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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/09/2019 TO 04/09/2019

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
2019/09/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	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
2019/09/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	2025	07/11/2019			Bond Future	137.4946	137.4946	137.4904	137.4904	(0.003)	0.0000	0.0000	1,451
2019/09/04	2025	06/02/2020			Bond Future	138.5192	138.5192	138.5153	138.5153	(0.003)	0.0000	0.0000	0
2019/09/04	2025	07/05/2020			Bond Future	141.1006	141.1006	141.0966	141.0966	(0.003)	0.0000	0.0000	0
2019/09/04	2029	07/11/2019			Bond Future	102.1915	102.1915	102.0582	102.0582	(0.130)	0.0000	0.0000	4,260
2019/09/04	2029	06/02/2020			Bond Future	104.0485	104.0485	103.9131	103.9131	(0.130)	0.0000	0.0000	0
2019/09/04	2029	07/05/2020			Bond Future	104.8750	104.8750	104.7369	104.7369	(0.132)	0.0000	0.0000	0
2019/09/04	2030	07/11/2019	9.49	Put	Bond Future	279.1000	0.2791	215.3200	0.2153	(22.852)	0	0	0
2019/09/04	2030	07/11/2019	9.76	Put	Bond Future	130.4100	0.1304	97.6000	0.0976	(25.159)	0	0	5,500
2019/09/04	2030	07/11/2019	9.20	Put	Bond Future	613.0400	0.6130	494.2800	0.4943	(19.372)	0	0	2,750
2019/09/04	2030	07/11/2019	8.40	Put	Bond Future	3,434.3800	3.4344	3,090.4300	3.0904	(10.015)	0	0	0
2019/09/04	2030	07/11/2019	9.30	Put	Bond Future	468.8200	0.4688	372.2800	0.3723	(20.592)	0	0	2,750
2019/09/04	2030	07/11/2019			Bond Future	8.8871	96.3629	8.8236	96.7684	(0.715)	0.0000	0.0000	72,732
2019/09/04	2030	07/11/2019	9.48	Call	Bond Future	3,963.8500	3.9638	4,304.0800	4.3041	8.583	0	0	0
2019/09/04	2030	07/11/2019	9.48	Put	Bond Future	287.0300	0.2870	221.7400	0.2217	(22.747)	0	0	0
2019/09/04	2030	07/11/2019	8.60	Put	Bond Future	2,427.3600	2.4274	2,132.8500	2.1328	(12.133)	0	0	0
2019/09/04	2030	07/11/2019	8.60	Call	Bond Future	575.5000	0.5755	686.5100	0.6865	19.289	0	0	5,500
2019/09/04	2030	07/11/2019	9.10	Put	Bond Future	797.2600	0.7973	652.7800	0.6528	(18.122)	0	0	0
2019/09/04	2030	07/11/2019	9.10	Call	Bond Future	2,139.7500	2.1397	2,400.7900	2.4008	12.200	0	0	5,500
2019/09/04	2030	07/11/2019	9.30	Call	Bond Future	3,049.7200	3.0497	3,358.7000	3.3587	10.131	0	0	0
2019/09/04	2030	07/11/2019	9.49	Call	Bond Future	4,016.3000	4.0163	4,358.0400	4.3580	8.509	0	0	0
2019/09/04	2030	07/11/2019	9.76	Call	Bond Future	5,477.6300	5.4776	5,850.3400	5.8503	6.804	0	0	0
2019/09/04	2030	07/11/2019	9.85	Put	Bond Future	100.6200	0.1006	74.3900	0.0744	(26.068)	0	0	2,500
2019/09/04	2030	07/11/2019	8.57	Put	Bond Future	2,565.4700	2.5655	2,262.7300	2.2627	(11.801)	0	0	0
2019/09/04	2030	07/11/2019	9.20	Call	Bond Future	2,577.4900	2.5775	2,864.2500	2.8643	11.126	0	0	0
2019/09/04	2030	07/11/2019	9.25	Call	Bond Future	2,808.4400	2.8084	3,106.9700	3.1070	10.630	0	0	0
2019/09/04	2030	07/11/2019	8.40	Call	Bond Future	264.2600	0.2643	325.8300	0.3258	23.299	0	0	0
2019/09/04	2030	07/11/2019	9.47	Call	Bond Future	3,911.4600	3.9115	4,250.2600	4.2503	8.662	0	0	0
2019/09/04	2030	07/11/2019	9.47	Put	Bond Future	295.0600	0.2951	228.3400	0.2283	(22.612)	0	0	0
2019/09/04	2030	07/11/2019	9.70	Call	Bond Future	5,147.4900	5.1475	5,514.8600	5.5149	7.137	0	0	0
2019/09/04	2030	07/11/2019	9.70	Put	Bond Future	154.7400	0.1547	116.5900	0.1166	(24.654)	0	0	0
2019/09/04	2030	07/11/2019	9.85	Call	Bond Future	5,976.0200	5.9760	6,355.3100	6.3553	6.347	0	0	0
2019/09/04	2030	07/11/2019	8.57	Call	Bond Future	517.3800	0.5174	620.1600	0.6202	19.865	0	0	0
2019/09/04	2030	07/11/2019	9.12	Put	Bond Future	757.1500	0.7572	618.0400	0.6180	(18.373)	0	0	0
2019/09/04	2030	07/11/2019	9.12	Call	Bond Future	2,224.4700	2.2245	2,490.8800	2.4909	11.976	0	0	0
2019/09/04	2030	07/11/2019	8.95	Call	Bond Future	1,554.5500	1.5546	1,772.0700	1.7721	13.992	0	0	0
2019/09/04	2030	07/11/2019	8.95	Put	Bond Future	1,155.4500	1.1555	967.4500	0.9675	(16.271)	0	0	5,000
2019/09/04	2030	07/11/2019	9.35	Call	Bond Future	3,297.0800	3.2971	3,615.7300	3.6157	9.665	0	0	0
2019/09/04	2030	07/11/2019	9.35	Put	Bond Future	410.0000	0.4100	323.1300	0.3231	(21.188)	0	0	2,500
2019/09/04	2030	07/11/2019	9.25	Put	Bond Future	535.0800	0.5351	428.0900	0.4281	(19.995)	0	0	5,333
2019/09/04	2030	06/02/2020	9.14	Call	Bond Future	2,942.1700	2.9422	3,174.6800	3.1747	7.903	0	0	0
2019/09/04	2030	06/02/2020	8.40	Call	Bond Future	832.5300	0.8325	931.7000	0.9317	11.912	0	0	5,820
2019/09/04	2030	06/02/2020	9.15	Put	Bond Future	1,717.4100	1.7174	1,538.6600	1.5387	(10.408)	0	0	0

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2019/09/04	2030	06/02/2020			Bond Future	8.9459	94.0819	8.8799	94.4949	(0.738)	0.0000	0.0000	0
2019/09/04	2030	06/02/2020	9.00	Put	Bond Future	2,100.8800	2.1009	1,895.7100	1.8957	(9.766)	0	0	0
2019/09/04	2030	06/02/2020	9.00	Call	Bond Future	2,437.7300	2.4377	2,645.5300	2.6455	8.524	0	0	5,820
2019/09/04	2030	06/02/2020	9.14	Put	Bond Future	1,740.9900	1.7410	1,560.5300	1.5605	(10.365)	0	0	0
2019/09/04	2030	06/02/2020	8.40	Put	Bond Future	4,322.3500	4.3224	4,008.5500	4.0086	(7.260)	0	0	0
2019/09/04	2030	06/02/2020	9.15	Call	Bond Future	2,979.9300	2.9799	3,214.1500	3.2142	7.860	0	0	0
2019/09/04	2030	06/02/2020	9.16	Call	Bond Future	3,017.8900	3.0179	3,253.8200	3.2538	7.818	0	0	0
2019/09/04	2030	06/02/2020	9.16	Put	Bond Future	1,694.0900	1.6941	1,517.0500	1.5171	(10.450)	0	0	0
2019/09/04	2030	07/05/2020	8.79	Call	Bond Future	2,181.3300	2.1813	2,349.9400	2.3499	7.730	0	0	0
2019/09/04	2030	07/05/2020	8.78	Put	Bond Future	3,529.7400	3.5297	3,276.3600	3.2764	(7.178)	0	0	0
2019/09/04	2030	07/05/2020			Bond Future	9.0029	95.8134	8.9344	96.2339	(0.761)	0.0000	0.0000	0
2019/09/04	2030	07/05/2020	8.80	Call	Bond Future	2,210.4800	2.2105	2,380.5800	2.3806	7.695	0	0	0
2019/09/04	2030	07/05/2020	8.80	Put	Bond Future	3,462.9000	3.4629	3,212.4900	3.2125	(7.231)	0	0	0
2019/09/04	2030	07/05/2020	8.79	Put	Bond Future	3,496.0400	3.4960	3,244.1400	3.2441	(7.205)	0	0	0
2019/09/04	2030	07/05/2020	8.78	Call	Bond Future	2,152.6900	2.1527	2,319.8200	2.3198	7.764	0	0	0
2019/09/04	2032	07/11/2019	9.71	Call	Bond Future	3,456.5100	3.4565	3,813.5500	3.8136	10.329	0	0	0
2019/09/04	2032	07/11/2019	9.70	Put	Bond Future	598.2200	0.5982	476.6200	0.4766	(20.327)	0	0	0
