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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/08/2019 TO 30/08/2019

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
2019/08/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	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
2019/08/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	2025	07/11/2019			Bond Future	137.6390	137.6390	137.4987	137.4987	(0.102)	0.0000	0.0000	1,451
2019/08/30	2025	06/02/2020			Bond Future	138.6760	138.6760	138.5332	138.5332	(0.103)	0.0000	0.0000	0
2019/08/30	2025	07/05/2020			Bond Future	141.2725	141.2725	141.1269	141.1269	(0.103)	0.0000	0.0000	0
2019/08/30	2029	07/11/2019			Bond Future	102.2821	102.2821	102.1935	102.1935	(0.087)	0.0000	0.0000	4,260
2019/08/30	2029	06/02/2020			Bond Future	104.1481	104.1481	104.0579	104.0579	(0.087)	0.0000	0.0000	0
2019/08/30	2029	07/05/2020			Bond Future	104.9853	104.9853	104.8935	104.8935	(0.087)	0.0000	0.0000	0
2019/08/30	2030	07/11/2019	9.49	Put	Bond Future	352.6100	0.3526	406.9700	0.4070	15.416	0	0	0
2019/08/30	2030	07/11/2019	9.76	Put	Bond Future	168.8100	0.1688	202.1600	0.2022	19.756	0	0	5,500
2019/08/30	2030	07/11/2019	9.20	Put	Bond Future	761.0300	0.7610	834.7000	0.8347	9.680	0	0	2,750
2019/08/30	2030	07/11/2019	8.40	Put	Bond Future	3,754.8200	3.7548	3,964.0600	3.9641	5.573	0	0	0
2019/08/30	2030	07/11/2019	9.30	Put	Bond Future	589.0800	0.5891	653.9700	0.6540	11.015	0	0	2,750
2019/08/30	2030	07/11/2019			Bond Future	8.9404	96.0248	8.9808	95.7689	0.453	0.0000	0.0000	72,544
2019/08/30	2030	07/11/2019	9.48	Call	Bond Future	3,701.4000	3.7014	3,500.3300	3.5003	(5.432)	0	0	0
2019/08/30	2030	07/11/2019	9.48	Put	Bond Future	362.6900	0.3627	417.5400	0.4175	15.123	0	0	0
2019/08/30	2030	07/11/2019	8.60	Put	Bond Future	2,711.4800	2.7115	2,896.9000	2.8969	6.838	0	0	0
2019/08/30	2030	07/11/2019	8.60	Call	Bond Future	521.5100	0.5215	451.0100	0.4510	(13.518)	0	0	5,500
2019/08/30	2030	07/11/2019	9.10	Put	Bond Future	972.7800	0.9728	1,059.2000	1.0592	8.884	0	0	0
2019/08/30	2030	07/11/2019	9.10	Call	Bond Future	1,977.1600	1.9772	1,807.6600	1.8077	(8.573)	0	0	5,500
2019/08/30	2030	07/11/2019	9.30	Call	Bond Future	2,831.8700	2.8319	2,640.8400	2.6408	(6.746)	0	0	0
2019/08/30	2030	07/11/2019	9.49	Call	Bond Future	3,751.7000	3.7517	3,550.1400	3.5501	(5.372)	0	0	0
2019/08/30	2030	07/11/2019	9.76	Call	Bond Future	5,177.9200	5.1779	4,955.3500	4.9554	(4.298)	0	0	0
2019/08/30	2030	07/11/2019	9.85	Put	Bond Future	132.0400	0.1320	159.1500	0.1591	20.532	0	0	2,500
2019/08/30	2030	07/11/2019	8.57	Put	Bond Future	2,855.0400	2.8550	3,045.4300	3.0454	6.669	0	0	0
2019/08/30	2030	07/11/2019	9.20	Call	Bond Future	2,387.3700	2.3874	2,205.1200	2.2051	(7.634)	0	0	0
2019/08/30	2030	07/11/2019	9.25	Call	Bond Future	2,605.2100	2.6052	2,417.1200	2.4171	(7.220)	0	0	0
2019/08/30	2030	07/11/2019	8.40	Call	Bond Future	246.5900	0.2466	199.9100	0.1999	(18.930)	0	0	0
2019/08/30	2030	07/11/2019	9.47	Call	Bond Future	3,651.1800	3.6512	3,450.6000	3.4506	(5.494)	0	0	0
2019/08/30	2030	07/11/2019	9.47	Put	Bond Future	372.8900	0.3729	428.2300	0.4282	14.841	0	0	0
2019/08/30	2030	07/11/2019	9.70	Call	Bond Future	4,853.9700	4.8540	4,635.4000	4.6354	(4.503)	0	0	0
2019/08/30	2030	07/11/2019	9.70	Put	Bond Future	199.3300	0.1993	236.6800	0.2367	18.738	0	0	0
2019/08/30	2030	07/11/2019	9.85	Call	Bond Future	5,669.3300	5.6693	5,440.5200	5.4405	(4.036)	0	0	0
2019/08/30	2030	07/11/2019	8.57	Call	Bond Future	468.8400	0.4688	403.3100	0.4033	(13.977)	0	0	0
2019/08/30	2030	07/11/2019	9.12	Put	Bond Future	927.0600	0.9271	1,010.8100	1.0108	9.034	0	0	0
2019/08/30	2030	07/11/2019	9.12	Call	Bond Future	2,056.2700	2.0563	1,884.1000	1.8841	(8.373)	0	0	0
2019/08/30	2030	07/11/2019	8.95	Call	Bond Future	1,430.6700	1.4307	1,286.8100	1.2868	(10.055)	0	0	0
2019/08/30	2030	07/11/2019	8.95	Put	Bond Future	1,369.6800	1.3697	1,481.7400	1.4817	8.181	0	0	5,000
2019/08/30	2030	07/11/2019	9.35	Call	Bond Future	3,065.5200	3.0655	2,871.6500	2.8717	(6.324)	0	0	0
2019/08/30	2030	07/11/2019	9.35	Put	Bond Future	516.5500	0.5166	578.6000	0.5786	12.012	0	0	2,500
2019/08/30	2030	07/11/2019	9.25	Put	Bond Future	669.9600	0.6700	737.7900	0.7378	10.124	0	0	5,333
2019/08/30	2030	06/02/2020	9.14	Call	Bond Future	2,690.6800	2.6907	2,627.6000	2.6276	(2.344)	0	0	0
2019/08/30	2030	06/02/2020	8.40	Call	Bond Future	686.5700	0.6866	704.2800	0.7043	2.579	0	0	5,820
2019/08/30	2030	06/02/2020	9.15	Put	Bond Future	1,801.7800	1.8018	1,998.2300	1.9982	10.903	0	0	0

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2019/08/30	2030	06/02/2020			Bond Future	9.0001	93.7446	9.0421	93.4841	0.467	0.0000	0.0000	0
2019/08/30	2030	06/02/2020	9.00	Put	Bond Future	2,208.0700	2.2081	2,419.7600	2.4198	9.587	0	0	0
2019/08/30	2030	06/02/2020	9.00	Call	Bond Future	2,207.5700	2.2076	2,158.7300	2.1587	(2.212)	0	0	5,820
2019/08/30	2030	06/02/2020	9.14	Put	Bond Future	1,826.8500	1.8269	2,024.3000	2.0243	10.808	0	0	0
2019/08/30	2030	06/02/2020	8.40	Put	Bond Future	4,513.7400	4.5137	4,791.9800	4.7920	6.164	0	0	0
2019/08/30	2030	06/02/2020	9.15	Call	Bond Future	2,726.9500	2.7269	2,662.8700	2.6629	(2.350)	0	0	0
2019/08/30	2030	06/02/2020	9.16	Call	Bond Future	2,763.4500	2.7635	2,698.3600	2.6984	(2.355)	0	0	0
2019/08/30	2030	06/02/2020	9.16	Put	Bond Future	1,777.0000	1.7770	1,972.4400	1.9724	10.998	0	0	0
2019/08/30	2030	07/05/2020	8.79	Call	Bond Future	1,982.8000	1.9828	1,949.0200	1.9490	(1.704)	0	0	0
2019/08/30	2030	07/05/2020	8.78	Put	Bond Future	3,667.1400	3.6671	3,900.1900	3.9002	6.355	0	0	0
2019/08/30	2030	07/05/2020			Bond Future	9.0578	95.4781	9.1015	95.2127	0.482	0.0000	0.0000	0
2019/08/30	2030	07/05/2020	8.80	Call	Bond Future	2,010.9800	2.0110	1,976.0800	1.9761	(1.735)	0	0	0
2019/08/30	2030	07/05/2020	8.80	Put	Bond Future	3,598.6700	3.5987	3,829.1800	3.8292	6.405	0	0	0
2019/08/30	2030	07/05/2020	8.79	Put	Bond Future	3,632.7800	3.6328	3,864.4100	3.8644	6.376	0	0	0
2019/08/30	2030	07/05/2020	8.78	Call	Bond Future	1,954.8200	1.9548	1,922.4600	1.9225	(1.655)	0	0	0
2019/08/30	2032	07/11/2019	9.71	Call	Bond Future	3,149.7600	3.1498	2,998.0800	2.9981	(4.816)	0	0	0
2019/08/30	2032	07/11/2019	9.70	Put	Bond Future	732.7500	0.7328	821.5900	0.8216	12.124	0	0	0
