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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/08/2019 TO 23/08/2019

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
2019/08/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	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
2019/08/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	2025	07/11/2019			Bond Future	137.7147	137.7147	137.6421	137.6421	(0.053)	0.0000	0.0000	1,451
2019/08/23	2025	06/02/2020			Bond Future	138.7519	138.7519	138.6780	138.6780	(0.053)	0.0000	0.0000	0
2019/08/23	2025	07/05/2020			Bond Future	141.3508	141.3508	141.2754	141.2754	(0.053)	0.0000	0.0000	0
2019/08/23	2029	07/11/2019			Bond Future	102.5480	102.5480	102.3696	102.3696	(0.174)	0.0000	0.0000	4,260
2019/08/23	2029	06/02/2020			Bond Future	104.4180	104.4180	104.2363	104.2363	(0.174)	0.0000	0.0000	0
2019/08/23	2029	07/05/2020			Bond Future	105.2610	105.2610	105.0759	105.0759	(0.176)	0.0000	0.0000	0
2019/08/23	2030	07/11/2019	9.49	Put	Bond Future	492.3000	0.4923	512.3700	0.5124	4.077	0	0	0
2019/08/23	2030	07/11/2019	9.76	Put	Bond Future	253.0500	0.2530	263.2400	0.2632	4.027	0	0	5,500
2019/08/23	2030	07/11/2019	8.40	Put	Bond Future	4,187.0000	4.1870	4,291.9900	4.2920	2.508	0	0	0
2019/08/23	2030	07/11/2019			Bond Future	9.0134	95.5636	9.0333	95.4383	0.221	0.0000	0.0000	77,055
2019/08/23	2030	07/11/2019	9.48	Call	Bond Future	3,382.4400	3.3824	3,277.7700	3.2778	(3.095)	0	0	0
2019/08/23	2030	07/11/2019	9.48	Put	Bond Future	504.9400	0.5049	525.5000	0.5255	4.072	0	0	0
2019/08/23	2030	07/11/2019	8.60	Put	Bond Future	3,109.9900	3.1100	3,200.2800	3.2003	2.903	0	0	0
2019/08/23	2030	07/11/2019	8.60	Call	Bond Future	458.8100	0.4588	423.8700	0.4239	(7.615)	0	0	5,500
2019/08/23	2030	07/11/2019	9.10	Put	Bond Future	1,228.6200	1.2286	1,274.2400	1.2742	3.713	0	0	0
2019/08/23	2030	07/11/2019	9.10	Call	Bond Future	1,771.7900	1.7718	1,692.1800	1.6922	(4.493)	0	0	5,500
2019/08/23	2030	07/11/2019	9.49	Call	Bond Future	3,430.1800	3.4302	3,325.0200	3.3250	(3.066)	0	0	0
2019/08/23	2030	07/11/2019	9.76	Call	Bond Future	4,800.9500	4.8010	4,685.9100	4.6859	(2.396)	0	0	0
2019/08/23	2030	07/11/2019	9.85	Put	Bond Future	202.6000	0.2026	210.6300	0.2106	3.963	0	0	2,500
2019/08/23	2030	07/11/2019	8.57	Put	Bond Future	3,259.7200	3.2597	3,352.5300	3.3525	2.847	0	0	0
2019/08/23	2030	07/11/2019	8.40	Call	Bond Future	217.5600	0.2176	197.3200	0.1973	(9.303)	0	0	0
2019/08/23	2030	07/11/2019	9.47	Call	Bond Future	3,334.8100	3.3348	3,230.6300	3.2306	(3.124)	0	0	0
2019/08/23	2030	07/11/2019	9.47	Put	Bond Future	517.7300	0.5177	538.7800	0.5388	4.066	0	0	0
2019/08/23	2030	07/11/2019	9.70	Call	Bond Future	4,487.5000	4.4875	4,374.2000	4.3742	(2.525)	0	0	0
2019/08/23	2030	07/11/2019	9.70	Put	Bond Future	294.0700	0.2941	306.0000	0.3060	4.057	0	0	0
2019/08/23	2030	07/11/2019	9.85	Call	Bond Future	5,278.6800	5.2787	5,161.4800	5.1615	(2.220)	0	0	0
2019/08/23	2030	07/11/2019	8.57	Call	Bond Future	412.3100	0.4123	379.8900	0.3799	(7.863)	0	0	0
2019/08/23	2030	07/11/2019	9.12	Put	Bond Future	1,176.4100	1.1764	1,220.4000	1.2204	3.739	0	0	0
2019/08/23	2030	07/11/2019	9.12	Call	Bond Future	1,844.4100	1.8444	1,763.1700	1.7632	(4.405)	0	0	0
2019/08/23	2030	07/11/2019	8.95	Call	Bond Future	1,273.3400	1.2733	1,206.6100	1.2066	(5.241)	0	0	0
2019/08/23	2030	07/11/2019	8.95	Put	Bond Future	1,673.5600	1.6736	1,732.0600	1.7321	3.496	0	0	5,000
2019/08/23	2030	07/11/2019	9.35	Call	Bond Future	2,782.1800	2.7822	2,684.6400	2.6846	(3.506)	0	0	0
2019/08/23	2030	07/11/2019	9.35	Put	Bond Future	694.4200	0.6944	722.1100	0.7221	3.988	0	0	2,500
2019/08/23	2030	06/02/2020	9.14	Call	Bond Future	2,476.7100	2.4767	2,401.6800	2.4017	(3.029)	0	0	0
2019/08/23	2030	06/02/2020	8.40	Call	Bond Future	612.9400	0.6129	581.6200	0.5816	(5.110)	0	0	5,820
2019/08/23	2030	06/02/2020	9.15	Put	Bond Future	2,056.0000	2.0560	2,107.9700	2.1080	2.528	0	0	0
2019/08/23	2030	06/02/2020			Bond Future	9.0760	93.2744	9.0967	93.1468	0.228	0.0000	0.0000	0
2019/08/23	2030	06/02/2020	9.00	Put	Bond Future	2,492.8100	2.4928	2,553.2100	2.5532	2.423	0	0	0
2019/08/23	2030	06/02/2020	9.00	Call	Bond Future	2,022.1000	2.0221	1,954.9500	1.9550	(3.321)	0	0	5,820
2019/08/23	2030	06/02/2020	9.14	Put	Bond Future	2,083.0900	2.0831	2,135.6100	2.1356	2.521	0	0	0
2019/08/23	2030	06/02/2020	8.40	Put	Bond Future	4,910.3200	4.9103	5,006.5500	5.0065	1.960	0	0	0
2019/08/23	2030	06/02/2020	9.15	Call	Bond Future	2,510.9600	2.5110	2,435.3800	2.4354	(3.010)	0	0	0

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2019/08/23	2030	06/02/2020	9.16	Call	Bond Future	2,545.4400	2.5454	2,469.3100	2.4693	(2.991)	0	0	0
2019/08/23	2030	06/02/2020	9.16	Put	Bond Future	2,029.2000	2.0292	2,080.6200	2.0806	2.534	0	0	0
2019/08/23	2030	07/05/2020	8.79	Call	Bond Future	1,825.0200	1.8250	1,769.3800	1.7694	(3.049)	0	0	0
2019/08/23	2030	07/05/2020	8.78	Put	Bond Future	3,989.1000	3.9891	4,063.9000	4.0639	1.875	0	0	0
2019/08/23	2030	07/05/2020			Bond Future	9.1366	95.0000	9.1581	94.8701	0.235	0.0000	0.0000	0
2019/08/23	2030	07/05/2020	8.80	Call	Bond Future	1,851.5900	1.8516	1,795.4600	1.7955	(3.031)	0	0	0
2019/08/23	2030	07/05/2020	8.80	Put	Bond Future	3,917.4100	3.9174	3,991.2300	3.9912	1.884	0	0	0
2019/08/23	2030	07/05/2020	8.79	Put	Bond Future	3,953.1300	3.9531	4,027.4400	4.0274	1.880	0	0	0
2019/08/23	2030	07/05/2020	8.78	Call	Bond Future	1,798.6500	1.7987	1,743.5000	1.7435	(3.066)	0	0	0
2019/08/23	2032	07/11/2019	9.71	Call	Bond Future	2,962.6100	2.9626	2,884.0900	2.8841	(2.650)	0	0	0
2019/08/23	2032	07/11/2019	9.70	Put	Bond Future	910.2100	0.9102	931.5400	0.9315	2.343	0	0	0
2019/08/23	2032	07/11/2019			Bond Future	9.4008	92.6356	9.4154	92.5362	0.155	0.0000	0.0000	50,982
2019/08/23	2032	07/11/2019	9.72	Call	Bond Future	3,009.3700	3.0094	2,930.3900	2.9304	(2.624)	0	0	0
2019/08/23	2032	07/11/2019	9.72	Put	Bond Future	871.3500	0.8714	891.7600	0.8918	2.342	0	0	0