2019/09/04	2032	07/11/2019			Bond Future	9.2839	93.4359	9.2151	93.9122	(0.742)	0.0000	0.0000	47,957
2019/09/04	2032	07/11/2019	9.72	Call	Bond Future	3,508.4900	3.5085	3,867.8100	3.8678	10.241	0	0	0
2019/09/04	2032	07/11/2019	9.72	Put	Bond Future	570.1500	0.5702	453.1100	0.4531	(20.528)	0	0	0
2019/09/04	2032	07/11/2019	9.71	Put	Bond Future	584.1000	0.5841	464.7800	0.4648	(20.428)	0	0	0
2019/09/04	2032	07/11/2019	9.70	Call	Bond Future	3,404.6400	3.4046	3,759.4000	3.7594	10.420	0	0	0
2019/09/04	2032	06/02/2020	9.40	Put	Bond Future	2,357.9000	2.3579	2,184.1800	2.1842	(7.368)	0	0	0
2019/09/04	2032	06/02/2020			Bond Future	9.3512	95.1111	9.2798	95.5962	(0.763)	0.0000	0.0000	0
2019/09/04	2032	06/02/2020	9.39	Call	Bond Future	2,651.2500	2.6513	2,960.4100	2.9604	11.661	0	0	0
2019/09/04	2032	06/02/2020	9.39	Put	Bond Future	2,388.7900	2.3888	2,212.8500	2.2128	(7.365)	0	0	0
2019/09/04	2032	06/02/2020	9.40	Call	Bond Future	2,687.8000	2.6878	2,999.1800	2.9992	11.585	0	0	0
2019/09/04	2032	06/02/2020	9.38	Call	Bond Future	2,614.6900	2.6147	2,922.1300	2.9221	11.758	0	0	0
2019/09/04	2032	06/02/2020	9.38	Put	Bond Future	2,419.7400	2.4197	2,242.0800	2.2421	(7.342)	0	0	0
2019/09/04	2032	07/05/2020	9.19	Call	Bond Future	2,449.6000	2.4496	2,648.7300	2.6487	8.129	0	0	0
2019/09/04	2032	07/05/2020			Bond Future	9.4151	92.7014	9.3412	93.1953	(0.785)	0.0000	0.0000	0
2019/09/04	2032	07/05/2020	9.17	Call	Bond Future	2,387.6000	2.3876	2,583.3400	2.5833	8.198	0	0	0
2019/09/04	2032	07/05/2020	9.17	Put	Bond Future	4,040.3500	4.0404	3,742.1700	3.7422	(7.380)	0	0	0
2019/09/04	2032	07/05/2020	9.19	Put	Bond Future	3,965.9700	3.9660	3,671.1800	3.6712	(7.433)	0	0	0
2019/09/04	2032	07/05/2020	9.18	Call	Bond Future	2,418.3500	2.4184	2,615.7800	2.6158	8.164	0	0	0
2019/09/04	2032	07/05/2020	9.18	Put	Bond Future	4,002.8700	4.0029	3,706.3800	3.7064	(7.407)	0	0	0
2019/09/04	2033	07/11/2019			Bond Future	102.9741	102.9741	102.8545	102.8545	(0.116)	0.0000	0.0000	6,260
2019/09/04	2033	06/02/2020			Bond Future	104.8454	104.8454	104.7238	104.7238	(0.116)	0.0000	0.0000	0
2019/09/04	2033	07/05/2020			Bond Future	105.6036	105.6036	105.4797	105.4797	(0.117)	0.0000	0.0000	0
2019/09/04	2037	07/11/2019	9.97	Call	Bond Future	3,019.5900	3.0196	3,401.6100	3.4016	12.651	0	0	0
2019/09/04	2037	07/11/2019			Bond Future	9.6953	92.4641	9.6215	93.0332	(0.762)	0.0000	0.0000	60,745
2019/09/04	2037	07/11/2019	9.95	Call	Bond Future	2,916.9200	2.9169	3,292.4000	3.2924	12.872	0	0	0
2019/09/04	2037	07/11/2019	9.95	Put	Bond Future	994.9400	0.9949	801.2800	0.8013	(19.464)	0	0	0
2019/09/04	2037	07/11/2019	9.97	Put	Bond Future	949.3200	0.9493	762.2000	0.7622	(19.711)	0	0	0
2019/09/04	2037	07/11/2019	9.96	Call	Bond Future	2,968.0700	2.9681	3,346.7800	3.3468	12.759	0	0	0

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2019/09/04	2037	07/11/2019	9.96	Put	Bond Future	971.9000	0.9719	781.4700	0.7815	(19.594)	0	0	0
2019/09/04	2037	06/02/2020	9.67	Call	Bond Future	2,558.5200	2.5585	2,820.3400	2.8203	10.233	0	0	0
2019/09/04	2037	06/02/2020	9.66	Put	Bond Future	3,324.2500	3.3243	3,004.1400	3.0041	(9.630)	0	0	0
2019/09/04	2037	06/02/2020			Bond Future	9.7654	89.8627	9.6891	90.4422	(0.781)	0.0000	0.0000	0
2019/09/04	2037	06/02/2020	9.68	Call	Bond Future	2,595.7100	2.5957	2,859.9700	2.8600	10.181	0	0	0
2019/09/04	2037	06/02/2020	9.68	Put	Bond Future	3,245.0400	3.2450	2,929.8100	2.9298	(9.714)	0	0	0
2019/09/04	2037	06/02/2020	9.67	Put	Bond Future	3,284.3400	3.2843	2,966.6700	2.9667	(9.672)	0	0	0
2019/09/04	2037	06/02/2020	9.66	Call	Bond Future	2,521.8400	2.5218	2,781.2200	2.7812	10.285	0	0	0
2019/09/04	2037	07/05/2020	9.60	Put	Bond Future	4,545.2800	4.5453	4,286.3200	4.2863	(5.697)	0	0	0
2019/09/04	2037	07/05/2020	9.59	Call	Bond Future	2,739.2100	2.7392	3,068.6200	3.0686	12.026	0	0	0
2019/09/04	2037	07/05/2020			Bond Future	9.8340	91.5165	9.7553	92.1066	(0.800)	0.0000	0.0000	0
2019/09/04	2037	07/05/2020	9.60	Call	Bond Future	2,773.6300	2.7736	3,104.8000	3.1048	11.940	0	0	0
2019/09/04	2037	07/05/2020	9.59	Put	Bond Future	4,587.7400	4.5877	4,327.0200	4.3270	(5.683)	0	0	0
2019/09/04	2037	07/05/2020	9.61	Call	Bond Future	2,808.2800	2.8083	3,141.2100	3.1412	11.855	0	0	0
2019/09/04	2037	07/05/2020	9.61	Put	Bond Future	4,503.1400	4.5031	4,245.9400	4.2459	(5.712)	0	0	0
2019/09/04	2038	07/11/2019			Bond Future	121.0598	121.0598	121.1466	121.1466	0.072	0.0000	0.0000	21,774
2019/09/04	2038	06/02/2020			Bond Future	121.6016	121.6016	121.6902	121.6902	0.073	0.0000	0.0000	0
2019/09/04	2038	07/05/2020			Bond Future	123.8676	123.8676	123.9579	123.9579	0.073	0.0000	0.0000	0
2019/09/04	2040	07/11/2019	10.04	Put	Bond Future	1,155.9100	1.1559	983.5700	0.9836	(14.909)	0	0	0
2019/09/04	2040	07/11/2019	10.03	Call	Bond Future	2,793.4300	2.7934	3,268.5800	3.2686	17.010	0	0	0
2019/09/04	2040	07/11/2019	9.80	Put	Bond Future	1,969.8100	1.9698	1,694.2800	1.6943	(13.988)	0	0	0
2019/09/04	2040	07/11/2019	9.30	Put	Bond Future	4,843.2700	4.8433	4,345.9300	4.3459	(10.269)	0	0	0
2019/09/04	2040	07/11/2019			Bond Future	9.8311	95.2774	9.7522	95.9294	(0.803)	0.0000	0.0000	43,051
2019/09/04	2040	07/11/2019	10.04	Call	Bond Future	2,846.0400	2.8460	3,325.7200	3.3257	16.854	0	0	0
2019/09/04	2040	07/11/2019	10.03	Put	Bond Future	1,183.1000	1.1831	1,006.2300	1.0062	(14.950)	0	0	0
2019/09/04	2040	07/11/2019	9.80	Call	Bond Future	1,713.6500	1.7137	2,090.1400	2.0901	21.970	0	0	1,260
2019/09/04	2040	07/11/2019	9.30	Call	Bond Future	314.7000	0.3147	469.3800	0.4694	49.152	0	0	1,260
2019/09/04	2040	07/11/2019	10.05	Call	Bond Future	2,898.9100	2.8989	3,383.0700	3.3831	16.701	0	0	0
2019/09/04	2040	07/11/2019	10.05	Put	Bond Future	1,129.1000	1.1291	961.2400	0.9612	(14.867)	0	0	0
2019/09/04	2040	06/02/2020	9.76	Call	Bond Future	2,525.3300	2.5253	2,815.2900	2.8153	11.482	0	0	0
2019/09/04	2040	06/02/2020	9.00	Put	Bond Future	8,275.1200	8.2751	7,699.6800	7.6997	(6.954)	0	0	0
2019/09/04	2040	06/02/2020			Bond Future	9.9024	92.4759	9.8208	93.1398	(0.823)	0.0000	0.0000	0
2019/09/04	2040	06/02/2020	8.40	Put	Bond Future	13,641.4200	13.6414	12,997.5800	12.9976	(4.720)	0	0	0
2019/09/04	2040	06/02/2020	8.40	Call	Bond Future	88.8800	0.0889	108.9100	0.1089	22.536	0	0	0
2019/09/04	2040	06/02/2020	9.74	Call	Bond Future	2,448.7600	2.4488	2,733.0200	2.7330	11.608	0	0	0
