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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/09/2019 TO 05/09/2019

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
2019/09/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/05	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	2025	07/11/2019			Bond Future	137.4904		137.4904	137.4890	137.4890	(0.001)	0.0000	0.0000	1,451
2019/09/05	2025	06/02/2020			Bond Future	138.5153		138.5153	138.5140	138.5140	(0.001)	0.0000	0.0000	0
2019/09/05	2025	07/05/2020			Bond Future	141.0966		141.0966	141.0952	141.0952	(0.001)	0.0000	0.0000	0
2019/09/05	2029	07/11/2019			Bond Future	102.0582		102.0582	102.0577	102.0577	0.000	0.0000	0.0000	4,260
2019/09/05	2029	06/02/2020			Bond Future	103.9131		103.9131	103.9126	103.9126	0.000	0.0000	0.0000	0
2019/09/05	2029	07/05/2020			Bond Future	104.7369		104.7369	104.7364	104.7364	0.000	0.0000	0.0000	0
2019/09/05	2030	07/11/2019	9.49	Put	Bond Future	215.3200		0.2153	246.0600	0.2461	14.276	0	0	0
2019/09/05	2030	07/11/2019	9.76	Put	Bond Future	97.6000		0.0976	112.0700	0.1121	14.826	0	0	5,500
2019/09/05	2030	07/11/2019	9.20	Put	Bond Future	494.2800		0.4943	558.7100	0.5587	13.035	0	0	2,750
2019/09/05	2030	07/11/2019	8.40	Put	Bond Future	3,090.4300		3.0904	3,322.7600	3.3228	7.518	0	0	0
2019/09/05	2030	07/11/2019	9.30	Put	Bond Future	372.2800		0.3723	422.7300	0.4227	13.552	0	0	2,750
2019/09/05	2030	07/11/2019			Bond Future	8.8236		96.7684	8.8692	96.4774	0.516	0.0000	0.0000	72,732
2019/09/05	2030	07/11/2019	9.48	Call	Bond Future	4,304.0800		4.3041	4,044.6600	4.0447	(6.027)	0	0	0
2019/09/05	2030	07/11/2019	9.48	Put	Bond Future	221.7400		0.2217	253.3300	0.2533	14.246	0	0	0
2019/09/05	2030	07/11/2019	8.60	Put	Bond Future	2,132.8500		2.1328	2,323.2600	2.3233	8.927	0	0	0
2019/09/05	2030	07/11/2019	8.60	Call	Bond Future	686.5100		0.6865	585.9100	0.5859	(14.654)	0	0	5,500
2019/09/05	2030	07/11/2019	9.10	Put	Bond Future	652.7800		0.6528	733.8400	0.7338	12.418	0	0	0
2019/09/05	2030	07/11/2019	9.10	Call	Bond Future	2,400.7900		2.4008	2,190.8400	2.1908	(8.745)	0	0	5,500
2019/09/05	2030	07/11/2019	9.30	Call	Bond Future	3,358.7000		3.3587	3,118.1400	3.1181	(7.162)	0	0	0
2019/09/05	2030	07/11/2019	9.49	Call	Bond Future	4,358.0400		4.3580	4,097.7700	4.0978	(5.972)	0	0	0
2019/09/05	2030	07/11/2019	9.76	Call	Bond Future	5,850.3400		5.8503	5,573.8000	5.5738	(4.727)	0	0	0
2019/09/05	2030	07/11/2019	9.85	Put	Bond Future	74.3900		0.0744	85.5000	0.0855	14.935	0	0	2,500