2019/08/23	2032	07/11/2019	9.71	Put	Bond Future	890.5200	0.8905	911.3900	0.9114	2.344	0	0	0
2019/08/23	2032	07/11/2019	9.70	Call	Bond Future	2,916.3100	2.9163	2,838.2500	2.8382	(2.677)	0	0	0
2019/08/23	2032	06/02/2020	9.40	Put	Bond Future	2,806.3800	2.8064	2,851.3300	2.8513	1.602	0	0	0
2019/08/23	2032	06/02/2020			Bond Future	9.4713	94.3024	9.4864	94.2012	0.160	0.0000	0.0000	0
2019/08/23	2032	06/02/2020	9.39	Call	Bond Future	2,294.3900	2.2944	2,238.6100	2.2386	(2.431)	0	0	0
2019/08/23	2032	06/02/2020	9.39	Put	Bond Future	2,840.6000	2.8406	2,886.0000	2.8860	1.598	0	0	0
2019/08/23	2032	06/02/2020	9.40	Call	Bond Future	2,327.6100	2.3276	2,271.3800	2.2714	(2.416)	0	0	0
2019/08/23	2032	06/02/2020	9.38	Call	Bond Future	2,261.1700	2.2612	2,205.8300	2.2058	(2.447)	0	0	0
2019/08/23	2032	06/02/2020	9.38	Put	Bond Future	2,874.8900	2.8749	2,920.7300	2.9207	1.594	0	0	0
2019/08/23	2032	07/05/2020	9.19	Call	Bond Future	2,125.6100	2.1256	2,078.7600	2.0788	(2.204)	0	0	0
2019/08/23	2032	07/05/2020			Bond Future	9.5382	91.8867	9.5538	91.7836	0.164	0.0000	0.0000	0
2019/08/23	2032	07/05/2020	9.17	Call	Bond Future	2,068.4200	2.0684	2,022.3200	2.0223	(2.229)	0	0	0
2019/08/23	2032	07/05/2020	9.17	Put	Bond Future	4,535.8100	4.5358	4,592.8700	4.5929	1.258	0	0	0
2019/08/23	2032	07/05/2020	9.19	Put	Bond Future	4,456.6200	4.4566	4,512.9300	4.5129	1.264	0	0	0
2019/08/23	2032	07/05/2020	9.18	Call	Bond Future	2,096.7600	2.0968	2,050.2900	2.0503	(2.216)	0	0	0
2019/08/23	2032	07/05/2020	9.18	Put	Bond Future	4,495.9200	4.4959	4,552.6100	4.5526	1.261	0	0	0
2019/08/23	2033	07/11/2019			Bond Future	103.0939	103.0939	102.9731	102.9731	(0.117)	0.0000	0.0000	6,260
2019/08/23	2033	06/02/2020			Bond Future	104.9739	104.9739	104.8508	104.8508	(0.117)	0.0000	0.0000	0
2019/08/23	2033	07/05/2020			Bond Future	105.7442	105.7442	105.6188	105.6188	(0.119)	0.0000	0.0000	0
2019/08/23	2037	07/11/2019	9.97	Call	Bond Future	2,482.9100	2.4829	2,428.4900	2.4285	(2.192)	0	0	0
2019/08/23	2037	07/11/2019			Bond Future	9.8322	91.4230	9.8417	91.3518	0.096	0.0000	0.0000	62,840
2019/08/23	2037	07/11/2019	9.95	Call	Bond Future	2,393.7600	2.3938	2,340.1400	2.3401	(2.240)	0	0	0
2019/08/23	2037	07/11/2019	9.95	Put	Bond Future	1,512.8900	1.5129	1,530.4500	1.5304	1.161	0	0	0
2019/08/23	2037	07/11/2019	9.97	Put	Bond Future	1,453.7500	1.4538	1,470.5100	1.4705	1.153	0	0	0
2019/08/23	2037	07/11/2019	9.96	Call	Bond Future	2,438.1500	2.4381	2,384.1200	2.3841	(2.216)	0	0	0
2019/08/23	2037	07/11/2019	9.96	Put	Bond Future	1,483.0900	1.4831	1,500.2400	1.5002	1.156	0	0	0
2019/08/23	2037	06/02/2020	9.67	Call	Bond Future	2,055.6600	2.0557	2,017.3300	2.0173	(1.865)	0	0	0
2019/08/23	2037	06/02/2020	9.66	Put	Bond Future	3,879.1200	3.8791	3,913.5900	3.9136	0.889	0	0	0
2019/08/23	2037	06/02/2020			Bond Future	9.9060	88.8087	9.9158	88.7362	0.099	0.0000	0.0000	0
2019/08/23	2037	06/02/2020	9.68	Call	Bond Future	2,089.1500	2.0891	2,050.4800	2.0505	(1.851)	0	0	0
2019/08/23	2037	06/02/2020	9.68	Put	Bond Future	3,792.5000	3.7925	3,826.2900	3.8263	0.891	0	0	0

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2019/08/23	2037	06/02/2020	9.67	Put	Bond Future	3,835.5000	3.8355	3,869.6300	3.8696	0.890	0	0	0
2019/08/23	2037	06/02/2020	9.66	Call	Bond Future	2,022.6900	2.0227	1,984.7000	1.9847	(1.878)	0	0	0
2019/08/23	2037	07/05/2020	9.60	Put	Bond Future	5,298.0100	5.2980	5,335.6300	5.3356	0.710	0	0	0
2019/08/23	2037	07/05/2020	9.59	Call	Bond Future	2,430.1600	2.4302	2,394.2300	2.3942	(1.479)	0	0	0
2019/08/23	2037	07/05/2020			Bond Future	9.9780	90.4517	9.9881	90.3779	0.101	0.0000	0.0000	0
2019/08/23	2037	07/05/2020	9.60	Call	Bond Future	2,461.6100	2.4616	2,425.4200	2.4254	(1.470)	0	0	0
2019/08/23	2037	07/05/2020	9.59	Put	Bond Future	5,343.4400	5.3434	5,381.3200	5.3813	0.709	0	0	0
2019/08/23	2037	07/05/2020	9.61	Call	Bond Future	2,493.2900	2.4933	2,456.8300	2.4568	(1.462)	0	0	0
2019/08/23	2037	07/05/2020	9.61	Put	Bond Future	5,252.9000	5.2529	5,290.2500	5.2902	0.711	0	0	0
2019/08/23	2038	07/11/2019			Bond Future	121.7642	121.7642	121.7626	121.7626	(0.001)	0.0000	0.0000	21,774
2019/08/23	2038	06/02/2020			Bond Future	122.3264	122.3264	122.3248	122.3248	(0.001)	0.0000	0.0000	0
2019/08/23	2038	07/05/2020			Bond Future	124.6177	124.6177	124.6159	124.6159	(0.001)	0.0000	0.0000	0
2019/08/23	2040	07/11/2019	10.04	Put	Bond Future	1,806.3600	1.8064	1,789.9100	1.7899	(0.911)	0	0	0
2019/08/23	2040	07/11/2019	10.03	Call	Bond Future	2,337.4900	2.3375	2,327.6800	2.3277	(0.420)	0	0	0
2019/08/23	2040	07/11/2019	9.80	Put	Bond Future	2,795.9300	2.7959	2,779.1400	2.7791	(0.601)	0	0	0
2019/08/23	2040	07/11/2019	9.30	Put	Bond Future	5,907.2300	5.9072	5,895.4000	5.8954	(0.200)	0	0	0
2019/08/23	2040	07/11/2019			Bond Future	9.9681	94.1634	9.9673	94.1701	(0.008)	0.0000	0.0000	43,795
2019/08/23	2040	07/11/2019	10.04	Call	Bond Future	2,382.5100	2.3825	2,372.7500	2.3728	(0.410)	0	0	0
2019/08/23	2040	07/11/2019	10.03	Put	Bond Future	1,841.1400	1.8411	1,824.6400	1.8246	(0.896)	0	0	0
2019/08/23	2040	07/11/2019	9.80	Call	Bond Future	1,425.7900	1.4258	1,415.6900	1.4157	(0.708)	0	0	1,260
2019/08/23	2040	07/11/2019	9.30	Call	Bond Future	264.6800	0.2647	259.5400	0.2595	(1.942)	0	0	1,260
2019/08/23	2040	07/11/2019	10.05	Call	Bond Future	2,427.9500	2.4279	2,418.2400	2.4182	(0.400)	0	0	0
2019/08/23	2040	07/11/2019	10.05	Put	Bond Future	1,772.1200	1.7721	1,755.7200	1.7557	(0.925)	0	0	0
2019/08/23	2040	06/02/2020	9.76	Call	Bond Future	1,992.0200	1.9920	1,986.1900	1.9862	(0.293)	0	0	0
2019/08/23	2040	06/02/2020	9.00	Put	Bond Future	9,279.7200	9.2797	9,269.7800	9.2698	(0.107)	0	0	0
2019/08/23	2040	06/02/2020			Bond Future	10.0430	91.3479	10.0421	91.3548	(0.009)	0.0000	0.0000	0
2019/08/23	2040	06/02/2020	8.40	Put	Bond Future	14,743.0000	14.7430	14,735.1600	14.7352	(0.053)	0	0	0
2019/08/23	2040	06/02/2020	8.40	Call	Bond Future	62.4700	0.0625	61.4600	0.0615	(1.617)	0	0	0
2019/08/23	2040	06/02/2020	9.74	Call	Bond Future	1,923.7800	1.9238	1,917.9700	1.9180	(0.302)	0	0	0