2019/09/04	2040	06/02/2020	9.74	Put	Bond Future	3,778.5400	3.7785	3,398.9300	3.3989	(10.046)	0	0	0
2019/09/04	2040	06/02/2020	9.76	Put	Bond Future	3,689.6700	3.6897	3,315.7600	3.3158	(10.134)	0	0	0
2019/09/04	2040	06/02/2020	9.00	Call	Bond Future	484.6400	0.4846	573.0700	0.5731	18.247	0	0	0
2019/09/04	2040	06/02/2020	9.75	Call	Bond Future	2,487.3700	2.4874	2,774.4900	2.7745	11.543	0	0	0
2019/09/04	2040	06/02/2020	9.75	Put	Bond Future	3,734.3700	3.7344	3,357.6200	3.3576	(10.089)	0	0	0
2019/09/04	2040	07/05/2020	9.74	Call	Bond Future	3,038.3000	3.0383	3,321.3400	3.3213	9.316	0	0	0
2019/09/04	2040	07/05/2020	9.75	Put	Bond Future	4,878.1200	4.8781	4,487.3300	4.4873	(8.011)	0	0	0
2019/09/04	2040	07/05/2020			Bond Future	9.9720	94.1778	9.8879	94.8539	(0.843)	0.0000	0.0000	0
2019/09/04	2040	07/05/2020	9.74	Put	Bond Future	4,923.1900	4.9232	4,530.1300	4.5301	(7.984)	0	0	0
2019/09/04	2040	07/05/2020	9.75	Call	Bond Future	3,075.7100	3.0757	3,361.0200	3.3610	9.276	0	0	0
2019/09/04	2040	07/05/2020	9.73	Call	Bond Future	3,001.1200	3.0011	3,281.8800	3.2819	9.355	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
2019/09/04	2040	07/05/2020	9.73	Put	Bond Future	4,968.6100	4.9686	4,573.2700	4.5733	(7.957)	0	0	0
2019/09/04	2044	07/11/2019	10.07	Put	Bond Future	1,225.1400	1.2251	1,076.2200	1.0762	(12.155)	0	0	0
2019/09/04	2044	07/11/2019	9.74	Put	Bond Future	2,487.3800	2.4874	2,205.4900	2.2055	(11.333)	0	0	0
2019/09/04	2044	07/11/2019	10.52	Call	Bond Future	5,556.8400	5.5568	6,093.8600	6.0939	9.664	0	0	0
2019/09/04	2044	07/11/2019			Bond Future	9.8744	92.1631	9.8058	92.7400	(0.695)	0.0000	0.0000	38,089
2019/09/04	2044	07/11/2019	10.06	Call	Bond Future	2,783.4200	2.7834	3,207.3300	3.2073	15.230	0	0	0
2019/09/04	2044	07/11/2019	10.06	Put	Bond Future	1,253.7100	1.2537	1,100.6800	1.1007	(12.206)	0	0	0
2019/09/04	2044	07/11/2019	10.52	Put	Bond Future	418.7600	0.4188	378.8400	0.3788	(9.533)	0	0	328
2019/09/04	2044	07/11/2019	10.07	Call	Bond Future	2,836.0400	2.8360	3,264.0600	3.2641	15.092	0	0	0
2019/09/04	2044	07/11/2019	9.19	Call	Bond Future	160.8000	0.1608	238.1600	0.2382	48.109	0	0	328
2019/09/04	2044	07/11/2019	9.74	Call	Bond Future	1,351.6400	1.3516	1,646.6900	1.6467	21.829	0	0	328
2019/09/04	2044	07/11/2019	10.05	Call	Bond Future	2,731.0700	2.7311	3,150.9700	3.1510	15.375	0	0	0
2019/09/04	2044	07/11/2019	10.05	Put	Bond Future	1,282.6700	1.2827	1,125.6300	1.1256	(12.243)	0	0	0
2019/09/04	2044	07/11/2019	9.19	Put	Bond Future	6,201.9600	6.2020	5,702.3800	5.7024	(8.055)	0	0	0
2019/09/04	2044	06/02/2020	9.74	Call	Bond Future	2,355.1700	2.3552	2,593.2900	2.5933	10.111	0	0	328
2019/09/04	2044	06/02/2020	10.78	Put	Bond Future	1,100.9100	1.1009	966.1200	0.9661	(12.244)	0	0	328
2019/09/04	2044	06/02/2020	9.77	Put	Bond Future	3,917.0800	3.9171	3,575.2300	3.5752	(8.727)	0	0	0
2019/09/04	2044	06/02/2020			Bond Future	9.9431	89.4310	9.8724	90.0185	(0.712)	0.0000	0.0000	0
2019/09/04	2044	06/02/2020	9.09	Put	Bond Future	8,110.6000	8.1106	7,608.3900	7.6084	(6.192)	0	0	0
2019/09/04	2044	06/02/2020	9.09	Call	Bond Future	578.9000	0.5789	664.2000	0.6642	14.735	0	0	328
2019/09/04	2044	06/02/2020	9.74	Put	Bond Future	4,058.5200	4.0585	3,709.1300	3.7091	(8.609)	0	0	0
2019/09/04	2044	06/02/2020	9.77	Call	Bond Future	2,468.6700	2.4687	2,714.3300	2.7143	9.951	0	0	0
2019/09/04	2044	06/02/2020	10.78	Call	Bond Future	7,584.9900	7.5850	8,037.7100	8.0377	5.969	0	0	0
2019/09/04	2044	06/02/2020	9.78	Call	Bond Future	2,506.8200	2.5068	2,754.9900	2.7550	9.900	0	0	0
2019/09/04	2044	06/02/2020	9.76	Put	Bond Future	3,964.1000	3.9641	3,619.7300	3.6197	(8.687)	0	0	0
2019/09/04	2044	06/02/2020	9.78	Put	Bond Future	3,870.5100	3.8705	3,531.1700	3.5312	(8.767)	0	0	0
2019/09/04	2044	06/02/2020	9.76	Call	Bond Future	2,430.8400	2.4308	2,673.9800	2.6740	10.002	0	0	0
2019/09/04	2044	07/05/2020	9.81	Call	Bond Future	3,235.2500	3.2352	3,488.5700	3.4886	7.830	0	0	0
2019/09/04	2044	07/05/2020	9.79	Put	Bond Future	4,985.9300	4.9859	4,636.9900	4.6370	(6.998)	0	0	0
2019/09/04	2044	07/05/2020	9.26	Call	Bond Future	1,459.3800	1.4594	1,601.8500	1.6019	9.762	0	0	556
2019/09/04	2044	07/05/2020	9.33	Call	Bond Future	1,644.0400	1.6440	1,800.5300	1.8005	9.519	0	0	100
2019/09/04	2044	07/05/2020	9.98	Call	Bond Future	3,917.8100	3.9178	4,202.5700	4.2026	7.268	0	0	100
2019/09/04	2044	07/05/2020			Bond Future	10.0103	91.0769	9.9373	91.6752	(0.729)	0.0000	0.0000	0
2019/09/04	2044	07/05/2020	9.81	Put	Bond Future	4,893.6500	4.8937	4,548.7000	4.5487	(7.049)	0	0	0
2019/09/04	2044	07/05/2020	9.79	Call	Bond Future	3,159.1000	3.1591	3,408.4300	3.4084	7.892	0	0	0
2019/09/04	2044	07/05/2020	9.33	Put	Bond Future	7,492.7600	7.4928	7,050.9800	7.0510	(5.896)	0	0	0
2019/09/04	2044	07/05/2020	9.80	Put	Bond Future	4,939.6200	4.9396	4,592.6700	4.5927	(7.024)	0	0	0
2019/09/04	2044	07/05/2020	9.26	Put	Bond Future	7,945.8400	7.9458	7,490.0400	7.4900	(5.736)	0	0	0
2019/09/04	2044	07/05/2020	9.91	Put	Bond Future	4,453.2300	4.4532	4,126.9200	4.1269	(7.327)	0	0	0
2019/09/04	2044	07/05/2020	9.98	Put	Bond Future	4,165.2100	4.1652	3,851.7000	3.8517	(7.527)	0	0	0
2019/09/04	2044	07/05/2020	11.09	Call	Bond Future	9,560.7800	9.5608	10,017.3000	10.0173	4.775	0	0	0
2019/09/04	2044	07/05/2020	9.80	Call	Bond Future	3,197.0700	3.1971	3,448.3900	3.4484	7.861	0	0	0
2019/09/04	2044	07/05/2020	9.91	Call	Bond Future	3,629.2900	3.6293	3,901.2500	3.9013	7.493	0	0	556
2019/09/04	2044	07/05/2020	11.02	Call	Bond Future	9,197.2100	9.1972	9,644.8500	9.6449	4.867	0	0	0
2019/09/04	2044	07/05/2020	11.02	Put	Bond Future	1,561.7600	1.5618	1,411.1300	1.4111	(9.645)	0	0	556
2019/09/04	2044	07/05/2020	11.09	Put	Bond Future	1,437.4600	1.4375	1,295.7100	1.2957	(9.861)	0	0	100

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
2019/09/04	2046	07/11/2019			Bond Future	111.7285	111.7285	111.6258	111.6258	(0.092)	0.0000	0.0000	17,994
2019/09/04	2046	06/02/2020			Bond Future	113.7589	113.7589	113.6545	113.6545	(0.092)	0.0000	0.0000	0
2019/09/04	2046	07/05/2020			Bond Future	114.1306	114.1306	114.0243	114.0243	(0.093)	0.0000	0.0000	0
2019/09/04	2050	07/11/2019			Bond Future	116.7538	116.7538	116.7534	116.7534	0.000	0.0000	0.0000	12,882
2019/09/04	2050	06/02/2020			Bond Future	117.0400	117.0400	117.0397	117.0397	0.000	0.0000	0.0000	0