2019/08/30	2032	07/11/2019			Bond Future	9.3477	92.9978	9.3829	92.7577	0.376	0.0000	0.0000	44,098
2019/08/30	2032	07/11/2019	9.72	Call	Bond Future	3,198.8600	3.1989	3,046.4400	3.0464	(4.765)	0	0	0
2019/08/30	2032	07/11/2019	9.72	Put	Bond Future	698.6100	0.6986	786.2400	0.7862	12.543	0	0	0
2019/08/30	2032	07/11/2019	9.71	Put	Bond Future	715.4400	0.7154	803.8100	0.8038	12.352	0	0	0
2019/08/30	2032	07/11/2019	9.70	Call	Bond Future	3,101.0800	3.1011	2,949.8700	2.9499	(4.876)	0	0	0
2019/08/30	2032	06/02/2020	9.40	Put	Bond Future	2,565.9400	2.5659	2,723.0800	2.7231	6.124	0	0	0
2019/08/30	2032	06/02/2020			Bond Future	9.4162	94.6719	9.4526	94.4275	0.386	0.0000	0.0000	0
2019/08/30	2032	06/02/2020	9.39	Call	Bond Future	2,421.9000	2.4219	2,335.7000	2.3357	(3.559)	0	0	0
2019/08/30	2032	06/02/2020	9.39	Put	Bond Future	2,598.6600	2.5987	2,756.8400	2.7568	6.087	0	0	0
2019/08/30	2032	06/02/2020	9.40	Call	Bond Future	2,456.6200	2.4566	2,369.3800	2.3694	(3.551)	0	0	0
2019/08/30	2032	06/02/2020	9.38	Call	Bond Future	2,387.1800	2.3872	2,302.0300	2.3020	(3.567)	0	0	0
2019/08/30	2032	06/02/2020	9.38	Put	Bond Future	2,631.4500	2.6314	2,790.6800	2.7907	6.051	0	0	0
2019/08/30	2032	07/05/2020	9.19	Call	Bond Future	2,237.7900	2.2378	2,182.7500	2.1828	(2.460)	0	0	0
2019/08/30	2032	07/05/2020			Bond Future	9.4813	92.2622	9.5189	92.0133	0.397	0.0000	0.0000	0
2019/08/30	2032	07/05/2020	9.17	Call	Bond Future	2,178.2600	2.1783	2,125.3600	2.1254	(2.429)	0	0	0
2019/08/30	2032	07/05/2020	9.17	Put	Bond Future	4,270.1800	4.2702	4,466.1600	4.4662	4.590	0	0	0
2019/08/30	2032	07/05/2020	9.19	Put	Bond Future	4,193.3300	4.1933	4,387.1700	4.3872	4.623	0	0	0
2019/08/30	2032	07/05/2020	9.18	Call	Bond Future	2,207.7700	2.2078	2,153.8100	2.1538	(2.444)	0	0	0
2019/08/30	2032	07/05/2020	9.18	Put	Bond Future	4,231.4600	4.2315	4,426.3800	4.4264	4.606	0	0	0
2019/08/30	2033	07/11/2019			Bond Future	103.2145	103.2145	102.9754	102.9754	(0.232)	0.0000	0.0000	6,260
2019/08/30	2033	06/02/2020			Bond Future	105.0975	105.0975	104.8542	104.8542	(0.232)	0.0000	0.0000	0
2019/08/30	2033	07/05/2020			Bond Future	105.8695	105.8695	105.6216	105.6216	(0.234)	0.0000	0.0000	0
2019/08/30	2037	07/11/2019	9.97	Call	Bond Future	2,765.3700	2.7654	2,578.3500	2.5783	(6.763)	0	0	0
2019/08/30	2037	07/11/2019			Bond Future	9.7538	92.0169	9.7940	91.7118	0.412	0.0000	0.0000	60,745
2019/08/30	2037	07/11/2019	9.95	Call	Bond Future	2,668.6300	2.6686	2,485.0500	2.4850	(6.879)	0	0	0
2019/08/30	2037	07/11/2019	9.95	Put	Bond Future	1,193.8300	1.1938	1,315.3500	1.3153	10.179	0	0	0
2019/08/30	2037	07/11/2019	9.97	Put	Bond Future	1,142.2800	1.1423	1,260.3600	1.2604	10.337	0	0	0
2019/08/30	2037	07/11/2019	9.96	Call	Bond Future	2,716.8100	2.7168	2,531.5100	2.5315	(6.820)	0	0	0

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2019/08/30	2037	07/11/2019	9.96	Put	Bond Future	1,167.8200	1.1678	1,287.6200	1.2876	10.258	0	0	0
2019/08/30	2037	06/02/2020	9.67	Call	Bond Future	2,258.9200	2.2589	2,248.7400	2.2487	(0.451)	0	0	0
2019/08/30	2037	06/02/2020	9.66	Put	Bond Future	3,474.6300	3.4746	3,776.7800	3.7768	8.696	0	0	0
2019/08/30	2037	06/02/2020			Bond Future	9.8250	89.4140	9.8664	89.1035	0.422	0.0000	0.0000	0
2019/08/30	2037	06/02/2020	9.68	Call	Bond Future	2,294.8500	2.2949	2,282.8200	2.2828	(0.524)	0	0	0
2019/08/30	2037	06/02/2020	9.68	Put	Bond Future	3,392.8800	3.3929	3,691.3500	3.6913	8.797	0	0	0
2019/08/30	2037	06/02/2020	9.67	Put	Bond Future	3,433.4400	3.4334	3,733.7600	3.7338	8.747	0	0	0
2019/08/30	2037	06/02/2020	9.66	Call	Bond Future	2,223.5200	2.2235	2,215.1700	2.2152	(0.376)	0	0	0
2019/08/30	2037	07/05/2020	9.60	Put	Bond Future	4,887.1800	4.8872	5,013.6200	5.0136	2.587	0	0	0
2019/08/30	2037	07/05/2020	9.59	Call	Bond Future	2,633.1800	2.6332	2,444.7500	2.4447	(7.156)	0	0	0
2019/08/30	2037	07/05/2020			Bond Future	9.8944	91.0675	9.9372	90.7512	0.433	0.0000	0.0000	0
2019/08/30	2037	07/05/2020	9.60	Call	Bond Future	2,666.5400	2.6665	2,476.6300	2.4766	(7.122)	0	0	0
2019/08/30	2037	07/05/2020	9.59	Put	Bond Future	4,930.7000	4.9307	5,058.6200	5.0586	2.594	0	0	0
2019/08/30	2037	07/05/2020	9.61	Call	Bond Future	2,700.1200	2.7001	2,508.7400	2.5087	(7.088)	0	0	0
2019/08/30	2037	07/05/2020	9.61	Put	Bond Future	4,843.9700	4.8440	4,968.9400	4.9689	2.580	0	0	0
2019/08/30	2038	07/11/2019			Bond Future	121.2373	121.2373	121.0615	121.0615	(0.145)	0.0000	0.0000	21,774
2019/08/30	2038	06/02/2020			Bond Future	121.7908	121.7908	121.6119	121.6119	(0.147)	0.0000	0.0000	0
2019/08/30	2038	07/05/2020			Bond Future	124.0711	124.0711	123.8888	123.8888	(0.147)	0.0000	0.0000	0
2019/08/30	2040	07/11/2019	10.04	Put	Bond Future	1,427.8700	1.4279	1,502.5500	1.5025	5.230	0	0	0
2019/08/30	2040	07/11/2019	10.03	Call	Bond Future	2,631.7200	2.6317	2,381.7100	2.3817	(9.500)	0	0	0
2019/08/30	2040	07/11/2019	9.80	Put	Bond Future	2,316.2700	2.3163	2,440.4300	2.4404	5.360	0	0	0
2019/08/30	2040	07/11/2019	9.30	Put	Bond Future	5,273.0200	5.2730	5,532.2600	5.5323	4.916	0	0	0
2019/08/30	2040	07/11/2019			Bond Future	9.8846	94.8404	9.9247	94.5140	0.406	0.0000	0.0000	42,875
2019/08/30	2040	07/11/2019	10.04	Call	Bond Future	2,681.0200	2.6810	2,429.3400	2.4293	(9.387)	0	0	0
2019/08/30	2040	07/11/2019	10.03	Put	Bond Future	1,458.3700	1.4584	1,534.7200	1.5347	5.235	0	0	0
2019/08/30	2040	07/11/2019	9.80	Call	Bond Future	1,623.1300	1.6231	1,420.9300	1.4209	(12.457)	0	0	1,260
2019/08/30	2040	07/11/2019	9.30	Call	Bond Future	307.4700	0.3075	240.3500	0.2404	(21.830)	0	0	1,260
2019/08/30	2040	07/11/2019	10.05	Call	Bond Future	2,730.7300	2.7307	2,477.2300	2.4772	(9.283)	0	0	0
2019/08/30	2040	07/11/2019	10.05	Put	Bond Future	1,397.9000	1.3979	1,470.7600	1.4708	5.212	0	0	0
2019/08/30	2040	06/02/2020	9.76	Call	Bond Future	2,215.5900	2.2156	2,226.9400	2.2269	0.512	0	0	0
2019/08/30	2040	06/02/2020	9.00	Put	Bond Future	8,643.8900	8.6439	8,961.5400	8.9615	3.675	0	0	0
2019/08/30	2040	06/02/2020			Bond Future	9.9566	92.0378	9.9981	91.7056	0.416	0.0000	0.0000	0
2019/08/30	2040	06/02/2020	8.40	Put	Bond Future	14,062.6300	14.0626	14,393.9400	14.3939	2.356	0	0	0
2019/08/30	2040	06/02/2020	8.40	Call	Bond Future	72.0000	0.0720	71.1100	0.0711	(1.236)	0	0	0
