	9.74	Call	Bond Future	2,006.8600	2.0069	1,701.2700	1.7013	(15.227)	0	0	328

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
2019/08/12	2044	06/02/2020	10.78	Put	Bond Future	1,526.9300	1.5269	1,700.7600	1.7008	11.384	0	0	328
2019/08/12	2044	06/02/2020	9.77	Put	Bond Future	4,776.9200	4.7769	5,221.1400	5.2211	9.299	0	0	0
2019/08/12	2044	06/02/2020			Bond Future	10.0929	88.2089	10.1878	87.4493	0.940	0.0000	0.0000	0
2019/08/12	2044	06/02/2020	9.09	Put	Bond Future	9,227.7800	9.2278	9,878.6900	9.8787	7.054	0	0	0
2019/08/12	2044	06/02/2020	9.09	Call	Bond Future	473.9400	0.4739	365.3300	0.3653	(22.916)	0	0	328
2019/08/12	2044	06/02/2020	9.74	Put	Bond Future	4,932.3500	4.9324	5,386.2800	5.3863	9.203	0	0	0
2019/08/12	2044	06/02/2020	9.77	Call	Bond Future	2,106.3700	2.1064	1,791.0700	1.7911	(14.969)	0	0	0
2019/08/12	2044	06/02/2020	10.78	Call	Bond Future	6,788.8700	6.7889	6,203.1800	6.2032	(8.627)	0	0	0
2019/08/12	2044	06/02/2020	9.78	Call	Bond Future	2,139.9700	2.1400	1,821.4500	1.8215	(14.884)	0	0	0
2019/08/12	2044	06/02/2020	9.76	Put	Bond Future	4,828.7000	4.8287	5,276.1400	5.2761	9.266	0	0	0
2019/08/12	2044	06/02/2020	9.78	Put	Bond Future	4,725.8000	4.7258	5,166.8000	5.1668	9.332	0	0	0
2019/08/12	2044	06/02/2020	9.76	Call	Bond Future	2,073.3000	2.0733	1,761.2200	1.7612	(15.052)	0	0	0
2019/08/12	2044	07/05/2020	9.81	Call	Bond Future	2,819.5300	2.8195	2,484.6800	2.4847	(11.876)	0	0	0
2019/08/12	2044	07/05/2020	9.79	Put	Bond Future	5,806.1400	5.8061	6,250.2000	6.2502	7.648	0	0	0
2019/08/12	2044	07/05/2020	9.26	Call	Bond Future	1,216.7800	1.2168	1,026.8300	1.0268	(15.611)	0	0	556
2019/08/12	2044	07/05/2020			Bond Future	10.1628	89.8472	10.2607	89.0735	0.963	0.0000	0.0000	0
2019/08/12	2044	07/05/2020	9.81	Put	Bond Future	5,707.6200	5.7076	6,146.4300	6.1464	7.688	0	0	0
2019/08/12	2044	07/05/2020	9.79	Call	Bond Future	2,749.6200	2.7496	2,420.0200	2.4200	(11.987)	0	0	0
2019/08/12	2044	07/05/2020	9.80	Put	Bond Future	5,756.7000	5.7567	6,198.1400	6.1981	7.668	0	0	0
2019/08/12	2044	07/05/2020	9.26	Put	Bond Future	8,932.9300	8.9329	9,516.6400	9.5166	6.534	0	0	0
2019/08/12	2044	07/05/2020	9.91	Put	Bond Future	5,235.9300	5.2359	5,648.7200	5.6487	7.884	0	0	0
2019/08/12	2044	07/05/2020	9.80	Call	Bond Future	2,784.4600	2.7845	2,452.2400	2.4522	(11.931)	0	0	0
2019/08/12	2044	07/05/2020	9.91	Call	Bond Future	3,182.3000	3.1823	2,821.4300	2.8214	(11.340)	0	0	556
2019/08/12	2044	07/05/2020	11.02	Call	Bond Future	8,346.1900	8.3462	7,754.4300	7.7544	(7.090)	0	0	0
2019/08/12	2044	07/05/2020	11.02	Put	Bond Future	1,940.4300	1.9404	2,122.3300	2.1223	9.374	0	0	556
2019/08/12	2046	07/11/2019			Bond Future	113.0995	113.0995	113.0981	113.0981	(0.001)	0.0000	0.0000	17,994
2019/08/12	2046	06/02/2020			Bond Future	115.1643	115.1643	115.1631	115.1631	(0.001)	0.0000	0.0000	0
2019/08/12	2046	07/05/2020			Bond Future	115.5809	115.5809	115.5796	115.5796	(0.001)	0.0000	0.0000	0
2019/08/12	2050	07/11/2019			Bond Future	118.2018	118.2018	117.8423	117.8423	(0.304)	0.0000	0.0000	12,776
2019/08/12	2050	06/02/2020			Bond Future	118.5241	118.5241	118.1581	118.1581	(0.309)	0.0000	0.0000	0
2019/08/12	2050	07/05/2020			Bond Future	120.7525	120.7525	120.3795	120.3795	(0.309)	0.0000	0.0000	0
2019/08/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	AL37	07/11/2019			Index Future	662.8360	662.8360	661.3330	661.3330	(0.227)	0.0000	0.0000	0
2019/08/12	AL37	06/02/2020			Index Future	674.7780	674.7780	673.2480	673.2480	(0.227)	0.0000	0.0000	0
2019/08/12	AL37	07/05/2020			Index Future	687.3070	687.3070	685.7470	685.7470	(0.227)	0.0000	0.0000	0
2019/08/12	AL7T	07/11/2019			Index Future	767.8120	767.8120	763.3160	763.3160	(0.586)	0.0000	0.0000	120
2019/08/12	AL7T	06/02/2020			Index Future	781.6450	781.6450	777.0690	777.0690	(0.585)	0.0000	0.0000	0
2019/08/12	AL7T	07/05/2020			Index Future	796.1580	796.1580	791.4950	791.4950	(0.586)	0.0000	0.0000	0

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2019/08/12	ALBI	07/11/2019			Index Future	687.5060	687.5060	682.9370	682.9370	(0.665)	0.0000	0.0000	226