2019/09/04	2050	07/05/2020			Bond Future	119.2209	119.2209	119.2209	119.2209	0.000	0.0000	0.0000	0
2019/09/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	AL37	07/11/2019			Index Future	668.4390	668.4390	669.2500	669.2500	0.121	0.0000	0.0000	0
2019/09/04	AL37	06/02/2020			Index Future	680.4250	680.4250	681.2510	681.2510	0.121	0.0000	0.0000	0
2019/09/04	AL37	07/05/2020			Index Future	692.9450	692.9450	693.7860	693.7860	0.121	0.0000	0.0000	0
2019/09/04	AL7T	07/11/2019			Index Future	779.0660	779.0660	781.7510	781.7510	0.345	0.0000	0.0000	120
2019/09/04	AL7T	06/02/2020			Index Future	793.0350	793.0350	795.7690	795.7690	0.345	0.0000	0.0000	0
2019/09/04	AL7T	07/05/2020			Index Future	807.6280	807.6280	810.4120	810.4120	0.345	0.0000	0.0000	0
2019/09/04	ALBI	07/11/2019			Index Future	696.6670	696.6670	699.9390	699.9390	0.470	0.0000	0.0000	220
2019/09/04	ALBI	06/02/2020			Index Future	709.1590	709.1590	712.4900	712.4900	0.470	0.0000	0.0000	0
2019/09/04	ALBI	07/05/2020			Index Future	722.2080	722.2080	725.6010	725.6010	0.470	0.0000	0.0000	0
2019/09/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	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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2019/09/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/04	ES33	07/11/2019			Bond Future	10.8331	77.5501	10.7628	77.9626	(0.649)	0.0000	0.0000	350
2019/09/04	ES33	06/02/2020			Bond Future	10.9512	78.9406	10.8783	79.3606	(0.666)	0.0000	0.0000	0
2019/09/04	ES33	07/05/2020			Bond Future	11.0648	76.5994	10.9893	77.0271	(0.683)	0.0000	0.0000	0

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2019/09/04	ES42	07/11/2019			Bond Future	11.1987	78.3967	11.1180	78.9355	(0.721)	0.0000	0.0000	4,919
2019/09/04	ES42	06/02/2020			Bond Future	11.3124	79.8021	11.2288	80.3509	(0.739)	0.0000	0.0000	0
2019/09/04	ES42	07/05/2020			Bond Future	11.4266	77.0061	11.3399	77.5649	(0.759)	0.0000	0.0000	0
2019/09/04	GOVI	07/11/2019	672.90	Call	GOVI	167,910.0000	16.7910	201,520.0000	20.1520	20.017	0	0	0
2019/09/04	GOVI	07/11/2019			GOVI	689.6910	689.6910	693.0520	693.0520	0.487	0.0000	0.0000	1,200
2019/09/04	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/04	GOVI	07/11/2019	672.91	Call	GOVI	167,810.0000	16.7810	201,420.0000	20.1420	20.029	0	0	0
2019/09/04	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/04	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/04	GOVI	07/11/2019	672.92	Call	GOVI	167,710.0000	16.7710	201,320.0000	20.1320	20.041	0	0	0
2019/09/04	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	23,400.0000	2.3400	100.000	0	0	0
2019/09/04	GOVI	06/02/2020	703.15	Put	GOVI	10,920.0000	1.0920	0.0000	0.0000	(100.000)	0	0	0
2019/09/04	GOVI	06/02/2020			GOVI	702.0580	702.0580	705.4800	705.4800	0.487	0.0000	0.0000	0
2019/09/04	GOVI	06/02/2020	703.14	Put	GOVI	10,820.0000	1.0820	0.0000	0.0000	(100.000)	0	0	0
2019/09/04	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	23,300.0000	2.3300	100.000	0	0	0
2019/09/04	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	23,500.0000	2.3500	100.000	0	0	0
2019/09/04	GOVI	06/02/2020	703.13	Put	GOVI	10,720.0000	1.0720	0.0000	0.0000	(100.000)	0	0	0
2019/09/04	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/04	GOVI	07/05/2020			GOVI	714.9760	714.9760	718.4610	718.4610	0.487	0.0000	0.0000	0
2019/09/04	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/04	GOVI	07/05/2020	720.00	Put	GOVI	50,240.0000	5.0240	15,390.0000	1.5390	(69.367)	0	0	0
2019/09/04	GOVI	07/05/2020	719.98	Put	GOVI	50,040.0000	5.0040	15,190.0000	1.5190	(69.644)	0	0	0
2019/09/04	GOVI	07/05/2020	719.99	Put	GOVI	50,140.0000	5.0140	15,290.0000	1.5290	(69.505)	0	0	0
2019/09/04	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/04	IGOV	07/11/2019			Index Future	262.8200	262.8200	262.8510	262.8510	0.012	0.0000	0.0000	1,017
2019/09/04	IGOV	06/02/2020			Index Future	267.5960	267.5960	267.6280	267.6280	0.012	0.0000	0.0000	0
2019/09/04	IGOV	07/05/2020			Index Future	272.5830	272.5830	272.6150	272.6150	0.012	0.0000	0.0000	0
2019/09/04	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/09/04	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/04	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/09/04	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/09/04	IS02	22/06/2020			Interest Rate Swap	101.9400	101.9400	101.9300	101.9300	(0.010)	0.0000	0.0000	0
2019/09/04	IS02	21/09/2020			Interest Rate Swap	98.7300	98.7300	98.7200	98.7200	(0.010)	0.0000	0.0000	0
2019/09/04	IS05	17/12/2020			Interest Rate Swap	95.3100	95.3100	95.3000	95.3000	(0.010)	0.0000	0.0000	0
2019/09/04	IS05	16/03/2021			Interest Rate Swap	94.2500	94.2500	94.2400	94.2400	(0.011)	0.0000	0.0000	0
2019/09/04	IS05	15/06/2021			Interest Rate Swap	93.1500	93.1500	93.1300	93.1300	(0.021)	0.0000	0.0000	0
2019/09/04	IS05	21/09/2021			Interest Rate Swap	93.0100	93.0100	92.9900	92.9900	(0.022)	0.0000	0.0000	0
2019/09/04	IS05	21/12/2021			Interest Rate Swap	94.9500	94.9500	94.9300	94.9300	(0.021)	0.0000	0.0000	51
2019/09/04	IS05	15/03/2022			Interest Rate Swap	94.8500	94.8500	94.8300	94.8300	(0.021)	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
2019/09/04	IS05	21/06/2022			Interest Rate Swap	95.7900	95.7900	95.7700	95.7700	(0.021)	0.0000	0.0000	0
2019/09/04	IS05	20/09/2022			Interest Rate Swap	99.4900	99.4900	99.4800	99.4800	(0.010)	0.0000	0.0000	0
2019/09/04	IS05	20/12/2022			Interest Rate Swap	100.5100	100.5100	100.5100	100.5100	0.000	0.0000	0.0000	0
2019/09/04	IS05	22/03/2023			Interest Rate Swap	93.5600	93.5600	93.5600	93.5600	0.000	0.0000	0.0000	0
2019/09/04	IS05	20/06/2023			Interest Rate Swap	99.4500	99.4500	99.4500	99.4500	0.000	0.0000	0.0000	0
2019/09/04	IS05	19/09/2023			Interest Rate Swap	94.6700	94.6700	94.6800	94.6800	0.011	0.0000	0.0000	0
2019/09/04	IS10	17/12/2025			Interest Rate Swap	89.8100	89.8100	89.7600	89.7600	(0.056)	0.0000	0.0000	0
2019/09/04	IS10	16/03/2026			Interest Rate Swap	86.6100	86.6100	86.5600	86.5600	(0.058)	0.0000	0.0000	0
2019/09/04	IS10	15/06/2026			Interest Rate Swap	85.2000	85.2000	85.1500	85.1500	(0.059)	0.0000	0.0000	0
2019/09/04	IS10	21/09/2026			Interest Rate Swap	87.3100	87.3100	87.2600	87.2600	(0.057)	0.0000	0.0000	0
2019/09/04	IS10	21/12/2026			Interest Rate Swap	91.1200	91.1200	91.0700	91.0700	(0.055)	0.0000	0.0000	0