2019/09/05	2030	07/11/2019	8.57	Put	Bond Future	2,262.7300		2.2627	2,459.9400	2.4599	8.716	0	0	0
2019/09/05	2030	07/11/2019	9.20	Call	Bond Future	2,864.2500		2.8643	2,637.6700	2.6377	(7.911)	0	0	0
2019/09/05	2030	07/11/2019	9.25	Call	Bond Future	3,106.9700		3.1070	2,873.0200	2.8730	(7.530)	0	0	0
2019/09/05	2030	07/11/2019	8.40	Call	Bond Future	325.8300		0.3258	267.1500	0.2671	(18.009)	0	0	0
2019/09/05	2030	07/11/2019	9.47	Call	Bond Future	4,250.2600		4.2503	3,991.6900	3.9917	(6.084)	0	0	0
2019/09/05	2030	07/11/2019	9.47	Put	Bond Future	228.3400		0.2283	260.7800	0.2608	14.207	0	0	0
2019/09/05	2030	07/11/2019	9.70	Call	Bond Future	5,514.8600		5.5149	5,241.0400	5.2410	(4.965)	0	0	0
2019/09/05	2030	07/11/2019	9.70	Put	Bond Future	116.5900		0.1166	133.7800	0.1338	14.744	0	0	0
2019/09/05	2030	07/11/2019	9.85	Call	Bond Future	6,355.3100		6.3553	6,075.4100	6.0754	(4.404)	0	0	0
2019/09/05	2030	07/11/2019	8.57	Call	Bond Future	620.1600		0.6202	526.3600	0.5264	(15.125)	0	0	0
2019/09/05	2030	07/11/2019	9.12	Put	Bond Future	618.0400		0.6180	695.5700	0.6956	12.544	0	0	0
2019/09/05	2030	07/11/2019	9.12	Call	Bond Future	2,490.8800		2.4909	2,277.4000	2.2774	(8.570)	0	0	0
2019/09/05	2030	07/11/2019	8.95	Call	Bond Future	1,772.0700		1.7721	1,591.5100	1.5915	(10.189)	0	0	0
2019/09/05	2030	07/11/2019	8.95	Put	Bond Future	967.4500		0.9675	1,077.9000	1.0779	11.417	0	0	5,000
2019/09/05	2030	07/11/2019	9.35	Call	Bond Future	3,615.7300		3.6157	3,369.1900	3.3692	(6.819)	0	0	0
2019/09/05	2030	07/11/2019	9.35	Put	Bond Future	323.1300		0.3231	367.6000	0.3676	13.762	0	0	2,500
2019/09/05	2030	07/11/2019	9.25	Put	Bond Future	428.0900		0.4281	485.1500	0.4852	13.329	0	0	5,333
2019/09/05	2030	06/02/2020	9.14	Call	Bond Future	3,174.6800		3.1747	2,985.9800	2.9860	(5.944)	0	0	0
2019/09/05	2030	06/02/2020	8.40	Call	Bond Future	931.7000		0.9317	842.7000	0.8427	(9.552)	0	0	5,820
2019/09/05	2030	06/02/2020	9.15	Put	Bond Future	1,538.6600		1.5387	1,644.8900	1.6449	6.904	0	0	0

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2019/09/05	2030	06/02/2020			Bond Future	8.8799	94.4949	8.9272	94.1988	0.532	0.0000	0.0000	0
2019/09/05	2030	06/02/2020	9.00	Put	Bond Future	1,895.7100	1.8957	2,020.4400	2.0204	6.580	0	0	0
2019/09/05	2030	06/02/2020	9.00	Call	Bond Future	2,645.5300	2.6455	2,474.1500	2.4741	(6.478)	0	0	5,820
2019/09/05	2030	06/02/2020	9.14	Put	Bond Future	1,560.5300	1.5605	1,667.9400	1.6679	6.883	0	0	0
2019/09/05	2030	06/02/2020	8.40	Put	Bond Future	4,008.5500	4.0086	4,215.6600	4.2157	5.167	0	0	0
2019/09/05	2030	06/02/2020	9.15	Call	Bond Future	3,214.1500	3.2142	3,024.2700	3.0243	(5.908)	0	0	0
