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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/08/2019 TO 26/08/2019

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
2019/08/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	2025	07/11/2019			Bond Future	137.6421	137.6421	137.7091	137.7091	0.049	0.0000	0.0000	1,451
2019/08/26	2025	06/02/2020			Bond Future	138.6780	138.6780	138.7462	138.7462	0.049	0.0000	0.0000	0
2019/08/26	2025	07/05/2020			Bond Future	141.2754	141.2754	141.3448	141.3448	0.049	0.0000	0.0000	0
2019/08/26	2029	07/11/2019			Bond Future	102.3696	102.3696	102.3680	102.3680	(0.002)	0.0000	0.0000	4,260
2019/08/26	2029	06/02/2020			Bond Future	104.2363	104.2363	104.2347	104.2347	(0.002)	0.0000	0.0000	0
2019/08/26	2029	07/05/2020			Bond Future	105.0759	105.0759	105.0742	105.0742	(0.002)	0.0000	0.0000	0
2019/08/26	2030	07/11/2019	9.49	Put	Bond Future	512.3700	0.5124	460.4900	0.4605	(10.125)	0	0	0
2019/08/26	2030	07/11/2019	9.76	Put	Bond Future	263.2400	0.2632	230.4900	0.2305	(12.441)	0	0	5,500
2019/08/26	2030	07/11/2019	8.40	Put	Bond Future	4,291.9900	4.2920	4,160.5300	4.1605	(3.063)	0	0	0
2019/08/26	2030	07/11/2019			Bond Future	9.0333	95.4383	9.0120	95.5726	(0.236)	0.0000	0.0000	77,055
2019/08/26	2030	07/11/2019	9.48	Call	Bond Future	3,277.7700	3.2778	3,359.2700	3.3593	2.486	0	0	0
2019/08/26	2030	07/11/2019	9.48	Put	Bond Future	525.5000	0.5255	472.7600	0.4728	(10.036)	0	0	0
2019/08/26	2030	07/11/2019	8.60	Put	Bond Future	3,200.2800	3.2003	3,075.4000	3.0754	(3.902)	0	0	0
2019/08/26	2030	07/11/2019	8.60	Call	Bond Future	423.8700	0.4239	433.2300	0.4332	2.208	0	0	5,500
2019/08/26	2030	07/11/2019	9.10	Put	Bond Future	1,274.2400	1.2742	1,186.0900	1.1861	(6.918)	0	0	0
2019/08/26	2030	07/11/2019	9.10	Call	Bond Future	1,692.1800	1.6922	1,738.2700	1.7383	2.724	0	0	5,500
2019/08/26	2030	07/11/2019	9.49	Call	Bond Future	3,325.0200	3.3250	3,407.3800	3.4074	2.477	0	0	0
2019/08/26	2030	07/11/2019	9.76	Call	Bond Future	4,685.9100	4.6859	4,787.4000	4.7874	2.166	0	0	0
2019/08/26	2030	07/11/2019	9.85	Put	Bond Future	210.6300	0.2106	182.8200	0.1828	(13.203)	0	0	2,500
2019/08/26	2030	07/11/2019	8.57	Put	Bond Future	3,352.5300	3.3525	3,226.3500	3.2263	(3.764)	0	0	0
2019/08/26	2030	07/11/2019	8.40	Call	Bond Future	197.3200	0.1973	200.1000	0.2001	1.409	0	0	0
2019/08/26	2030	07/11/2019	9.47	Call	Bond Future	3,230.6300	3.2306	3,311.2800	3.3113	2.496	0	0	0
2019/08/26	2030	07/11/2019	9.47	Put	Bond Future	538.7800	0.5388	485.1900	0.4852	(9.947)	0	0	0
2019/08/26	2030	07/11/2019	9.70	Call	Bond Future	4,374.2000	4.3742	4,471.9600	4.4720	2.235	0	0	0
2019/08/26	2030	07/11/2019	9.70	Put	Bond Future	306.0000	0.3060	269.5200	0.2695	(11.922)	0	0	0
2019/08/26	2030	07/11/2019	9.85	Call	Bond Future	5,161.4800	5.1615	5,267.9100	5.2679	2.062	0	0	0
2019/08/26	2030	07/11/2019	8.57	Call	Bond Future	379.8900	0.3799	387.9500	0.3880	2.122	0	0	0
2019/08/26	2030	07/11/2019	9.12	Put	Bond Future	1,220.4000	1.2204	1,134.1500	1.1342	(7.067)	0	0	0
2019/08/26	2030	07/11/2019	9.12	Call	Bond Future	1,763.1700	1.7632	1,811.1600	1.8112	2.722	0	0	0
2019/08/26	2030	07/11/2019	8.95	Call	Bond Future	1,206.6100	1.2066	1,239.2000	1.2392	2.701	0	0	0
2019/08/26	2030	07/11/2019	8.95	Put	Bond Future	1,732.0600	1.7321	1,630.4100	1.6304	(5.869)	0	0	5,000
2019/08/26	2030	07/11/2019	9.35	Call	Bond Future	2,684.6400	2.6846	2,754.5300	2.7545	2.603	0	0	0
2019/08/26	2030	07/11/2019	9.35	Put	Bond Future	722.1100	0.7221	657.7600	0.6578	(8.911)	0	0	2,500
2019/08/26	2030	06/02/2020	9.14	Call	Bond Future	2,401.6800	2.4017	2,454.4800	2.4545	2.198	0	0	0
2019/08/26	2030	06/02/2020	8.40	Call	Bond Future	581.6200	0.5816	596.9700	0.5970	2.639	0	0	5,820
2019/08/26	2030	06/02/2020	9.15	Put	Bond Future	2,107.9700	2.1080	2,024.6700	2.0247	(3.952)	0	0	0
2019/08/26	2030	06/02/2020			Bond Future	9.0967	93.1468	9.0746	93.2835	(0.244)	0.0000	0.0000	0
2019/08/26	2030	06/02/2020	9.00	Put	Bond Future	2,553.2100	2.5532	2,461.2100	2.4612	(3.603)	0	0	0
2019/08/26	2030	06/02/2020	9.00	Call	Bond Future	1,954.9500	1.9550	1,999.6400	1.9996	2.286	0	0	5,820
2019/08/26	2030	06/02/2020	9.14	Put	Bond Future	2,135.6100	2.1356	2,051.7200	2.0517	(3.928)	0	0	0
2019/08/26	2030	06/02/2020	8.40	Put	Bond Future	5,006.5500	5.0065	4,885.2100	4.8852	(2.424)	0	0	0
2019/08/26	2030	06/02/2020	9.15	Call	Bond Future	2,435.3800	2.4354	2,488.7700	2.4888	2.192	0	0	0

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2019/08/26	2030	06/02/2020	9.16	Call	Bond Future	2,469.3100	2.4693	2,523.2900	2.5233	2.186	0	0	0
2019/08/26	2030	06/02/2020	9.16	Put	Bond Future	2,080.6200	2.0806	1,997.9100	1.9979	(3.975)	0	0	0
2019/08/26	2030	07/05/2020	8.79	Call	Bond Future	1,769.3800	1.7694	1,808.2300	1.8082	2.196	0	0	0
2019/08/26	2030	07/05/2020	8.78	Put	Bond Future	4,063.9000	4.0639	3,963.1800	3.9632	(2.478)	0	0	0
2019/08/26	2030	07/05/2020			Bond Future	9.1581	94.8701	9.1351	95.0092	(0.251)	0.0000	0.0000	0
2019/08/26	2030	07/05/2020	8.80	Call	Bond Future	1,795.4600	1.7955	1,834.7600	1.8348	2.189	0	0	0
2019/08/26	2030	07/05/2020	8.80	Put	Bond Future	3,991.2300	3.9912	3,891.3900	3.8914	(2.501)	0	0	0
2019/08/26	2030	07/05/2020	8.79	Put	Bond Future	4,027.4400	4.0274	3,927.1500	3.9271	(2.490)	0	0	0
2019/08/26	2030	07/05/2020	8.78	Call	Bond Future	1,743.5000	1.7435	1,781.9200	1.7819	2.204	0	0	0
2019/08/26	2032	07/11/2019	9.71	Call	Bond Future	2,884.0900	2.8841	2,929.9100	2.9299	1.589	0	0	0
2019/08/26	2032	07/11/2019	9.70	Put	Bond Future	931.5400	0.9315	865.8800	0.8659	(7.049)	0	0	0
2019/08/26	2032	07/11/2019			Bond Future	9.4154	92.5362	9.3991	92.6469	(0.173)	0.0000	0.0000	50,982
2019/08/26	2032	07/11/2019	9.72	Call	Bond Future	2,930.3900	2.9304	2,976.9700	2.9770	1.590	0	0	0
2019/08/26	2032	07/11/2019	9.72	Put	Bond Future	891.7600	0.8918	827.6500	0.8277	(7.189)	0	0	0
2019/08/26	2032	07/11/2019	9.71	Put	Bond Future	911.3900	0.9114	846.5200	0.8465	(7.118)	0	0	0