2019/08/12	ALBI	06/02/2020			Index Future	699.8920	699.8920	695.2420	695.2420	(0.664)	0.0000	0.0000	0
2019/08/12	ALBI	07/05/2020			Index Future	712.8880	712.8880	708.1490	708.1490	(0.665)	0.0000	0.0000	0
2019/08/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C212	31/01/2022			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
2019/08/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/12	ES33	07/11/2019			Bond Future	11.0393	76.3580	11.1519	75.7185	1.020	0.0000	0.0000	350
2019/08/12	ES33	06/02/2020			Bond Future	11.1638	77.7337	11.2806	77.0827	1.046	0.0000	0.0000	0
2019/08/12	ES33	07/05/2020			Bond Future	11.2830	75.3830	11.4042	74.7199	1.073	0.0000	0.0000	0
2019/08/12	ES42	07/11/2019			Bond Future	11.3734	77.2518	11.4705	76.6278	0.854	0.0000	0.0000	4,919
2019/08/12	ES42	06/02/2020			Bond Future	11.4923	78.6435	11.5930	78.0083	0.876	0.0000	0.0000	0
2019/08/12	ES42	07/05/2020			Bond Future	11.6111	75.8392	11.7155	75.1923	0.899	0.0000	0.0000	0
2019/08/12	GOVI	07/11/2019	672.90	Call	GOVI	76,360.0000	7.6360	29,270.0000	2.9270	(61.668)	0	0	0
2019/08/12	GOVI	07/11/2019			GOVI	680.5360	680.5360	675.8270	675.8270	(0.692)	0.0000	0.0000	1,186
2019/08/12	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	GOVI	07/11/2019	672.91	Call	GOVI	76,260.0000	7.6260	29,170.0000	2.9170	(61.749)	0	0	0
2019/08/12	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	GOVI	07/11/2019	672.92	Call	GOVI	76,160.0000	7.6160	29,070.0000	2.9070	(61.830)	0	0	0
2019/08/12	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	GOVI	06/02/2020	703.15	Put	GOVI	103,540.0000	10.3540	151,460.0000	15.1460	46.282	0	0	0
2019/08/12	GOVI	06/02/2020			GOVI	692.7960	692.7960	688.0040	688.0040	(0.692)	0.0000	0.0000	0
2019/08/12	GOVI	06/02/2020	703.14	Put	GOVI	103,440.0000	10.3440	151,360.0000	15.1360	46.326	0	0	0
2019/08/12	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	GOVI	06/02/2020	703.13	Put	GOVI	103,340.0000	10.3340	151,260.0000	15.1260	46.371	0	0	0
2019/08/12	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	GOVI	07/05/2020			GOVI	705.6600	705.6600	700.7770	700.7770	(0.692)	0.0000	0.0000	0

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2019/08/12	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	GOVI	07/05/2020	720.00	Put	GOVI	143,400.0000	14.3400	192,230.0000	19.2230	34.052	0	0	0
2019/08/12	GOVI	07/05/2020	719.98	Put	GOVI	143,200.0000	14.3200	192,030.0000	19.2030	34.099	0	0	0
2019/08/12	GOVI	07/05/2020	719.99	Put	GOVI	143,300.0000	14.3300	192,130.0000	19.2130	34.075	0	0	0
2019/08/12	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/12	IGOV	07/11/2019			Index Future	264.7020	264.7020	264.5270	264.5270	(0.066)	0.0000	0.0000	1,016
2019/08/12	IGOV	06/02/2020			Index Future	269.5340	269.5340	269.3560	269.3560	(0.066)	0.0000	0.0000	0
2019/08/12	IGOV	07/05/2020			Index Future	274.6010	274.6010	274.4200	274.4200	(0.066)	0.0000	0.0000	0
2019/08/12	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/12	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/12	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/12	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.6100	98.6100	0.020	0.0000	0.0000	0
2019/08/12	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0500	102.0500	0.029	0.0000	0.0000	0
2019/08/12	IS02	21/09/2020			Interest Rate Swap	98.8700	98.8700	98.9100	98.9100	0.040	0.0000	0.0000	0
2019/08/12	IS05	17/12/2020			Interest Rate Swap	95.4900	95.4900	95.5500	95.5500	0.063	0.0000	0.0000	0
2019/08/12	IS05	16/03/2021			Interest Rate Swap	94.5000	94.5000	94.5700	94.5700	0.074	0.0000	0.0000	0
2019/08/12	IS05	15/06/2021			Interest Rate Swap	93.4600	93.4600	93.5500	93.5500	0.096	0.0000	0.0000	0
2019/08/12	IS05	21/09/2021			Interest Rate Swap	93.3900	93.3900	93.5000	93.5000	0.118	0.0000	0.0000	0
2019/08/12	IS05	21/12/2021			Interest Rate Swap	95.4000	95.4000	95.5300	95.5300	0.136	0.0000	0.0000	51