2019/08/30	2040	06/02/2020	9.74	Call	Bond Future	2,141.7300	2.1417	2,156.7400	2.1567	0.701	0	0	0
2019/08/30	2040	06/02/2020	9.74	Put	Bond Future	3,909.6000	3.9096	4,256.8100	4.2568	8.881	0	0	0
2019/08/30	2040	06/02/2020	9.76	Put	Bond Future	3,818.0200	3.8180	4,161.5700	4.1616	8.998	0	0	0
2019/08/30	2040	06/02/2020	9.00	Call	Bond Future	415.3200	0.4153	400.7700	0.4008	(3.503)	0	0	0
2019/08/30	2040	06/02/2020	9.75	Call	Bond Future	2,178.7300	2.1787	2,192.1600	2.1922	0.616	0	0	0
2019/08/30	2040	06/02/2020	9.75	Put	Bond Future	3,863.8200	3.8638	4,209.4500	4.2094	8.945	0	0	0
2019/08/30	2040	07/05/2020	9.74	Call	Bond Future	2,836.7000	2.8367	2,736.0400	2.7360	(3.548)	0	0	0
2019/08/30	2040	07/05/2020	9.75	Put	Bond Future	5,113.3600	5.1134	5,349.7200	5.3497	4.622	0	0	0
2019/08/30	2040	07/05/2020			Bond Future	10.0270	93.7398	10.0698	93.4014	0.427	0.0000	0.0000	0
2019/08/30	2040	07/05/2020	9.74	Put	Bond Future	5,159.5800	5.1596	5,397.3200	5.3973	4.608	0	0	0
2019/08/30	2040	07/05/2020	9.75	Call	Bond Future	2,872.9600	2.8730	2,770.9200	2.7709	(3.552)	0	0	0
2019/08/30	2040	07/05/2020	9.73	Call	Bond Future	2,800.3700	2.8004	2,701.4000	2.7014	(3.534)	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
2019/08/30	2040	07/05/2020	9.73	Put	Bond Future	5,205.8500	5.2059	5,445.2800	5.4453	4.599	0	0	0
2019/08/30	2044	07/11/2019	10.07	Put	Bond Future	1,521.9200	1.5219	1,602.6500	1.6026	5.304	0	0	0
2019/08/30	2044	07/11/2019	9.74	Put	Bond Future	2,892.9800	2.8930	3,046.3500	3.0463	5.301	0	0	0
2019/08/30	2044	07/11/2019	10.52	Call	Bond Future	5,223.2800	5.2233	4,920.4000	4.9204	(5.799)	0	0	0
2019/08/30	2044	07/11/2019			Bond Future	9.9329	91.6766	9.9730	91.3449	0.404	0.0000	0.0000	37,891
2019/08/30	2044	07/11/2019	10.06	Call	Bond Future	2,597.1200	2.5971	2,348.0900	2.3481	(9.589)	0	0	0
2019/08/30	2044	07/11/2019	10.06	Put	Bond Future	1,553.9300	1.5539	1,636.5600	1.6366	5.317	0	0	0
2019/08/30	2044	07/11/2019	10.52	Put	Bond Future	571.7200	5.717	600.5000	6.005	5.034	0	0	328
2019/08/30	2044	07/11/2019	10.07	Call	Bond Future	2,646.3000	2.6463	2,395.3700	2.3954	(9.482)	0	0	0
2019/08/30	2044	07/11/2019	9.19	Call	Bond Future	152.2100	0.1522	117.8400	0.1178	(22.581)	0	0	328
2019/08/30	2044	07/11/2019	9.74	Call	Bond Future	1,270.7200	1.2707	1,092.4300	1.0924	(14.031)	0	0	328
2019/08/30	2044	07/11/2019	10.05	Call	Bond Future	2,548.5100	2.5485	2,301.1100	2.3011	(9.708)	0	0	0
2019/08/30	2044	07/11/2019	10.05	Put	Bond Future	1,586.6300	1.5866	1,670.8900	1.6709	5.311	0	0	0
2019/08/30	2044	07/11/2019	9.19	Put	Bond Future	6,679.8900	6.6799	6,977.1800	6.9772	4.451	0	0	0
2019/08/30	2044	06/02/2020	9.74	Call	Bond Future	2,030.6700	2.0307	2,053.7400	2.0537	1.136	0	0	328
2019/08/30	2044	06/02/2020	10.78	Put	Bond Future	1,097.3000	1.0973	1,319.8900	1.3199	20.285	0	0	328
2019/08/30	2044	06/02/2020	9.77	Put	Bond Future	4,076.1900	4.0762	4,431.7300	4.4317	8.722	0	0	0
2019/08/30	2044	06/02/2020			Bond Future	10.0026	88.9424	10.0440	88.6047	0.414	0.0000	0.0000	0
2019/08/30	2044	06/02/2020	9.09	Put	Bond Future	8,486.0700	8.4861	8,834.2700	8.8343	4.103	0	0	0
2019/08/30	2044	06/02/2020	9.09	Call	Bond Future	465.7400	0.4657	476.2600	0.4763	2.259	0	0	328
2019/08/30	2044	06/02/2020	9.74	Put	Bond Future	4,222.6500	4.2226	4,583.4000	4.5834	8.543	0	0	0
2019/08/30	2044	06/02/2020	9.77	Call	Bond Future	2,139.1500	2.1391	2,157.0100	2.1570	0.835	0	0	0
2019/08/30	2044	06/02/2020	10.78	Call	Bond Future	7,092.7500	7.0927	6,977.6600	6.9777	(1.623)	0	0	0
2019/08/30	2044	06/02/2020	9.78	Call	Bond Future	2,175.6700	2.1757	2,191.7500	2.1918	0.739	0	0	0
2019/08/30	2044	06/02/2020	9.76	Put	Bond Future	4,124.8500	4.1249	4,482.1500	4.4821	8.662	0	0	0
2019/08/30	2044	06/02/2020	9.78	Put	Bond Future	4,027.9900	4.0280	4,381.7500	4.3818	8.783	0	0	0
2019/08/30	2044	06/02/2020	9.76	Call	Bond Future	2,102.9600	2.1030	2,122.5800	2.1226	0.933	0	0	0
2019/08/30	2044	07/05/2020	9.81	Call	Bond Future	3,002.5900	3.0026	2,899.9900	2.9000	(3.417)	0	0	0
2019/08/30	2044	07/05/2020	9.79	Put	Bond Future	5,245.4100	5.2454	5,489.8100	5.4898	4.659	0	0	0
2019/08/30	2044	07/05/2020	9.26	Call	Bond Future	1,297.5200	1.2975	1,270.8700	1.2709	(2.054)	0	0	556
2019/08/30	2044	07/05/2020	9.33	Call	Bond Future	1,471.8100	1.4718	1,437.8000	1.4378	(2.311)	0	0	100
2019/08/30	2044	07/05/2020	9.98	Call	Bond Future	3,666.0700	3.6661	3,536.5500	3.5365	(3.533)	0	0	100
2019/08/30	2044	07/05/2020			Bond Future	10.0706	90.5871	10.1133	90.2432	0.424	0.0000	0.0000	0
2019/08/30	2044	07/05/2020	9.81	Put	Bond Future	5,150.7500	5.1508	5,392.0900	5.3921	4.686	0	0	0
2019/08/30	2044	07/05/2020	9.79	Call	Bond Future	2,928.8200	2.9288	2,829.2800	2.8293	(3.399)	0	0	0
2019/08/30	2044	07/05/2020	9.33	Put	Bond Future	7,810.2900	7.8103	8,120.2200	8.1202	3.968	0	0	0
2019/08/30	2044	07/05/2020	9.80	Put	Bond Future	5,197.7500	5.1977	5,440.7700	5.4408	4.675	0	0	0
2019/08/30	2044	07/05/2020	9.26	Put	Bond Future	8,273.7400	8.2737	8,591.0300	8.5910	3.835	0	0	0
2019/08/30	2044	07/05/2020	9.91	Put	Bond Future	4,698.9800	4.6990	4,924.5200	4.9245	4.800	0	0	0
2019/08/30	2044	07/05/2020	9.98	Put	Bond Future	4,403.2300	4.4032	4,617.6500	4.6176	4.870	0	0	0
2019/08/30	2044	07/05/2020	11.09	Call	Bond Future	9,174.1700	9.1742	8,938.4800	8.9385	(2.569)	0	0	0
2019/08/30	2044	07/05/2020	9.80	Call	Bond Future	2,965.4400	2.9654	2,864.5200	2.8645	(3.403)	0	0	0
2019/08/30	2044	07/05/2020	9.91	Call	Bond Future	3,385.2800	3.3853	3,266.8800	3.2669	(3.497)	0	0	556
2019/08/30	2044	07/05/2020	11.02	Call	Bond Future	8,783.5500	8.7836	8,587.6100	8.5876	(2.231)	0	0	0
2019/08/30	2044	07/05/2020	11.02	Put	Bond Future	1,637.8600	1.6379	1,785.8600	1.7859	9.036	0	0	556
2019/08/30	2044	07/05/2020	11.09	Put	Bond Future	1,540.6100	1.5406	1,648.8600	1.6489	7.026	0	0	100

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2019/08/30	2046	07/11/2019			Bond Future	112.2446	112.2446	112.0382	112.0382	(0.184)	0.0000	0.0000	17,994
2019/08/30	2046	06/02/2020			Bond Future	114.2922	114.2922	114.0822	114.0822	(0.184)	0.0000	0.0000	0
2019/08/30	2046	07/05/2020			Bond Future	114.6836	114.6836	114.4698	114.4698	(0.186)	0.0000	0.0000	0
2019/08/30	2050	07/11/2019			Bond Future	117.2258	117.2258	116.9901	116.9901	(0.201)	0.0000	0.0000	12,882