2019/08/26	2032	07/11/2019	9.70	Call	Bond Future	2,838.2500	2.8382	2,883.2800	2.8833	1.587	0	0	0
2019/08/26	2032	06/02/2020	9.40	Put	Bond Future	2,851.3300	2.8513	2,769.9100	2.7699	(2.856)	0	0	0
2019/08/26	2032	06/02/2020			Bond Future	9.4864	94.2012	9.4696	94.3139	(0.178)	0.0000	0.0000	0
2019/08/26	2032	06/02/2020	9.39	Call	Bond Future	2,238.6100	2.2386	2,269.3700	2.2694	1.374	0	0	0
2019/08/26	2032	06/02/2020	9.39	Put	Bond Future	2,886.0000	2.8860	2,804.1300	2.8041	(2.837)	0	0	0
2019/08/26	2032	06/02/2020	9.40	Call	Bond Future	2,271.3800	2.2714	2,302.5900	2.3026	1.374	0	0	0
2019/08/26	2032	06/02/2020	9.38	Call	Bond Future	2,205.8300	2.2058	2,236.1500	2.2362	1.375	0	0	0
2019/08/26	2032	06/02/2020	9.38	Put	Bond Future	2,920.7300	2.9207	2,838.4200	2.8384	(2.818)	0	0	0
2019/08/26	2032	07/05/2020	9.19	Call	Bond Future	2,078.7600	2.0788	2,106.8200	2.1068	1.350	0	0	0
2019/08/26	2032	07/05/2020			Bond Future	9.5538	91.7836	9.5364	91.8982	(0.183)	0.0000	0.0000	0
2019/08/26	2032	07/05/2020	9.17	Call	Bond Future	2,022.3200	2.0223	2,049.7200	2.0497	1.355	0	0	0
2019/08/26	2032	07/05/2020	9.17	Put	Bond Future	4,592.8700	4.5929	4,505.5900	4.5056	(1.900)	0	0	0
2019/08/26	2032	07/05/2020	9.19	Put	Bond Future	4,512.9300	4.5129	4,426.3100	4.4263	(1.919)	0	0	0
2019/08/26	2032	07/05/2020	9.18	Call	Bond Future	2,050.2900	2.0503	2,078.0200	2.0780	1.352	0	0	0
2019/08/26	2032	07/05/2020	9.18	Put	Bond Future	4,552.6100	4.5526	4,465.6600	4.4657	(1.910)	0	0	0
2019/08/26	2033	07/11/2019			Bond Future	102.9731	102.9731	102.9717	102.9717	(0.001)	0.0000	0.0000	6,260
2019/08/26	2033	06/02/2020			Bond Future	104.8508	104.8508	104.8494	104.8494	(0.001)	0.0000	0.0000	0
2019/08/26	2033	07/05/2020			Bond Future	105.6188	105.6188	105.6174	105.6174	(0.001)	0.0000	0.0000	0
2019/08/26	2037	07/11/2019	9.97	Call	Bond Future	2,428.4900	2.4285	2,510.8300	2.5108	3.391	0	0	0
2019/08/26	2037	07/11/2019			Bond Future	9.8417	91.3518	9.8152	91.5515	(0.269)	0.0000	0.0000	62,840
2019/08/26	2037	07/11/2019	9.95	Call	Bond Future	2,340.1400	2.3401	2,419.9000	2.4199	3.408	0	0	0
2019/08/26	2037	07/11/2019	9.95	Put	Bond Future	1,530.4500	1.5304	1,410.4700	1.4105	(7.840)	0	0	0
2019/08/26	2037	07/11/2019	9.97	Put	Bond Future	1,470.5100	1.4705	1,353.1100	1.3531	(7.984)	0	0	0
2019/08/26	2037	07/11/2019	9.96	Call	Bond Future	2,384.1200	2.3841	2,465.1700	2.4652	3.400	0	0	0
2019/08/26	2037	07/11/2019	9.96	Put	Bond Future	1,500.2400	1.5002	1,381.5500	1.3816	(7.911)	0	0	0
2019/08/26	2037	06/02/2020	9.67	Call	Bond Future	2,017.3300	2.0173	2,077.4300	2.0774	2.979	0	0	0
2019/08/26	2037	06/02/2020	9.66	Put	Bond Future	3,913.5900	3.9136	3,769.5700	3.7696	(3.680)	0	0	0
2019/08/26	2037	06/02/2020			Bond Future	9.9158	88.7362	9.8884	88.9396	(0.276)	0.0000	0.0000	0
2019/08/26	2037	06/02/2020	9.68	Call	Bond Future	2,050.4800	2.0505	2,111.3700	2.1114	2.970	0	0	0
2019/08/26	2037	06/02/2020	9.68	Put	Bond Future	3,826.2900	3.8263	3,683.8400	3.6838	(3.723)	0	0	0

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2019/08/26	2037	06/02/2020	9.67	Put	Bond Future	3,869.6300	3.8696	3,726.3900	3.7264	(3.702)	0	0	0
2019/08/26	2037	06/02/2020	9.66	Call	Bond Future	1,984.7000	1.9847	2,044.0200	2.0440	2.989	0	0	0
2019/08/26	2037	07/05/2020	9.60	Put	Bond Future	5,335.6300	5.3356	5,190.8600	5.1909	(2.713)	0	0	0
2019/08/26	2037	07/05/2020	9.59	Call	Bond Future	2,394.2300	2.3942	2,455.8600	2.4559	2.574	0	0	0
2019/08/26	2037	07/05/2020			Bond Future	9.9881	90.3779	9.9598	90.5850	(0.283)	0.0000	0.0000	0
2019/08/26	2037	07/05/2020	9.60	Call	Bond Future	2,425.4200	2.4254	2,487.6700	2.4877	2.567	0	0	0
2019/08/26	2037	07/05/2020	9.59	Put	Bond Future	5,381.3200	5.3813	5,235.9300	5.2359	(2.702)	0	0	0
2019/08/26	2037	07/05/2020	9.61	Call	Bond Future	2,456.8300	2.4568	2,519.7000	2.5197	2.559	0	0	0
2019/08/26	2037	07/05/2020	9.61	Put	Bond Future	5,290.2500	5.2902	5,146.1000	5.1461	(2.725)	0	0	0
2019/08/26	2038	07/11/2019			Bond Future	121.7626	121.7626	121.2326	121.2326	(0.435)	0.0000	0.0000	21,774
2019/08/26	2038	06/02/2020			Bond Future	122.3248	122.3248	121.7851	121.7851	(0.441)	0.0000	0.0000	0
2019/08/26	2038	07/05/2020			Bond Future	124.6159	124.6159	124.0659	124.0659	(0.441)	0.0000	0.0000	0
2019/08/26	2040	07/11/2019	10.04	Put	Bond Future	1,789.9100	1.7899	1,655.8800	1.6559	(7.488)	0	0	0
2019/08/26	2040	07/11/2019	10.03	Call	Bond Future	2,327.6800	2.3277	2,406.0900	2.4061	3.369	0	0	0
2019/08/26	2040	07/11/2019	9.80	Put	Bond Future	2,779.1400	2.7791	2,614.2200	2.6142	(5.934)	0	0	0
2019/08/26	2040	07/11/2019	9.30	Put	Bond Future	5,895.4000	5.8954	5,689.2500	5.6892	(3.497)	0	0	0
2019/08/26	2040	07/11/2019			Bond Future	9.9673	94.1701	9.9408	94.3839	(0.266)	0.0000	0.0000	43,795
2019/08/26	2040	07/11/2019	10.04	Call	Bond Future	2,372.7500	2.3728	2,452.5100	2.4525	3.362	0	0	0
2019/08/26	2040	07/11/2019	10.03	Put	Bond Future	1,824.6400	1.8246	1,689.2600	1.6893	(7.420)	0	0	0
2019/08/26	2040	07/11/2019	9.80	Call	Bond Future	1,415.6900	1.4157	1,464.5600	1.4646	3.452	0	0	1,260
2019/08/26	2040	07/11/2019	9.30	Call	Bond Future	259.5400	0.2595	267.1800	0.2672	2.944	0	0	1,260
2019/08/26	2040	07/11/2019	10.05	Call	Bond Future	2,418.2400	2.4182	2,499.3400	2.4993	3.354	0	0	0
2019/08/26	2040	07/11/2019	10.05	Put	Bond Future	1,755.7200	1.7557	1,623.0300	1.6230	(7.558)	0	0	0
2019/08/26	2040	06/02/2020	9.76	Call	Bond Future	1,986.1900	1.9862	2,047.5500	2.0475	3.089	0	0	0
2019/08/26	2040	06/02/2020	9.00	Put	Bond Future	9,269.7800	9.2698	9,065.2000	9.0652	(2.207)	0	0	0
2019/08/26	2040	06/02/2020			Bond Future	10.0421	91.3548	10.0148	91.5723	(0.272)	0.0000	0.0000	0
2019/08/26	2040	06/02/2020	8.40	Put	Bond Future	14,735.1600	14.7352	14,519.4400	14.5194	(1.464)	0	0	0
2019/08/26	2040	06/02/2020	8.40	Call	Bond Future	61.4600	0.0615	63.3100	0.0633	3.010	0	0	0
2019/08/26	2040	06/02/2020	9.74	Call	Bond Future	1,917.9700	1.9180	1,977.6400	1.9776	3.111	0	0	0