2019/08/12	IS05	15/03/2022			Interest Rate Swap	95.3500	95.3500	95.5100	95.5100	0.168	0.0000	0.0000	0
2019/08/12	IS05	21/06/2022			Interest Rate Swap	96.3400	96.3400	96.5400	96.5400	0.208	0.0000	0.0000	0
2019/08/12	IS05	20/09/2022			Interest Rate Swap	100.1200	100.1200	100.3200	100.3200	0.200	0.0000	0.0000	0
2019/08/12	IS05	20/12/2022			Interest Rate Swap	101.2300	101.2300	101.4300	101.4300	0.198	0.0000	0.0000	0
2019/08/12	IS05	22/03/2023			Interest Rate Swap	94.3800	94.3800	94.6000	94.6000	0.233	0.0000	0.0000	0
2019/08/12	IS05	20/06/2023			Interest Rate Swap	100.3500	100.3500	100.5600	100.5600	0.209	0.0000	0.0000	0
2019/08/12	IS05	19/09/2023			Interest Rate Swap	95.6600	95.6600	95.8900	95.8900	0.240	0.0000	0.0000	0
2019/08/12	IS10	17/12/2025			Interest Rate Swap	91.3100	91.3100	91.7200	91.7200	0.449	0.0000	0.0000	0
2019/08/12	IS10	16/03/2026			Interest Rate Swap	88.1700	88.1700	88.5800	88.5800	0.465	0.0000	0.0000	0
2019/08/12	IS10	15/06/2026			Interest Rate Swap	86.8000	86.8000	87.2200	87.2200	0.484	0.0000	0.0000	0
2019/08/12	IS10	21/09/2026			Interest Rate Swap	88.9300	88.9300	89.3600	89.3600	0.484	0.0000	0.0000	0
2019/08/12	IS10	21/12/2026			Interest Rate Swap	92.7600	92.7600	93.1900	93.1900	0.464	0.0000	0.0000	0
2019/08/12	IS10	15/03/2027			Interest Rate Swap	91.2500	91.2500	91.6900	91.6900	0.482	0.0000	0.0000	0
2019/08/12	IS10	21/06/2027			Interest Rate Swap	93.3300	93.3300	93.7800	93.7800	0.482	0.0000	0.0000	0
2019/08/12	IS10	20/09/2027			Interest Rate Swap	98.8600	98.8600	99.3000	99.3000	0.445	0.0000	0.0000	0
2019/08/12	IS10	20/12/2027			Interest Rate Swap	99.2200	99.2200	99.6500	99.6500	0.433	0.0000	0.0000	0
2019/08/12	IS10	22/03/2028			Interest Rate Swap	92.5900	92.5900	93.0200	93.0200	0.464	0.0000	0.0000	0
2019/08/12	IS10	20/06/2028			Interest Rate Swap	99.9400	99.9400	100.3400	100.3400	0.400	0.0000	0.0000	0
2019/08/12	IS10	19/09/2028			Interest Rate Swap	93.3600	93.3600	93.7800	93.7800	0.450	0.0000	0.0000	0
2019/08/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2019/08/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/12	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/12	R023	07/11/2019	7.98	Call	Bond Future	1,595.7200	1.5957	1,423.5600	1.4236	(10.789)	0	0	0
2019/08/12	R023	07/11/2019			Bond Future	7.4817	102.3174	7.5519	102.1146	0.939	0.0000	0.0000	52,610
2019/08/12	R023	07/11/2019	7.99	Call	Bond Future	1,620.4000	1.6204	1,447.4900	1.4475	(10.671)	0	0	0
2019/08/12	R023	07/11/2019	7.98	Put	Bond Future	167.3500	0.1673	197.9900	0.1980	18.309	0	0	0
2019/08/12	R023	07/11/2019	7.99	Put	Bond Future	163.6300	0.1636	193.5200	0.1935	18.267	0	0	0
2019/08/12	R023	07/11/2019	8.00	Call	Bond Future	1,645.0300	1.6450	1,471.3800	1.4714	(10.556)	0	0	0
2019/08/12	R023	07/11/2019	8.00	Put	Bond Future	159.8600	0.1599	189.0100	0.1890	18.235	0	0	0
2019/08/12	R023	06/02/2020	7.54	Call	Bond Future	876.7300	0.8767	763.9500	0.7639	(12.864)	0	0	0
2019/08/12	R023	06/02/2020			Bond Future	7.5052	104.1607	7.5820	103.9543	1.023	0.0000	0.0000	0
2019/08/12	R023	06/02/2020	7.52	Call	Bond Future	845.5600	0.8456	734.9700	0.7350	(13.079)	0	0	0
2019/08/12	R023	06/02/2020	7.52	Put	Bond Future	805.8300	0.8058	901.6600	0.9017	11.892	0	0	0
2019/08/12	R023	06/02/2020	7.54	Put	Bond Future	783.2200	0.7832	876.8600	0.8769	11.956	0	0	0
2019/08/12	R023	06/02/2020	7.53	Call	Bond Future	860.9300	0.8609	749.2400	0.7492	(12.973)	0	0	0
2019/08/12	R023	06/02/2020	7.53	Put	Bond Future	794.3100	0.7943	889.0400	0.8890	11.926	0	0	0
2019/08/12	R023	07/05/2020	6.91	Put	Bond Future	1,753.5500	1.7535	1,913.4000	1.9134	9.116	0	0	0
2019/08/12	R023	07/05/2020			Bond Future	7.4969	102.1617	7.5813	101.9513	1.126	0.0000	0.0000	0
2019/08/12	R023	07/05/2020	6.90	Call	Bond Future	266.5500	0.2666	217.1500	0.2171	(18.533)	0	0	0
2019/08/12	R023	07/05/2020	6.90	Put	Bond Future	1,770.2200	1.7702	1,931.1600	1.9312	9.092	0	0	0
2019/08/12	R023	07/05/2020	6.91	Call	Bond Future	275.3100	0.2753	224.8200	0.2248	(18.339)	0	0	0
2019/08/12	R023	07/05/2020	6.89	Call	Bond Future	258.2200	0.2582	209.8800	0.2099	(18.720)	0	0	0