2019/08/30	2050	06/02/2020			Bond Future	117.5288	117.5288	117.2888	117.2888	(0.204)	0.0000	0.0000	0
2019/08/30	2050	07/05/2020			Bond Future	119.7293	119.7293	119.4848	119.4848	(0.204)	0.0000	0.0000	0
2019/08/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	AL37	07/11/2019			Index Future	668.3380	668.3380	667.5670	667.5670	(0.115)	0.0000	0.0000	0
2019/08/30	AL37	06/02/2020			Index Future	680.3680	680.3680	679.5840	679.5840	(0.115)	0.0000	0.0000	0
2019/08/30	AL37	07/05/2020			Index Future	692.9480	692.9480	692.1480	692.1480	(0.115)	0.0000	0.0000	0
2019/08/30	AL7T	07/11/2019			Index Future	776.7020	776.7020	774.9710	774.9710	(0.223)	0.0000	0.0000	120
2019/08/30	AL7T	06/02/2020			Index Future	790.6830	790.6830	788.9210	788.9210	(0.223)	0.0000	0.0000	0
2019/08/30	AL7T	07/05/2020			Index Future	805.3020	805.3020	803.5070	803.5070	(0.223)	0.0000	0.0000	0
2019/08/30	ALBI	07/11/2019			Index Future	694.0300	694.0300	692.1670	692.1670	(0.268)	0.0000	0.0000	220
2019/08/30	ALBI	06/02/2020			Index Future	706.5230	706.5230	704.6270	704.6270	(0.268)	0.0000	0.0000	0
2019/08/30	ALBI	07/05/2020			Index Future	719.5860	719.5860	717.6550	717.6550	(0.268)	0.0000	0.0000	0
2019/08/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/30	ES33	07/11/2019			Bond Future	10.9041	77.1364	10.9439	76.9061	0.365	0.0000	0.0000	350
2019/08/30	ES33	06/02/2020			Bond Future	11.0239	78.5248	11.0651	78.2905	0.374	0.0000	0.0000	0
2019/08/30	ES33	07/05/2020			Bond Future	11.1390	76.1827	11.1818	75.9440	0.384	0.0000	0.0000	0

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2019/08/30	ES42	07/11/2019			Bond Future	11.2538	78.0323	11.2988	77.7374	0.399	0.0000	0.0000	4,919
2019/08/30	ES42	06/02/2020			Bond Future	11.3686	79.4369	11.4152	79.1367	0.409	0.0000	0.0000	0
2019/08/30	ES42	07/05/2020			Bond Future	11.4838	76.6411	11.5321	76.3354	0.420	0.0000	0.0000	0
2019/08/30	GOVI	07/11/2019	672.90	Call	GOVI	140,310.0000	14.0310	121,360.0000	12.1360	(13.506)	0	0	0
2019/08/30	GOVI	07/11/2019			GOVI	686.9310	686.9310	685.0360	685.0360	(0.276)	0.0000	0.0000	1,189
2019/08/30	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	GOVI	07/11/2019	672.91	Call	GOVI	140,210.0000	14.0210	121,260.0000	12.1260	(13.515)	0	0	0
2019/08/30	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	GOVI	07/11/2019	672.92	Call	GOVI	140,110.0000	14.0110	121,160.0000	12.1160	(13.525)	0	0	0
2019/08/30	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	GOVI	06/02/2020	703.15	Put	GOVI	38,530.0000	3.8530	57,820.0000	5.7820	50.065	0	0	0
2019/08/30	GOVI	06/02/2020			GOVI	699.2970	699.2970	697.3680	697.3680	(0.276)	0.0000	0.0000	0
2019/08/30	GOVI	06/02/2020	703.14	Put	GOVI	38,430.0000	3.8430	57,720.0000	5.7720	50.195	0	0	0
2019/08/30	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	GOVI	06/02/2020	703.13	Put	GOVI	38,330.0000	3.8330	57,620.0000	5.7620	50.326	0	0	0
2019/08/30	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	GOVI	07/05/2020			GOVI	712.2260	712.2260	710.2610	710.2610	(0.276)	0.0000	0.0000	0
2019/08/30	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	GOVI	07/05/2020	720.00	Put	GOVI	77,740.0000	7.7740	97,390.0000	9.7390	25.277	0	0	0
2019/08/30	GOVI	07/05/2020	719.98	Put	GOVI	77,540.0000	7.7540	97,190.0000	9.7190	25.342	0	0	0
2019/08/30	GOVI	07/05/2020	719.99	Put	GOVI	77,640.0000	7.7640	97,290.0000	9.7290	25.309	0	0	0
2019/08/30	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/30	IGOV	07/11/2019			Index Future	263.1980	263.1980	262.8940	262.8940	(0.116)	0.0000	0.0000	1,017
2019/08/30	IGOV	06/02/2020			Index Future	268.0000	268.0000	267.6900	267.6900	(0.116)	0.0000	0.0000	0
2019/08/30	IGOV	07/05/2020			Index Future	273.0180	273.0180	272.7020	272.7020	(0.116)	0.0000	0.0000	0
2019/08/30	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/30	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/30	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/08/30	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/08/30	IS02	22/06/2020			Interest Rate Swap	101.9300	101.9300	101.9300	101.9300	0.000	0.0000	0.0000	0
2019/08/30	IS02	21/09/2020			Interest Rate Swap	98.7300	98.7300	98.7300	98.7300	0.000	0.0000	0.0000	0
2019/08/30	IS05	17/12/2020			Interest Rate Swap	95.3100	95.3100	95.3100	95.3100	0.000	0.0000	0.0000	0
2019/08/30	IS05	16/03/2021			Interest Rate Swap	94.2600	94.2600	94.2500	94.2500	(0.011)	0.0000	0.0000	0
2019/08/30	IS05	15/06/2021			Interest Rate Swap	93.1600	93.1600	93.1500	93.1500	(0.011)	0.0000	0.0000	0
2019/08/30	IS05	21/09/2021			Interest Rate Swap	93.0300	93.0300	93.0200	93.0200	(0.011)	0.0000	0.0000	0
2019/08/30	IS05	21/12/2021			Interest Rate Swap	94.9800	94.9800	94.9700	94.9700	(0.011)	0.0000	0.0000	51
2019/08/30	IS05	15/03/2022			Interest Rate Swap	94.8900	94.8900	94.8800	94.8800	(0.011)	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
2019/08/30	IS05	21/06/2022			Interest Rate Swap	95.8300	95.8300	95.8300	95.8300	0.000	0.0000	0.0000	0
2019/08/30	IS05	20/09/2022			Interest Rate Swap	99.5500	99.5500	99.5500	99.5500	0.000	0.0000	0.0000	0
2019/08/30	IS05	20/12/2022			Interest Rate Swap	100.5900	100.5900	100.6000	100.6000	0.010	0.0000	0.0000	0
2019/08/30	IS05	22/03/2023			Interest Rate Swap	93.6600	93.6600	93.6800	93.6800	0.021	0.0000	0.0000	0
2019/08/30	IS05	20/06/2023			Interest Rate Swap	99.5700	99.5700	99.6000	99.6000	0.030	0.0000	0.0000	0
2019/08/30	IS05	19/09/2023			Interest Rate Swap	94.8100	94.8100	94.8500	94.8500	0.042	0.0000	0.0000	0
2019/08/30	IS10	17/12/2025			Interest Rate Swap	90.0900	90.0900	90.1400	90.1400	0.056	0.0000	0.0000	0
2019/08/30	IS10	16/03/2026			Interest Rate Swap	86.9100	86.9100	86.9500	86.9500	0.046	0.0000	0.0000	0
2019/08/30	IS10	15/06/2026			Interest Rate Swap	85.5200	85.5200	85.5500	85.5500	0.035	0.0000	0.0000	0
2019/08/30	IS10	21/09/2026			Interest Rate Swap	87.6400	87.6400	87.6700	87.6700	0.034	0.0000	0.0000	0
2019/08/30	IS10	21/12/2026			Interest Rate Swap	91.4600	91.4600	91.4900	91.4900	0.033	0.0000	0.0000	0
2019/08/30	IS10	15/03/2027			Interest Rate Swap	89.9100	89.9100	89.9500	89.9500	0.044	0.0000	0.0000	0
2019/08/30	IS10	21/06/2027			Interest Rate Swap	91.9800	91.9800	92.0300	92.0300	0.054	0.0000	0.0000	0