2019/09/05	2030	06/02/2020	9.16	Call	Bond Future	3,253.8200	3.2538	3,062.7600	3.0628	(5.872)	0	0	0
2019/09/05	2030	06/02/2020	9.16	Put	Bond Future	1,517.0500	1.5171	1,622.1000	1.6221	6.925	0	0	0
2019/09/05	2030	07/05/2020	8.79	Call	Bond Future	2,349.9400	2.3499	2,207.3300	2.2073	(6.069)	0	0	0
2019/09/05	2030	07/05/2020	8.78	Put	Bond Future	3,276.3600	3.2764	3,436.4400	3.4364	4.886	0	0	0
2019/09/05	2030	07/05/2020			Bond Future	8.9344	96.2339	8.9835	95.9323	0.550	0.0000	0.0000	0
2019/09/05	2030	07/05/2020	8.80	Call	Bond Future	2,380.5800	2.3806	2,236.8600	2.2369	(6.037)	0	0	0
2019/09/05	2030	07/05/2020	8.80	Put	Bond Future	3,212.4900	3.2125	3,370.3500	3.3704	4.914	0	0	0
2019/09/05	2030	07/05/2020	8.79	Put	Bond Future	3,244.1400	3.2441	3,403.1100	3.4031	4.900	0	0	0
2019/09/05	2030	07/05/2020	8.78	Call	Bond Future	2,319.8200	2.3198	2,178.3200	2.1783	(6.100)	0	0	0
2019/09/05	2032	07/11/2019	9.71	Call	Bond Future	3,813.5500	3.8136	3,611.2100	3.6112	(5.306)	0	0	0
2019/09/05	2032	07/11/2019	9.70	Put	Bond Future	476.6200	0.4766	518.3700	0.5184	8.760	0	0	0
2019/09/05	2032	07/11/2019			Bond Future	9.2151	93.9122	9.2502	93.6691	0.381	0.0000	0.0000	47,957
2019/09/05	2032	07/11/2019	9.72	Call	Bond Future	3,867.8100	3.8678	3,664.5200	3.6645	(5.256)	0	0	0
2019/09/05	2032	07/11/2019	9.72	Put	Bond Future	453.1100	0.4531	492.9500	0.4930	8.793	0	0	0
2019/09/05	2032	07/11/2019	9.71	Put	Bond Future	464.7800	0.4648	505.5700	0.5056	8.776	0	0	0
2019/09/05	2032	07/11/2019	9.70	Call	Bond Future	3,759.4000	3.7594	3,558.0200	3.5580	(5.357)	0	0	0
2019/09/05	2032	06/02/2020	9.40	Put	Bond Future	2,184.1800	2.1842	2,285.7200	2.2857	4.649	0	0	0
2019/09/05	2032	06/02/2020			Bond Future	9.2798	95.5962	9.3162	95.3488	0.391	0.0000	0.0000	0
2019/09/05	2032	06/02/2020	9.39	Call	Bond Future	2,960.4100	2.9604	2,815.6000	2.8156	(4.892)	0	0	0
2019/09/05	2032	06/02/2020	9.39	Put	Bond Future	2,212.8500	2.2128	2,315.4100	2.3154	4.635	0	0	0
2019/09/05	2032	06/02/2020	9.40	Call	Bond Future	2,999.1800	2.9992	2,853.3500	2.8533	(4.862)	0	0	0
2019/09/05	2032	06/02/2020	9.38	Call	Bond Future	2,922.1300	2.9221	2,778.3400	2.7783	(4.921)	0	0	0
2019/09/05	2032	06/02/2020	9.38	Put	Bond Future	2,242.0800	2.2421	2,345.6600	2.3457	4.620	0	0	0
2019/09/05	2032	07/05/2020	9.19	Call	Bond Future	2,648.7300	2.6487	2,526.9400	2.5269	(4.598)	0	0	0
2019/09/05	2032	07/05/2020			Bond Future	9.3412	93.1953	9.3788	92.9433	0.403	0.0000	0.0000	0
2019/09/05	2032	07/05/2020	9.17	Call	Bond Future	2,583.3400	2.5833	2,463.3400	2.4633	(4.645)	0	0	0