2019/09/04	IS10	15/03/2027			Interest Rate Swap	89.5700	89.5700	89.5100	89.5100	(0.067)	0.0000	0.0000	0
2019/09/04	IS10	21/06/2027			Interest Rate Swap	91.6300	91.6300	91.5700	91.5700	(0.065)	0.0000	0.0000	0
2019/09/04	IS10	20/09/2027			Interest Rate Swap	97.1600	97.1600	97.0900	97.0900	(0.072)	0.0000	0.0000	0
2019/09/04	IS10	20/12/2027			Interest Rate Swap	97.4800	97.4800	97.4200	97.4200	(0.062)	0.0000	0.0000	0
2019/09/04	IS10	22/03/2028			Interest Rate Swap	90.7600	90.7600	90.7100	90.7100	(0.055)	0.0000	0.0000	0
2019/09/04	IS10	20/06/2028			Interest Rate Swap	98.1200	98.1200	98.0900	98.0900	(0.031)	0.0000	0.0000	0
2019/09/04	IS10	19/09/2028			Interest Rate Swap	91.4600	91.4600	91.4200	91.4200	(0.044)	0.0000	0.0000	0
2019/09/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/04	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/04	R023	07/11/2019	7.98	Call	Bond Future	2,152.0000	2.1520	2,239.4400	2.2394	4.063	0	0	0
2019/09/04	R023	07/11/2019			Bond Future	7.2467	102.9995	7.2145	103.0936	(0.445)	0.0000	0.0000	53,397
2019/09/04	R023	07/11/2019	7.99	Call	Bond Future	2,179.2200	2.1792	2,266.8300	2.2668	4.020	0	0	0
2019/09/04	R023	07/11/2019	7.98	Put	Bond Future	41.4700	0.0415	34.8600	0.0349	(15.939)	0	0	0
2019/09/04	R023	07/11/2019	7.99	Put	Bond Future	40.2900	0.0403	33.8500	0.0338	(15.984)	0	0	0
2019/09/04	R023	07/11/2019	8.00	Call	Bond Future	2,206.4200	2.2064	2,294.2100	2.2942	3.979	0	0	0
2019/09/04	R023	07/11/2019	8.00	Put	Bond Future	39.0900	0.0391	32.8300	0.0328	(16.014)	0	0	0
2019/09/04	R023	06/02/2020	7.54	Call	Bond Future	1,233.6100	1.2336	1,297.7800	1.2978	5.202	0	0	0
2019/09/04	R023	06/02/2020			Bond Future	7.2515	104.8463	7.2162	104.9422	(0.487)	0.0000	0.0000	0
2019/09/04	R023	06/02/2020	7.52	Call	Bond Future	1,194.3100	1.1943	1,257.6100	1.2576	5.300	0	0	0
2019/09/04	R023	06/02/2020	7.52	Put	Bond Future	469.0600	0.4691	436.3800	0.4364	(6.967)	0	0	0
2019/09/04	R023	06/02/2020	7.54	Put	Bond Future	454.5800	0.4546	422.7700	0.4228	(6.998)	0	0	0
2019/09/04	R023	06/02/2020	7.53	Call	Bond Future	1,213.9100	1.2139	1,277.6400	1.2776	5.250	0	0	0
2019/09/04	R023	06/02/2020	7.53	Put	Bond Future	461.7700	0.4618	429.5200	0.4295	(6.984)	0	0	0
2019/09/04	R023	07/05/2020	6.91	Put	Bond Future	1,284.0900	1.2841	1,221.2400	1.2212	(4.895)	0	0	0
2019/09/04	R023	07/05/2020			Bond Future	7.2251	102.8428	7.1864	102.9404	(0.536)	0.0000	0.0000	0
2019/09/04	R023	07/05/2020	6.90	Call	Bond Future	475.4300	0.4754	510.0200	0.5100	7.276	0	0	0
2019/09/04	R023	07/05/2020	6.90	Put	Bond Future	1,297.9600	1.2980	1,234.9300	1.2349	(4.856)	0	0	0
2019/09/04	R023	07/05/2020	6.91	Call	Bond Future	486.9900	0.4870	521.7600	0.5218	7.140	0	0	0
2019/09/04	R023	07/05/2020	6.89	Call	Bond Future	464.3200	0.4643	498.4300	0.4984	7.346	0	0	0
2019/09/04	R023	07/05/2020	6.89	Put	Bond Future	1,312.2700	1.3123	1,248.7600	1.2488	(4.840)	0	0	0

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2019/09/04	R035	07/11/2019	9.88	Call	Bond Future	3,128.2000	3.1282	3,609.8900	3.6099	15.398	0	0	0
2019/09/04	R035	07/11/2019	9.89	Call	Bond Future	3,181.3500	3.1813	3,666.6100	3.6666	15.253	0	0	0
2019/09/04	R035	07/11/2019	9.87	Put	Bond Future	853.4200	0.8534	724.9300	0.7249	(15.056)	0	0	0
2019/09/04	R035	07/11/2019	10.21	Put	Bond Future	363.8000	0.3638	315.7300	0.3157	(13.213)	0	0	3,500
2019/09/04	R035	07/11/2019			Bond Future	9.5735	96.2139	9.4943	96.8204	(0.827)	0.0000	0.0000	93,884
2019/09/04	R035	07/11/2019	9.89	Put	Bond Future	812.3000	0.8123	691.0000	0.6910	(14.933)	0	0	0
2019/09/04	R035	07/11/2019	9.87	Call	Bond Future	3,075.3900	3.0754	3,553.4600	3.5535	15.545	0	0	0
2019/09/04	R035	07/11/2019	8.92	Put	Bond Future	5,346.1200	5.3461	4,822.9200	4.8229	(9.787)	0	0	0
2019/09/04	R035	07/11/2019	8.92	Call	Bond Future	165.2900	0.1653	248.6500	0.2486	50.433	0	0	3,500
2019/09/04	R035	07/11/2019	9.52	Put	Bond Future	1,896.8000	1.8968	1,626.8500	1.6269	(14.232)	0	0	0
2019/09/04	R035	07/11/2019	9.52	Call	Bond Future	1,487.8900	1.4879	1,824.5000	1.8245	22.623	0	0	3,500
2019/09/04	R035	07/11/2019	9.88	Put	Bond Future	832.6500	0.8327	707.7800	0.7078	(14.997)	0	0	0
2019/09/04	R035	07/11/2019	10.21	Call	Bond Future	5,039.8800	5.0399	5,598.3700	5.5984	11.081	0	0	0
2019/09/04	R035	06/02/2020	9.60	Call	Bond Future	2,652.4800	2.6525	2,943.9100	2.9439	10.987	0	0	0
2019/09/04	R035	06/02/2020	9.61	Put	Bond Future	2,978.0600	2.9781	2,654.4300	2.6544	(10.867)	0	0	0
2019/09/04	R035	06/02/2020			Bond Future	9.6482	97.9389	9.5663	98.5566	(0.849)	0.0000	0.0000	0
2019/09/04	R035	06/02/2020	9.60	Put	Bond Future	3,015.4200	3.0154	2,689.1700	2.6892	(10.819)	0	0	0
2019/09/04	R035	06/02/2020	9.61	Call	Bond Future	2,690.5400	2.6905	2,984.5900	2.9846	10.929	0	0	0
2019/09/04	R035	06/02/2020	9.59	Call	Bond Future	2,614.7000	2.6147	2,903.5000	2.9035	11.045	0	0	0
2019/09/04	R035	06/02/2020	9.59	Put	Bond Future	3,053.1500	3.0531	2,724.2700	2.7243	(10.772)	0	0	0
2019/09/04	R035	07/05/2020	9.75	Call	Bond Future	3,758.1900	3.7582	4,068.4700	4.0685	8.256	0	0	5,000
2019/09/04	R035	07/05/2020	10.75	Put	Bond Future	1,325.3600	1.3254	1,172.2000	1.1722	(11.556)	0	0	5,000
2019/09/04	R035	07/05/2020	9.48	Put	Bond Future	4,518.0300	4.5180	4,142.9200	4.1429	(8.303)	0	0	0
2019/09/04	R035	07/05/2020	9.47	Call	Bond Future	2,732.2900	2.7323	2,984.3100	2.9843	9.224	0	0	0
2019/09/04	R035	07/05/2020			Bond Future	9.7136	95.2375	9.6290	95.8664	(0.871)	0.0000	0.0000	0
2019/09/04	R035	07/05/2020	9.11	Put	Bond Future	6,269.8100	6.2698	5,818.5300	5.8185	(7.198)	0	0	0
2019/09/04	R035	07/05/2020	9.11	Call	Bond Future	1,645.4100	1.6454	1,823.0700	1.8231	10.797	0	0	5,000
2019/09/04	R035	07/05/2020	9.75	Put	Bond Future	3,489.4200	3.4894	3,170.7600	3.1708	(9.132)	0	0	0
2019/09/04	R035	07/05/2020	10.75	Call	Bond Future	8,554.4800	8.5545	9,030.2600	9.0303	5.562	0	0	0
2019/09/04	R035	07/05/2020	9.48	Call	Bond Future	2,766.6200	2.7666	3,020.4500	3.0205	9.175	0	0	0
2019/09/04	R035	07/05/2020	9.47	Put	Bond Future	4,559.7400	4.5597	4,182.8200	4.1828	(8.266)	0	0	0
2019/09/04	R035	07/05/2020	9.49	Call	Bond Future	2,801.1700	2.8012	3,057.1200	3.0571	9.137	0	0	0
2019/09/04	R035	07/05/2020	9.49	Put	Bond Future	4,476.6300	4.4766	4,103.6400	4.1036	(8.332)	0	0	0
2019/09/04	R035	06/08/2020	9.00	Put	Bond Future	8,325.5500	8.3255	7,897.3900	7.8974	(5.143)	0	0	0