2019/08/30	IS10	20/09/2027			Interest Rate Swap	97.5000	97.5000	97.5600	97.5600	0.062	0.0000	0.0000	0
2019/08/30	IS10	20/12/2027			Interest Rate Swap	97.8300	97.8300	97.9000	97.9000	0.072	0.0000	0.0000	0
2019/08/30	IS10	22/03/2028			Interest Rate Swap	91.1400	91.1400	91.2000	91.2000	0.066	0.0000	0.0000	0
2019/08/30	IS10	20/06/2028			Interest Rate Swap	98.5000	98.5000	98.5600	98.5600	0.061	0.0000	0.0000	0
2019/08/30	IS10	19/09/2028			Interest Rate Swap	91.8600	91.8600	91.9300	91.9300	0.076	0.0000	0.0000	0
2019/08/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/30	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/30	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/30	R023	07/11/2019	7.98	Call	Bond Future	2,195.9900	2.1960	2,100.4400	2.1004	(4.351)	0	0	0
2019/08/30	R023	07/11/2019			Bond Future	7.2309	103.0459	7.2680	102.9376	0.514	0.0000	0.0000	53,397
2019/08/30	R023	07/11/2019	7.99	Call	Bond Future	2,223.1900	2.2232	2,127.4400	2.1274	(4.307)	0	0	0
2019/08/30	R023	07/11/2019	7.98	Put	Bond Future	39.1200	0.0391	51.8500	0.0518	32.541	0	0	0
2019/08/30	R023	07/11/2019	7.99	Put	Bond Future	37.9200	0.0379	50.4500	0.0504	33.043	0	0	0
2019/08/30	R023	07/11/2019	8.00	Call	Bond Future	2,250.4800	2.2505	2,154.4100	2.1544	(4.269)	0	0	0
2019/08/30	R023	07/11/2019	8.00	Put	Bond Future	36.8100	0.0368	49.0200	0.0490	33.170	0	0	0
2019/08/30	R023	06/02/2020	7.54	Call	Bond Future	1,259.4000	1.2594	1,206.6200	1.2066	(4.191)	0	0	0
2019/08/30	R023	06/02/2020			Bond Future	7.2314	104.9008	7.2721	104.7906	0.562	0.0000	0.0000	0
2019/08/30	R023	06/02/2020	7.52	Call	Bond Future	1,220.1800	1.2202	1,167.8700	1.1679	(4.287)	0	0	0
2019/08/30	R023	06/02/2020	7.52	Put	Bond Future	440.3900	0.4404	498.2800	0.4983	13.145	0	0	0
2019/08/30	R023	06/02/2020	7.54	Put	Bond Future	425.8300	0.4258	483.2500	0.4833	13.484	0	0	0
2019/08/30	R023	06/02/2020	7.53	Call	Bond Future	1,239.8600	1.2399	1,187.1900	1.1872	(4.248)	0	0	0
2019/08/30	R023	06/02/2020	7.53	Put	Bond Future	433.1800	0.4332	490.7100	0.4907	13.281	0	0	0
2019/08/30	R023	07/05/2020	6.91	Put	Bond Future	1,206.9800	1.2070	1,321.3200	1.3213	9.473	0	0	0
2019/08/30	R023	07/05/2020			Bond Future	7.1995	102.9073	7.2441	102.7950	0.620	0.0000	0.0000	0
2019/08/30	R023	07/05/2020	6.90	Call	Bond Future	461.9900	0.4620	465.0300	0.4650	0.658	0	0	0
2019/08/30	R023	07/05/2020	6.90	Put	Bond Future	1,220.0300	1.2200	1,335.3700	1.3354	9.454	0	0	0
2019/08/30	R023	07/05/2020	6.91	Call	Bond Future	474.3700	0.4744	476.4100	0.4764	0.430	0	0	0
2019/08/30	R023	07/05/2020	6.89	Call	Bond Future	449.7700	0.4498	454.1100	0.4541	0.965	0	0	0
2019/08/30	R023	07/05/2020	6.89	Put	Bond Future	1,233.2300	1.2332	1,349.8700	1.3499	9.458	0	0	0

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2019/08/30	R035	07/11/2019	9.88	Call	Bond Future	2,868.7800	2.8688	2,644.6300	2.6446	(7.813)	0	0	0
2019/08/30	R035	07/11/2019	9.89	Call	Bond Future	2,918.1500	2.9181	2,692.9200	2.6929	(7.718)	0	0	0
2019/08/30	R035	07/11/2019	9.87	Put	Bond Future	1,121.5300	1.1215	1,163.1000	1.1631	3.707	0	0	0
2019/08/30	R035	07/11/2019	10.21	Put	Bond Future	520.1000	0.5201	534.7900	0.5348	2.824	0	0	3,500
2019/08/30	R035	07/11/2019			Bond Future	9.6425	95.6900	9.6775	95.4255	0.363	0.0000	0.0000	94,834
2019/08/30	R035	07/11/2019	9.89	Put	Bond Future	1,073.0000	1.0730	1,112.2300	1.1122	3.656	0	0	0
2019/08/30	R035	07/11/2019	9.87	Call	Bond Future	2,819.6000	2.8196	2,596.7100	2.5967	(7.905)	0	0	0
2019/08/30	R035	07/11/2019	8.92	Put	Bond Future	5,854.4200	5.8544	6,087.2600	6.0873	3.977	0	0	0
2019/08/30	R035	07/11/2019	8.92	Call	Bond Future	149.6900	0.1497	118.0700	0.1181	(21.124)	0	0	3,500
2019/08/30	R035	07/11/2019	9.52	Put	Bond Future	2,295.0700	2.2951	2,392.6000	2.3926	4.250	0	0	0
2019/08/30	R035	07/11/2019	9.52	Call	Bond Future	1,362.2600	1.3623	1,195.3300	1.1953	(12.254)	0	0	3,500
2019/08/30	R035	07/11/2019	9.88	Put	Bond Future	1,097.1300	1.0971	1,137.4400	1.1374	3.674	0	0	0
2019/08/30	R035	07/11/2019	10.21	Call	Bond Future	4,672.2800	4.6723	4,422.5100	4.4225	(5.346)	0	0	0
2019/08/30	R035	06/02/2020	9.60	Call	Bond Future	2,306.4800	2.3065	2,312.7000	2.3127	0.270	0	0	0
2019/08/30	R035	06/02/2020	9.61	Put	Bond Future	3,156.8800	3.1569	3,430.5300	3.4305	8.668	0	0	0
2019/08/30	R035	06/02/2020			Bond Future	9.7187	97.4125	9.7549	97.1433	0.373	0.0000	0.0000	0
2019/08/30	R035	06/02/2020	9.60	Put	Bond Future	3,195.7700	3.1958	3,471.2200	3.4712	8.619	0	0	0
2019/08/30	R035	06/02/2020	9.61	Call	Bond Future	2,343.0100	2.3430	2,347.4300	2.3474	0.189	0	0	0
2019/08/30	R035	06/02/2020	9.59	Call	Bond Future	2,270.2400	2.2702	2,278.2400	2.2782	0.352	0	0	0
2019/08/30	R035	06/02/2020	9.59	Put	Bond Future	3,235.0400	3.2350	3,512.2700	3.5123	8.570	0	0	0
2019/08/30	R035	07/05/2020	9.75	Call	Bond Future	3,495.3400	3.4953	3,375.5400	3.3755	(3.427)	0	0	5,000
2019/08/30	R035	07/05/2020	10.75	Put	Bond Future	1,417.0900	1.4171	1,532.9400	1.5329	8.175	0	0	5,000
2019/08/30	R035	07/05/2020	9.48	Put	Bond Future	4,816.2900	4.8163	5,008.3400	5.0083	3.988	0	0	0
2019/08/30	R035	07/05/2020	9.47	Call	Bond Future	2,503.8600	2.5039	2,423.1100	2.4231	(3.225)	0	0	0
2019/08/30	R035	07/05/2020			Bond Future	9.7852	94.7097	9.8227	94.4353	0.383	0.0000	0.0000	0
2019/08/30	R035	07/05/2020	9.11	Put	Bond Future	6,619.2900	6.6193	6,856.5200	6.8565	3.584	0	0	0
2019/08/30	R035	07/05/2020	9.11	Call	Bond Future	1,467.0500	1.4671	1,429.9800	1.4300	(2.527)	0	0	5,000
2019/08/30	R035	07/05/2020	9.75	Put	Bond Future	3,754.4100	3.7544	3,908.9100	3.9089	4.115	0	0	0
2019/08/30	R035	07/05/2020	10.75	Call	Bond Future	8,118.3700	8.1184	7,959.9200	7.9599	(1.952)	0	0	0
2019/08/30	R035	07/05/2020	9.48	Call	Bond Future	2,537.0400	2.5370	2,454.7900	2.4548	(3.242)	0	0	0
2019/08/30	R035	07/05/2020	9.47	Put	Bond Future	4,859.1500	4.8592	5,052.7000	5.0527	3.983	0	0	0
2019/08/30	R035	07/05/2020	9.49	Call	Bond Future	2,570.1200	2.5701	2,486.7000	2.4867	(3.246)	0	0	0
2019/08/30	R035	07/05/2020	9.49	Put	Bond Future	4,773.4200	4.7734	4,964.3000	4.9643	3.999	0	0	0
2019/08/30	R035	06/08/2020	9.00	Put	Bond Future	8,241.4500	8.2414	8,464.4300	8.4644	2.706	0	0	0
2019/08/30	R035	06/08/2020	9.92	Put	Bond Future	4,205.2400	4.2052	4,343.7400	4.3437	3.294	0	0	0