2019/08/12	R023	07/05/2020	6.89	Put	Bond Future	1,787.3100	1.7873	1,949.3100	1.9493	9.064	0	0	0
2019/08/12	R035	07/11/2019	9.88	Call	Bond Future	2,525.6400	2.5256	2,007.2200	2.0072	(20.526)	0	0	0
2019/08/12	R035	07/11/2019	9.89	Call	Bond Future	2,569.0300	2.5690	2,045.7100	2.0457	(20.370)	0	0	0
2019/08/12	R035	07/11/2019	9.87	Put	Bond Future	1,724.0400	1.7240	2,083.3900	2.0834	20.843	0	0	0
2019/08/12	R035	07/11/2019	10.21	Put	Bond Future	928.7300	0.9287	1,142.0800	1.1421	22.972	0	0	3,500
2019/08/12	R035	07/11/2019			Bond Future	9.7676	94.7503	9.8856	93.8775	1.207	0.0000	0.0000	94,508
2019/08/12	R035	07/11/2019	9.89	Put	Bond Future	1,663.5800	1.6636	2,013.0900	2.0131	21.010	0	0	0
2019/08/12	R035	07/11/2019	9.87	Call	Bond Future	2,482.4100	2.4824	1,968.9300	1.9689	(20.685)	0	0	0
2019/08/12	R035	07/11/2019	8.92	Put	Bond Future	6,796.0200	6.7960	7,602.5900	7.6026	11.868	0	0	0
2019/08/12	R035	07/11/2019	8.92	Call	Bond Future	151.5900	0.1516	85.3300	0.0853	(43.710)	0	0	3,500
2019/08/12	R035	07/11/2019	9.52	Put	Bond Future	3,088.8500	3.0888	3,632.5700	3.6326	17.603	0	0	0
2019/08/12	R035	07/11/2019	9.52	Call	Bond Future	1,216.3400	1.2163	887.2300	0.8872	(27.057)	0	0	3,500
2019/08/12	R035	07/11/2019	9.88	Put	Bond Future	1,693.6900	1.6937	2,048.1000	2.0481	20.925	0	0	0
2019/08/12	R035	07/11/2019	10.21	Call	Bond Future	4,141.2100	4.1412	3,481.7300	3.4817	(15.925)	0	0	0
2019/08/12	R035	06/02/2020	9.60	Call	Bond Future	2,123.1600	2.1232	1,743.6900	1.7437	(17.873)	0	0	0
2019/08/12	R035	06/02/2020	9.61	Put	Bond Future	3,924.5000	3.9245	4,429.8800	4.4299	12.878	0	0	0
2019/08/12	R035	06/02/2020			Bond Future	9.8480	96.4574	9.9700	95.5688	1.239	0.0000	0.0000	0
2019/08/12	R035	06/02/2020	9.60	Put	Bond Future	3,967.6500	3.9676	4,476.7400	4.4767	12.831	0	0	0
2019/08/12	R035	06/02/2020	9.61	Call	Bond Future	2,155.4300	2.1554	1,772.2500	1.7722	(17.777)	0	0	0
2019/08/12	R035	06/02/2020	9.59	Call	Bond Future	2,091.1700	2.0912	1,715.4000	1.7154	(17.969)	0	0	0
2019/08/12	R035	06/02/2020	9.59	Put	Bond Future	4,011.1700	4.0112	4,523.9600	4.5240	12.784	0	0	0

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2019/08/12	R035	07/05/2020	9.48	Put	Bond Future	5,510.1300	5.5101	6,064.2600	6.0643	10.057	0	0	0
2019/08/12	R035	07/05/2020	9.47	Call	Bond Future	2,235.1700	2.2352	1,887.2200	1.8872	(15.567)	0	0	0
2019/08/12	R035	07/05/2020			Bond Future	9.9178	93.7443	10.0440	92.8392	1.272	0.0000	0.0000	0
2019/08/12	R035	07/05/2020	9.48	Call	Bond Future	2,265.5200	2.2655	1,914.5100	1.9145	(15.494)	0	0	0
2019/08/12	R035	07/05/2020	9.47	Put	Bond Future	5,555.8200	5.5558	6,113.0100	6.1130	10.029	0	0	0
2019/08/12	R035	07/05/2020	9.49	Call	Bond Future	2,295.7900	2.2958	1,941.7300	1.9417	(15.422)	0	0	0
2019/08/12	R035	07/05/2020	9.49	Put	Bond Future	5,464.4500	5.4645	6,015.5300	6.0155	10.085	0	0	0
2019/08/12	R186	07/11/2019	8.23	Call	Bond Future	826.8900	0.8269	622.9200	0.6229	(24.667)	0	0	5,000
2019/08/12	R186	07/11/2019	8.94	Call	Bond Future	3,229.4600	3.2295	2,801.7100	2.8017	(13.245)	0	0	0
2019/08/12	R186	07/11/2019	8.20	Call	Bond Future	763.2800	0.7633	570.1100	0.5701	(25.308)	0	0	0
2019/08/12	R186	07/11/2019			Bond Future	8.4371	114.9731	8.5308	114.4474	1.111	0.0000	0.0000	135,940
2019/08/12	R186	07/11/2019	8.25	Put	Bond Future	1,930.2900	1.9303	2,244.7500	2.2447	16.291	0	0	3,750
2019/08/12	R186	07/11/2019	8.25	Call	Bond Future	871.1900	0.8712	659.9500	0.6600	(24.247)	0	0	3,750
2019/08/12	R186	07/11/2019	8.73	Call	Bond Future	2,352.7700	2.3528	1,977.2000	1.9772	(15.963)	0	0	0
2019/08/12	R186	07/11/2019	8.73	Put	Bond Future	720.0800	0.7201	870.2100	0.8702	20.849	0	0	5,000
2019/08/12	R186	07/11/2019	8.94	Put	Bond Future	445.3300	0.4453	543.2800	0.5433	21.995	0	0	0
2019/08/12	R186	07/11/2019	8.23	Put	Bond Future	1,999.9900	2.0000	2,321.7200	2.3217	16.087	0	0	0
2019/08/12	R186	07/11/2019	8.20	Put	Bond Future	2,107.6600	2.1077	2,440.1900	2.4402	15.777	0	0	7,500