2019/09/05	2032	07/05/2020	9.17	Put	Bond Future	3,742.1700	3.7422	3,874.1300	3.8741	3.526	0	0	0
2019/09/05	2032	07/05/2020	9.19	Put	Bond Future	3,671.1800	3.6712	3,801.3500	3.8013	3.546	0	0	0
2019/09/05	2032	07/05/2020	9.18	Call	Bond Future	2,615.7800	2.6158	2,494.8900	2.4949	(4.622)	0	0	0
2019/09/05	2032	07/05/2020	9.18	Put	Bond Future	3,706.3800	3.7064	3,837.4500	3.8375	3.536	0	0	0
2019/09/05	2033	07/11/2019			Bond Future	102.8545	102.8545	102.7354	102.7354	(0.116)	0.0000	0.0000	6,260
2019/09/05	2033	06/02/2020			Bond Future	104.7238	104.7238	104.6028	104.6028	(0.116)	0.0000	0.0000	0
2019/09/05	2033	07/05/2020			Bond Future	105.4797	105.4797	105.3564	105.3564	(0.117)	0.0000	0.0000	0
2019/09/05	2037	07/11/2019	9.97	Call	Bond Future	3,401.6100	3.4016	3,250.8200	3.2508	(4.433)	0	0	0
2019/09/05	2037	07/11/2019			Bond Future	9.6215	93.0332	9.6463	92.8415	0.258	0.0000	0.0000	60,745
2019/09/05	2037	07/11/2019	9.95	Call	Bond Future	3,292.4000	3.2924	3,143.5200	3.1435	(4.522)	0	0	0
2019/09/05	2037	07/11/2019	9.95	Put	Bond Future	801.2800	0.8013	844.1300	0.8441	5.348	0	0	0
2019/09/05	2037	07/11/2019	9.97	Put	Bond Future	762.2000	0.7622	803.1400	0.8031	5.371	0	0	0
2019/09/05	2037	07/11/2019	9.96	Call	Bond Future	3,346.7800	3.3468	3,196.9300	3.1969	(4.477)	0	0	0

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2019/09/05	2037	07/11/2019	9.96	Put	Bond Future	781.4700	0.7815	823.3500	0.8233	5.359	0	0	0
2019/09/05	2037	06/02/2020	9.67	Call	Bond Future	2,820.3400	2.8203	2,712.9800	2.7130	(3.807)	0	0	0
2019/09/05	2037	06/02/2020	9.66	Put	Bond Future	3,004.1400	3.0041	3,092.6900	3.0927	2.948	0	0	0
2019/09/05	2037	06/02/2020			Bond Future	9.6891	90.4422	9.7147	90.2471	0.264	0.0000	0.0000	0
2019/09/05	2037	06/02/2020	9.68	Call	Bond Future	2,859.9700	2.8600	2,751.7700	2.7518	(3.783)	0	0	0
2019/09/05	2037	06/02/2020	9.68	Put	Bond Future	2,929.8100	2.9298	3,016.6900	3.0167	2.965	0	0	0
2019/09/05	2037	06/02/2020	9.67	Put	Bond Future	2,966.6700	2.9667	3,054.3900	3.0544	2.957	0	0	0
2019/09/05	2037	06/02/2020	9.66	Call	Bond Future	2,781.2200	2.7812	2,674.6900	2.6747	(3.830)	0	0	0
2019/09/05	2037	07/05/2020	9.60	Put	Bond Future	4,286.3200	4.2863	4,385.4400	4.3854	2.312	0	0	0
2019/09/05	2037	07/05/2020	9.59	Call	Bond Future	3,068.6200	3.0686	2,969.6900	2.9697	(3.224)	0	0	0
2019/09/05	2037	07/05/2020			Bond Future	9.7553	92.1066	9.7817	91.9079	0.271	0.0000	0.0000	0
2019/09/05	2037	07/05/2020	9.60	Call	Bond Future	3,104.8000	3.1048	3,005.1900	3.0052	(3.208)	0	0	0