2019/08/30	R035	06/08/2020			Bond Future	9.8527	96.4716	9.8915	96.1923	0.393	0.0000	0.0000	0
2019/08/30	R035	06/08/2020	9.00	Call	Bond Future	1,767.9900	1.7680	1,711.6500	1.7116	(3.187)	0	0	24,761
2019/08/30	R035	06/08/2020	9.92	Call	Bond Future	4,689.6100	4.6896	4,548.7900	4.5488	(3.003)	0	0	0
2019/08/30	R035	06/08/2020	9.93	Call	Bond Future	4,728.8500	4.7288	4,586.9300	4.5869	(3.001)	0	0	0
2019/08/30	R035	06/08/2020	9.91	Put	Bond Future	4,238.2900	4.2383	4,377.1500	4.3771	3.276	0	0	0
2019/08/30	R035	06/08/2020	9.93	Put	Bond Future	4,172.7900	4.1728	4,310.1900	4.3102	3.293	0	0	0
2019/08/30	R035	06/08/2020	9.91	Call	Bond Future	4,650.8900	4.6509	4,510.4300	4.5104	(3.020)	0	0	0
2019/08/30	R186	07/11/2019	8.23	Call	Bond Future	1,199.4600	1.1995	1,065.8000	1.0658	(11.143)	0	0	4,955
2019/08/30	R186	07/11/2019	8.94	Call	Bond Future	4,159.7000	4.1597	3,977.6900	3.9777	(4.376)	0	0	0
2019/08/30	R186	07/11/2019	8.20	Call	Bond Future	1,111.6600	1.1117	983.3200	0.9833	(11.545)	0	0	0
2019/08/30	R186	07/11/2019			Bond Future	8.2213	116.1958	8.2571	115.9918	0.435	0.0000	0.0000	127,150

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2019/08/30	R186	07/11/2019	8.25	Put	Bond Future	1,096.5800		1.0966	1,163.2300	1.1632	6.078	0	0	3,750
2019/08/30	R186	07/11/2019	8.25	Call	Bond Future	1,260.1600		1.2602	1,122.9100	1.1229	(10.891)	0	0	3,750
2019/08/30	R186	07/11/2019	8.73	Call	Bond Future	3,145.4000		3.1454	2,974.0000	2.9740	(5.449)	0	0	0
2019/08/30	R186	07/11/2019	8.73	Put	Bond Future	290.0300		0.2900	322.5300	0.3225	11.206	0	0	4,955
2019/08/30	R186	07/11/2019	8.94	Put	Bond Future	152.8900		0.1529	174.7800	0.1748	14.317	0	0	0
2019/08/30	R186	07/11/2019	8.23	Put	Bond Future	1,149.8800		1.1499	1,220.1200	1.2201	6.108	0	0	0
2019/08/30	R186	07/11/2019	8.20	Put	Bond Future	1,233.3600		1.2334	1,308.9200	1.3089	6.126	0	0	7,500
2019/08/30	R186	07/11/2019	8.95	Call	Bond Future	4,209.4000		4.2094	4,026.9900	4.0270	(4.333)	0	0	0
2019/08/30	R186	07/11/2019	8.96	Put	Bond Future	143.6500		0.1437	164.6600	0.1647	14.626	0	0	0
2019/08/30	R186	07/11/2019	8.95	Put	Bond Future	148.1600		0.1482	169.6500	0.1696	14.505	0	0	0
2019/08/30	R186	07/11/2019	8.96	Call	Bond Future	4,259.3000		4.2593	4,076.4100	4.0764	(4.294)	0	0	0
2019/08/30	R186	06/02/2020	8.11	Put	Bond Future	2,274.8700		2.2749	2,461.1700	2.4612	8.189	0	0	0
2019/08/30	R186	06/02/2020	8.50	Call	Bond Future	2,589.3900		2.5894	2,530.1200	2.5301	(2.289)	0	0	0
2019/08/30	R186	06/02/2020	8.57	Call	Bond Future	2,839.7200		2.8397	2,779.0000	2.7790	(2.138)	0	0	0
2019/08/30	R186	06/02/2020			Bond Future	8.2670		112.9833	8.3046	112.7758	0.454	0.0000	0.0000	0
2019/08/30	R186	06/02/2020	8.11	Call	Bond Future	1,402.1900		1.4022	1,381.0100	1.3810	(1.510)	0	0	1,007
2019/08/30	R186	06/02/2020	8.55	Call	Bond Future	2,767.1600		2.7672	2,706.9600	2.7070	(2.176)	0	0	0
2019/08/30	R186	06/02/2020	8.55	Put	Bond Future	1,216.0600		1.2161	1,363.3400	1.3633	12.111	0	0	0
2019/08/30	R186	06/02/2020	9.00	Put	Bond Future	621.5000		0.6215	740.0200	0.7400	19.070	0	0	1,007
2019/08/30	R186	06/02/2020	8.50	Put	Bond Future	1,310.3300		1.3103	1,458.5400	1.4585	11.311	0	0	1,007
2019/08/30	R186	06/02/2020	8.57	Put	Bond Future	1,180.0500		1.1800	1,326.8100	1.3268	12.437	0	0	0
2019/08/30	R186	06/02/2020	9.00	Call	Bond Future	4,582.5700		4.5826	4,493.6100	4.4936	(1.941)	0	0	0
2019/08/30	R186	06/02/2020	8.56	Call	Bond Future	2,803.2000		2.8032	2,743.0300	2.7430	(2.146)	0	0	0
2019/08/30	R186	06/02/2020	8.56	Put	Bond Future	1,197.8000		1.1978	1,345.1100	1.3451	12.298	0	0	0
2019/08/30	R186	07/05/2020	8.93	Call	Bond Future	4,447.7300		4.4477	4,416.0000	4.4160	(0.713)	0	0	0
2019/08/30	R186	07/05/2020	8.28	Put	Bond Future	2,303.1900		2.3032	2,508.6500	2.5087	8.921	0	0	0
2019/08/30	R186	07/05/2020	8.09	Put	Bond Future	2,796.8000		2.7968	3,025.7000	3.0257	8.184	0	0	0
2019/08/30	R186	07/05/2020			Bond Future	8.3061		115.0725	8.3456	114.8611	0.476	0.0000	0.0000	0
2019/08/30	R186	07/05/2020	8.08	Call	Bond Future	1,605.9600		1.6060	1,624.8000	1.6248	1.173	0	0	0
2019/08/30	R186	07/05/2020	8.08	Put	Bond Future	2,825.0500		2.8250	3,055.3100	3.0553	8.151	0	0	0
2019/08/30	R186	07/05/2020	8.93	Put	Bond Future	1,170.0100		1.1700	1,349.7000	1.3497	15.358	0	0	6,000
2019/08/30	R186	07/05/2020	8.28	Call	Bond Future	2,163.4300		2.1634	2,157.4700	2.1575	(0.275)	0	0	6,000
2019/08/30	R186	07/05/2020	8.09	Call	Bond Future	1,632.0000		1.6320	1,649.4800	1.6495	1.071	0	0	0
2019/08/30	R186	07/05/2020	8.07	Call	Bond Future	1,580.1400		1.5801	1,599.9500	1.6000	1.254	0	0	0
2019/08/30	R186	07/05/2020	8.07	Put	Bond Future	2,853.5400		2.8535	3,084.7700	3.0848	8.103	0	0	0
2019/08/30	R186	07/05/2020	7.60	Put	Bond Future	4,473.0500		4.4731	4,731.7800	4.7318	5.784	0	0	0
2019/08/30	R186	07/05/2020	7.60	Call	Bond Future	608.5700		0.6086	655.8800	0.6559	7.774	0	0	6,000
2019/08/30	R197	07/11/2019			Bond Future	308.6066		308.6066	308.6002	308.6002	(0.002)	0.0000	0.0000	2,507
2019/08/30	R197	06/02/2020			Bond Future	306.5783		306.5783	306.5720	306.5720	(0.002)	0.0000	0.0000	40
2019/08/30	R197	07/05/2020			Bond Future	312.3184		312.3184	312.3119	312.3119	(0.002)	0.0000	0.0000	0
2019/08/30	R202	07/11/2019			Bond Future	234.2020		234.2020	233.6828	233.6828	(0.222)	0.0000	0.0000	9,082
2019/08/30	R202	06/02/2020			Bond Future	234.4068		234.4068	233.8783	233.8783	(0.225)	0.0000	0.0000	0
2019/08/30	R202	07/05/2020			Bond Future	238.7956		238.7956	238.2572	238.2572	(0.225)	0.0000	0.0000	0
2019/08/30	R207	07/11/2019	2.08	Put	Bond Future	776.4100		0.7764	777.4300	0.7774	0.131	0	0	0
2019/08/30	R207	07/11/2019			Bond Future	6.4169		102.4720	6.4227	102.4710	0.090	0.0000	0.0000	3,884

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
2019/08/30	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	R207	07/11/2019	2.07	Put	Bond Future	778.2100	0.7782	779.2300	0.7792	0.131	0	0	0
2019/08/30	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/30	R207	07/11/2019	2.06	Put	Bond Future	780.0200	0.7800	781.0400	0.7810	0.131	0	0	0
2019/08/30	R208	07/11/2019	6.83	Call	Bond Future	502.9100	0.5029	497.4800	0.4975	(1.080)	0	0	0
2019/08/30	R208	07/11/2019	6.82	Put	Bond Future	35.8000	0.0358	24.4800	0.0245	(31.620)	0	0	0