2019/08/12	R186	07/11/2019	8.95	Call	Bond Future	3,273.5500	3.2736	2,843.7100	2.8437	(13.131)	0	0	0
2019/08/12	R186	07/11/2019	8.96	Put	Bond Future	424.8700	0.4249	518.6700	0.5187	22.077	0	0	0
2019/08/12	R186	07/11/2019	8.95	Put	Bond Future	434.9900	0.4350	530.8500	0.5309	22.037	0	0	0
2019/08/12	R186	07/11/2019	8.96	Call	Bond Future	3,317.8400	3.3178	2,885.9400	2.8859	(13.018)	0	0	0
2019/08/12	R186	06/02/2020	8.11	Put	Bond Future	3,147.1900	3.1472	3,495.1200	3.4951	11.055	0	0	0
2019/08/12	R186	06/02/2020	8.50	Call	Bond Future	2,003.8900	2.0039	1,719.7100	1.7197	(14.181)	0	0	0
2019/08/12	R186	06/02/2020	8.57	Call	Bond Future	2,216.1800	2.2162	1,915.4200	1.9154	(13.571)	0	0	0
2019/08/12	R186	06/02/2020			Bond Future	8.4934	111.7403	8.5918	111.2052	1.159	0.0000	0.0000	0
2019/08/12	R186	06/02/2020	8.11	Call	Bond Future	1,031.5300	1.0315	844.3100	0.8443	(18.150)	0	0	1,007
2019/08/12	R186	06/02/2020	8.55	Call	Bond Future	2,154.4100	2.1544	1,858.3400	1.8583	(13.743)	0	0	0
2019/08/12	R186	06/02/2020	8.55	Put	Bond Future	1,846.2900	1.8463	2,085.3700	2.0854	12.949	0	0	0
2019/08/12	R186	06/02/2020	9.00	Put	Bond Future	1,032.7300	1.0327	1,179.1500	1.1792	14.178	0	0	1,007
2019/08/12	R186	06/02/2020	8.50	Put	Bond Future	1,967.8100	1.9678	2,218.7800	2.2188	12.754	0	0	1,007
2019/08/12	R186	06/02/2020	8.57	Put	Bond Future	1,799.4900	1.7995	2,033.8800	2.0339	13.025	0	0	0
2019/08/12	R186	06/02/2020	9.00	Call	Bond Future	3,750.8200	3.7508	3,362.0900	3.3621	(10.364)	0	0	0
2019/08/12	R186	06/02/2020	8.56	Call	Bond Future	2,185.0300	2.1850	1,886.6200	1.8866	(13.657)	0	0	0
2019/08/12	R186	06/02/2020	8.56	Put	Bond Future	1,822.6100	1.8226	2,059.3500	2.0594	12.989	0	0	0
2019/08/12	R186	07/05/2020	8.93	Call	Bond Future	3,691.1800	3.6912	3,335.7500	3.3357	(9.629)	0	0	0
2019/08/12	R186	07/05/2020	8.28	Put	Bond Future	3,075.9000	3.0759	3,389.0700	3.3891	10.181	0	0	0
2019/08/12	R186	07/05/2020	8.09	Put	Bond Future	3,656.8300	3.6568	4,010.9200	4.0109	9.683	0	0	0
2019/08/12	R186	07/05/2020			Bond Future	8.5425	113.8155	8.6462	113.2703	1.213	0.0000	0.0000	0
2019/08/12	R186	07/05/2020	8.08	Call	Bond Future	1,213.5300	1.2135	1,024.6200	1.0246	(15.567)	0	0	0
2019/08/12	R186	07/05/2020	8.08	Put	Bond Future	3,689.6500	3.6896	4,045.9100	4.0459	9.656	0	0	0
2019/08/12	R186	07/05/2020	8.93	Put	Bond Future	1,670.4900	1.6705	1,860.2300	1.8602	11.358	0	0	6,000
2019/08/12	R186	07/05/2020	8.28	Call	Bond Future	1,679.1100	1.6791	1,447.1100	1.4471	(13.817)	0	0	6,000
2019/08/12	R186	07/05/2020	8.09	Call	Bond Future	1,235.0000	1.2350	1,043.9200	1.0439	(15.472)	0	0	0
2019/08/12	R186	07/05/2020	8.07	Call	Bond Future	1,192.2600	1.1923	1,005.5200	1.0055	(15.663)	0	0	0
2019/08/12	R186	07/05/2020	8.07	Put	Bond Future	3,722.6900	3.7227	4,081.1200	4.0811	9.628	0	0	0
2019/08/12	R186	07/05/2020	7.60	Put	Bond Future	5,546.3000	5.5463	6,001.2900	6.0013	8.203	0	0	0

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2019/08/12	R186	07/05/2020	7.60	Call	Bond Future	424.7900	0.4248	334.6100	0.3346	(21.229)	0	0	6,000
2019/08/12	R197	07/11/2019			Bond Future	309.1439	309.1439	309.1342	309.1342	(0.003)	0.0000	0.0000	2,507
2019/08/12	R197	06/02/2020			Bond Future	307.1296	307.1296	307.1199	307.1199	(0.003)	0.0000	0.0000	40
2019/08/12	R197	07/05/2020			Bond Future	312.9038	312.9038	312.8937	312.8937	(0.003)	0.0000	0.0000	0
2019/08/12	R202	07/11/2019			Bond Future	235.8300	235.8300	235.8267	235.8267	(0.001)	0.0000	0.0000	9,082
2019/08/12	R202	06/02/2020			Bond Future	236.0677	236.0677	236.0644	236.0644	(0.001)	0.0000	0.0000	0
2019/08/12	R202	07/05/2020			Bond Future	240.5058	240.5058	240.5022	240.5022	(0.001)	0.0000	0.0000	0
2019/08/12	R207	07/11/2019	2.08	Put	Bond Future	788.2700	0.7883	789.1000	0.7891	0.105	0	0	0
2019/08/12	R207	07/11/2019			Bond Future	6.4837	102.4602	6.4883	102.4593	0.071	0.0000	0.0000	3,801
2019/08/12	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	R207	07/11/2019	2.07	Put	Bond Future	790.0700	0.7901	790.9000	0.7909	0.105	0	0	0