2019/09/05	2037	07/05/2020	9.59	Put	Bond Future	4,327.0200	4.3270	4,426.8200	4.4268	2.306	0	0	0
2019/09/05	2037	07/05/2020	9.61	Call	Bond Future	3,141.2100	3.1412	3,040.9100	3.0409	(3.193)	0	0	0
2019/09/05	2037	07/05/2020	9.61	Put	Bond Future	4,245.9400	4.2459	4,344.3700	4.3444	2.318	0	0	0
2019/09/05	2038	07/11/2019			Bond Future	121.1466	121.1466	121.1462	121.1462	0.000	0.0000	0.0000	21,859
2019/09/05	2038	06/02/2020			Bond Future	121.6902	121.6902	121.6898	121.6898	0.000	0.0000	0.0000	0
2019/09/05	2038	07/05/2020			Bond Future	123.9579	123.9579	123.9575	123.9575	0.000	0.0000	0.0000	0
2019/09/05	2040	07/11/2019	10.04	Put	Bond Future	983.5700	0.9836	1,075.0800	1.0751	9.304	0	0	0
2019/09/05	2040	07/11/2019	10.03	Call	Bond Future	3,268.5800	3.2686	3,029.9100	3.0299	(7.302)	0	0	0
2019/09/05	2040	07/11/2019	9.80	Put	Bond Future	1,694.2800	1.6943	1,835.8300	1.8358	8.355	0	0	0
2019/09/05	2040	07/11/2019	9.30	Put	Bond Future	4,345.9300	4.3459	4,606.8800	4.6069	6.004	0	0	0
2019/09/05	2040	07/11/2019			Bond Future	9.7522	95.9294	9.7923	95.5974	0.411	0.0000	0.0000	40,851
2019/09/05	2040	07/11/2019	10.04	Call	Bond Future	3,325.7200	3.3257	3,085.2400	3.0852	(7.231)	0	0	0
2019/09/05	2040	07/11/2019	10.03	Put	Bond Future	1,006.2300	1.0062	1,099.5500	1.0995	9.274	0	0	0
2019/09/05	2040	07/11/2019	9.80	Call	Bond Future	2,090.1400	2.0901	1,899.7000	1.8997	(9.111)	0	0	1,260
2019/09/05	2040	07/11/2019	9.30	Call	Bond Future	469.3800	0.4694	398.3400	0.3983	(15.135)	0	0	1,260
2019/09/05	2040	07/11/2019	10.05	Call	Bond Future	3,383.0700	3.3831	3,140.8000	3.1408	(7.161)	0	0	0
2019/09/05	2040	07/11/2019	10.05	Put	Bond Future	961.2400	0.9612	1,050.9600	1.0510	9.334	0	0	0
2019/09/05	2040	06/02/2020	9.76	Call	Bond Future	2,815.2900	2.8153	2,642.7800	2.6428	(6.128)	0	0	0
2019/09/05	2040	06/02/2020	9.00	Put	Bond Future	7,699.6800	7.6997	7,978.8400	7.9788	3.626	0	0	0
2019/09/05	2040	06/02/2020			Bond Future	9.8208	93.1398	9.8622	92.8019	0.421	0.0000	0.0000	0
2019/09/05	2040	06/02/2020	8.40	Put	Bond Future	12,997.5800	12.9976	13,320.6800	13.3207	2.486	0	0	0
2019/09/05	2040	06/02/2020	8.40	Call	Bond Future	108.9100	0.1089	94.1300	0.0941	(13.571)	0	0	0
2019/09/05	2040	06/02/2020	9.74	Call	Bond Future	2,733.0200	2.7330	2,563.4900	2.5635	(6.203)	0	0	0
2019/09/05	2040	06/02/2020	9.74	Put	Bond Future	3,398.9300	3.3989	3,567.2800	3.5673	4.953	0	0	0
2019/09/05	2040	06/02/2020	9.76	Put	Bond Future	3,315.7600	3.3158	3,481.1300	3.4811	4.987	0	0	0
2019/09/05	2040	06/02/2020	9.00	Call	Bond Future	573.0700	0.5731	514.3500	0.5144	(10.247)	0	0	0