2019/08/26	2040	06/02/2020	9.74	Put	Bond Future	4,368.9100	4.3689	4,211.0100	4.2110	(3.614)	0	0	0
2019/08/26	2040	06/02/2020	9.76	Put	Bond Future	4,271.6900	4.2717	4,115.4800	4.1155	(3.657)	0	0	0
2019/08/26	2040	06/02/2020	9.00	Call	Bond Future	358.1400	0.3581	371.1300	0.3711	3.627	0	0	0
2019/08/26	2040	06/02/2020	9.75	Call	Bond Future	1,952.1600	1.9522	2,012.6700	2.0127	3.100	0	0	0
2019/08/26	2040	06/02/2020	9.75	Put	Bond Future	4,320.3200	4.3203	4,163.2600	4.1633	(3.635)	0	0	0
2019/08/26	2040	07/05/2020	9.74	Call	Bond Future	2,594.2100	2.5942	2,661.7400	2.6617	2.603	0	0	0
2019/08/26	2040	07/05/2020	9.75	Put	Bond Future	5,563.6000	5.5636	5,410.1900	5.4102	(2.757)	0	0	0
2019/08/26	2040	07/05/2020			Bond Future	10.1152	93.0449	10.0870	93.2665	(0.279)	0.0000	0.0000	0
2019/08/26	2040	07/05/2020	9.74	Put	Bond Future	5,612.0400	5.6120	5,457.9600	5.4580	(2.746)	0	0	0
2019/08/26	2040	07/05/2020	9.75	Call	Bond Future	2,628.2500	2.6282	2,696.4500	2.6964	2.595	0	0	0
2019/08/26	2040	07/05/2020	9.73	Call	Bond Future	2,560.1000	2.5601	2,626.9500	2.6269	2.611	0	0	0
2019/08/26	2040	07/05/2020	9.73	Put	Bond Future	5,660.5300	5.6605	5,505.7700	5.5058	(2.734)	0	0	0
2019/08/26	2044	07/11/2019	10.07	Put	Bond Future	1,897.1700	1.8972	1,758.5000	1.7585	(7.309)	0	0	0
2019/08/26	2044	07/11/2019	9.74	Put	Bond Future	3,404.8300	3.4048	3,225.2500	3.2252	(5.274)	0	0	0
2019/08/26	2044	07/11/2019	10.52	Call	Bond Future	4,749.9800	4.7500	4,885.2700	4.8853	2.848	0	0	0
2019/08/26	2044	07/11/2019			Bond Future	10.0153	90.9976	9.9889	91.2143	(0.264)	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
2019/08/26	2044	07/11/2019	10.06	Call	Bond Future	2,297.6200	2.2976	2,374.3500	2.3744	3.340	0	0	0
2019/08/26	2044	07/11/2019	10.06	Put	Bond Future	1,933.4400	1.9334	1,793.4200	1.7934	(7.242)	0	0	0
2019/08/26	2044	07/11/2019	10.52	Put	Bond Future	777.4300	0.7774	695.9700	0.6960	(10.478)	0	0	328
2019/08/26	2044	07/11/2019	10.07	Call	Bond Future	2,342.5400	2.3425	2,420.6200	2.4206	3.333	0	0	0
2019/08/26	2044	07/11/2019	9.19	Call	Bond Future	128.4500	0.1285	131.2400	0.1312	2.172	0	0	328
2019/08/26	2044	07/11/2019	9.74	Call	Bond Future	1,103.5600	1.1036	1,140.7300	1.1407	3.368	0	0	328
2019/08/26	2044	07/11/2019	10.05	Call	Bond Future	2,253.2800	2.2533	2,328.6600	2.3287	3.345	0	0	0
2019/08/26	2044	07/11/2019	10.05	Put	Bond Future	1,970.4100	1.9704	1,829.0400	1.8290	(7.175)	0	0	0
2019/08/26	2044	07/11/2019	9.19	Put	Bond Future	7,335.1400	7.3351	7,121.1800	7.1212	(2.917)	0	0	0
2019/08/26	2044	06/02/2020	9.74	Call	Bond Future	1,816.5200	1.8165	1,873.2900	1.8733	3.125	0	0	328
2019/08/26	2044	06/02/2020	10.78	Put	Bond Future	1,304.4900	1.3045	1,227.4100	1.2274	(5.909)	0	0	328
2019/08/26	2044	06/02/2020	9.77	Put	Bond Future	4,545.5900	4.5456	4,384.1300	4.3841	(3.552)	0	0	0
2019/08/26	2044	06/02/2020			Bond Future	10.0878	88.2503	10.0605	88.4711	(0.271)	0.0000	0.0000	0
2019/08/26	2044	06/02/2020	9.09	Put	Bond Future	9,114.6000	9.1146	8,908.4700	8.9085	(2.262)	0	0	0
2019/08/26	2044	06/02/2020	9.09	Call	Bond Future	402.2300	0.4022	416.8600	0.4169	3.637	0	0	328
2019/08/26	2044	06/02/2020	9.74	Put	Bond Future	4,700.5400	4.7005	4,536.5500	4.5365	(3.489)	0	0	0
2019/08/26	2044	06/02/2020	9.77	Call	Bond Future	1,916.5100	1.9165	1,975.8100	1.9758	3.094	0	0	0
2019/08/26	2044	06/02/2020	10.78	Call	Bond Future	6,607.9000	6.6079	6,751.5800	6.7516	2.174	0	0	0
2019/08/26	2044	06/02/2020	9.78	Call	Bond Future	1,950.1900	1.9502	2,010.3300	2.0103	3.084	0	0	0
2019/08/26	2044	06/02/2020	9.76	Put	Bond Future	4,597.0900	4.5971	4,434.7800	4.4348	(3.531)	0	0	0
2019/08/26	2044	06/02/2020	9.78	Put	Bond Future	4,494.5500	4.4945	4,333.9300	4.3339	(3.574)	0	0	0
2019/08/26	2044	06/02/2020	9.76	Call	Bond Future	1,883.1600	1.8832	1,941.6100	1.9416	3.104	0	0	0
2019/08/26	2044	07/05/2020	9.81	Call	Bond Future	2,750.3600	2.7504	2,820.8100	2.8208	2.561	0	0	0
2019/08/26	2044	07/05/2020	9.79	Put	Bond Future	5,701.7300	5.7017	5,546.0800	5.5461	(2.730)	0	0	0
2019/08/26	2044	07/05/2020	9.26	Call	Bond Future	1,163.4300	1.1634	1,198.8900	1.1989	3.048	0	0	556
2019/08/26	2044	07/05/2020	9.33	Call	Bond Future	1,323.7900	1.3238	1,363.2600	1.3633	2.982	0	0	100
2019/08/26	2044	07/05/2020	9.98	Call	Bond Future	3,375.7200	3.3757	3,457.9400	3.4579	2.436	0	0	100
2019/08/26	2044	07/05/2020			Bond Future	10.1583	89.8831	10.1302	90.1078	(0.277)	0.0000	0.0000	0
2019/08/26	2044	07/05/2020	9.81	Put	Bond Future	5,602.5900	5.6026	5,448.3100	5.4483	(2.754)	0	0	0
2019/08/26	2044	07/05/2020	9.79	Call	Bond Future	2,681.0700	2.6811	2,750.1500	2.7501	2.577	0	0	0
2019/08/26	2044	07/05/2020	9.33	Put	Bond Future	8,366.3400	8.3663	8,181.0800	8.1811	(2.214)	0	0	0
2019/08/26	2044	07/05/2020	9.80	Put	Bond Future	5,651.8300	5.6518	5,496.8700	5.4969	(2.742)	0	0	0
2019/08/26	2044	07/05/2020	9.26	Put	Bond Future	8,843.7200	8.8437	8,654.4500	8.6545	(2.140)	0	0	0
2019/08/26	2044	07/05/2020	9.91	Put	Bond Future	5,128.3800	5.1284	4,981.0000	4.9810	(2.874)	0	0	0
2019/08/26	2044	07/05/2020	9.98	Put	Bond Future	4,816.9500	4.8169	4,674.4400	4.6744	(2.959)	0	0	0
2019/08/26	2044	07/05/2020	11.09	Call	Bond Future	8,674.5500	8.6746	8,824.8400	8.8248	1.733	0	0	0
2019/08/26	2044	07/05/2020	9.80	Call	Bond Future	2,715.4500	2.7155	2,785.2200	2.7852	2.569	0	0	0
2019/08/26	2044	07/05/2020	9.91	Call	Bond Future	3,110.6100	3.1106	3,187.9600	3.1880	2.487	0	0	556
2019/08/26	2044	07/05/2020	11.02	Call	Bond Future	8,293.7000	8.2937	8,440.6900	8.4407	1.772	0	0	0
2019/08/26	2044	07/05/2020	11.02	Put	Bond Future	1,852.0800	1.8521	1,774.3400	1.7743	(4.197)	0	0	556
2019/08/26	2044	07/05/2020	11.09	Put	Bond Future	1,745.0600	1.7451	1,670.6200	1.6706	(4.266)	0	0	100
2019/08/26	2046	07/11/2019			Bond Future	112.6549	112.6549	112.6537	112.6537	(0.001)	0.0000	0.0000	17,994
2019/08/26	2046	06/02/2020			Bond Future	114.7092	114.7092	114.7079	114.7079	(0.001)	0.0000	0.0000	0