2019/08/12	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/12	R207	07/11/2019	2.06	Put	Bond Future	791.8800	0.7919	792.7100	0.7927	0.105	0	0	0
2019/08/12	R208	07/11/2019	6.83	Call	Bond Future	244.9400	0.2449	240.8000	0.2408	(1.690)	0	0	0
2019/08/12	R208	07/11/2019	6.82	Put	Bond Future	112.5800	0.1126	109.3900	0.1094	(2.834)	0	0	0
2019/08/12	R208	07/11/2019			Bond Future	6.7253	100.8152	6.7260	100.8142	0.011	0.0000	0.0000	10,137
2019/08/12	R208	07/11/2019	6.84	Call	Bond Future	254.2700	0.2543	250.1300	0.2501	(1.628)	0	0	0
2019/08/12	R208	07/11/2019	6.84	Put	Bond Future	105.1500	0.1052	101.9500	0.1020	(3.043)	0	0	0
2019/08/12	R208	07/11/2019	6.83	Put	Bond Future	108.8000	0.1088	105.6000	0.1056	(2.941)	0	0	0
2019/08/12	R208	07/11/2019	6.82	Call	Bond Future	235.7300	0.2357	231.6000	0.2316	(1.752)	0	0	0
2019/08/12	R208	06/02/2020	6.13	Put	Bond Future	524.2600	0.5243	524.1400	0.5241	(0.023)	0	0	0
2019/08/12	R208	06/02/2020	6.12	Call	Bond Future	23.8400	0.0238	22.8400	0.0228	(4.195)	0	0	0
2019/08/12	R208	06/02/2020			Bond Future	6.5911	102.6314	6.5920	102.6305	0.013	0.0000	0.0000	0
2019/08/12	R208	06/02/2020	6.13	Call	Bond Future	25.1200	0.0251	24.0800	0.0241	(4.140)	0	0	0
2019/08/12	R208	06/02/2020	6.12	Put	Bond Future	533.8500	0.5338	533.7700	0.5338	(0.015)	0	0	0
2019/08/12	R208	06/02/2020	6.14	Call	Bond Future	26.3000	0.0263	25.2300	0.0252	(4.068)	0	0	0
2019/08/12	R208	06/02/2020	6.14	Put	Bond Future	514.5800	0.5146	514.4300	0.5144	(0.029)	0	0	0
2019/08/12	R208	07/05/2020	4.81	Call	Bond Future	0.2000	0.0002	0.1900	0.0002	(5.000)	0	0	0
2019/08/12	R208	07/05/2020	4.80	Put	Bond Future	1,304.8500	1.3049	1,305.8500	1.3059	0.077	0	0	0
2019/08/12	R208	07/05/2020			Bond Future	6.3160	101.1334	6.3172	101.1324	0.019	0.0000	0.0000	0
2019/08/12	R208	07/05/2020	4.82	Call	Bond Future	0.2200	0.0002	0.2000	0.0002	(9.091)	0	0	0
2019/08/12	R208	07/05/2020	4.82	Put	Bond Future	1,287.4900	1.2875	1,288.4900	1.2885	0.078	0	0	0
2019/08/12	R208	07/05/2020	4.81	Put	Bond Future	1,296.1600	1.2962	1,297.1700	1.2972	0.078	0	0	0
2019/08/12	R208	07/05/2020	4.80	Call	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2019/08/12	R209	07/11/2019	9.82	Call	Bond Future	2,028.4600	2.0285	1,617.7500	1.6178	(20.247)	0	0	0
2019/08/12	R209	07/11/2019	9.77	Put	Bond Future	1,713.7000	1.7137	2,035.5100	2.0355	18.779	0	0	8,000
2019/08/12	R209	07/11/2019	9.33	Call	Bond Future	682.4400	0.6824	481.0800	0.4811	(29.506)	0	0	8,000
2019/08/12	R209	07/11/2019			Bond Future	9.7479	72.3834	9.8604	71.6715	1.154	0.0000	0.0000	91,356
2019/08/12	R209	07/11/2019	9.80	Call	Bond Future	1,957.9300	1.9579	1,555.3900	1.5554	(20.559)	0	0	0
2019/08/12	R209	07/11/2019	9.80	Put	Bond Future	1,626.9300	1.6269	1,936.3300	1.9363	19.017	0	0	0
2019/08/12	R209	07/11/2019	9.50	Put	Bond Future	2,667.8900	2.6679	3,105.7800	3.1058	16.413	0	0	0
2019/08/12	R209	07/11/2019	9.50	Call	Bond Future	1,062.0800	1.0621	788.0300	0.7880	(25.803)	0	0	5,000

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
2019/08/12	R209	07/11/2019	8.92	Put	Bond Future	5,736.8800	5.7369	6,382.3900	6.3824	11.252	0	0	0
2019/08/12	R209	07/11/2019	8.92	Call	Bond Future	165.4300	0.1654	99.0000	0.0990	(40.156)	0	0	8,000
2019/08/12	R209	07/11/2019	9.82	Put	Bond Future	1,571.0000	1.5710	1,872.2300	1.8722	19.174	0	0	0
2019/08/12	R209	07/11/2019	9.77	Call	Bond Future	1,854.3800	1.8544	1,464.2500	1.4643	(21.038)	0	0	0
2019/08/12	R209	07/11/2019	9.33	Put	Bond Future	3,419.6900	3.4197	3,930.2700	3.9303	14.931	0	0	0
2019/08/12	R209	07/11/2019	9.81	Call	Bond Future	1,993.1200	1.9931	1,586.4700	1.5865	(20.403)	0	0	0
2019/08/12	R209	07/11/2019	9.81	Put	Bond Future	1,598.8500	1.5988	1,904.1400	1.9041	19.094	0	0	0
2019/08/12	R209	06/02/2020	9.52	Put	Bond Future	3,631.6600	3.6317	4,055.7600	4.0558	11.678	0	0	0
2019/08/12	R209	06/02/2020			Bond Future	9.8158	73.6875	9.9317	72.9627	1.181	0.0000	0.0000	0
2019/08/12	R209	06/02/2020	9.51	Call	Bond Future	1,706.8700	1.7069	1,409.2100	1.4092	(17.439)	0	0	0
2019/08/12	R209	06/02/2020	9.51	Put	Bond Future	3,670.3400	3.6703	4,097.4500	4.0975	11.637	0	0	0