2019/08/30	R208	07/11/2019			Bond Future	6.4706	101.1473	6.4662	101.1531	(0.069)	0.0000	0.0000	10,069
2019/08/30	R208	07/11/2019	6.84	Call	Bond Future	514.6900	0.5147	509.3700	0.5094	(1.034)	0	0	0
2019/08/30	R208	07/11/2019	6.84	Put	Bond Future	33.4600	0.0335	22.3400	0.0223	(33.234)	0	0	0
2019/08/30	R208	07/11/2019	6.83	Put	Bond Future	34.6600	0.0347	23.4300	0.0234	(32.400)	0	0	0
2019/08/30	R208	07/11/2019	6.82	Call	Bond Future	491.0600	0.4911	485.5400	0.4855	(1.124)	0	0	0
2019/08/30	R208	06/02/2020	6.13	Put	Bond Future	259.3100	0.2593	267.7100	0.2677	3.239	0	0	0
2019/08/30	R208	06/02/2020	6.12	Call	Bond Future	92.5000	0.0925	106.6600	0.1067	15.308	0	0	0
2019/08/30	R208	06/02/2020			Bond Future	6.2798	102.9680	6.2744	102.9739	(0.087)	0.0000	0.0000	0
2019/08/30	R208	06/02/2020	6.13	Call	Bond Future	96.7200	0.0967	111.0600	0.1111	14.826	0	0	0
2019/08/30	R208	06/02/2020	6.12	Put	Bond Future	265.9600	0.2660	274.1800	0.2742	3.091	0	0	0
2019/08/30	R208	06/02/2020	6.14	Call	Bond Future	101.3000	0.1013	115.8200	0.1158	14.334	0	0	0
2019/08/30	R208	06/02/2020	6.14	Put	Bond Future	253.0300	0.2530	261.6100	0.2616	3.391	0	0	0
2019/08/30	R208	07/05/2020	4.81	Call	Bond Future	1.6900	0.0017	1.2700	0.0013	(24.852)	0	0	0
2019/08/30	R208	07/05/2020	4.80	Put	Bond Future	971.5500	0.9716	965.1300	0.9651	(0.661)	0	0	0
2019/08/30	R208	07/05/2020			Bond Future	5.9241	101.4681	5.9171	101.4741	(0.118)	0.0000	0.0000	0
2019/08/30	R208	07/05/2020	4.82	Call	Bond Future	1.8000	0.0018	1.3500	0.0014	(25.000)	0	0	0
2019/08/30	R208	07/05/2020	4.82	Put	Bond Future	954.3600	0.9544	947.9000	0.9479	(0.677)	0	0	0
2019/08/30	R208	07/05/2020	4.81	Put	Bond Future	962.9400	0.9629	956.5100	0.9565	(0.668)	0	0	0
2019/08/30	R208	07/05/2020	4.80	Call	Bond Future	1.6000	0.0016	1.1900	0.0012	(25.625)	0	0	0
2019/08/30	R209	07/11/2019	9.82	Call	Bond Future	2,287.5900	2.2876	2,134.4500	2.1344	(6.694)	0	0	0
2019/08/30	R209	07/11/2019	9.77	Put	Bond Future	1,156.2800	1.1563	1,265.7900	1.2658	9.471	0	0	8,000
2019/08/30	R209	07/11/2019	9.33	Call	Bond Future	741.3700	0.7414	665.5800	0.6656	(10.223)	0	0	8,000
2019/08/30	R209	07/11/2019			Bond Future	9.6247	73.1752	9.6649	72.9157	0.417	0.0000	0.0000	89,461
2019/08/30	R209	07/11/2019	9.80	Call	Bond Future	2,207.0800	2.2071	2,055.0700	2.0551	(6.887)	0	0	0
2019/08/30	R209	07/11/2019	9.80	Put	Bond Future	1,084.3500	1.0844	1,191.8300	1.1918	9.912	0	0	0
2019/08/30	R209	07/11/2019	9.50	Put	Bond Future	1,989.7200	1.9897	2,136.1000	2.1361	7.357	0	0	0
2019/08/30	R209	07/11/2019	9.50	Call	Bond Future	1,175.6400	1.1756	1,062.5300	1.0625	(9.621)	0	0	5,000
2019/08/30	R209	07/11/2019	8.92	Put	Bond Future	4,943.3700	4.9434	5,176.2700	5.1763	4.711	0	0	0
2019/08/30	R209	07/11/2019	8.92	Call	Bond Future	163.6500	0.1636	137.0600	0.1371	(16.248)	0	0	8,000
2019/08/30	R209	07/11/2019	9.82	Put	Bond Future	1,038.4000	1.0384	1,144.7500	1.1447	10.242	0	0	0
2019/08/30	R209	07/11/2019	9.77	Call	Bond Future	2,088.6900	2.0887	1,938.7100	1.9387	(7.181)	0	0	0
2019/08/30	R209	07/11/2019	9.33	Put	Bond Future	2,686.8900	2.6869	2,870.5900	2.8706	6.837	0	0	0
2019/08/30	R209	07/11/2019	9.81	Call	Bond Future	2,247.2300	2.2472	2,094.6000	2.0946	(6.792)	0	0	0
2019/08/30	R209	07/11/2019	9.81	Put	Bond Future	1,061.2300	1.0612	1,168.0900	1.1681	10.069	0	0	0
2019/08/30	R209	06/02/2020	9.52	Put	Bond Future	2,950.8400	2.9508	3,221.1200	3.2211	9.159	0	0	0
2019/08/30	R209	06/02/2020			Bond Future	9.6890	74.4923	9.7304	74.2282	0.427	0.0000	0.0000	0
2019/08/30	R209	06/02/2020	9.51	Call	Bond Future	1,827.5400	1.8275	1,835.2200	1.8352	0.420	0	0	0
2019/08/30	R209	06/02/2020	9.51	Put	Bond Future	2,986.1800	2.9862	3,257.9700	3.2580	9.102	0	0	0
2019/08/30	R209	06/02/2020	9.52	Call	Bond Future	1,857.6300	1.8576	1,863.8000	1.8638	0.332	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
2019/08/30	R209	06/02/2020	9.50	Call	Bond Future	1,797.7000	1.7977	1,806.8800	1.8069	0.511	0	0	0
2019/08/30	R209	06/02/2020	9.50	Put	Bond Future	3,021.8600	3.0219	3,295.1500	3.2951	9.044	0	0	0
2019/08/30	R209	07/05/2020	9.47	Call	Bond Future	2,213.5900	2.2136	2,190.3000	2.1903	(1.052)	0	0	0
2019/08/30	R209	07/05/2020			Bond Future	9.7501	72.7181	9.7928	72.4491	0.437	0.0000	0.0000	0
2019/08/30	R209	07/05/2020	9.45	Call	Bond Future	2,154.3400	2.1543	2,134.2400	2.1342	(0.933)	0	0	0
2019/08/30	R209	07/05/2020	9.45	Put	Bond Future	4,089.3700	4.0894	4,338.2500	4.3382	6.086	0	0	0
2019/08/30	R209	07/05/2020	9.47	Put	Bond Future	4,017.3800	4.0174	4,263.0700	4.2631	6.116	0	0	0
2019/08/30	R209	07/05/2020	9.46	Call	Bond Future	2,183.8700	2.1839	2,162.2900	2.1623	(0.988)	0	0	0
2019/08/30	R209	07/05/2020	9.46	Put	Bond Future	4,053.2400	4.0532	4,300.6400	4.3006	6.104	0	0	0
2019/08/30	R210	07/11/2019			Bond Future	189.7486	189.7486	189.7471	189.7471	(0.001)	0.0000	0.0000	2,132
2019/08/30	R210	06/02/2020			Bond Future	193.2103	193.2103	193.2088	193.2088	(0.001)	0.0000	0.0000	0
2019/08/30	R210	07/05/2020			Bond Future	194.1773	194.1773	194.1758	194.1758	(0.001)	0.0000	0.0000	0
2019/08/30	R212	07/11/2019			Bond Future	162.6461	162.6461	162.5671	162.5671	(0.049)	0.0000	0.0000	6,684
2019/08/30	R212	06/02/2020			Bond Future	163.3674	163.3674	163.2871	163.2871	(0.049)	0.0000	0.0000	0
2019/08/30	R212	07/05/2020			Bond Future	166.4262	166.4262	166.3443	166.3443	(0.049)	0.0000	0.0000	0
2019/08/30	R213	07/11/2019	9.59	Put	Bond Future	513.3900	0.5134	570.4000	0.5704	11.105	0	0	0
2019/08/30	R213	07/11/2019	9.58	Call	Bond Future	3,057.3000	3.0573	2,863.8700	2.8639	(6.327)	0	0	0
2019/08/30	R213	07/11/2019			Bond Future	9.1659	86.3472	9.2062	86.0964	0.440	0.0000	0.0000	20,554
2019/08/30	R213	07/11/2019	9.59	Call	Bond Future	3,103.5800	3.1036	2,909.7700	2.9098	(6.245)	0	0	0
2019/08/30	R213	07/11/2019	9.58	Put	Bond Future	526.9700	0.5270	584.3600	0.5844	10.891	0	0	0
2019/08/30	R213	07/11/2019	9.60	Call	Bond Future	3,150.2000	3.1502	2,955.9000	2.9559	(6.168)	0	0	0
2019/08/30	R213	07/11/2019	9.60	Put	Bond Future	500.2200	0.5002	556.7400	0.5567	11.299	0	0	0
2019/08/30	R213	06/02/2020	9.27	Call	Bond Future	2,352.2800	2.3523	2,305.6800	2.3057	(1.981)	0	0	0
2019/08/30	R213	06/02/2020	9.26	Put	Bond Future	2,154.7100	2.1547	2,364.3300	2.3643	9.728	0	0	0
2019/08/30	R213	06/02/2020			Bond Future	9.2331	87.9016	9.2749	87.6463	0.452	0.0000	0.0000	0