2019/08/26	2046	07/05/2020			Bond Future	115.1093	115.1093	115.1079	115.1079	(0.001)	0.0000	0.0000	0
2019/08/26	2050	07/11/2019			Bond Future	117.2221	117.2221	117.2209	117.2209	(0.001)	0.0000	0.0000	12,776
2019/08/26	2050	06/02/2020			Bond Future	117.5241	117.5241	117.5227	117.5227	(0.001)	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
2019/08/26	2050	07/05/2020			Bond Future	119.7253	119.7253	119.7239	119.7239	(0.001)	0.0000	0.0000	0
2019/08/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	AL37	07/11/2019			Index Future	666.3280	666.3280	666.9000	666.9000	0.086	0.0000	0.0000	0
2019/08/26	AL37	06/02/2020			Index Future	678.3170	678.3170	678.9000	678.9000	0.086	0.0000	0.0000	0
2019/08/26	AL37	07/05/2020			Index Future	690.8630	690.8630	691.4550	691.4550	0.086	0.0000	0.0000	0
2019/08/26	AL7T	07/11/2019			Index Future	772.4800	772.4800	773.3890	773.3890	0.118	0.0000	0.0000	120
2019/08/26	AL7T	06/02/2020			Index Future	786.3790	786.3790	787.3040	787.3040	0.118	0.0000	0.0000	0
2019/08/26	AL7T	07/05/2020			Index Future	800.9230	800.9230	801.8640	801.8640	0.117	0.0000	0.0000	0
2019/08/26	ALBI	07/11/2019			Index Future	690.0550	690.0550	691.1220	691.1220	0.155	0.0000	0.0000	222
2019/08/26	ALBI	06/02/2020			Index Future	702.4710	702.4710	703.5570	703.5570	0.155	0.0000	0.0000	0
2019/08/26	ALBI	07/05/2020			Index Future	715.4630	715.4630	716.5680	716.5680	0.154	0.0000	0.0000	0
2019/08/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/26	ES33	07/11/2019			Bond Future	10.9904	76.6384	10.9736	76.7351	(0.153)	0.0000	0.0000	350
2019/08/26	ES33	06/02/2020			Bond Future	11.1134	78.0174	11.0960	78.1158	(0.157)	0.0000	0.0000	0
2019/08/26	ES33	07/05/2020			Bond Future	11.2317	75.6664	11.2137	75.7666	(0.161)	0.0000	0.0000	0
2019/08/26	ES42	07/11/2019			Bond Future	11.3400	77.4686	11.3129	77.6452	(0.239)	0.0000	0.0000	4,919
2019/08/26	ES42	06/02/2020			Bond Future	11.4580	78.8626	11.4299	79.0424	(0.245)	0.0000	0.0000	0
2019/08/26	ES42	07/05/2020			Bond Future	11.5764	76.0567	11.5472	76.2398	(0.252)	0.0000	0.0000	0
2019/08/26	GOVI	07/11/2019	672.90	Call	GOVI	100,360.0000	10.0360	111,140.0000	11.1140	10.741	0	0	0
2019/08/26	GOVI	07/11/2019			GOVI	682.9360	682.9360	684.0140	684.0140	0.158	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
2019/08/26	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	GOVI	07/11/2019	672.91	Call	GOVI	100,260.0000	10.0260	111,040.0000	11.1040	10.752	0	0	0
2019/08/26	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	GOVI	07/11/2019	672.92	Call	GOVI	100,160.0000	10.0160	110,940.0000	11.0940	10.763	0	0	0
2019/08/26	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	GOVI	06/02/2020	703.15	Put	GOVI	79,260.0000	7.9260	68,290.0000	6.8290	(13.841)	0	0	0
2019/08/26	GOVI	06/02/2020			GOVI	695.2240	695.2240	696.3210	696.3210	0.158	0.0000	0.0000	0
2019/08/26	GOVI	06/02/2020	703.14	Put	GOVI	79,160.0000	7.9160	68,190.0000	6.8190	(13.858)	0	0	0
2019/08/26	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	GOVI	06/02/2020	703.13	Put	GOVI	79,060.0000	7.9060	68,090.0000	6.8090	(13.876)	0	0	0
2019/08/26	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	GOVI	07/05/2020			GOVI	708.0830	708.0830	709.1990	709.1990	0.158	0.0000	0.0000	0
2019/08/26	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	GOVI	07/05/2020	720.00	Put	GOVI	119,170.0000	11.9170	108,010.0000	10.8010	(9.365)	0	0	0
2019/08/26	GOVI	07/05/2020	719.98	Put	GOVI	118,970.0000	11.8970	107,810.0000	10.7810	(9.381)	0	0	0
2019/08/26	GOVI	07/05/2020	719.99	Put	GOVI	119,070.0000	11.9070	107,910.0000	10.7910	(9.373)	0	0	0
2019/08/26	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/26	IGOV	07/11/2019			Index Future	263.3780	263.3780	263.2790	263.2790	(0.038)	0.0000	0.0000	1,018
2019/08/26	IGOV	06/02/2020			Index Future	268.1810	268.1810	268.0790	268.0790	(0.038)	0.0000	0.0000	0
2019/08/26	IGOV	07/05/2020			Index Future	273.2040	273.2040	273.1000	273.1000	(0.038)	0.0000	0.0000	0
2019/08/26	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/26	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/26	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/08/26	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5500	98.5500	0.000	0.0000	0.0000	0
2019/08/26	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2019/08/26	IS02	21/09/2020			Interest Rate Swap	98.7800	98.7800	98.7800	98.7800	0.000	0.0000	0.0000	0
2019/08/26	IS05	17/12/2020			Interest Rate Swap	95.3800	95.3800	95.3800	95.3800	0.000	0.0000	0.0000	0
2019/08/26	IS05	16/03/2021			Interest Rate Swap	94.3500	94.3500	94.3500	94.3500	0.000	0.0000	0.0000	0
2019/08/26	IS05	15/06/2021			Interest Rate Swap	93.2800	93.2800	93.2800	93.2800	0.000	0.0000	0.0000	0
2019/08/26	IS05	21/09/2021			Interest Rate Swap	93.1800	93.1800	93.1800	93.1800	0.000	0.0000	0.0000	0
2019/08/26	IS05	21/12/2021			Interest Rate Swap	95.1500	95.1500	95.1500	95.1500	0.000	0.0000	0.0000	51
2019/08/26	IS05	15/03/2022			Interest Rate Swap	95.0600	95.0600	95.0700	95.0700	0.011	0.0000	0.0000	0
2019/08/26	IS05	21/06/2022			Interest Rate Swap	96.0000	96.0000	96.0300	96.0300	0.031	0.0000	0.0000	0
2019/08/26	IS05	20/09/2022			Interest Rate Swap	99.7300	99.7300	99.7600	99.7600	0.030	0.0000	0.0000	0
2019/08/26	IS05	20/12/2022			Interest Rate Swap	100.7800	100.7800	100.8000	100.8000	0.020	0.0000	0.0000	0
2019/08/26	IS05	22/03/2023			Interest Rate Swap	93.8700	93.8700	93.8900	93.8900	0.021	0.0000	0.0000	0
2019/08/26	IS05	20/06/2023			Interest Rate Swap	99.7900	99.7900	99.8000	99.8000	0.010	0.0000	0.0000	0
2019/08/26	IS05	19/09/2023			Interest Rate Swap	95.0500	95.0500	95.0600	95.0600	0.011	0.0000	0.0000	0
2019/08/26	IS10	17/12/2025			Interest Rate Swap	90.4400	90.4400	90.4800	90.4800	0.044	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
2019/08/26	IS10	16/03/2026			Interest Rate Swap	87.2900	87.2900	87.3200	87.3200	0.034	0.0000	0.0000	0