2019/08/12	R209	06/02/2020	9.52	Call	Bond Future	1,733.6200	1.7336	1,432.9500	1.4329	(17.343)	0	0	0
2019/08/12	R209	06/02/2020	9.50	Call	Bond Future	1,680.3400	1.6803	1,385.7000	1.3857	(17.535)	0	0	0
2019/08/12	R209	06/02/2020	9.50	Put	Bond Future	3,709.3300	3.7093	4,139.4600	4.1395	11.596	0	0	0
2019/08/12	R209	07/05/2020	9.47	Call	Bond Future	2,097.1700	2.0972	1,797.0500	1.7971	(14.311)	0	0	0
2019/08/12	R209	07/05/2020			Bond Future	9.8799	71.9042	9.9994	71.1659	1.210	0.0000	0.0000	0
2019/08/12	R209	07/05/2020	9.45	Call	Bond Future	2,043.8700	2.0439	1,748.6600	1.7487	(14.444)	0	0	0
2019/08/12	R209	07/05/2020	9.45	Put	Bond Future	4,792.7700	4.7928	5,235.8700	5.2359	9.245	0	0	0
2019/08/12	R209	07/05/2020	9.47	Put	Bond Future	4,714.8300	4.7148	5,153.0200	5.1530	9.294	0	0	0
2019/08/12	R209	07/05/2020	9.46	Call	Bond Future	2,070.5500	2.0706	1,772.8800	1.7729	(14.376)	0	0	0
2019/08/12	R209	07/05/2020	9.46	Put	Bond Future	4,753.7900	4.7538	5,194.4300	5.1944	9.269	0	0	0
2019/08/12	R210	07/11/2019			Bond Future	190.9787	190.9787	190.9749	190.9749	(0.002)	0.0000	0.0000	2,132
2019/08/12	R210	06/02/2020			Bond Future	194.4654	194.4654	194.4615	194.4615	(0.002)	0.0000	0.0000	0
2019/08/12	R210	07/05/2020			Bond Future	195.4708	195.4708	195.4668	195.4668	(0.002)	0.0000	0.0000	0
2019/08/12	R212	07/11/2019			Bond Future	163.4101	163.4101	163.4038	163.4038	(0.004)	0.0000	0.0000	6,684
2019/08/12	R212	06/02/2020			Bond Future	164.1476	164.1476	164.1412	164.1412	(0.004)	0.0000	0.0000	0
2019/08/12	R212	07/05/2020			Bond Future	167.2336	167.2336	167.2269	167.2269	(0.004)	0.0000	0.0000	0
2019/08/12	R213	07/11/2019	9.59	Put	Bond Future	1,076.3000	1.0763	1,306.6100	1.3066	21.398	0	0	0
2019/08/12	R213	07/11/2019	9.58	Call	Bond Future	2,481.0300	2.4810	2,026.6600	2.0267	(18.314)	0	0	0
2019/08/12	R213	07/11/2019			Bond Future	9.3513	85.2016	9.4643	84.5133	1.209	0.0000	0.0000	20,854
2019/08/12	R213	07/11/2019	9.59	Call	Bond Future	2,520.8700	2.5209	2,062.9100	2.0629	(18.167)	0	0	0
2019/08/12	R213	07/11/2019	9.58	Put	Bond Future	1,096.3200	1.0963	1,330.2200	1.3302	21.335	0	0	0
2019/08/12	R213	07/11/2019	9.60	Call	Bond Future	2,560.9700	2.5610	2,099.4400	2.0994	(18.022)	0	0	0
2019/08/12	R213	07/11/2019	9.60	Put	Bond Future	1,056.6100	1.0566	1,283.3500	1.2834	21.459	0	0	0
2019/08/12	R213	06/02/2020	9.27	Call	Bond Future	1,911.1200	1.9111	1,587.4700	1.5875	(16.935)	0	0	0
2019/08/12	R213	06/02/2020	9.26	Put	Bond Future	2,883.2700	2.8833	3,263.2600	3.2633	13.179	0	0	0
2019/08/12	R213	06/02/2020			Bond Future	9.4251	86.7366	9.5423	86.0360	1.243	0.0000	0.0000	0
2019/08/12	R213	06/02/2020	9.28	Call	Bond Future	1,939.7500	1.9397	1,613.0900	1.6131	(16.840)	0	0	0
2019/08/12	R213	06/02/2020	9.28	Put	Bond Future	2,818.2300	2.8182	3,192.2100	3.1922	13.270	0	0	0
2019/08/12	R213	06/02/2020	9.27	Put	Bond Future	2,850.6000	2.8506	3,227.5900	3.2276	13.225	0	0	0
2019/08/12	R213	06/02/2020	9.26	Call	Bond Future	1,882.7300	1.8827	1,562.0800	1.5621	(17.031)	0	0	0
2019/08/12	R213	07/05/2020	9.01	Put	Bond Future	4,514.9900	4.5150	4,968.6600	4.9687	10.048	0	0	0
2019/08/12	R213	07/05/2020	9.00	Call	Bond Future	1,600.5200	1.6005	1,343.0300	1.3430	(16.088)	0	0	0
2019/08/12	R213	07/05/2020			Bond Future	9.4878	84.7946	9.6092	84.0809	1.279	0.0000	0.0000	0
2019/08/12	R213	07/05/2020	9.01	Call	Bond Future	1,624.5000	1.6245	1,364.4900	1.3645	(16.006)	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
2019/08/12	R213	07/05/2020	9.00	Put	Bond Future	4,552.9000	4.5529	5,009.0900	5.0091	10.020	0	0	0
2019/08/12	R213	07/05/2020	9.02	Call	Bond Future	1,648.6800	1.6487	1,386.1300	1.3861	(15.925)	0	0	0
2019/08/12	R213	07/05/2020	9.02	Put	Bond Future	4,477.3400	4.4773	4,928.4700	4.9285	10.076	0	0	0
2019/08/12	R214	07/11/2019	10.02	Put	Bond Future	1,782.8100	1.7828	2,055.1000	2.0551	15.273	0	0	0
2019/08/12	R214	07/11/2019			Bond Future	9.9862	70.7623	10.0833	70.1276	0.971	0.0000	0.0000	16,189