2019/08/23	2040	06/02/2020	9.74	Put	Bond Future	4,381.5500	4.3815	4,368.9100	4.3689	(0.288)	0	0	0
2019/08/23	2040	06/02/2020	9.76	Put	Bond Future	4,284.3500	4.2844	4,271.6900	4.2717	(0.295)	0	0	0
2019/08/23	2040	06/02/2020	9.00	Call	Bond Future	361.2500	0.3613	358.1400	0.3581	(0.861)	0	0	0
2019/08/23	2040	06/02/2020	9.75	Call	Bond Future	1,957.9800	1.9580	1,952.1600	1.9522	(0.297)	0	0	0
2019/08/23	2040	06/02/2020	9.75	Put	Bond Future	4,332.9700	4.3330	4,320.3200	4.3203	(0.292)	0	0	0
2019/08/23	2040	07/05/2020	9.74	Call	Bond Future	2,598.6900	2.5987	2,594.2100	2.5942	(0.172)	0	0	0
2019/08/23	2040	07/05/2020	9.75	Put	Bond Future	5,574.9800	5.5750	5,563.6000	5.5636	(0.204)	0	0	0
2019/08/23	2040	07/05/2020			Bond Future	10.1161	93.0380	10.1152	93.0449	(0.009)	0.0000	0.0000	0
2019/08/23	2040	07/05/2020	9.74	Put	Bond Future	5,623.4200	5.6234	5,612.0400	5.6120	(0.202)	0	0	0
2019/08/23	2040	07/05/2020	9.75	Call	Bond Future	2,632.7300	2.6327	2,628.2500	2.6282	(0.170)	0	0	0
2019/08/23	2040	07/05/2020	9.73	Call	Bond Future	2,564.5700	2.5646	2,560.1000	2.5601	(0.174)	0	0	0
2019/08/23	2040	07/05/2020	9.73	Put	Bond Future	5,671.9000	5.6719	5,660.5300	5.6605	(0.200)	0	0	0
2019/08/23	2044	07/11/2019	10.07	Put	Bond Future	1,894.9300	1.8949	1,897.1700	1.8972	0.118	0	0	0
2019/08/23	2044	07/11/2019	9.74	Put	Bond Future	3,393.6700	3.3937	3,404.8300	3.4048	0.329	0	0	0
2019/08/23	2044	07/11/2019	10.52	Call	Bond Future	4,788.5600	4.7886	4,749.9800	4.7500	(0.806)	0	0	0
2019/08/23	2044	07/11/2019			Bond Future	10.0110	91.0329	10.0153	90.9976	0.043	0.0000	0.0000	37,851

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
2019/08/23	2044	07/11/2019	10.06	Call	Bond Future	2,330.5200	2.3305	2,297.6200	2.2976	(1.412)	0	0	0
2019/08/23	2044	07/11/2019	10.06	Put	Bond Future	1,930.9900	1.9310	1,933.4400	1.9334	0.127	0	0	0
2019/08/23	2044	07/11/2019	10.52	Put	Bond Future	780.6600	0.7807	777.4300	0.7774	(0.414)	0	0	328
2019/08/23	2044	07/11/2019	10.07	Call	Bond Future	2,375.6500	2.3756	2,342.5400	2.3425	(1.394)	0	0	0
2019/08/23	2044	07/11/2019	9.19	Call	Bond Future	134.6900	0.1347	128.4500	0.1285	(4.633)	0	0	328
2019/08/23	2044	07/11/2019	9.74	Call	Bond Future	1,127.7500	1.1278	1,103.5600	1.1036	(2.145)	0	0	328
2019/08/23	2044	07/11/2019	10.05	Call	Bond Future	2,285.9700	2.2860	2,253.2800	2.2533	(1.430)	0	0	0
2019/08/23	2044	07/11/2019	10.05	Put	Bond Future	1,967.7500	1.9678	1,970.4100	1.9704	0.135	0	0	0
2019/08/23	2044	07/11/2019	9.19	Put	Bond Future	7,306.0300	7.3060	7,335.1400	7.3351	0.398	0	0	0
2019/08/23	2044	06/02/2020	9.74	Call	Bond Future	1,838.3200	1.8383	1,816.5200	1.8165	(1.186)	0	0	328
2019/08/23	2044	06/02/2020	10.78	Put	Bond Future	1,303.6900	1.3037	1,304.4900	1.3045	0.061	0	0	328
2019/08/23	2044	06/02/2020	9.77	Put	Bond Future	4,531.9700	4.5320	4,545.5900	4.5456	0.301	0	0	0
2019/08/23	2044	06/02/2020			Bond Future	10.0833	88.2864	10.0878	88.2503	0.044	0.0000	0.0000	0
2019/08/23	2044	06/02/2020	9.09	Put	Bond Future	9,087.2000	9.0872	9,114.6000	9.1146	0.302	0	0	0
2019/08/23	2044	06/02/2020	9.09	Call	Bond Future	410.8500	0.4109	402.2300	0.4022	(2.098)	0	0	328
2019/08/23	2044	06/02/2020	9.74	Put	Bond Future	4,686.3200	4.6863	4,700.5400	4.7005	0.303	0	0	0
2019/08/23	2044	06/02/2020	9.77	Call	Bond Future	1,938.9100	1.9389	1,916.5100	1.9165	(1.155)	0	0	0
2019/08/23	2044	06/02/2020	10.78	Call	Bond Future	6,643.1200	6.6431	6,607.9000	6.6079	(0.530)	0	0	0
2019/08/23	2044	06/02/2020	9.78	Call	Bond Future	1,972.7800	1.9728	1,950.1900	1.9502	(1.145)	0	0	0
2019/08/23	2044	06/02/2020	9.76	Put	Bond Future	4,583.2700	4.5833	4,597.0900	4.5971	0.302	0	0	0
2019/08/23	2044	06/02/2020	9.78	Put	Bond Future	4,481.1200	4.4811	4,494.5500	4.4945	0.300	0	0	0
2019/08/23	2044	06/02/2020	9.76	Call	Bond Future	1,905.3600	1.9054	1,883.1600	1.8832	(1.165)	0	0	0
2019/08/23	2044	07/05/2020	9.81	Call	Bond Future	2,772.9200	2.7729	2,750.3600	2.7504	(0.814)	0	0	0
2019/08/23	2044	07/05/2020	9.79	Put	Bond Future	5,687.2400	5.6872	5,701.7300	5.7017	0.255	0	0	0
2019/08/23	2044	07/05/2020	9.26	Call	Bond Future	1,177.2600	1.1773	1,163.4300	1.1634	(1.175)	0	0	556
2019/08/23	2044	07/05/2020	9.33	Call	Bond Future	1,338.7800	1.3388	1,323.7900	1.3238	(1.120)	0	0	100
2019/08/23	2044	07/05/2020	9.98	Call	Bond Future	3,400.6500	3.4006	3,375.7200	3.3757	(0.733)	0	0	100
2019/08/23	2044	07/05/2020			Bond Future	10.1537	89.9198	10.1583	89.8831	0.045	0.0000	0.0000	0
2019/08/23	2044	07/05/2020	9.81	Put	Bond Future	5,588.3800	5.5884	5,602.5900	5.6026	0.254	0	0	0
2019/08/23	2044	07/05/2020	9.79	Call	Bond Future	2,703.3500	2.7033	2,681.0700	2.6811	(0.824)	0	0	0
2019/08/23	2044	07/05/2020	9.33	Put	Bond Future	8,344.5600	8.3446	8,366.3400	8.3663	0.261	0	0	0
2019/08/23	2044	07/05/2020	9.80	Put	Bond Future	5,637.4900	5.6375	5,651.8300	5.6518	0.254	0	0	0
2019/08/23	2044	07/05/2020	9.26	Put	Bond Future	8,820.7800	8.8208	8,843.7200	8.8437	0.260	0	0	0
2019/08/23	2044	07/05/2020	9.91	Put	Bond Future	5,115.5900	5.1156	5,128.3800	5.1284	0.250	0	0	0
2019/08/23	2044	07/05/2020	9.98	Put	Bond Future	4,805.1100	4.8051	4,816.9500	4.8169	0.246	0	0	0
2019/08/23	2044	07/05/2020	11.09	Call	Bond Future	8,709.2900	8.7093	8,674.5500	8.6746	(0.399)	0	0	0
2019/08/23	2044	07/05/2020	9.80	Call	Bond Future	2,737.8800	2.7379	2,715.4500	2.7155	(0.819)	0	0	0
2019/08/23	2044	07/05/2020	9.91	Call	Bond Future	3,134.5900	3.1346	3,110.6100	3.1106	(0.765)	0	0	556
2019/08/23	2044	07/05/2020	11.02	Call	Bond Future	8,328.0900	8.3281	8,293.7000	8.2937	(0.413)	0	0	0
2019/08/23	2044	07/05/2020	11.02	Put	Bond Future	1,849.7000	1.8497	1,852.0800	1.8521	0.129	0	0	556
2019/08/23	2044	07/05/2020	11.09	Put	Bond Future	1,743.0300	1.7430	1,745.0600	1.7451	0.116	0	0	100
2019/08/23	2046	07/11/2019			Bond Future	112.8642	112.8642	112.6549	112.6549	(0.185)	0.0000	0.0000	17,994
2019/08/23	2046	06/02/2020			Bond Future	114.9223	114.9223	114.7092	114.7092	(0.185)	0.0000	0.0000	0