2019/09/04	R035	06/08/2020	9.92	Put	Bond Future	4,451.3000	4.4513	4,164.8700	4.1649	(6.435)	0	0	0
2019/09/04	R035	06/08/2020			Bond Future	9.7789	97.0077	9.6914	97.6484	(0.894)	0.0000	0.0000	0
2019/09/04	R035	06/08/2020	9.00	Call	Bond Future	2,388.1100	2.3881	2,600.6800	2.6007	8.901	0	0	24,761
2019/09/04	R035	06/08/2020	9.92	Call	Bond Future	5,471.6900	5.4717	5,825.9900	5.8260	6.475	0	0	0
2019/09/04	R035	06/08/2020	9.93	Call	Bond Future	5,511.4400	5.5114	5,867.2100	5.8672	6.455	0	0	0
2019/09/04	R035	06/08/2020	9.91	Put	Bond Future	4,483.0600	4.4831	4,195.5400	4.1955	(6.413)	0	0	0
2019/09/04	R035	06/08/2020	9.93	Put	Bond Future	4,419.3600	4.4194	4,134.4000	4.1344	(6.448)	0	0	0
2019/09/04	R035	06/08/2020	9.91	Call	Bond Future	5,431.6800	5.4317	5,784.8900	5.7849	6.503	0	0	0
2019/09/04	R186	07/11/2019	8.23	Call	Bond Future	1,279.7400	1.2797	1,440.7500	1.4407	12.581	0	0	4,955
2019/09/04	R186	07/11/2019	8.94	Call	Bond Future	4,395.0900	4.3951	4,673.2100	4.6732	6.328	0	0	0
2019/09/04	R186	07/11/2019	8.20	Call	Bond Future	1,185.7400	1.1857	1,339.2100	1.3392	12.943	0	0	0
2019/09/04	R186	07/11/2019			Bond Future	8.1732	116.4706	8.1199	116.7762	(0.652)	0.0000	0.0000	127,184

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2019/09/04	R186	07/11/2019	8.25	Put	Bond Future	906.1500	0.9061	766.4700	0.7665	(15.415)	0	0	3,750
2019/09/04	R186	07/11/2019	8.25	Call	Bond Future	1,344.5500	1.3446	1,510.5400	1.5105	12.345	0	0	3,750
2019/09/04	R186	07/11/2019	8.73	Call	Bond Future	3,351.3000	3.3513	3,609.2900	3.6093	7.698	0	0	0
2019/09/04	R186	07/11/2019	8.73	Put	Bond Future	221.1100	0.2211	173.4300	0.1734	(21.564)	0	0	4,955
2019/09/04	R186	07/11/2019	8.94	Put	Bond Future	113.4600	0.1135	85.9100	0.0859	(24.282)	0	0	0
2019/09/04	R186	07/11/2019	8.23	Put	Bond Future	955.3400	0.9553	810.6800	0.8107	(15.142)	0	0	0
2019/09/04	R186	07/11/2019	8.20	Put	Bond Future	1,032.6200	1.0326	880.4200	0.8804	(14.739)	0	0	7,500
2019/09/04	R186	07/11/2019	8.95	Call	Bond Future	4,445.9100	4.4459	4,724.7900	4.7248	6.273	0	0	0
2019/09/04	R186	07/11/2019	8.96	Put	Bond Future	106.3400	0.1063	80.2900	0.0803	(24.497)	0	0	0
2019/09/04	R186	07/11/2019	8.95	Put	Bond Future	109.8500	0.1098	83.0600	0.0831	(24.388)	0	0	0
2019/09/04	R186	07/11/2019	8.96	Call	Bond Future	4,496.8100	4.4968	4,776.4300	4.7764	6.218	0	0	0
2019/09/04	R186	06/02/2020	8.11	Put	Bond Future	2,168.1300	2.1681	1,986.8200	1.9868	(8.363)	0	0	0
2019/09/04	R186	06/02/2020	8.50	Call	Bond Future	2,800.9500	2.8010	2,985.4800	2.9855	6.588	0	0	0
2019/09/04	R186	06/02/2020	8.57	Call	Bond Future	3,063.6900	3.0637	3,257.9700	3.2580	6.341	0	0	0
2019/09/04	R186	06/02/2020			Bond Future	8.2180	113.2549	8.1620	113.5663	(0.682)	0.0000	0.0000	0
2019/09/04	R186	06/02/2020	8.11	Call	Bond Future	1,567.0300	1.5670	1,697.1100	1.6971	8.301	0	0	1,007
2019/09/04	R186	06/02/2020	8.55	Call	Bond Future	2,987.7500	2.9877	3,179.2600	3.1793	6.410	0	0	0
2019/09/04	R186	06/02/2020	8.55	Put	Bond Future	1,165.0700	1.1651	1,045.1900	1.0452	(10.290)	0	0	0
2019/09/04	R186	06/02/2020	9.00	Put	Bond Future	616.4200	0.6164	545.4700	0.5455	(11.510)	0	0	1,007
2019/09/04	R186	06/02/2020	8.50	Put	Bond Future	1,250.3100	1.2503	1,123.4500	1.1234	(10.146)	0	0	1,007
2019/09/04	R186	06/02/2020	8.57	Put	Bond Future	1,132.4400	1.1324	1,015.3300	1.0153	(10.341)	0	0	0
2019/09/04	R186	06/02/2020	9.00	Call	Bond Future	4,849.0700	4.8491	5,089.5100	5.0895	4.958	0	0	0
2019/09/04	R186	06/02/2020	8.56	Call	Bond Future	3,025.7700	3.0258	3,218.5300	3.2185	6.371	0	0	0
2019/09/04	R186	06/02/2020	8.56	Put	Bond Future	1,148.7900	1.1488	1,030.1600	1.0302	(10.327)	0	0	0
2019/09/04	R186	07/05/2020	8.93	Call	Bond Future	4,734.4600	4.7345	4,948.2400	4.9482	4.515	0	0	0
2019/09/04	R186	07/05/2020	8.28	Put	Bond Future	2,252.1400	2.2521	2,087.0400	2.0870	(7.331)	0	0	0
2019/09/04	R186	07/05/2020	8.09	Put	Bond Future	2,735.5100	2.7355	2,545.0900	2.5451	(6.961)	0	0	0
2019/09/04	R186	07/05/2020			Bond Future	8.2564	115.3392	8.1975	115.6562	(0.714)	0.0000	0.0000	0
2019/09/04	R186	07/05/2020	8.08	Call	Bond Future	1,810.8900	1.8109	1,936.2500	1.9363	6.923	0	0	0
2019/09/04	R186	07/05/2020	8.08	Put	Bond Future	2,763.3300	2.7633	2,571.7000	2.5717	(6.935)	0	0	0
2019/09/04	R186	07/05/2020	8.93	Put	Bond Future	1,190.0900	1.1901	1,086.8800	1.0869	(8.672)	0	0	6,000
2019/09/04	R186	07/05/2020	8.28	Call	Bond Future	2,379.0300	2.3790	2,530.9200	2.5309	6.385	0	0	6,000
2019/09/04	R186	07/05/2020	8.09	Call	Bond Future	1,837.3600	1.8374	1,963.9300	1.9639	6.889	0	0	0
2019/09/04	R186	07/05/2020	8.07	Call	Bond Future	1,784.2400	1.7842	1,908.3900	1.9084	6.958	0	0	0
2019/09/04	R186	07/05/2020	8.07	Put	Bond Future	2,790.9900	2.7910	2,598.1500	2.5981	(6.909)	0	0	0
2019/09/04	R186	07/05/2020	7.60	Put	Bond Future	4,354.9200	4.3549	4,103.0800	4.1031	(5.783)	0	0	0
2019/09/04	R186	07/05/2020	7.60	Call	Bond Future	757.0900	0.7571	822.2400	0.8222	8.605	0	0	6,000
2019/09/04	R197	07/11/2019			Bond Future	308.5846	308.5846	309.0304	309.0304	0.144	0.0000	0.0000	2,507
2019/09/04	R197	06/02/2020			Bond Future	306.5342	306.5342	306.9890	306.9890	0.148	0.0000	0.0000	40
2019/09/04	R197	07/05/2020			Bond Future	312.2468	312.2468	312.7098	312.7098	0.148	0.0000	0.0000	0
2019/09/04	R202	07/11/2019			Bond Future	233.9383	233.9383	233.8069	233.8069	(0.056)	0.0000	0.0000	9,082
2019/09/04	R202	06/02/2020			Bond Future	234.1218	234.1218	233.9887	233.9887	(0.057)	0.0000	0.0000	0
2019/09/04	R202	07/05/2020			Bond Future	238.4850	238.4850	238.3490	238.3490	(0.057)	0.0000	0.0000	0
2019/09/04	R207	07/11/2019	2.08	Put	Bond Future	807.3400	0.8073	809.7600	0.8098	0.300	0	0	0
2019/09/04	R207	07/11/2019			Bond Future	6.5911	102.4411	6.6047	102.4387	0.207	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
2019/09/04	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/04	R207	07/11/2019	2.07	Put	Bond Future	809.1400	0.8091	811.5600	0.8116	0.299	0	0	0
2019/09/04	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/04	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/04	R207	07/11/2019	2.06	Put	Bond Future	810.9500	0.8109	813.3700	0.8134	0.298	0	0	0
2019/09/04	R208	07/11/2019	6.83	Call	Bond Future	402.0500	0.4020	406.9600	0.4070	1.221	0	0	0
2019/09/04	R208	07/11/2019	6.82	Put	Bond Future	38.0500	0.0381	40.0900	0.0401	5.361	0	0	0