2019/08/12	R214	07/11/2019	10.01	Call	Bond Future	1,969.3700	1.9694	1,610.5800	1.6106	(18.219)	0	0	0
2019/08/12	R214	07/11/2019	10.01	Put	Bond Future	1,813.0600	1.8131	2,088.9700	2.0890	15.218	0	0	0
2019/08/12	R214	07/11/2019	10.02	Call	Bond Future	2,004.7400	2.0047	1,642.3300	1.6423	(18.078)	0	0	0
2019/08/12	R214	07/11/2019	10.00	Call	Bond Future	1,934.3200	1.9343	1,579.1600	1.5792	(18.361)	0	0	0
2019/08/12	R214	07/11/2019	10.00	Put	Bond Future	1,843.7200	1.8437	2,123.2600	2.1233	15.162	0	0	0
2019/08/12	R214	06/02/2020	9.73	Call	Bond Future	1,752.4200	1.7524	1,484.5000	1.4845	(15.289)	0	0	0
2019/08/12	R214	06/02/2020			Bond Future	10.0596	72.0372	10.1596	71.3911	0.994	0.0000	0.0000	0
2019/08/12	R214	06/02/2020	9.71	Call	Bond Future	1,697.4000	1.6974	1,434.8900	1.4349	(15.465)	0	0	0
2019/08/12	R214	06/02/2020	9.71	Put	Bond Future	4,033.4300	4.0334	4,417.0000	4.4170	9.510	0	0	0
2019/08/12	R214	06/02/2020	9.73	Put	Bond Future	3,951.4700	3.9515	4,329.6300	4.3296	5.570	0	0	0
2019/08/12	R214	06/02/2020	9.72	Call	Bond Future	1,724.6900	1.7247	1,459.4800	1.4595	(15.377)	0	0	0
2019/08/12	R214	06/02/2020	9.72	Put	Bond Future	3,992.1800	3.9922	4,373.0500	4.3731	9.540	0	0	0
2019/08/12	R214	07/05/2020	9.77	Put	Bond Future	4,766.0200	4.7660	5,135.1000	5.1351	7.744	0	0	0
2019/08/12	R214	07/05/2020			Bond Future	10.1236	70.0760	10.2266	69.4178	1.017	0.0000	0.0000	0
2019/08/12	R214	07/05/2020	9.76	Call	Bond Future	2,399.9100	2.3999	2,112.9300	2.1129	(11.958)	0	0	0
2019/08/12	R214	07/05/2020	9.76	Put	Bond Future	4,805.7800	4.8058	5,176.9800	5.1770	7.724	0	0	0
2019/08/12	R214	07/05/2020	9.77	Call	Bond Future	2,428.0800	2.4281	2,138.9800	2.1390	(11.907)	0	0	0
2019/08/12	R214	07/05/2020	9.75	Call	Bond Future	2,371.6800	2.3717	2,086.8300	2.0868	(12.010)	0	0	0
2019/08/12	R214	07/05/2020	9.75	Put	Bond Future	4,845.5800	4.8456	5,218.9100	5.2189	7.705	0	0	0
2019/08/12	R248	07/11/2019	10.02	Call	Bond Future	2,364.9700	2.3650	1,937.2600	1.9373	(18.085)	0	0	0
2019/08/12	R248	07/11/2019	10.01	Put	Bond Future	2,335.2500	2.3353	2,678.1800	2.6782	14.685	0	0	0
2019/08/12	R248	07/11/2019			Bond Future	10.0117	89.9305	10.1037	89.1644	0.918	0.0000	0.0000	88,756
2019/08/12	R248	07/11/2019	10.03	Call	Bond Future	2,409.6200	2.4096	1,977.3700	1.9774	(17.939)	0	0	0
2019/08/12	R248	07/11/2019	10.03	Put	Bond Future	2,256.2900	2.2563	2,590.1100	2.5901	14.795	0	0	0
2019/08/12	R248	07/11/2019	10.02	Put	Bond Future	2,295.4100	2.2954	2,633.7700	2.6338	14.741	0	0	0
2019/08/12	R248	07/11/2019	10.01	Call	Bond Future	2,320.8900	2.3209	1,897.7500	1.8978	(18.232)	0	0	0
2019/08/12	R248	06/02/2020	9.71	Put	Bond Future	5,169.8600	5.1699	5,645.2200	5.6452	9.195	0	0	0
2019/08/12	R248	06/02/2020			Bond Future	10.0856	91.5508	10.1805	90.7708	0.941	0.0000	0.0000	100
2019/08/12	R248	06/02/2020	9.71	Call	Bond Future	1,960.1300	1.9601	1,655.5400	1.6555	(15.539)	0	0	0
2019/08/12	R248	06/02/2020	9.70	Put	Bond Future	5,224.7100	5.2247	5,703.4700	5.7035	9.163	0	0	0
2019/08/12	R248	06/02/2020	9.72	Call	Bond Future	1,993.8400	1.9938	1,685.8600	1.6859	(15.447)	0	0	0
2019/08/12	R248	06/02/2020	9.72	Put	Bond Future	5,115.4700	5.1155	5,587.4400	5.5874	9.226	0	0	0
2019/08/12	R248	06/02/2020	9.70	Call	Bond Future	1,926.7400	1.9267	1,625.5500	1.6256	(15.632)	0	0	0
2019/08/12	R248	07/05/2020	9.79	Call	Bond Future	2,843.8400	2.8438	2,502.3800	2.5024	(12.007)	0	0	0
2019/08/12	R248	07/05/2020	9.77	Put	Bond Future	5,983.5100	5.9835	6,441.9500	6.4420	7.662	0	0	0
2019/08/12	R248	07/05/2020			Bond Future	10.1501	88.8100	10.2479	88.0156	0.964	0.0000	0.0000	0
2019/08/12	R248	07/05/2020	9.79	Put	Bond Future	5,880.9200	5.8809	6,333.9100	6.3339	7.703	0	0	0
2019/08/12	R248	07/05/2020	9.77	Call	Bond Future	2,772.3600	2.7724	2,436.3500	2.4363	(12.120)	0	0	0
2019/08/12	R248	07/05/2020	9.78	Put	Bond Future	5,931.8800	5.9319	6,387.6000	6.3876	7.683	0	0	0
2019/08/12	R248	07/05/2020	9.78	Call	Bond Future	2,807.8300	2.8078	2,469.1000	2.4691	(12.064)	0	0	0

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Total											997433	