2019/08/26	IS10	15/06/2026			Interest Rate Swap	85.9200	85.9200	85.9300	85.9300	0.012	0.0000	0.0000	0
2019/08/26	IS10	21/09/2026			Interest Rate Swap	88.0600	88.0600	88.0600	88.0600	0.000	0.0000	0.0000	0
2019/08/26	IS10	21/12/2026			Interest Rate Swap	91.8700	91.8700	91.8800	91.8800	0.011	0.0000	0.0000	0
2019/08/26	IS10	15/03/2027			Interest Rate Swap	90.3300	90.3300	90.3400	90.3400	0.011	0.0000	0.0000	0
2019/08/26	IS10	21/06/2027			Interest Rate Swap	92.3900	92.3900	92.4100	92.4100	0.022	0.0000	0.0000	0
2019/08/26	IS10	20/09/2027			Interest Rate Swap	97.9200	97.9200	97.9400	97.9400	0.020	0.0000	0.0000	0
2019/08/26	IS10	20/12/2027			Interest Rate Swap	98.2500	98.2500	98.2700	98.2700	0.020	0.0000	0.0000	0
2019/08/26	IS10	22/03/2028			Interest Rate Swap	91.5800	91.5800	91.5900	91.5900	0.011	0.0000	0.0000	0
2019/08/26	IS10	20/06/2028			Interest Rate Swap	98.9400	98.9400	98.9400	98.9400	0.000	0.0000	0.0000	0
2019/08/26	IS10	19/09/2028			Interest Rate Swap	92.3200	92.3200	92.3200	92.3200	0.000	0.0000	0.0000	0
2019/08/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/26	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/26	R023	07/11/2019	7.98	Call	Bond Future	1,951.7800	1.9518	2,017.9100	2.0179	3.388	0	0	0
2019/08/26	R023	07/11/2019			Bond Future	7.3253	102.7707	7.2984	102.8490	(0.367)	0.0000	0.0000	53,397
2019/08/26	R023	07/11/2019	7.99	Call	Bond Future	1,978.2200	1.9782	2,044.6200	2.0446	3.357	0	0	0
2019/08/26	R023	07/11/2019	7.98	Put	Bond Future	70.0800	0.0701	57.9300	0.0579	(17.337)	0	0	0
2019/08/26	R023	07/11/2019	7.99	Put	Bond Future	68.1200	0.0681	56.2400	0.0562	(17.440)	0	0	0
2019/08/26	R023	07/11/2019	8.00	Call	Bond Future	2,004.7900	2.0048	2,071.4500	2.0715	3.325	0	0	0
2019/08/26	R023	07/11/2019	8.00	Put	Bond Future	66.2900	0.0663	54.6700	0.0547	(17.529)	0	0	0
2019/08/26	R023	06/02/2020	7.54	Call	Bond Future	1,092.3500	1.0923	1,135.1500	1.1352	3.918	0	0	0
2019/08/26	R023	06/02/2020			Bond Future	7.3351	104.6199	7.3057	104.6995	(0.401)	0.0000	0.0000	0
2019/08/26	R023	06/02/2020	7.52	Call	Bond Future	1,055.9000	1.0559	1,097.8900	1.0979	3.977	0	0	0
2019/08/26	R023	06/02/2020	7.52	Put	Bond Future	557.0500	0.5570	519.3900	0.5194	(6.761)	0	0	0
2019/08/26	R023	06/02/2020	7.54	Put	Bond Future	539.7200	0.5397	502.8700	0.5029	(6.828)	0	0	0
2019/08/26	R023	06/02/2020	7.53	Call	Bond Future	1,074.2000	1.0742	1,116.5900	1.1166	3.946	0	0	0
2019/08/26	R023	06/02/2020	7.53	Put	Bond Future	548.4600	0.5485	511.2000	0.5112	(6.794)	0	0	0
2019/08/26	R023	07/05/2020	6.91	Put	Bond Future	1,405.7100	1.4057	1,346.0800	1.3461	(4.242)	0	0	0
2019/08/26	R023	07/05/2020			Bond Future	7.3130	102.6219	7.2807	102.7030	(0.441)	0.0000	0.0000	0
2019/08/26	R023	07/05/2020	6.90	Call	Bond Future	376.8200	0.3768	397.8500	0.3978	5.581	0	0	0
2019/08/26	R023	07/05/2020	6.90	Put	Bond Future	1,420.2200	1.4202	1,360.2000	1.3602	(4.226)	0	0	0
2019/08/26	R023	07/05/2020	6.91	Call	Bond Future	387.7400	0.3877	409.1600	0.4092	5.524	0	0	0
2019/08/26	R023	07/05/2020	6.89	Call	Bond Future	366.0600	0.3661	386.7000	0.3867	5.638	0	0	0
2019/08/26	R023	07/05/2020	6.89	Put	Bond Future	1,434.8800	1.4349	1,374.4700	1.3745	(4.210)	0	0	0
2019/08/26	R035	07/11/2019	9.88	Call	Bond Future	2,548.4700	2.5485	2,633.3500	2.6333	3.331	0	0	0
2019/08/26	R035	07/11/2019	9.89	Call	Bond Future	2,593.9600	2.5940	2,680.1200	2.6801	3.322	0	0	0
2019/08/26	R035	07/11/2019	9.87	Put	Bond Future	1,429.9300	1.4299	1,314.6200	1.3146	(8.064)	0	0	0
2019/08/26	R035	07/11/2019	10.21	Put	Bond Future	710.5900	0.7106	635.4500	0.6355	(10.574)	0	0	3,500
2019/08/26	R035	07/11/2019			Bond Future	9.7255	95.0652	9.6989	95.2641	(0.273)	0.0000	0.0000	95,803
2019/08/26	R035	07/11/2019	9.89	Put	Bond Future	1,373.6200	1.3736	1,260.8600	1.2609	(8.209)	0	0	0
2019/08/26	R035	07/11/2019	9.87	Call	Bond Future	2,503.1900	2.5032	2,586.8000	2.5868	3.340	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
2019/08/26	R035	07/11/2019	8.92	Put	Bond Future	6,455.0700	6.4551	6,259.2100	6.2592	(3.034)	0	0	0
2019/08/26	R035	07/11/2019	8.92	Call	Bond Future	125.5300	0.1255	128.5900	0.1286	2.438	0	0	3,500
2019/08/26	R035	07/11/2019	9.52	Put	Bond Future	2,740.8700	2.7409	2,583.3100	2.5833	(5.749)	0	0	0
2019/08/26	R035	07/11/2019	9.52	Call	Bond Future	1,183.2500	1.1833	1,224.6100	1.2246	3.495	0	0	3,500
2019/08/26	R035	07/11/2019	9.88	Put	Bond Future	1,401.6300	1.4016	1,287.5900	1.2876	(8.136)	0	0	0
2019/08/26	R035	07/11/2019	10.21	Call	Bond Future	4,237.9600	4.2380	4,361.7400	4.3617	2.921	0	0	0
2019/08/26	R035	06/02/2020	9.60	Call	Bond Future	2,072.9400	2.0729	2,136.0100	2.1360	3.043	0	0	0
2019/08/26	R035	06/02/2020	9.61	Put	Bond Future	3,557.5400	3.5575	3,418.9200	3.4189	(3.897)	0	0	0
2019/08/26	R035	06/02/2020			Bond Future	9.8047	96.7757	9.7772	96.9782	(0.280)	0.0000	0.0000	0
2019/08/26	R035	06/02/2020	9.60	Put	Bond Future	3,599.1000	3.5991	3,459.6600	3.4597	(3.874)	0	0	0
2019/08/26	R035	06/02/2020	9.61	Call	Bond Future	2,106.8000	2.1068	2,170.6900	2.1707	3.033	0	0	0
2019/08/26	R035	06/02/2020	9.59	Call	Bond Future	2,039.3600	2.0394	2,101.6300	2.1016	3.053	0	0	0
2019/08/26	R035	06/02/2020	9.59	Put	Bond Future	3,641.0300	3.6410	3,500.7900	3.5008	(3.852)	0	0	0
2019/08/26	R035	07/05/2020	9.75	Call	Bond Future	3,218.1100	3.2181	3,296.7100	3.2967	2.442	0	0	5,000
2019/08/26	R035	07/05/2020	10.75	Put	Bond Future	1,609.6900	1.6097	1,539.9500	1.5400	(4.333)	0	0	5,000
2019/08/26	R035	07/05/2020	9.48	Put	Bond Future	5,242.8000	5.2428	5,098.0800	5.0981	(2.760)	0	0	0
2019/08/26	R035	07/05/2020	9.47	Call	Bond Future	2,284.5800	2.2846	2,345.3700	2.3454	2.661	0	0	0
2019/08/26	R035	07/05/2020			Bond Future	9.8740	94.0618	9.8457	94.2679	(0.287)	0.0000	0.0000	0
2019/08/26	R035	07/05/2020	9.11	Put	Bond Future	7,119.7700	7.1198	6,953.1100	6.9531	(2.341)	0	0	0
2019/08/26	R035	07/05/2020	9.11	Call	Bond Future	1,319.6600	1.3197	1,359.1400	1.3591	2.992	0	0	5,000