2019/08/23	2046	07/05/2020			Bond Future	115.3264	115.3264	115.1093	115.1093	(0.188)	0.0000	0.0000	0
2019/08/23	2050	07/11/2019			Bond Future	117.5784	117.5784	117.2221	117.2221	(0.303)	0.0000	0.0000	12,776
2019/08/23	2050	06/02/2020			Bond Future	117.8867	117.8867	117.5241	117.5241	(0.308)	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
2019/08/23	2050	07/05/2020			Bond Future	120.0949	120.0949	119.7253	119.7253	(0.308)	0.0000	0.0000	0
2019/08/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	AL37	07/11/2019			Index Future	666.5720	666.5720	666.3280	666.3280	(0.037)	0.0000	0.0000	0
2019/08/23	AL37	06/02/2020			Index Future	678.5660	678.5660	678.3170	678.3170	(0.037)	0.0000	0.0000	0
2019/08/23	AL37	07/05/2020			Index Future	691.1170	691.1170	690.8630	690.8630	(0.037)	0.0000	0.0000	0
2019/08/23	AL7T	07/11/2019			Index Future	772.9510	772.9510	772.4800	772.4800	(0.061)	0.0000	0.0000	120
2019/08/23	AL7T	06/02/2020			Index Future	786.8590	786.8590	786.3790	786.3790	(0.061)	0.0000	0.0000	0
2019/08/23	AL7T	07/05/2020			Index Future	801.4130	801.4130	800.9230	800.9230	(0.061)	0.0000	0.0000	0
2019/08/23	ALBI	07/11/2019			Index Future	690.3920	690.3920	690.0550	690.0550	(0.049)	0.0000	0.0000	222
2019/08/23	ALBI	06/02/2020			Index Future	702.8150	702.8150	702.4710	702.4710	(0.049)	0.0000	0.0000	0
2019/08/23	ALBI	07/05/2020			Index Future	715.8140	715.8140	715.4630	715.4630	(0.049)	0.0000	0.0000	0
2019/08/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C186	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
2019/08/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/23	ES33	07/11/2019			Bond Future	10.9917	76.6306	10.9904	76.6384	(0.012)	0.0000	0.0000	350
2019/08/23	ES33	06/02/2020			Bond Future	11.1148	78.0094	11.1134	78.0174	(0.013)	0.0000	0.0000	0
2019/08/23	ES33	07/05/2020			Bond Future	11.2332	75.6584	11.2317	75.6664	(0.013)	0.0000	0.0000	0
2019/08/23	ES42	07/11/2019			Bond Future	11.3362	77.4933	11.3400	77.4686	0.034	0.0000	0.0000	4,919
2019/08/23	ES42	06/02/2020			Bond Future	11.4540	78.8877	11.4580	78.8626	0.034	0.0000	0.0000	0
2019/08/23	ES42	07/05/2020			Bond Future	11.5723	76.0824	11.5764	76.0567	0.035	0.0000	0.0000	0
2019/08/23	GOVI	07/11/2019	672.90	Call	GOVI	103,820.0000	10.3820	100,360.0000	10.0360	(3.333)	0	0	0
2019/08/23	GOVI	07/11/2019			GOVI	683.2820	683.2820	682.9360	682.9360	(0.051)	0.0000	0.0000	1,190

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
2019/08/23	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	GOVI	07/11/2019	672.91	Call	GOVI	103,720.0000	10.3720	100,260.0000	10.0260	(3.336)	0	0	0
2019/08/23	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	GOVI	07/11/2019	672.92	Call	GOVI	103,620.0000	10.3620	100,160.0000	10.0160	(3.339)	0	0	0
2019/08/23	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	GOVI	06/02/2020	703.15	Put	GOVI	75,740.0000	7.5740	79,260.0000	7.9260	4.647	0	0	0
2019/08/23	GOVI	06/02/2020			GOVI	695.5760	695.5760	695.2240	695.2240	(0.051)	0.0000	0.0000	0
2019/08/23	GOVI	06/02/2020	703.14	Put	GOVI	75,640.0000	7.5640	79,160.0000	7.9160	4.654	0	0	0
2019/08/23	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	GOVI	06/02/2020	703.13	Put	GOVI	75,540.0000	7.5540	79,060.0000	7.9060	4.660	0	0	0
2019/08/23	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	GOVI	07/05/2020			GOVI	708.4420	708.4420	708.0830	708.0830	(0.051)	0.0000	0.0000	0
2019/08/23	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	GOVI	07/05/2020	720.00	Put	GOVI	115,580.0000	11.5580	119,170.0000	11.9170	3.106	0	0	0
2019/08/23	GOVI	07/05/2020	719.98	Put	GOVI	115,380.0000	11.5380	118,970.0000	11.8970	3.111	0	0	0
2019/08/23	GOVI	07/05/2020	719.99	Put	GOVI	115,480.0000	11.5480	119,070.0000	11.9070	3.109	0	0	0
2019/08/23	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/23	IGOV	07/11/2019			Index Future	263.5590	263.5590	263.3780	263.3780	(0.069)	0.0000	0.0000	1,018
2019/08/23	IGOV	06/02/2020			Index Future	268.3650	268.3650	268.1810	268.1810	(0.069)	0.0000	0.0000	0
2019/08/23	IGOV	07/05/2020			Index Future	273.3920	273.3920	273.2040	273.2040	(0.069)	0.0000	0.0000	0
2019/08/23	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/23	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/23	IS02	20/12/2019			Interest Rate Swap	102.6800	102.6800	102.6900	102.6900	0.010	0.0000	0.0000	0
2019/08/23	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5500	98.5500	0.000	0.0000	0.0000	0
2019/08/23	IS02	22/06/2020			Interest Rate Swap	101.9400	101.9400	101.9600	101.9600	0.020	0.0000	0.0000	0
2019/08/23	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7800	98.7800	0.020	0.0000	0.0000	0
2019/08/23	IS05	17/12/2020			Interest Rate Swap	95.3400	95.3400	95.3800	95.3800	0.042	0.0000	0.0000	0
2019/08/23	IS05	16/03/2021			Interest Rate Swap	94.2900	94.2900	94.3500	94.3500	0.064	0.0000	0.0000	0
2019/08/23	IS05	15/06/2021			Interest Rate Swap	93.2000	93.2000	93.2800	93.2800	0.086	0.0000	0.0000	0
2019/08/23	IS05	21/09/2021			Interest Rate Swap	93.0900	93.0900	93.1800	93.1800	0.097	0.0000	0.0000	0
2019/08/23	IS05	21/12/2021			Interest Rate Swap	95.0500	95.0500	95.1500	95.1500	0.105	0.0000	0.0000	51
2019/08/23	IS05	15/03/2022			Interest Rate Swap	94.9700	94.9700	95.0600	95.0600	0.095	0.0000	0.0000	0
2019/08/23	IS05	21/06/2022			Interest Rate Swap	95.9400	95.9400	96.0000	96.0000	0.063	0.0000	0.0000	0
2019/08/23	IS05	20/09/2022			Interest Rate Swap	99.6700	99.6700	99.7300	99.7300	0.060	0.0000	0.0000	0
2019/08/23	IS05	20/12/2022			Interest Rate Swap	100.7300	100.7300	100.7800	100.7800	0.050	0.0000	0.0000	0
2019/08/23	IS05	22/03/2023			Interest Rate Swap	93.8200	93.8200	93.8700	93.8700	0.053	0.0000	0.0000	0
2019/08/23	IS05	20/06/2023			Interest Rate Swap	99.7300	99.7300	99.7900	99.7900	0.060	0.0000	0.0000	0
2019/08/23	IS05	19/09/2023			Interest Rate Swap	94.9900	94.9900	95.0500	95.0500	0.063	0.0000	0.0000	0
2019/08/23	IS10	17/12/2025			Interest Rate Swap	90.3800	90.3800	90.4400	90.4400	0.066	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