2019/09/04	R208	07/11/2019			Bond Future	6.5492	101.0447	6.5469	101.0476	(0.034)	0.0000	0.0000	10,069
2019/09/04	R208	07/11/2019	6.84	Call	Bond Future	413.3500	0.4134	418.2100	0.4182	1.176	0	0	0
2019/09/04	R208	07/11/2019	6.84	Put	Bond Future	34.7300	0.0347	36.6600	0.0367	5.557	0	0	0
2019/09/04	R208	07/11/2019	6.83	Put	Bond Future	36.4100	0.0364	38.3900	0.0384	5.438	0	0	0
2019/09/04	R208	07/11/2019	6.82	Call	Bond Future	390.7000	0.3907	395.6700	0.3957	1.272	0	0	0
2019/09/04	R208	06/02/2020	6.13	Put	Bond Future	346.2900	0.3463	331.4800	0.3315	(4.277)	0	0	0
2019/09/04	R208	06/02/2020	6.12	Call	Bond Future	68.7000	0.0687	57.3300	0.0573	(16.550)	0	0	0
2019/09/04	R208	06/02/2020			Bond Future	6.3830	102.8563	6.3800	102.8595	(0.047)	0.0000	0.0000	0
2019/09/04	R208	06/02/2020	6.13	Call	Bond Future	71.9900	0.0720	60.4200	0.0604	(16.072)	0	0	0
2019/09/04	R208	06/02/2020	6.12	Put	Bond Future	353.8700	0.3539	339.2600	0.3393	(4.129)	0	0	0
2019/09/04	R208	06/02/2020	6.14	Call	Bond Future	75.6000	0.0756	63.8400	0.0638	(15.556)	0	0	0
2019/09/04	R208	06/02/2020	6.14	Put	Bond Future	339.0400	0.3390	324.0400	0.3240	(4.424)	0	0	0
2019/09/04	R208	07/05/2020	4.81	Call	Bond Future	0.4300	0.0004	0.5300	0.0005	23.256	0	0	0
2019/09/04	R208	07/05/2020	4.80	Put	Bond Future	1,093.0000	1.0930	1,089.9200	1.0899	(0.282)	0	0	0
2019/09/04	R208	07/05/2020			Bond Future	6.0675	101.3455	6.0637	101.3486	(0.061)	0.0000	0.0000	0
2019/09/04	R208	07/05/2020	4.82	Call	Bond Future	0.4700	0.0005	0.5700	0.0006	21.277	0	0	0
2019/09/04	R208	07/05/2020	4.82	Put	Bond Future	1,075.6800	1.0757	1,072.6000	1.0726	(0.286)	0	0	0
2019/09/04	R208	07/05/2020	4.81	Put	Bond Future	1,084.3300	1.0843	1,081.2500	1.0813	(0.284)	0	0	0
2019/09/04	R208	07/05/2020	4.80	Call	Bond Future	0.4000	0.0004	0.5000	0.0005	25.000	0	0	0
2019/09/04	R209	07/11/2019	9.82	Call	Bond Future	2,544.2100	2.5442	2,841.6400	2.8416	11.690	0	0	0
2019/09/04	R209	07/11/2019	9.77	Put	Bond Future	948.3900	0.9484	782.9000	0.7829	(17.450)	0	0	8,000
2019/09/04	R209	07/11/2019	9.33	Call	Bond Future	852.1400	0.8521	1,003.1800	1.0032	17.725	0	0	8,000
2019/09/04	R209	07/11/2019			Bond Future	9.5561	73.6211	9.4876	74.0709	(0.717)	0.0000	0.0000	89,289
2019/09/04	R209	07/11/2019	9.80	Call	Bond Future	2,456.2400	2.4562	2,748.4900	2.7485	11.898	0	0	0
2019/09/04	R209	07/11/2019	9.80	Put	Bond Future	887.5500	0.8875	730.0600	0.7301	(17.744)	0	0	0
2019/09/04	R209	07/11/2019	9.50	Put	Bond Future	1,693.2900	1.6933	1,448.3700	1.4484	(14.464)	0	0	0
2019/09/04	R209	07/11/2019	9.50	Call	Bond Future	1,325.1700	1.3252	1,529.9900	1.5300	15.456	0	0	5,000
2019/09/04	R209	07/11/2019	8.92	Put	Bond Future	4,523.2600	4.5233	4,121.1600	4.1212	(8.890)	0	0	0
2019/09/04	R209	07/11/2019	8.92	Call	Bond Future	189.5000	0.1895	237.1400	0.2371	25.140	0	0	8,000
2019/09/04	R209	07/11/2019	9.82	Put	Bond Future	849.0600	0.8491	696.7500	0.6967	(17.939)	0	0	0
2019/09/04	R209	07/11/2019	9.77	Call	Bond Future	2,326.7600	2.3268	2,611.0100	2.6110	12.217	0	0	0
2019/09/04	R209	07/11/2019	9.33	Put	Bond Future	2,351.7000	2.3517	2,053.0000	2.0530	(12.701)	0	0	0
2019/09/04	R209	07/11/2019	9.81	Call	Bond Future	2,500.0800	2.5001	2,794.9300	2.7949	11.794	0	0	0
2019/09/04	R209	07/11/2019	9.81	Put	Bond Future	868.1200	0.8681	713.2300	0.7132	(17.842)	0	0	0
2019/09/04	R209	06/02/2020	9.52	Put	Bond Future	2,799.8000	2.7998	2,611.4400	2.6114	(6.728)	0	0	0
2019/09/04	R209	06/02/2020			Bond Future	9.6192	74.9411	9.5486	75.3991	(0.734)	0.0000	0.0000	0
2019/09/04	R209	06/02/2020	9.51	Call	Bond Future	2,123.8000	2.1238	2,391.2900	2.3913	12.595	0	0	0
2019/09/04	R209	06/02/2020	9.51	Put	Bond Future	2,833.7000	2.8337	2,643.2100	2.6432	(6.722)	0	0	0
2019/09/04	R209	06/02/2020	9.52	Call	Bond Future	2,155.3300	2.1553	2,424.9500	2.4250	12.509	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
2019/09/04	R209	06/02/2020	9.50	Call	Bond Future	2,092.5100	2.0925	2,358.0500	2.3581	12.690	0	0	0
2019/09/04	R209	06/02/2020	9.50	Put	Bond Future	2,867.9300	2.8679	2,675.4900	2.6755	(6.710)	0	0	0
2019/09/04	R209	07/05/2020	9.47	Call	Bond Future	2,478.1700	2.4782	2,673.7600	2.6738	7.893	0	0	0
2019/09/04	R209	07/05/2020			Bond Future	9.6792	73.1687	9.6065	73.6350	(0.751)	0.0000	0.0000	0
2019/09/04	R209	07/05/2020	9.45	Call	Bond Future	2,417.3500	2.4174	2,609.8000	2.6098	7.961	0	0	0
2019/09/04	R209	07/05/2020	9.45	Put	Bond Future	3,901.7800	3.9018	3,627.9200	3.6279	(7.019)	0	0	0
2019/09/04	R209	07/05/2020	9.47	Put	Bond Future	3,831.3600	3.8314	3,560.6400	3.5606	(7.066)	0	0	0
2019/09/04	R209	07/05/2020	9.46	Call	Bond Future	2,447.7900	2.4478	2,641.8100	2.6418	7.926	0	0	0
2019/09/04	R209	07/05/2020	9.46	Put	Bond Future	3,866.5600	3.8666	3,594.2700	3.5943	(7.042)	0	0	0
2019/09/04	R210	07/11/2019			Bond Future	189.7423	189.7423	189.7378	189.7378	(0.002)	0.0000	0.0000	2,132
2019/09/04	R210	06/02/2020			Bond Future	193.1903	193.1903	193.1862	193.1862	(0.002)	0.0000	0.0000	0
2019/09/04	R210	07/05/2020			Bond Future	194.1403	194.1403	194.1361	194.1361	(0.002)	0.0000	0.0000	0
2019/09/04	R212	07/11/2019			Bond Future	162.5952	162.5952	162.6206	162.6206	0.016	0.0000	0.0000	6,684
2019/09/04	R212	06/02/2020			Bond Future	163.3040	163.3040	163.3303	163.3303	0.016	0.0000	0.0000	0
2019/09/04	R212	07/05/2020			Bond Future	166.3474	166.3474	166.3740	166.3740	0.016	0.0000	0.0000	0
2019/09/04	R213	07/11/2019	9.59	Put	Bond Future	406.0500	0.4060	358.4300	0.3584	(11.728)	0	0	0
2019/09/04	R213	07/11/2019	9.58	Call	Bond Future	3,281.0500	3.2811	3,664.2700	3.6643	11.680	0	0	0
2019/09/04	R213	07/11/2019			Bond Future	9.1125	86.6810	9.0437	87.1134	(0.755)	0.0000	0.0000	18,654
2019/09/04	R213	07/11/2019	9.59	Call	Bond Future	3,330.0300	3.3300	3,714.7800	3.7148	11.554	0	0	0
2019/09/04	R213	07/11/2019	9.58	Put	Bond Future	416.9300	0.4169	367.7800	0.3678	(11.789)	0	0	0
2019/09/04	R213	07/11/2019	9.60	Call	Bond Future	3,379.2000	3.3792	3,765.4400	3.7654	11.430	0	0	0
2019/09/04	R213	07/11/2019	9.60	Put	Bond Future	395.4300	0.3954	349.3000	0.3493	(11.666)	0	0	0
2019/09/04	R213	06/02/2020	9.27	Call	Bond Future	2,589.3900	2.5894	2,820.1300	2.8201	8.911	0	0	0
2019/09/04	R213	06/02/2020	9.26	Put	Bond Future	2,056.7100	2.0567	1,845.4100	1.8454	(10.274)	0	0	0
2019/09/04	R213	06/02/2020			Bond Future	9.1788	88.2351	9.1075	88.6756	(0.777)	0.0000	0.0000	0