2019/08/26	R035	07/05/2020	9.75	Put	Bond Future	4,125.0500	4.1250	3,997.5100	3.9975	(3.092)	0	0	0
2019/08/26	R035	07/05/2020	10.75	Call	Bond Future	7,663.1000	7.6631	7,799.5000	7.7995	1.780	0	0	0
2019/08/26	R035	07/05/2020	9.48	Call	Bond Future	2,315.6800	2.3157	2,377.1000	2.3771	2.652	0	0	0
2019/08/26	R035	07/05/2020	9.47	Put	Bond Future	5,287.7400	5.2877	5,142.3900	5.1424	(2.749)	0	0	0
2019/08/26	R035	07/05/2020	9.49	Call	Bond Future	2,346.7100	2.3467	2,408.7500	2.4088	2.644	0	0	0
2019/08/26	R035	07/05/2020	9.49	Put	Bond Future	5,197.8800	5.1979	5,053.7800	5.0538	(2.772)	0	0	0
2019/08/26	R186	07/11/2019	8.23	Call	Bond Future	1,008.0900	1.0081	1,025.5700	1.0256	1.734	0	0	4,955
2019/08/26	R186	07/11/2019	8.94	Call	Bond Future	3,743.7800	3.7438	3,809.1800	3.8092	1.747	0	0	0
2019/08/26	R186	07/11/2019	8.20	Call	Bond Future	931.3600	0.9314	947.0500	0.9470	1.685	0	0	0
2019/08/26	R186	07/11/2019			Bond Future	8.3096	115.6934	8.2934	115.7855	(0.195)	0.0000	0.0000	136,344
2019/08/26	R186	07/11/2019	8.25	Put	Bond Future	1,400.1400	1.4001	1,326.7600	1.3268	(5.241)	0	0	3,750
2019/08/26	R186	07/11/2019	8.25	Call	Bond Future	1,061.3600	1.0614	1,080.0700	1.0801	1.763	0	0	3,750
2019/08/26	R186	07/11/2019	8.73	Call	Bond Future	2,779.0200	2.7790	2,831.9400	2.8319	1.904	0	0	0
2019/08/26	R186	07/11/2019	8.73	Put	Bond Future	426.0100	0.4260	386.8400	0.3868	(9.195)	0	0	4,955
2019/08/26	R186	07/11/2019	8.94	Put	Bond Future	239.3300	0.2393	212.6400	0.2126	(11.152)	0	0	0
2019/08/26	R186	07/11/2019	8.23	Put	Bond Future	1,460.8700	1.4609	1,386.2600	1.3863	(5.107)	0	0	0
2019/08/26	R186	07/11/2019	8.20	Put	Bond Future	1,555.4200	1.5554	1,479.0200	1.4790	(4.912)	0	0	7,500
2019/08/26	R186	07/11/2019	8.95	Call	Bond Future	3,791.5200	3.7915	3,857.4400	3.8574	1.739	0	0	0
2019/08/26	R186	07/11/2019	8.96	Put	Bond Future	226.2400	0.2262	200.5800	0.2006	(11.342)	0	0	0
2019/08/26	R186	07/11/2019	8.95	Put	Bond Future	232.6400	0.2326	206.4700	0.2065	(11.249)	0	0	0
2019/08/26	R186	07/11/2019	8.96	Call	Bond Future	3,839.5300	3.8395	3,905.9600	3.9060	1.730	0	0	0
2019/08/26	R186	06/02/2020	8.11	Put	Bond Future	2,609.2500	2.6093	2,536.4400	2.5364	(2.790)	0	0	0
2019/08/26	R186	06/02/2020	8.50	Call	Bond Future	2,319.3000	2.3193	2,356.3300	2.3563	1.597	0	0	0
2019/08/26	R186	06/02/2020	8.57	Call	Bond Future	2,553.8800	2.5539	2,593.9000	2.5939	1.567	0	0	0
2019/08/26	R186	06/02/2020			Bond Future	8.3599	112.4711	8.3428	112.5649	(0.204)	0.0000	0.0000	0
2019/08/26	R186	06/02/2020	8.11	Call	Bond Future	1,224.3600	1.2244	1,245.3400	1.2453	1.714	0	0	1,007
2019/08/26	R186	06/02/2020	8.55	Call	Bond Future	2,485.7700	2.4858	2,524.9400	2.5249	1.576	0	0	0

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2019/08/26	R186	06/02/2020	8.55	Put	Bond Future	1,446.8800	1.4469	1,392.2600	1.3923	(3.775)	0	0	0
2019/08/26	R186	06/02/2020	9.00	Put	Bond Future	765.7600	0.7658	728.7200	0.7287	(4.837)	0	0	1,007
2019/08/26	R186	06/02/2020	8.50	Put	Bond Future	1,552.4500	1.5525	1,495.6900	1.4957	(3.656)	0	0	1,007
2019/08/26	R186	06/02/2020	8.57	Put	Bond Future	1,406.4200	1.4064	1,352.6500	1.3526	(3.823)	0	0	0
2019/08/26	R186	06/02/2020	9.00	Call	Bond Future	4,214.6200	4.2146	4,271.3700	4.2714	1.347	0	0	0
2019/08/26	R186	06/02/2020	8.56	Call	Bond Future	2,519.5700	2.5196	2,559.1700	2.5592	1.572	0	0	0
2019/08/26	R186	06/02/2020	8.56	Put	Bond Future	1,426.3800	1.4264	1,372.1900	1.3722	(3.799)	0	0	0
2019/08/26	R186	07/05/2020	8.93	Call	Bond Future	4,111.3400	4.1113	4,163.4200	4.1634	1.267	0	0	0
2019/08/26	R186	07/05/2020	8.28	Put	Bond Future	2,599.5700	2.5996	2,535.5900	2.5356	(2.461)	0	0	0
2019/08/26	R186	07/05/2020	8.09	Put	Bond Future	3,130.8400	3.1308	3,060.5500	3.0606	(2.245)	0	0	0
2019/08/26	R186	07/05/2020			Bond Future	8.4036	114.5517	8.3857	114.6472	(0.213)	0.0000	0.0000	0
2019/08/26	R186	07/05/2020	8.08	Call	Bond Future	1,421.1900	1.4212	1,446.0200	1.4460	1.747	0	0	0
2019/08/26	R186	07/05/2020	8.08	Put	Bond Future	3,161.0800	3.1611	3,090.4700	3.0905	(2.234)	0	0	0
2019/08/26	R186	07/05/2020	8.93	Put	Bond Future	1,354.4200	1.3544	1,311.0600	1.3111	(3.201)	0	0	6,000
2019/08/26	R186	07/05/2020	8.28	Call	Bond Future	1,939.0100	1.9390	1,970.4700	1.9705	1.622	0	0	6,000
2019/08/26	R186	07/05/2020	8.09	Call	Bond Future	1,445.2400	1.4452	1,470.3900	1.4704	1.740	0	0	0
2019/08/26	R186	07/05/2020	8.07	Call	Bond Future	1,397.3700	1.3974	1,421.8800	1.4219	1.754	0	0	0
2019/08/26	R186	07/05/2020	8.07	Put	Bond Future	3,191.5700	3.1916	3,120.6400	3.1206	(2.222)	0	0	0
2019/08/26	R186	07/05/2020	7.60	Put	Bond Future	4,901.6900	4.9017	4,817.1400	4.8171	(1.725)	0	0	0
2019/08/26	R186	07/05/2020	7.60	Call	Bond Future	516.4100	0.5164	527.3000	0.5273	2.109	0	0	6,000
2019/08/26	R197	07/11/2019			Bond Future	308.2807	308.2807	308.2718	308.2718	(0.003)	0.0000	0.0000	2,507
2019/08/26	R197	06/02/2020			Bond Future	306.2443	306.2443	306.2351	306.2351	(0.003)	0.0000	0.0000	40
2019/08/26	R197	07/05/2020			Bond Future	311.9802	311.9802	311.9706	311.9706	(0.003)	0.0000	0.0000	0
2019/08/26	R202	07/11/2019			Bond Future	234.1967	234.1967	234.1939	234.1939	(0.001)	0.0000	0.0000	9,082
2019/08/26	R202	06/02/2020			Bond Future	234.3997	234.3997	234.3969	234.3969	(0.001)	0.0000	0.0000	0
2019/08/26	R202	07/05/2020			Bond Future	238.7898	238.7898	238.7868	238.7868	(0.001)	0.0000	0.0000	0
2019/08/26	R207	07/11/2019	2.08	Put	Bond Future	778.8000	0.7788	779.6900	0.7797	0.114	0	0	0
2019/08/26	R207	07/11/2019			Bond Future	6.4303	102.4696	6.4354	102.4688	0.079	0.0000	0.0000	3,884
2019/08/26	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	R207	07/11/2019	2.07	Put	Bond Future	780.6000	0.7806	781.4900	0.7815	0.114	0	0	0
2019/08/26	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/26	R207	07/11/2019	2.06	Put	Bond Future	782.4100	0.7824	783.3000	0.7833	0.114	0	0	0
2019/08/26	R208	07/11/2019	6.83	Call	Bond Future	483.3000	0.4833	479.7000	0.4797	(0.745)	0	0	0