2019/08/23	IS10	16/03/2026			Interest Rate Swap	87.2400	87.2400	87.2900	87.2900	0.057	0.0000	0.0000	0
2019/08/23	IS10	15/06/2026			Interest Rate Swap	85.8700	85.8700	85.9200	85.9200	0.058	0.0000	0.0000	0
2019/08/23	IS10	21/09/2026			Interest Rate Swap	88.0100	88.0100	88.0600	88.0600	0.057	0.0000	0.0000	0
2019/08/23	IS10	21/12/2026			Interest Rate Swap	91.8300	91.8300	91.8700	91.8700	0.044	0.0000	0.0000	0
2019/08/23	IS10	15/03/2027			Interest Rate Swap	90.2800	90.2800	90.3300	90.3300	0.055	0.0000	0.0000	0
2019/08/23	IS10	21/06/2027			Interest Rate Swap	92.3400	92.3400	92.3900	92.3900	0.054	0.0000	0.0000	0
2019/08/23	IS10	20/09/2027			Interest Rate Swap	97.8500	97.8500	97.9200	97.9200	0.072	0.0000	0.0000	0
2019/08/23	IS10	20/12/2027			Interest Rate Swap	98.1800	98.1800	98.2500	98.2500	0.071	0.0000	0.0000	0
2019/08/23	IS10	22/03/2028			Interest Rate Swap	91.5000	91.5000	91.5800	91.5800	0.087	0.0000	0.0000	0
2019/08/23	IS10	20/06/2028			Interest Rate Swap	98.8500	98.8500	98.9400	98.9400	0.091	0.0000	0.0000	0
2019/08/23	IS10	19/09/2028			Interest Rate Swap	92.2200	92.2200	92.3200	92.3200	0.108	0.0000	0.0000	0
2019/08/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/23	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/23	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/23	R023	07/11/2019	7.98	Call	Bond Future	1,995.3300	1.9953	1,951.7800	1.9518	(2.183)	0	0	0
2019/08/23	R023	07/11/2019			Bond Future	7.3094	102.8171	7.3253	102.7707	0.218	0.0000	0.0000	53,397
2019/08/23	R023	07/11/2019	7.99	Call	Bond Future	2,021.8600	2.0219	1,978.2200	1.9782	(2.158)	0	0	0
2019/08/23	R023	07/11/2019	7.98	Put	Bond Future	67.2400	0.0672	70.0800	0.0701	4.224	0	0	0
2019/08/23	R023	07/11/2019	7.99	Put	Bond Future	65.3700	0.0654	68.1200	0.0681	4.207	0	0	0
2019/08/23	R023	07/11/2019	8.00	Call	Bond Future	2,048.5300	2.0485	2,004.7900	2.0048	(2.135)	0	0	0
2019/08/23	R023	07/11/2019	8.00	Put	Bond Future	63.6400	0.0636	66.2900	0.0663	4.164	0	0	0
2019/08/23	R023	06/02/2020	7.54	Call	Bond Future	1,123.8100	1.1238	1,092.3500	1.0923	(2.799)	0	0	0
2019/08/23	R023	06/02/2020			Bond Future	7.3176	104.6671	7.3351	104.6199	0.238	0.0000	0.0000	0
2019/08/23	R023	06/02/2020	7.52	Call	Bond Future	1,086.9000	1.0869	1,055.9000	1.0559	(2.852)	0	0	0
2019/08/23	R023	06/02/2020	7.52	Put	Bond Future	540.8200	0.5408	557.0500	0.5570	3.001	0	0	0
2019/08/23	R023	06/02/2020	7.54	Put	Bond Future	523.9500	0.5240	539.7200	0.5397	3.010	0	0	0
2019/08/23	R023	06/02/2020	7.53	Call	Bond Future	1,105.4300	1.1054	1,074.2000	1.0742	(2.825)	0	0	0
2019/08/23	R023	06/02/2020	7.53	Put	Bond Future	532.4600	0.5325	548.4600	0.5485	3.005	0	0	0
2019/08/23	R023	07/05/2020	6.91	Put	Bond Future	1,373.9700	1.3740	1,405.7100	1.4057	2.310	0	0	0
2019/08/23	R023	07/05/2020			Bond Future	7.2938	102.6701	7.3130	102.6219	0.263	0.0000	0.0000	0
2019/08/23	R023	07/05/2020	6.90	Call	Bond Future	392.9600	0.3930	376.8200	0.3768	(4.107)	0	0	0
2019/08/23	R023	07/05/2020	6.90	Put	Bond Future	1,388.2000	1.3882	1,420.2200	1.4202	2.307	0	0	0
2019/08/23	R023	07/05/2020	6.91	Call	Bond Future	404.1600	0.4042	387.7400	0.3877	(4.063)	0	0	0
2019/08/23	R023	07/05/2020	6.89	Call	Bond Future	381.9200	0.3819	366.0600	0.3661	(4.153)	0	0	0
2019/08/23	R023	07/05/2020	6.89	Put	Bond Future	1,402.5800	1.4026	1,434.8800	1.4349	2.303	0	0	0
2019/08/23	R035	07/11/2019	9.88	Call	Bond Future	2,603.6900	2.6037	2,548.4700	2.5485	(2.121)	0	0	0
2019/08/23	R035	07/11/2019	9.89	Call	Bond Future	2,649.5600	2.6496	2,593.9600	2.5940	(2.098)	0	0	0
2019/08/23	R035	07/11/2019	9.87	Put	Bond Future	1,413.8800	1.4139	1,429.9300	1.4299	1.135	0	0	0
2019/08/23	R035	07/11/2019	10.21	Put	Bond Future	704.4100	0.7044	710.5900	0.7106	0.877	0	0	3,500
2019/08/23	R035	07/11/2019			Bond Future	9.7160	95.1361	9.7255	95.0652	0.097	0.0000	0.0000	95,803
2019/08/23	R035	07/11/2019	9.89	Put	Bond Future	1,358.3300	1.3583	1,373.6200	1.3736	1.126	0	0	0
2019/08/23	R035	07/11/2019	9.87	Call	Bond Future	2,558.0300	2.5580	2,503.1900	2.5032	(2.144)	0	0	0

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2019/08/23	R035	07/11/2019	8.92	Put	Bond Future	6,392.9900	6.3930	6,455.0700	6.4551	0.971	0	0	0
2019/08/23	R035	07/11/2019	8.92	Call	Bond Future	134.3400	0.1343	125.5300	0.1255	(6.558)	0	0	3,500
2019/08/23	R035	07/11/2019	9.52	Put	Bond Future	2,708.6000	2.7086	2,740.8700	2.7409	1.191	0	0	0
2019/08/23	R035	07/11/2019	9.52	Call	Bond Future	1,221.8700	1.2219	1,183.2500	1.1833	(3.161)	0	0	3,500
2019/08/23	R035	07/11/2019	9.88	Put	Bond Future	1,385.9600	1.3860	1,401.6300	1.4016	1.131	0	0	0
2019/08/23	R035	07/11/2019	10.21	Call	Bond Future	4,302.6700	4.3027	4,237.9600	4.2380	(1.504)	0	0	0
2019/08/23	R035	06/02/2020	9.60	Call	Bond Future	2,112.0000	2.1120	2,072.9400	2.0729	(1.849)	0	0	0
2019/08/23	R035	06/02/2020	9.61	Put	Bond Future	3,524.7700	3.5248	3,557.5400	3.5575	0.930	0	0	0
2019/08/23	R035	06/02/2020			Bond Future	9.7949	96.8479	9.8047	96.7757	0.100	0.0000	0.0000	0
2019/08/23	R035	06/02/2020	9.60	Put	Bond Future	3,565.9800	3.5660	3,599.1000	3.5991	0.929	0	0	0
2019/08/23	R035	06/02/2020	9.61	Call	Bond Future	2,146.2100	2.1462	2,106.8000	2.1068	(1.836)	0	0	0
2019/08/23	R035	06/02/2020	9.59	Call	Bond Future	2,078.0800	2.0781	2,039.3600	2.0394	(1.863)	0	0	0
2019/08/23	R035	06/02/2020	9.59	Put	Bond Future	3,607.5700	3.6076	3,641.0300	3.6410	0.927	0	0	0
2019/08/23	R035	07/05/2020	9.75	Call	Bond Future	3,260.5600	3.2606	3,218.1100	3.2181	(1.302)	0	0	5,000
2019/08/23	R035	07/05/2020	10.75	Put	Bond Future	1,597.5300	1.5975	1,609.6900	1.6097	0.761	0	0	5,000
2019/08/23	R035	07/05/2020	9.48	Put	Bond Future	5,204.7100	5.2047	5,242.8000	5.2428	0.732	0	0	0
2019/08/23	R035	07/05/2020	9.47	Call	Bond Future	2,319.7500	2.3197	2,284.5800	2.2846	(1.516)	0	0	0
2019/08/23	R035	07/05/2020			Bond Future	9.8639	94.1353	9.8740	94.0618	0.103	0.0000	0.0000	0
2019/08/23	R035	07/05/2020	9.11	Put	Bond Future	7,071.4400	7.0714	7,119.7700	7.1198	0.683	0	0	0