2019/09/04	R213	06/02/2020	9.28	Call	Bond Future	2,624.3200	2.6243	2,856.9100	2.8569	8.863	0	0	0
2019/09/04	R213	06/02/2020	9.28	Put	Bond Future	2,004.2800	2.0043	1,796.4600	1.7965	(10.369)	0	0	0
2019/09/04	R213	06/02/2020	9.27	Put	Bond Future	2,030.3500	2.0303	1,820.6800	1.8207	(10.327)	0	0	0
2019/09/04	R213	06/02/2020	9.26	Call	Bond Future	2,554.6900	2.5547	2,783.8000	2.7838	8.968	0	0	0
2019/09/04	R213	07/05/2020	9.01	Put	Bond Future	3,565.9800	3.5660	3,300.1600	3.3002	(7.454)	0	0	0
2019/09/04	R213	07/05/2020	9.00	Call	Bond Future	2,159.0700	2.1591	2,340.0700	2.3401	8.383	0	0	0
2019/09/04	R213	07/05/2020			Bond Future	9.2352	86.3066	9.1614	86.7550	(0.799)	0.0000	0.0000	0
2019/09/04	R213	07/05/2020	9.01	Call	Bond Future	2,187.5000	2.1875	2,370.0600	2.3701	8.346	0	0	0
2019/09/04	R213	07/05/2020	9.00	Put	Bond Future	3,599.4400	3.5994	3,332.0600	3.3321	(7.428)	0	0	0
2019/09/04	R213	07/05/2020	9.02	Call	Bond Future	2,216.4100	2.2164	2,400.5400	2.4005	8.308	0	0	0
2019/09/04	R213	07/05/2020	9.02	Put	Bond Future	3,533.0600	3.5331	3,268.8100	3.2688	(7.479)	0	0	0
2019/09/04	R214	07/11/2019	10.02	Put	Bond Future	1,017.2900	1.0173	872.8800	0.8729	(14.196)	0	0	0
2019/09/04	R214	07/11/2019			Bond Future	9.8248	71.8392	9.7460	72.3746	(0.802)	0.0000	0.0000	15,541
2019/09/04	R214	07/11/2019	10.01	Call	Bond Future	2,273.5700	2.2736	2,660.9600	2.6610	17.039	0	0	0
2019/09/04	R214	07/11/2019	10.01	Put	Bond Future	1,040.4100	1.0404	892.3700	0.8924	(14.229)	0	0	0
2019/09/04	R214	07/11/2019	10.02	Call	Bond Future	2,316.0700	2.3161	2,707.0900	2.7071	16.883	0	0	0
2019/09/04	R214	07/11/2019	10.00	Call	Bond Future	2,231.5300	2.2315	2,615.1100	2.6151	17.189	0	0	0
2019/09/04	R214	07/11/2019	10.00	Put	Bond Future	1,064.0800	1.0641	912.2300	0.9122	(14.271)	0	0	0
2019/09/04	R214	06/02/2020	9.73	Call	Bond Future	2,083.1500	2.0831	2,321.5900	2.3216	11.446	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
2019/09/04	R214	06/02/2020			Bond Future	9.8942	73.1272	9.8129	73.6724	(0.821)	0.0000	0.0000	0
2019/09/04	R214	06/02/2020	9.71	Call	Bond Future	2,020.2400	2.0202	2,254.0900	2.2541	11.575	0	0	0
2019/09/04	R214	06/02/2020	9.71	Put	Bond Future	3,266.2600	3.2663	2,954.8300	2.9548	(9.535)	0	0	0
2019/09/04	R214	06/02/2020	9.73	Put	Bond Future	3,192.1900	3.1922	2,885.3500	2.8854	(9.612)	0	0	0
2019/09/04	R214	06/02/2020	9.72	Call	Bond Future	2,051.4800	2.0515	2,287.6200	2.2876	11.511	0	0	0
2019/09/04	R214	06/02/2020	9.72	Put	Bond Future	3,228.9600	3.2290	2,919.8200	2.9198	(9.574)	0	0	0
2019/09/04	R214	07/05/2020	9.77	Put	Bond Future	3,976.0700	3.9761	3,669.4100	3.6694	(7.713)	0	0	0
2019/09/04	R214	07/05/2020			Bond Future	9.9552	71.1743	9.8716	71.7296	(0.839)	0.0000	0.0000	0
2019/09/04	R214	07/05/2020	9.76	Call	Bond Future	2,705.1600	2.7052	2,951.9200	2.9519	9.122	0	0	0
2019/09/04	R214	07/05/2020	9.76	Put	Bond Future	4,012.6900	4.0127	3,704.2100	3.7042	(7.688)	0	0	0
2019/09/04	R214	07/05/2020	9.77	Call	Bond Future	2,736.4700	2.7365	2,985.0500	2.9850	9.084	0	0	0
2019/09/04	R214	07/05/2020	9.75	Call	Bond Future	2,673.7900	2.6738	2,918.9700	2.9190	9.170	0	0	0
2019/09/04	R214	07/05/2020	9.75	Put	Bond Future	4,049.3500	4.0494	3,739.2900	3.7393	(7.657)	0	0	0
2019/09/04	R248	07/11/2019	10.02	Call	Bond Future	2,655.2300	2.6552	3,134.0300	3.1340	18.032	0	0	0
2019/09/04	R248	07/11/2019	10.01	Put	Bond Future	1,417.7200	1.4177	1,208.8800	1.2089	(14.731)	0	0	0
2019/09/04	R248	07/11/2019			Bond Future	9.8705	91.1303	9.7916	91.8130	(0.799)	0.0000	0.0000	86,284
2019/09/04	R248	07/11/2019	10.03	Call	Bond Future	2,707.7100	2.7077	3,191.4400	3.1914	17.865	0	0	0
2019/09/04	R248	07/11/2019	10.03	Put	Bond Future	1,354.5500	1.3546	1,155.6300	1.1556	(14.685)	0	0	0
2019/09/04	R248	07/11/2019	10.02	Put	Bond Future	1,385.8400	1.3858	1,181.9900	1.1820	(14.709)	0	0	0
2019/09/04	R248	07/11/2019	10.01	Call	Bond Future	2,603.1900	2.6032	3,077.0000	3.0770	18.201	0	0	0
2019/09/04	R248	06/02/2020	9.71	Put	Bond Future	4,289.6100	4.2896	3,874.8500	3.8749	(9.669)	0	0	0
2019/09/04	R248	06/02/2020			Bond Future	9.9408	92.7642	9.8594	93.4594	(0.819)	0.0000	0.0000	100
2019/09/04	R248	06/02/2020	9.71	Call	Bond Future	2,293.3000	2.2933	2,573.7000	2.5737	12.227	0	0	0
2019/09/04	R248	06/02/2020	9.70	Put	Bond Future	4,339.8000	4.3398	3,922.0100	3.9220	(9.627)	0	0	0
2019/09/04	R248	06/02/2020	9.72	Call	Bond Future	2,331.4500	2.3315	2,614.8800	2.6149	12.157	0	0	0
2019/09/04	R248	06/02/2020	9.72	Put	Bond Future	4,239.6600	4.2397	3,827.9300	3.8279	(9.711)	0	0	0
2019/09/04	R248	06/02/2020	9.70	Call	Bond Future	2,255.2500	2.2553	2,532.6200	2.5326	12.299	0	0	0
2019/09/04	R248	07/05/2020	9.79	Call	Bond Future	3,250.5900	3.2506	3,557.8500	3.5579	9.452	0	0	0
2019/09/04	R248	07/05/2020	9.77	Put	Bond Future	5,163.3400	5.1633	4,757.6500	4.7576	(7.857)	0	0	0
2019/09/04	R248	07/05/2020			Bond Future	10.0027	90.0310	9.9189	90.7388	(0.838)	0.0000	0.0000	0
2019/09/04	R248	07/05/2020	9.79	Put	Bond Future	5,066.7100	5.0667	4,666.1000	4.6661	(7.907)	0	0	0
2019/09/04	R248	07/05/2020	9.77	Call	Bond Future	3,173.1500	3.1731	3,475.3300	3.4753	9.523	0	0	0
2019/09/04	R248	07/05/2020	9.78	Put	Bond Future	5,114.8400	5.1148	4,711.5400	4.7115	(7.885)	0	0	0
2019/09/04	R248	07/05/2020	9.78	Call	Bond Future	3,211.7500	3.2118	3,516.3200	3.5163	9.483	0	0	0
2019/09/04	R248	06/08/2020	10.20	Call	Bond Future	6,213.9400	6.2139	6,621.5700	6.6216	6.560	0	0	0
2019/09/04	R248	06/08/2020			Bond Future	10.0644	91.7044	9.9780	92.4255	(0.858)	0.0000	0.0000	0
2019/09/04	R248	06/08/2020	10.18	Call	Bond Future	6,125.3700	6.1254	6,529.7300	6.5297	6.601	0	0	0
2019/09/04	R248	06/08/2020	10.18	Put	Bond Future	5,176.0200	5.1760	4,859.2600	4.8593	(6.120)	0	0	0
2019/09/04	R248	06/08/2020	9.25	Put	Bond Future	9,848.0500	9.8480	9,361.4600	9.3615	(4.941)	0	0	0
2019/09/04	R248	06/08/2020	9.25	Call	Bond Future	2,617.9600	2.6180	2,852.4900	2.8525	8.959	0	0	20,640
2019/09/04	R248	06/08/2020	10.20	Put	Bond Future	5,102.1400	5.1021	4,788.6500	4.7887	(6.144)	0	0	0
2019/09/04	R248	06/08/2020	10.19	Call	Bond Future	6,169.5900	6.1696	6,575.6000	6.5756	6.581	0	0	0
2019/09/04	R248	06/08/2020	10.19	Put	Bond Future	5,138.9500	5.1389	4,823.8400	4.8238	(6.132)	0	0	0

Total

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