2019/08/26	R208	07/11/2019	6.82	Put	Bond Future	45.2800	0.0453	43.1300	0.0431	(4.748)	0	0	0
2019/08/26	R208	07/11/2019			Bond Future	6.4927	101.1184	6.4938	101.1169	0.017	0.0000	0.0000	10,069
2019/08/26	R208	07/11/2019	6.84	Call	Bond Future	494.8600	0.4949	491.2900	0.4913	(0.721)	0	0	0
2019/08/26	R208	07/11/2019	6.84	Put	Bond Future	42.5100	0.0425	40.4100	0.0404	(4.940)	0	0	0
2019/08/26	R208	07/11/2019	6.83	Put	Bond Future	43.9300	0.0439	41.8000	0.0418	(4.849)	0	0	0
2019/08/26	R208	07/11/2019	6.82	Call	Bond Future	471.6600	0.4717	468.0400	0.4680	(0.768)	0	0	0
2019/08/26	R208	06/02/2020	6.13	Put	Bond Future	282.1000	0.2821	281.7600	0.2818	(0.121)	0	0	0
2019/08/26	R208	06/02/2020	6.12	Call	Bond Future	85.4100	0.0854	83.5900	0.0836	(2.131)	0	0	0
2019/08/26	R208	06/02/2020			Bond Future	6.3077	102.9378	6.3091	102.9363	0.022	0.0000	0.0000	0
2019/08/26	R208	06/02/2020	6.13	Call	Bond Future	89.3700	0.0894	87.5100	0.0875	(2.081)	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
2019/08/26	R208	06/02/2020	6.12	Put	Bond Future	289.0100	0.2890	288.7100	0.2887	(0.104)	0	0	0
2019/08/26	R208	06/02/2020	6.14	Call	Bond Future	93.6900	0.0937	91.7900	0.0918	(2.028)	0	0	0
2019/08/26	R208	06/02/2020	6.14	Put	Bond Future	275.5600	0.2756	275.1800	0.2752	(0.138)	0	0	0
2019/08/26	R208	07/05/2020	4.81	Call	Bond Future	1.5100	0.0015	1.4300	0.0014	(5.298)	0	0	0
2019/08/26	R208	07/05/2020	4.80	Put	Bond Future	1,001.3100	1.0013	1,002.8500	1.0028	0.154	0	0	0
2019/08/26	R208	07/05/2020			Bond Future	5.9591	101.4382	5.9610	101.4365	0.032	0.0000	0.0000	0
2019/08/26	R208	07/05/2020	4.82	Call	Bond Future	1.6000	0.0016	1.5100	0.0015	(5.625)	0	0	0
2019/08/26	R208	07/05/2020	4.82	Put	Bond Future	984.1000	0.9841	985.6300	0.9856	0.155	0	0	0
2019/08/26	R208	07/05/2020	4.81	Put	Bond Future	992.7000	0.9927	994.2400	0.9942	0.155	0	0	0
2019/08/26	R208	07/05/2020	4.80	Call	Bond Future	1.4200	0.0014	1.3400	0.0013	(5.634)	0	0	0
2019/08/26	R209	07/11/2019	9.82	Call	Bond Future	2,030.1200	2.0301	2,058.6300	2.0586	1.404	0	0	0
2019/08/26	R209	07/11/2019	9.77	Put	Bond Future	1,445.9800	1.4460	1,367.4200	1.3674	(5.433)	0	0	8,000
2019/08/26	R209	07/11/2019	9.33	Call	Bond Future	639.6800	0.6397	642.4000	0.6424	0.425	0	0	8,000
2019/08/26	R209	07/11/2019			Bond Future	9.7070	72.6448	9.6909	72.7484	(0.166)	0.0000	0.0000	89,481
2019/08/26	R209	07/11/2019	9.80	Call	Bond Future	1,956.3000	1.9563	1,983.4400	1.9834	1.387	0	0	0
2019/08/26	R209	07/11/2019	9.80	Put	Bond Future	1,363.9700	1.3640	1,287.4400	1.2874	(5.611)	0	0	0
2019/08/26	R209	07/11/2019	9.50	Put	Bond Future	2,368.7800	2.3688	2,274.4400	2.2744	(3.983)	0	0	0
2019/08/26	R209	07/11/2019	9.50	Call	Bond Future	1,024.3000	1.0243	1,033.6300	1.0336	0.911	0	0	5,000
2019/08/26	R209	07/11/2019	8.92	Put	Bond Future	5,449.4300	5.4494	5,343.2000	5.3432	(1.949)	0	0	0
2019/08/26	R209	07/11/2019	8.92	Call	Bond Future	139.3100	0.1393	136.7500	0.1368	(1.838)	0	0	8,000
2019/08/26	R209	07/11/2019	9.82	Put	Bond Future	1,311.3300	1.3113	1,236.1700	1.2362	(5.732)	0	0	0
2019/08/26	R209	07/11/2019	9.77	Call	Bond Future	1,847.9900	1.8480	1,873.1000	1.8731	1.359	0	0	0
2019/08/26	R209	07/11/2019	9.33	Put	Bond Future	3,115.6000	3.1156	3,014.6500	3.0146	(3.240)	0	0	0
2019/08/26	R209	07/11/2019	9.81	Call	Bond Future	1,993.1100	1.9931	2,020.9300	2.0209	1.396	0	0	0
2019/08/26	R209	07/11/2019	9.81	Put	Bond Future	1,337.5100	1.3375	1,261.6600	1.2617	(5.671)	0	0	0
2019/08/26	R209	06/02/2020	9.52	Put	Bond Future	3,303.8300	3.3038	3,220.8300	3.2208	(2.512)	0	0	0
2019/08/26	R209	06/02/2020			Bond Future	9.7739	73.9519	9.7573	74.0574	(0.170)	0.0000	0.0000	0
2019/08/26	R209	06/02/2020	9.51	Call	Bond Future	1,642.3300	1.6423	1,664.4600	1.6645	1.347	0	0	0
2019/08/26	R209	06/02/2020	9.51	Put	Bond Future	3,341.4000	3.3414	3,258.0200	3.2580	(2.495)	0	0	0
2019/08/26	R209	06/02/2020	9.52	Call	Bond Future	1,670.1900	1.6702	1,692.7000	1.6927	1.348	0	0	0
2019/08/26	R209	06/02/2020	9.50	Call	Bond Future	1,614.7100	1.6147	1,636.4700	1.6365	1.348	0	0	0
2019/08/26	R209	06/02/2020	9.50	Put	Bond Future	3,379.3000	3.3793	3,295.5500	3.2956	(2.478)	0	0	0
2019/08/26	R209	07/05/2020	9.47	Call	Bond Future	2,021.0900	2.0211	2,047.2200	2.0472	1.293	0	0	0
2019/08/26	R209	07/05/2020			Bond Future	9.8376	72.1682	9.8204	72.2756	(0.174)	0.0000	0.0000	0
2019/08/26	R209	07/05/2020	9.45	Call	Bond Future	1,965.4400	1.9654	1,990.9500	1.9909	1.298	0	0	0
2019/08/26	R209	07/05/2020	9.45	Put	Bond Future	4,450.3100	4.4503	4,368.4200	4.3684	(1.840)	0	0	0
2019/08/26	R209	07/05/2020	9.47	Put	Bond Future	4,374.7200	4.3747	4,293.4500	4.2935	(1.858)	0	0	0
2019/08/26	R209	07/05/2020	9.46	Call	Bond Future	1,993.1600	1.9932	2,018.9900	2.0190	1.296	0	0	0
2019/08/26	R209	07/05/2020	9.46	Put	Bond Future	4,412.3700	4.4124	4,330.8000	4.3308	(1.849)	0	0	0
2019/08/26	R210	07/11/2019			Bond Future	190.1838	190.1838	190.1804	190.1804	(0.002)	0.0000	0.0000	2,132
2019/08/26	R210	06/02/2020			Bond Future	193.6519	193.6519	193.6484	193.6484	(0.002)	0.0000	0.0000	0
2019/08/26	R210	07/05/2020			Bond Future	194.6285	194.6285	194.6248	194.6248	(0.002)	0.0000	0.0000	0
2019/08/26	R212	07/11/2019			Bond Future	162.7391	162.7391	162.7335	162.7335	(0.003)	0.0000	0.0000	6,684
2019/08/26	R212	06/02/2020			Bond Future	163.4607	163.4607	163.4550	163.4550	(0.004)	0.0000	0.0000	0
2019/08/26	R212	07/05/2020			Bond Future	166.5223	166.5223	166.5164	166.5164	(0.004)	0.0000	0.0000	0

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2019/08/26	R213	07/11/2019	9.59	Put	Bond Future	742.3800	0.7424	677.8700	0.6779	(8.690)	0	0	0
2019/08/26	R213	07/11/2019	9.58	Call	Bond Future	2,617.9900	2.6180	2,684.2400	2.6842	2.531	0	0	0
2019/08/26	R213	07/11/2019			Bond Future	9.2743	85.6750	9.2530	85.8067	(0.230)	0.0000	0.0000	20,554
2019/08/26	R213	07/11/2019	9.59	Call	Bond Future	2,660.3700	2.6604	2,727.5200	2.7275	2.524	0	0	0