2019/08/23	R035	07/05/2020	9.11	Call	Bond Future	1,344.8700	1.3449	1,319.6600	1.3197	(1.875)	0	0	5,000
2019/08/23	R035	07/05/2020	9.75	Put	Bond Future	4,093.9600	4.0940	4,125.0500	4.1250	0.759	0	0	0
2019/08/23	R035	07/05/2020	10.75	Call	Bond Future	7,724.4800	7.7245	7,663.1000	7.6631	(0.795)	0	0	0
2019/08/23	R035	07/05/2020	9.48	Call	Bond Future	2,351.1300	2.3511	2,315.6800	2.3157	(1.508)	0	0	0
2019/08/23	R035	07/05/2020	9.47	Put	Bond Future	5,249.3700	5.2494	5,287.7400	5.2877	0.731	0	0	0
2019/08/23	R035	07/05/2020	9.49	Call	Bond Future	2,382.4300	2.3824	2,346.7100	2.3467	(1.499)	0	0	0
2019/08/23	R035	07/05/2020	9.49	Put	Bond Future	5,160.0600	5.1601	5,197.8800	5.1979	0.733	0	0	0
2019/08/23	R186	07/11/2019	8.23	Call	Bond Future	1,027.7000	1.0277	1,008.0900	1.0081	(1.908)	0	0	4,955
2019/08/23	R186	07/11/2019	8.94	Call	Bond Future	3,771.0400	3.7710	3,743.7800	3.7438	(0.723)	0	0	0
2019/08/23	R186	07/11/2019	8.20	Call	Bond Future	950.2900	0.9503	931.3600	0.9314	(1.992)	0	0	0
2019/08/23	R186	07/11/2019			Bond Future	8.3050	115.7194	8.3096	115.6934	0.055	0.0000	0.0000	136,294
2019/08/23	R186	07/11/2019	8.25	Put	Bond Future	1,394.1300	1.3941	1,400.1400	1.4001	0.431	0	0	3,750
2019/08/23	R186	07/11/2019	8.25	Call	Bond Future	1,081.4000	1.0814	1,061.3600	1.0614	(1.853)	0	0	3,750
2019/08/23	R186	07/11/2019	8.73	Call	Bond Future	2,805.5300	2.8055	2,779.0200	2.7790	(0.945)	0	0	0
2019/08/23	R186	07/11/2019	8.73	Put	Bond Future	426.4700	0.4265	426.0100	0.4260	(0.108)	0	0	4,955
2019/08/23	R186	07/11/2019	8.94	Put	Bond Future	240.5400	0.2405	239.3300	0.2393	(0.503)	0	0	0
2019/08/23	R186	07/11/2019	8.23	Put	Bond Future	1,454.4300	1.4544	1,460.8700	1.4609	0.443	0	0	0
2019/08/23	R186	07/11/2019	8.20	Put	Bond Future	1,548.3000	1.5483	1,555.4200	1.5554	0.460	0	0	7,500
2019/08/23	R186	07/11/2019	8.95	Call	Bond Future	3,818.8000	3.8188	3,791.5200	3.7915	(0.714)	0	0	0
2019/08/23	R186	07/11/2019	8.96	Put	Bond Future	227.4800	0.2275	226.2400	0.2262	(0.545)	0	0	0
2019/08/23	R186	07/11/2019	8.95	Put	Bond Future	233.8700	0.2339	232.6400	0.2326	(0.526)	0	0	0
2019/08/23	R186	07/11/2019	8.96	Call	Bond Future	3,866.8200	3.8668	3,839.5300	3.8395	(0.706)	0	0	0
2019/08/23	R186	06/02/2020	8.11	Put	Bond Future	2,598.2800	2.5983	2,609.2500	2.6093	0.422	0	0	0
2019/08/23	R186	06/02/2020	8.50	Call	Bond Future	2,340.1800	2.3402	2,319.3000	2.3193	(0.892)	0	0	0
2019/08/23	R186	06/02/2020	8.57	Call	Bond Future	2,575.5200	2.5755	2,553.8800	2.5539	(0.840)	0	0	0
2019/08/23	R186	06/02/2020			Bond Future	8.3551	112.4977	8.3599	112.4711	0.058	0.0000	0.0000	0
2019/08/23	R186	06/02/2020	8.11	Call	Bond Future	1,240.0000	1.2400	1,224.3600	1.2244	(1.261)	0	0	1,007
2019/08/23	R186	06/02/2020	8.55	Call	Bond Future	2,507.2000	2.5072	2,485.7700	2.4858	(0.855)	0	0	0

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2019/08/23	R186	06/02/2020	8.55	Put	Bond Future	1,441.7000	1.4417	1,446.8800	1.4469	0.359	0	0	0
2019/08/23	R186	06/02/2020	9.00	Put	Bond Future	764.1700	0.7642	765.7600	0.7658	0.208	0	0	1,007
2019/08/23	R186	06/02/2020	8.50	Put	Bond Future	1,546.7200	1.5467	1,552.4500	1.5525	0.370	0	0	1,007
2019/08/23	R186	06/02/2020	8.57	Put	Bond Future	1,401.4500	1.4015	1,406.4200	1.4064	0.355	0	0	0
2019/08/23	R186	06/02/2020	9.00	Call	Bond Future	4,239.6400	4.2396	4,214.6200	4.2146	(0.590)	0	0	0
2019/08/23	R186	06/02/2020	8.56	Call	Bond Future	2,541.1100	2.5411	2,519.5700	2.5196	(0.848)	0	0	0
2019/08/23	R186	06/02/2020	8.56	Put	Bond Future	1,421.3100	1.4213	1,426.3800	1.4264	0.357	0	0	0
2019/08/23	R186	07/05/2020	8.93	Call	Bond Future	4,134.2100	4.1342	4,111.3400	4.1113	(0.553)	0	0	0
2019/08/23	R186	07/05/2020	8.28	Put	Bond Future	2,589.3600	2.5894	2,599.5700	2.5996	0.394	0	0	0
2019/08/23	R186	07/05/2020	8.09	Put	Bond Future	3,118.2900	3.1183	3,130.8400	3.1308	0.402	0	0	0
2019/08/23	R186	07/05/2020			Bond Future	8.3985	114.5789	8.4036	114.5517	0.061	0.0000	0.0000	0
2019/08/23	R186	07/05/2020	8.08	Call	Bond Future	1,435.6700	1.4357	1,421.1900	1.4212	(1.009)	0	0	0
2019/08/23	R186	07/05/2020	8.08	Put	Bond Future	3,148.4100	3.1484	3,161.0800	3.1611	0.402	0	0	0
2019/08/23	R186	07/05/2020	8.93	Put	Bond Future	1,350.1400	1.3501	1,354.4200	1.3544	0.317	0	0	6,000
2019/08/23	R186	07/05/2020	8.28	Call	Bond Future	1,955.9500	1.9559	1,939.0100	1.9390	(0.866)	0	0	6,000
2019/08/23	R186	07/05/2020	8.09	Call	Bond Future	1,459.8400	1.4598	1,445.2400	1.4452	(1.000)	0	0	0
2019/08/23	R186	07/05/2020	8.07	Call	Bond Future	1,411.7200	1.4117	1,397.3700	1.3974	(1.016)	0	0	0
2019/08/23	R186	07/05/2020	8.07	Put	Bond Future	3,178.7700	3.1788	3,191.5700	3.1916	0.403	0	0	0
2019/08/23	R186	07/05/2020	7.60	Put	Bond Future	4,882.4700	4.8825	4,901.6900	4.9017	0.394	0	0	0
2019/08/23	R186	07/05/2020	7.60	Call	Bond Future	524.3400	0.5243	516.4100	0.5164	(1.512)	0	0	6,000
2019/08/23	R197	07/11/2019			Bond Future	308.2898	308.2898	308.2807	308.2807	(0.003)	0.0000	0.0000	2,507
2019/08/23	R197	06/02/2020			Bond Future	306.2535	306.2535	306.2443	306.2443	(0.003)	0.0000	0.0000	40
2019/08/23	R197	07/05/2020			Bond Future	311.9897	311.9897	311.9802	311.9802	(0.003)	0.0000	0.0000	0
2019/08/23	R202	07/11/2019			Bond Future	234.1997	234.1997	234.1967	234.1967	(0.001)	0.0000	0.0000	9,082
2019/08/23	R202	06/02/2020			Bond Future	234.4027	234.4027	234.3997	234.3997	(0.001)	0.0000	0.0000	0
2019/08/23	R202	07/05/2020			Bond Future	238.7931	238.7931	238.7898	238.7898	(0.001)	0.0000	0.0000	0
2019/08/23	R207	07/11/2019	2.08	Put	Bond Future	777.8900	0.7779	778.8000	0.7788	0.117	0	0	0
2019/08/23	R207	07/11/2019			Bond Future	6.4252	102.4706	6.4303	102.4696	0.080	0.0000	0.0000	3,884
2019/08/23	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	R207	07/11/2019	2.07	Put	Bond Future	779.6900	0.7797	780.6000	0.7806	0.117	0	0	0
2019/08/23	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/23	R207	07/11/2019	2.06	Put	Bond Future	781.5000	0.7815	782.4100	0.7824	0.116	0	0	0