2019/08/30	R213	06/02/2020	9.28	Call	Bond Future	2,385.6600	2.3857	2,338.1500	2.3381	(1.991)	0	0	0
2019/08/30	R213	06/02/2020	9.28	Put	Bond Future	2,099.1800	2.0992	2,306.9800	2.3070	9.899	0	0	0
2019/08/30	R213	06/02/2020	9.27	Put	Bond Future	2,126.8000	2.1268	2,335.5100	2.3355	9.813	0	0	0
2019/08/30	R213	06/02/2020	9.26	Call	Bond Future	2,319.1300	2.3191	2,273.4400	2.2734	(1.970)	0	0	0
2019/08/30	R213	07/05/2020	9.01	Put	Bond Future	3,688.7300	3.6887	3,930.0500	3.9300	6.542	0	0	0
2019/08/30	R213	07/05/2020	9.00	Call	Bond Future	1,950.0100	1.9500	1,932.8100	1.9328	(0.882)	0	0	0
2019/08/30	R213	07/05/2020			Bond Future	9.2902	85.9744	9.3335	85.7143	0.466	0.0000	0.0000	0
2019/08/30	R213	07/05/2020	9.01	Call	Bond Future	1,978.0200	1.9780	1,959.2300	1.9592	(0.950)	0	0	0
2019/08/30	R213	07/05/2020	9.00	Put	Bond Future	3,722.6100	3.7226	3,965.5200	3.9655	6.525	0	0	0
2019/08/30	R213	07/05/2020	9.02	Call	Bond Future	2,006.2200	2.0062	1,986.1200	1.9861	(1.002)	0	0	0
2019/08/30	R213	07/05/2020	9.02	Put	Bond Future	3,655.1000	3.6551	3,895.1100	3.8951	6.566	0	0	0
2019/08/30	R214	07/11/2019	10.02	Put	Bond Future	1,243.1400	1.2431	1,323.8700	1.3239	6.494	0	0	0
2019/08/30	R214	07/11/2019			Bond Future	9.8781	71.4806	9.9234	71.1786	0.458	0.0000	0.0000	15,542
2019/08/30	R214	07/11/2019	10.01	Call	Bond Future	2,143.6100	2.1436	1,923.7900	1.9238	(10.255)	0	0	0
2019/08/30	R214	07/11/2019	10.01	Put	Bond Future	1,269.0200	1.2690	1,351.2300	1.3512	6.478	0	0	0
2019/08/30	R214	07/11/2019	10.02	Call	Bond Future	2,183.3500	2.1834	1,962.0500	1.9621	(10.136)	0	0	0
2019/08/30	R214	07/11/2019	10.00	Call	Bond Future	2,104.2000	2.1042	1,886.0200	1.8860	(10.369)	0	0	0
2019/08/30	R214	07/11/2019	10.00	Put	Bond Future	1,295.3200	1.2953	1,379.1700	1.3792	6.473	0	0	0
2019/08/30	R214	06/02/2020	9.73	Call	Bond Future	1,820.4000	1.8204	1,828.2800	1.8283	0.433	0	0	0

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2019/08/30	R214	06/02/2020			Bond Future	9.9483	72.7673	9.9950	72.4599	0.469	0.0000	0.0000	0
2019/08/30	R214	06/02/2020	9.71	Call	Bond Future	1,759.7500	1.7597	1,770.7600	1.7708	0.626	0	0	0
2019/08/30	R214	06/02/2020	9.71	Put	Bond Future	3,365.6500	3.3656	3,684.0400	3.6840	9.460	0	0	0
2019/08/30	R214	06/02/2020	9.73	Put	Bond Future	3,289.3200	3.2893	3,604.5800	3.6046	9.584	0	0	0
2019/08/30	R214	06/02/2020	9.72	Call	Bond Future	1,789.8500	1.7899	1,799.3100	1.7993	0.529	0	0	0
2019/08/30	R214	06/02/2020	9.72	Put	Bond Future	3,327.2100	3.3272	3,644.0500	3.6440	9.523	0	0	0
2019/08/30	R214	07/05/2020	9.77	Put	Bond Future	4,116.0100	4.1160	4,374.0300	4.3740	6.269	0	0	0
2019/08/30	R214	07/05/2020			Bond Future	10.0100	70.8140	10.0579	70.5009	0.479	0.0000	0.0000	0
2019/08/30	R214	07/05/2020	9.76	Call	Bond Future	2,485.1000	2.4851	2,431.8100	2.4318	(2.144)	0	0	0
2019/08/30	R214	07/05/2020	9.76	Put	Bond Future	4,152.9200	4.1529	4,412.8000	4.4128	6.258	0	0	0
2019/08/30	R214	07/05/2020	9.77	Call	Bond Future	2,516.1200	2.5161	2,460.9700	2.4610	(2.192)	0	0	0
2019/08/30	R214	07/05/2020	9.75	Call	Bond Future	2,454.2700	2.4543	2,402.6000	2.4026	(2.105)	0	0	0
2019/08/30	R214	07/05/2020	9.75	Put	Bond Future	4,190.1200	4.1901	4,451.6200	4.4516	6.241	0	0	0
2019/08/30	R248	07/11/2019	10.02	Call	Bond Future	2,494.8000	2.4948	2,250.3500	2.2503	(9.798)	0	0	0
2019/08/30	R248	07/11/2019	10.01	Put	Bond Future	1,717.5200	1.7175	1,815.9500	1.8159	5.731	0	0	0
2019/08/30	R248	07/11/2019			Bond Future	9.9239	90.6735	9.9640	90.3326	0.405	0.0000	0.0000	85,959
2019/08/30	R248	07/11/2019	10.03	Call	Bond Future	2,544.0300	2.5440	2,297.5100	2.2975	(9.690)	0	0	0
2019/08/30	R248	07/11/2019	10.03	Put	Bond Future	1,647.6900	1.6477	1,742.1000	1.7421	5.730	0	0	0
2019/08/30	R248	07/11/2019	10.02	Put	Bond Future	1,682.2300	1.6822	1,778.7100	1.7787	5.735	0	0	0
2019/08/30	R248	07/11/2019	10.01	Call	Bond Future	2,446.1700	2.4462	2,203.6700	2.2037	(9.913)	0	0	0
2019/08/30	R248	06/02/2020	9.71	Put	Bond Future	4,425.7000	4.4257	4,812.3200	4.8123	8.736	0	0	0
2019/08/30	R248	06/02/2020			Bond Future	9.9951	92.3057	10.0365	91.9587	0.414	0.0000	0.0000	100
2019/08/30	R248	06/02/2020	9.71	Call	Bond Future	1,970.9000	1.9709	2,010.4900	2.0105	2.009	0	0	0
2019/08/30	R248	06/02/2020	9.70	Put	Bond Future	4,477.5700	4.4776	4,865.8500	4.8658	8.672	0	0	0
2019/08/30	R248	06/02/2020	9.72	Call	Bond Future	2,007.3800	2.0074	2,045.2900	2.0453	1.889	0	0	0
2019/08/30	R248	06/02/2020	9.72	Put	Bond Future	4,374.0800	4.3741	4,759.0200	4.7590	8.800	0	0	0
2019/08/30	R248	06/02/2020	9.70	Call	Bond Future	1,934.5300	1.9345	1,975.7800	1.9758	2.132	0	0	0
2019/08/30	R248	07/05/2020	9.79	Call	Bond Future	3,019.8800	3.0199	2,927.8600	2.9279	(3.047)	0	0	0
2019/08/30	R248	07/05/2020	9.77	Put	Bond Future	5,393.3800	5.3934	5,658.5400	5.6585	4.916	0	0	0
2019/08/30	R248	07/05/2020			Bond Future	10.0577	89.5719	10.1004	89.2184	0.424	0.0000	0.0000	0
2019/08/30	R248	07/05/2020	9.79	Put	Bond Future	5,295.0700	5.2951	5,556.5600	5.5566	4.938	0	0	0
2019/08/30	R248	07/05/2020	9.77	Call	Bond Future	2,944.1200	2.9441	2,855.7700	2.8558	(3.001)	0	0	0
2019/08/30	R248	07/05/2020	9.78	Put	Bond Future	5,343.8900	5.3439	5,607.3700	5.6074	4.930	0	0	0
2019/08/30	R248	07/05/2020	9.78	Call	Bond Future	2,981.7300	2.9817	2,891.7000	2.8917	(3.019)	0	0	0
2019/08/30	R248	06/08/2020	10.20	Call	Bond Future	5,379.1600	5.3792	5,229.6900	5.2297	(2.779)	0	0	0
2019/08/30	R248	06/08/2020			Bond Future	10.1209	91.2382	10.1649	90.8782	0.435	0.0000	0.0000	0
2019/08/30	R248	06/08/2020	10.18	Call	Bond Future	5,291.8500	5.2918	5,144.2800	5.1443	(2.789)	0	0	0
2019/08/30	R248	06/08/2020	10.18	Put	Bond Future	4,808.7000	4.8087	5,021.1200	5.0211	4.417	0	0	0
2019/08/30	R248	06/08/2020	9.25	Put	Bond Future	9,634.5500	9.6346	9,955.6500	9.9557	3.333	0	0	0
2019/08/30	R248	06/08/2020	9.25	Call	Bond Future	1,938.2600	1.9383	1,899.3700	1.8994	(2.006)	0	0	20,640
2019/08/30	R248	06/08/2020	10.20	Put	Bond Future	4,733.5600	4.7336	4,944.0800	4.9441	4.447	0	0	0
2019/08/30	R248	06/08/2020	10.19	Call	Bond Future	5,335.4300	5.3354	5,186.9100	5.1869	(2.784)	0	0	0
2019/08/30	R248	06/08/2020	10.19	Put	Bond Future	4,770.9900	4.7710	4,982.4600	4.9825	4.432	0	0	0

**Total**

**1053296**