2019/08/26	R213	07/11/2019	9.58	Put	Bond Future	759.8600	0.7599	694.4500	0.6944	(8.608)	0	0	0
2019/08/26	R213	07/11/2019	9.60	Call	Bond Future	2,703.1600	2.7032	2,771.1900	2.7712	2.517	0	0	0
2019/08/26	R213	07/11/2019	9.60	Put	Bond Future	725.3800	0.7254	661.7500	0.6617	(8.772)	0	0	0
2019/08/26	R213	06/02/2020	9.27	Call	Bond Future	2,047.7600	2.0478	2,092.3800	2.0924	2.179	0	0	0
2019/08/26	R213	06/02/2020	9.26	Put	Bond Future	2,538.1300	2.5381	2,448.1500	2.4481	(3.545)	0	0	0
2019/08/26	R213	06/02/2020			Bond Future	9.3456	87.2166	9.3235	87.3506	(0.236)	0.0000	0.0000	0
2019/08/26	R213	06/02/2020	9.28	Call	Bond Future	2,078.2300	2.0782	2,123.4000	2.1234	2.173	0	0	0
2019/08/26	R213	06/02/2020	9.28	Put	Bond Future	2,476.7700	2.4768	2,387.8900	2.3879	(3.589)	0	0	0
2019/08/26	R213	06/02/2020	9.27	Put	Bond Future	2,507.3000	2.5073	2,417.8700	2.4179	(3.567)	0	0	0
2019/08/26	R213	06/02/2020	9.26	Call	Bond Future	2,017.5300	2.0175	2,061.6000	2.0616	2.184	0	0	0
2019/08/26	R213	07/05/2020	9.01	Put	Bond Future	4,139.1300	4.1391	4,039.6500	4.0396	(2.403)	0	0	0
2019/08/26	R213	07/05/2020	9.00	Call	Bond Future	1,705.7400	1.7057	1,742.3400	1.7423	2.146	0	0	0
2019/08/26	R213	07/05/2020			Bond Future	9.4065	85.2773	9.3837	85.4138	(0.243)	0.0000	0.0000	0
2019/08/26	R213	07/05/2020	9.01	Call	Bond Future	1,731.3500	1.7313	1,768.3700	1.7684	2.138	0	0	0
2019/08/26	R213	07/05/2020	9.00	Put	Bond Future	4,175.4100	4.1754	4,075.5100	4.0755	(2.393)	0	0	0
2019/08/26	R213	07/05/2020	9.02	Call	Bond Future	1,757.1600	1.7572	1,794.6100	1.7946	2.131	0	0	0
2019/08/26	R213	07/05/2020	9.02	Put	Bond Future	4,103.1100	4.1031	4,004.0600	4.0041	(2.414)	0	0	0
2019/08/26	R214	07/11/2019	10.02	Put	Bond Future	1,545.5800	1.5456	1,433.6000	1.4336	(7.245)	0	0	0
2019/08/26	R214	07/11/2019			Bond Future	9.9604	70.9329	9.9340	71.1078	(0.265)	0.0000	0.0000	16,189
2019/08/26	R214	07/11/2019	10.01	Call	Bond Future	1,901.7200	1.9017	1,963.6100	1.9636	3.254	0	0	0
2019/08/26	R214	07/11/2019	10.01	Put	Bond Future	1,574.8500	1.5749	1,461.7900	1.4618	(7.179)	0	0	0
2019/08/26	R214	07/11/2019	10.02	Call	Bond Future	1,938.0700	1.9381	2,001.0400	2.0010	3.249	0	0	0
2019/08/26	R214	07/11/2019	10.00	Call	Bond Future	1,865.7200	1.8657	1,926.5300	1.9265	3.259	0	0	0
2019/08/26	R214	07/11/2019	10.00	Put	Bond Future	1,604.5600	1.6046	1,490.4200	1.4904	(7.113)	0	0	0
2019/08/26	R214	06/02/2020	9.73	Call	Bond Future	1,637.3200	1.6373	1,686.0500	1.6860	2.976	0	0	0
2019/08/26	R214	06/02/2020			Bond Future	10.0332	72.2092	10.0060	72.3872	(0.271)	0.0000	0.0000	0
2019/08/26	R214	06/02/2020	9.71	Call	Bond Future	1,581.1800	1.5812	1,628.5700	1.6286	2.997	0	0	0
2019/08/26	R214	06/02/2020	9.71	Put	Bond Future	3,745.1800	3.7452	3,614.5400	3.6145	(3.488)	0	0	0
2019/08/26	R214	06/02/2020	9.73	Put	Bond Future	3,664.3400	3.6643	3,535.0400	3.5350	(3.529)	0	0	0
2019/08/26	R214	06/02/2020	9.72	Call	Bond Future	1,609.0200	1.6090	1,657.0800	1.6571	2.987	0	0	0
2019/08/26	R214	06/02/2020	9.72	Put	Bond Future	3,704.4800	3.7045	3,574.5100	3.5745	(3.508)	0	0	0
2019/08/26	R214	07/05/2020	9.77	Put	Bond Future	4,476.2200	4.4762	4,353.0200	4.3530	(2.752)	0	0	0
2019/08/26	R214	07/05/2020			Bond Future	10.0972	70.2462	10.0692	70.4275	(0.277)	0.0000	0.0000	0
2019/08/26	R214	07/05/2020	9.76	Call	Bond Future	2,279.2600	2.2793	2,336.7700	2.3368	2.523	0	0	0
2019/08/26	R214	07/05/2020	9.76	Put	Bond Future	4,514.9300	4.5149	4,391.1800	4.3912	(2.741)	0	0	0
2019/08/26	R214	07/05/2020	9.77	Call	Bond Future	2,308.4800	2.3085	2,366.5400	2.3665	2.515	0	0	0
2019/08/26	R214	07/05/2020	9.75	Call	Bond Future	2,250.2300	2.2502	2,307.1900	2.3072	2.531	0	0	0
2019/08/26	R214	07/05/2020	9.75	Put	Bond Future	4,553.9300	4.5539	4,429.6300	4.4296	(2.730)	0	0	0
2019/08/26	R248	07/11/2019	10.02	Call	Bond Future	2,222.0800	2.2221	2,251.3800	2.2514	1.319	0	0	0
2019/08/26	R248	07/11/2019	10.01	Put	Bond Future	2,103.0600	2.1031	1,995.4200	1.9954	(5.118)	0	0	0
2019/08/26	R248	07/11/2019			Bond Future	10.0011	90.0194	9.9850	90.1555	(0.162)	0.0000	0.0000	85,959

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2019/08/26	R248	07/11/2019	10.03	Call	Bond Future	2,267.1500	2.2672	2,297.3000	2.2973	1.330	0	0	0
2019/08/26	R248	07/11/2019	10.03	Put	Bond Future	2,024.9100	2.0249	1,918.9600	1.9190	(5.232)	0	0	0
2019/08/26	R248	07/11/2019	10.02	Put	Bond Future	2,063.6100	2.0636	1,956.8100	1.9568	(5.175)	0	0	0
2019/08/26	R248	07/11/2019	10.01	Call	Bond Future	2,177.6100	2.1776	2,206.0700	2.2061	1.307	0	0	0
2019/08/26	R248	06/02/2020	9.71	Put	Bond Future	4,895.4700	4.8955	4,781.2900	4.7813	(2.332)	0	0	0
2019/08/26	R248	06/02/2020			Bond Future	10.0749	91.6392	10.0583	91.7777	(0.165)	0.0000	0.0000	100
2019/08/26	R248	06/02/2020	9.71	Call	Bond Future	1,774.1100	1.7741	1,798.4300	1.7984	1.371	0	0	0
2019/08/26	R248	06/02/2020	9.70	Put	Bond Future	4,950.0900	4.9501	4,835.4300	4.8354	(2.316)	0	0	0
2019/08/26	R248	06/02/2020	9.72	Call	Bond Future	1,807.8600	1.8079	1,832.6500	1.8326	1.371	0	0	0
2019/08/26	R248	06/02/2020	9.72	Put	Bond Future	4,841.1200	4.8411	4,727.4100	4.7274	(2.349)	0	0	0
2019/08/26	R248	06/02/2020	9.70	Call	Bond Future	1,740.4900	1.7405	1,764.3300	1.7643	1.370	0	0	0
2019/08/26	R248	07/05/2020	9.79	Call	Bond Future	2,780.7000	2.7807	2,815.7700	2.8158	1.261	0	0	0
2019/08/26	R248	07/05/2020	9.77	Put	Bond Future	5,836.8000	5.8368	5,729.9700	5.7300	(1.830)	0	0	0
2019/08/26	R248	07/05/2020			Bond Future	10.1399	88.8936	10.1227	89.0347	(0.169)	0.0000	0.0000	0
2019/08/26	R248	07/05/2020	9.79	Put	Bond Future	5,734.1300	5.7341	5,628.1100	5.6281	(1.849)	0	0	0
2019/08/26	R248	07/05/2020	9.77	Call	Bond Future	2,709.3000	2.7093	2,743.5600	2.7436	1.265	0	0	0
2019/08/26	R248	07/05/2020	9.78	Put	Bond Future	5,785.1300	5.7851	5,678.7100	5.6787	(1.840)	0	0	0
2019/08/26	R248	07/05/2020	9.78	Call	Bond Future	2,744.7300	2.7447	2,779.4000	2.7794	1.263	0	0	0

**Total**

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