2019/08/23	R208	07/11/2019	6.83	Call	Bond Future	529.8400	0.5298	483.3000	0.4833	(8.784)	0	0	0
2019/08/23	R208	07/11/2019	6.82	Put	Bond Future	37.0400	0.0370	45.2800	0.0453	22.246	0	0	0
2019/08/23	R208	07/11/2019			Bond Future	6.4510	101.1729	6.4927	101.1184	0.647	0.0000	0.0000	10,069
2019/08/23	R208	07/11/2019	6.84	Call	Bond Future	541.6700	0.5417	494.8600	0.4949	(8.642)	0	0	0
2019/08/23	R208	07/11/2019	6.84	Put	Bond Future	34.8000	0.0348	42.5100	0.0425	22.155	0	0	0
2019/08/23	R208	07/11/2019	6.83	Put	Bond Future	35.9500	0.0360	43.9300	0.0439	22.197	0	0	0
2019/08/23	R208	07/11/2019	6.82	Call	Bond Future	517.9400	0.5179	471.6600	0.4717	(8.935)	0	0	0
2019/08/23	R208	06/02/2020	6.13	Put	Bond Future	246.4300	0.2464	282.1000	0.2821	14.475	0	0	0
2019/08/23	R208	06/02/2020	6.12	Call	Bond Future	104.7000	0.1047	85.4100	0.0854	(18.424)	0	0	0
2019/08/23	R208	06/02/2020			Bond Future	6.2564	102.9934	6.3077	102.9378	0.819	0.0000	0.0000	0
2019/08/23	R208	06/02/2020	6.13	Call	Bond Future	109.2200	0.1092	89.3700	0.0894	(18.174)	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
2019/08/23	R208	06/02/2020	6.12	Put	Bond Future	252.7800	0.2528	289.0100	0.2890	14.333	0	0	0
2019/08/23	R208	06/02/2020	6.14	Call	Bond Future	114.1200	0.1141	93.6900	0.0937	(17.902)	0	0	0
2019/08/23	R208	06/02/2020	6.14	Put	Bond Future	240.4700	0.2405	275.5600	0.2756	14.592	0	0	0
2019/08/23	R208	07/05/2020	4.81	Call	Bond Future	2.2500	0.0023	1.5100	0.0015	(32.889)	0	0	0
2019/08/23	R208	07/05/2020	4.80	Put	Bond Future	945.3900	0.9454	1,001.3100	1.0013	5.915	0	0	0
2019/08/23	R208	07/05/2020			Bond Future	5.8930	101.4948	5.9591	101.4382	1.122	0.0000	0.0000	0
2019/08/23	R208	07/05/2020	4.82	Call	Bond Future	2.3800	0.0024	1.6000	0.0016	(32.773)	0	0	0
2019/08/23	R208	07/05/2020	4.82	Put	Bond Future	928.2600	0.9283	984.1000	0.9841	6.016	0	0	0
2019/08/23	R208	07/05/2020	4.81	Put	Bond Future	936.8200	0.9368	992.7000	0.9927	5.965	0	0	0
2019/08/23	R208	07/05/2020	4.80	Call	Bond Future	2.1200	0.0021	1.4200	0.0014	(33.019)	0	0	0
2019/08/23	R209	07/11/2019	9.82	Call	Bond Future	2,037.8500	2.0378	2,030.1200	2.0301	(0.379)	0	0	0
2019/08/23	R209	07/11/2019	9.77	Put	Bond Future	1,458.9300	1.4589	1,445.9800	1.4460	(0.888)	0	0	8,000
2019/08/23	R209	07/11/2019	9.33	Call	Bond Future	646.8200	0.6468	639.6800	0.6397	(1.104)	0	0	8,000
2019/08/23	R209	07/11/2019			Bond Future	9.7078	72.6398	9.7070	72.6448	(0.008)	0.0000	0.0000	89,481
2019/08/23	R209	07/11/2019	9.80	Call	Bond Future	1,964.1200	1.9641	1,956.3000	1.9563	(0.398)	0	0	0
2019/08/23	R209	07/11/2019	9.80	Put	Bond Future	1,376.7900	1.3768	1,363.9700	1.3640	(0.931)	0	0	0
2019/08/23	R209	07/11/2019	9.50	Put	Bond Future	2,381.8500	2.3819	2,368.7800	2.3688	(0.549)	0	0	0
2019/08/23	R209	07/11/2019	9.50	Call	Bond Future	1,032.3700	1.0324	1,024.3000	1.0243	(0.782)	0	0	5,000
2019/08/23	R209	07/11/2019	8.92	Put	Bond Future	5,457.7500	5.4577	5,449.4300	5.4494	(0.152)	0	0	0
2019/08/23	R209	07/11/2019	8.92	Call	Bond Future	142.6300	0.1426	139.3100	0.1393	(2.328)	0	0	8,000
2019/08/23	R209	07/11/2019	9.82	Put	Bond Future	1,324.0600	1.3241	1,311.3300	1.3113	(0.961)	0	0	0
2019/08/23	R209	07/11/2019	9.77	Call	Bond Future	1,855.9400	1.8559	1,847.9900	1.8480	(0.428)	0	0	0
2019/08/23	R209	07/11/2019	9.33	Put	Bond Future	3,127.7400	3.1277	3,115.6000	3.1156	(0.388)	0	0	0
2019/08/23	R209	07/11/2019	9.81	Call	Bond Future	2,000.8900	2.0009	1,993.1100	1.9931	(0.389)	0	0	0
2019/08/23	R209	07/11/2019	9.81	Put	Bond Future	1,350.2900	1.3503	1,337.5100	1.3375	(0.946)	0	0	0
2019/08/23	R209	06/02/2020	9.52	Put	Bond Future	3,313.7700	3.3138	3,303.8300	3.3038	(0.300)	0	0	0
2019/08/23	R209	06/02/2020			Bond Future	9.7747	73.9468	9.7739	73.9519	(0.008)	0.0000	0.0000	0
2019/08/23	R209	06/02/2020	9.51	Call	Bond Future	1,647.1300	1.6471	1,642.3300	1.6423	(0.291)	0	0	0
2019/08/23	R209	06/02/2020	9.51	Put	Bond Future	3,351.3300	3.3513	3,341.4000	3.3414	(0.296)	0	0	0
2019/08/23	R209	06/02/2020	9.52	Call	Bond Future	1,675.0000	1.6750	1,670.1900	1.6702	(0.287)	0	0	0
2019/08/23	R209	06/02/2020	9.50	Call	Bond Future	1,619.5100	1.6195	1,614.7100	1.6147	(0.296)	0	0	0
2019/08/23	R209	06/02/2020	9.50	Put	Bond Future	3,389.2300	3.3892	3,379.3000	3.3793	(0.293)	0	0	0
2019/08/23	R209	07/05/2020	9.47	Call	Bond Future	2,024.6700	2.0247	2,021.0900	2.0211	(0.177)	0	0	0
2019/08/23	R209	07/05/2020			Bond Future	9.8384	72.1631	9.8376	72.1682	(0.008)	0.0000	0.0000	0
2019/08/23	R209	07/05/2020	9.45	Call	Bond Future	1,969.0200	1.9690	1,965.4400	1.9654	(0.182)	0	0	0
2019/08/23	R209	07/05/2020	9.45	Put	Bond Future	4,459.0200	4.4590	4,450.3100	4.4503	(0.195)	0	0	0
2019/08/23	R209	07/05/2020	9.47	Put	Bond Future	4,383.4300	4.3834	4,374.7200	4.3747	(0.199)	0	0	0
2019/08/23	R209	07/05/2020	9.46	Call	Bond Future	1,996.7500	1.9968	1,993.1600	1.9932	(0.180)	0	0	0
2019/08/23	R209	07/05/2020	9.46	Put	Bond Future	4,421.0900	4.4211	4,412.3700	4.4124	(0.197)	0	0	0
2019/08/23	R210	07/11/2019			Bond Future	190.1873	190.1873	190.1838	190.1838	(0.002)	0.0000	0.0000	2,132
2019/08/23	R210	06/02/2020			Bond Future	193.6555	193.6555	193.6519	193.6519	(0.002)	0.0000	0.0000	0
2019/08/23	R210	07/05/2020			Bond Future	194.6322	194.6322	194.6285	194.6285	(0.002)	0.0000	0.0000	0
2019/08/23	R212	07/11/2019			Bond Future	162.7447	162.7447	162.7391	162.7391	(0.003)	0.0000	0.0000	6,684
2019/08/23	R212	06/02/2020			Bond Future	163.4664	163.4664	163.4607	163.4607	(0.004)	0.0000	0.0000	0
2019/08/23	R212	07/05/2020			Bond Future	166.5282	166.5282	166.5223	166.5223	(0.004)	0.0000	0.0000	0

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2019/08/23	R213	07/11/2019	9.59	Put	Bond Future	733.6000	0.7336	742.3800	0.7424	1.197	0	0	0
2019/08/23	R213	07/11/2019	9.58	Call	Bond Future	2,667.9000	2.6679	2,617.9900	2.6180	(1.871)	0	0	0
2019/08/23	R213	07/11/2019			Bond Future	9.2647	85.7340	9.2743	85.6750	0.103	0.0000	0.0000	20,554
2019/08/23	R213	07/11/2019	9.59	Call	Bond Future	2,710.5300	2.7105	2,660.3700	2.6604	(1.851)	0	0	0
2019/08/23	R213	07/11/2019	9.58	Put	Bond Future	750.8300	0.7508	759.8600	0.7599	1.203	0	0	0
2019/08/23	R213	07/11/2019	9.60	Call	Bond Future	2,753.5600	2.7536	2,703.1600	2.7032	(1.830)	0	0	0
2019/08/23	R213	07/11/2019	9.60	Put	Bond Future	716.8400	0.7168	725.3800	0.7254	1.191	0	0	0
2019/08/23	R213	06/02/2020	9.27	Call	Bond Future	2,083.5100	2.0835	2,047.7600	2.0478	(1.716)	0	0	0
2019/08/23	R213	06/02/2020	9.26	Put	Bond Future	2,513.6000	2.5136	2,538.1300	2.5381	0.976	0	0	0
2019/08/23	R213	06/02/2020			Bond Future	9.3357	87.2766	9.3456	87.2166	0.106	0.0000	0.0000	0
2019/08/23	R213	06/02/2020	9.28	Call	Bond Future	2,114.2400	2.1142	2,078.2300	2.0782	(1.703)	0	0	0
2019/08/23	R213	06/02/2020	9.28	Put	Bond Future	2,452.7700	2.4528	2,476.7700	2.4768	0.978	0	0	0
2019/08/23	R213	06/02/2020	9.27	Put	Bond Future	2,483.0400	2.4830	2,507.3000	2.5073	0.977	0	0	0
2019/08/23	R213	06/02/2020	9.26	Call	Bond Future	2,053.0100	2.0530	2,017.5300	2.0175	(1.728)	0	0	0
2019/08/23	R213	07/05/2020	9.01	Put	Bond Future	4,106.3100	4.1063	4,139.1300	4.1391	0.799	0	0	0
2019/08/23	R213	07/05/2020	9.00	Call	Bond Future	1,733.9200	1.7339	1,705.7400	1.7057	(1.625)	0	0	0
2019/08/23	R213	07/05/2020			Bond Future	9.3963	85.3386	9.4065	85.2773	0.109	0.0000	0.0000	0
2019/08/23	R213	07/05/2020	9.01	Call	Bond Future	1,759.7700	1.7598	1,731.3500	1.7313	(1.615)	0	0	0
2019/08/23	R213	07/05/2020	9.00	Put	Bond Future	4,142.3500	4.1424	4,175.4100	4.1754	0.798	0	0	0
2019/08/23	R213	07/05/2020	9.02	Call	Bond Future	1,785.8200	1.7858	1,757.1600	1.7572	(1.605)	0	0	0
2019/08/23	R213	07/05/2020	9.02	Put	Bond Future	4,070.5300	4.0705	4,103.1100	4.1031	0.800	0	0	0
2019/08/23	R214	07/11/2019	10.02	Put	Bond Future	1,543.8700	1.5439	1,545.5800	1.5456	0.111	0	0	0
2019/08/23	R214	07/11/2019			Bond Future	9.9560	70.9618	9.9604	70.9329	0.044	0.0000	0.0000	16,189
2019/08/23	R214	07/11/2019	10.01	Call	Bond Future	1,928.7700	1.9288	1,901.7200	1.9017	(1.402)	0	0	0
2019/08/23	R214	07/11/2019	10.01	Put	Bond Future	1,572.9700	1.5730	1,574.8500	1.5749	0.120	0	0	0
2019/08/23	R214	07/11/2019	10.02	Call	Bond Future	1,965.2900	1.9653	1,938.0700	1.9381	(1.385)	0	0	0
2019/08/23	R214	07/11/2019	10.00	Call	Bond Future	1,892.6000	1.8926	1,865.7200	1.8657	(1.420)	0	0	0
2019/08/23	R214	07/11/2019	10.00	Put	Bond Future	1,602.5100	1.6025	1,604.5600	1.6046	0.128	0	0	0
2019/08/23	R214	06/02/2020	9.73	Call	Bond Future	1,656.0100	1.6560	1,637.3200	1.6373	(1.129)	0	0	0
2019/08/23	R214	06/02/2020			Bond Future	10.0287	72.2386	10.0332	72.2092	0.045	0.0000	0.0000	0
2019/08/23	R214	06/02/2020	9.71	Call	Bond Future	1,599.5500	1.5996	1,581.1800	1.5812	(1.148)	0	0	0
2019/08/23	R214	06/02/2020	9.71	Put	Bond Future	3,734.1400	3.7341	3,745.1800	3.7452	0.296	0	0	0
2019/08/23	R214	06/02/2020	9.73	Put	Bond Future	3,653.6200	3.6536	3,664.3400	3.6643	0.293	0	0	0
2019/08/23	R214	06/02/2020	9.72	Call	Bond Future	1,627.5500	1.6275	1,609.0200	1.6090	(1.139)	0	0	0
2019/08/23	R214	06/02/2020	9.72	Put	Bond Future	3,693.6000	3.6936	3,704.4800	3.7045	0.295	0	0	0
2019/08/23	R214	07/05/2020	9.77	Put	Bond Future	4,464.9600	4.4650	4,476.2200	4.4762	0.252	0	0	0
2019/08/23	R214	07/05/2020			Bond Future	10.0926	70.2761	10.0972	70.2462	0.046	0.0000	0.0000	0
2019/08/23	R214	07/05/2020	9.76	Call	Bond Future	2,297.8200	2.2978	2,279.2600	2.2793	(0.808)	0	0	0
2019/08/23	R214	07/05/2020	9.76	Put	Bond Future	4,503.5500	4.5036	4,514.9300	4.5149	0.253	0	0	0
2019/08/23	R214	07/05/2020	9.77	Call	Bond Future	2,327.1600	2.3272	2,308.4800	2.3085	(0.803)	0	0	0
2019/08/23	R214	07/05/2020	9.75	Call	Bond Future	2,268.6700	2.2687	2,250.2300	2.2502	(0.813)	0	0	0
2019/08/23	R214	07/05/2020	9.75	Put	Bond Future	4,542.4300	4.5424	4,553.9300	4.5539	0.253	0	0	0
2019/08/23	R248	07/11/2019	10.02	Call	Bond Future	2,255.3700	2.2554	2,222.0800	2.2221	(1.476)	0	0	0
2019/08/23	R248	07/11/2019	10.01	Put	Bond Future	2,099.4400	2.0994	2,103.0600	2.1031	0.172	0	0	0
2019/08/23	R248	07/11/2019			Bond Future	9.9968	90.0561	10.0011	90.0194	0.044	0.0000	0.0000	85,959

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2019/08/23	R248	07/11/2019	10.03	Call	Bond Future	2,300.6700	2.3007	2,267.1500	2.2672	(1.457)	0	0	0
2019/08/23	R248	07/11/2019	10.03	Put	Bond Future	2,021.7500	2.0218	2,024.9100	2.0249	0.156	0	0	0
2019/08/23	R248	07/11/2019	10.02	Put	Bond Future	2,060.2200	2.0602	2,063.6100	2.0636	0.165	0	0	0
2019/08/23	R248	07/11/2019	10.01	Call	Bond Future	2,210.6700	2.2107	2,177.6100	2.1776	(1.495)	0	0	0
2019/08/23	R248	06/02/2020	9.71	Put	Bond Future	4,880.0800	4.8801	4,895.4700	4.8955	0.315	0	0	0
2019/08/23	R248	06/02/2020			Bond Future	10.0704	91.6765	10.0749	91.6392	0.045	0.0000	0.0000	100
2019/08/23	R248	06/02/2020	9.71	Call	Bond Future	1,796.0700	1.7961	1,774.1100	1.7741	(1.223)	0	0	0
2019/08/23	R248	06/02/2020	9.70	Put	Bond Future	4,934.4700	4.9345	4,950.0900	4.9501	0.317	0	0	0
2019/08/23	R248	06/02/2020	9.72	Call	Bond Future	1,830.0300	1.8300	1,807.8600	1.8079	(1.211)	0	0	0
2019/08/23	R248	06/02/2020	9.72	Put	Bond Future	4,825.9400	4.8259	4,841.1200	4.8411	0.315	0	0	0
2019/08/23	R248	06/02/2020	9.70	Call	Bond Future	1,762.2200	1.7622	1,740.4900	1.7405	(1.233)	0	0	0
2019/08/23	R248	07/05/2020	9.79	Call	Bond Future	2,803.8700	2.8039	2,780.7000	2.7807	(0.826)	0	0	0
2019/08/23	R248	07/05/2020	9.77	Put	Bond Future	5,821.6000	5.8216	5,836.8000	5.8368	0.261	0	0	0
2019/08/23	R248	07/05/2020			Bond Future	10.1352	88.9317	10.1399	88.8936	0.046	0.0000	0.0000	0
2019/08/23	R248	07/05/2020	9.79	Put	Bond Future	5,719.2300	5.7192	5,734.1300	5.7341	0.261	0	0	0
2019/08/23	R248	07/05/2020	9.77	Call	Bond Future	2,732.1700	2.7322	2,709.3000	2.7093	(0.837)	0	0	0
2019/08/23	R248	07/05/2020	9.78	Put	Bond Future	5,770.0900	5.7701	5,785.1300	5.7851	0.261	0	0	0
2019/08/23	R248	07/05/2020	9.78	Call	Bond Future	2,767.7600	2.7678	2,744.7300	2.7447	(0.832)	0	0	0

**Total**

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