2019/09/05	2040	06/02/2020	9.75	Call	Bond Future	2,774.4900	2.7745	2,603.4600	2.6035	(6.164)	0	0	0
2019/09/05	2040	06/02/2020	9.75	Put	Bond Future	3,357.6200	3.3576	3,524.4700	3.5245	4.969	0	0	0
2019/09/05	2040	07/05/2020	9.74	Call	Bond Future	3,321.3400	3.3213	3,153.8100	3.1538	(5.044)	0	0	0
2019/09/05	2040	07/05/2020	9.75	Put	Bond Future	4,487.3300	4.4873	4,662.8300	4.6628	3.911	0	0	0
2019/09/05	2040	07/05/2020			Bond Future	9.8879	94.8539	9.9306	94.5097	0.432	0.0000	0.0000	0
2019/09/05	2040	07/05/2020	9.74	Put	Bond Future	4,530.1300	4.5301	4,706.8200	4.7068	3.900	0	0	0
2019/09/05	2040	07/05/2020	9.75	Call	Bond Future	3,361.0200	3.3610	3,192.3000	3.1923	(5.020)	0	0	0
2019/09/05	2040	07/05/2020	9.73	Call	Bond Future	3,281.8800	3.2819	3,115.5400	3.1155	(5.068)	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
2019/09/05	2040	07/05/2020	9.73	Put	Bond Future	4,573.2700	4.5733	4,751.1500	4.7512	3.890	0	0	0
2019/09/05	2044	07/11/2019	10.07	Put	Bond Future	1,076.2200	1.0762	1,144.8100	1.1448	6.373	0	0	0
2019/09/05	2044	07/11/2019	9.74	Put	Bond Future	2,205.4900	2.2055	2,328.5300	2.3285	5.579	0	0	0
2019/09/05	2044	07/11/2019	10.52	Call	Bond Future	6,093.8600	6.0939	5,867.1100	5.8671	(3.721)	0	0	0
2019/09/05	2044	07/11/2019			Bond Future	9.8058	92.7400	9.8357	92.4879	0.305	0.0000	0.0000	38,089
2019/09/05	2044	07/11/2019	10.06	Call	Bond Future	3,207.3300	3.2073	3,025.2000	3.0252	(5.679)	0	0	0
2019/09/05	2044	07/11/2019	10.06	Put	Bond Future	1,100.6800	1.1007	1,170.6600	1.1707	6.358	0	0	0
2019/09/05	2044	07/11/2019	10.52	Put	Bond Future	378.8400	0.3788	404.2000	0.4042	6.694	0	0	328
2019/09/05	2044	07/11/2019	10.07	Call	Bond Future	3,264.0600	3.2641	3,080.5400	3.0805	(5.622)	0	0	0
2019/09/05	2044	07/11/2019	9.19	Call	Bond Future	238.1600	0.2382	204.4900	0.2045	(14.138)	0	0	328
2019/09/05	2044	07/11/2019	9.74	Call	Bond Future	1,646.6900	1.6467	1,517.6200	1.5176	(7.838)	0	0	328
2019/09/05	2044	07/11/2019	10.05	Call	Bond Future	3,150.9700	3.1510	2,970.2400	2.9702	(5.736)	0	0	0
2019/09/05	2044	07/11/2019	10.05	Put	Bond Future	1,125.6300	1.1256	1,197.0100	1.1970	6.341	0	0	0
2019/09/05	2044	07/11/2019	9.19	Put	Bond Future	5,702.3800	5.7024	5,920.8200	5.9208	3.831	0	0	0
2019/09/05	2044	06/02/2020	9.74	Call	Bond Future	2,593.2900	2.5933	2,466.9800	2.4670	(4.871)	0	0	328
2019/09/05	2044	06/02/2020	10.78	Put	Bond Future	966.1200	0.9661	1,007.7700	1.0078	4.311	0	0	328
2019/09/05	2044	06/02/2020	9.77	Put	Bond Future	3,575.2300	3.5752	3,701.9800	3.7020	3.545	0	0	0
2019/09/05	2044	06/02/2020			Bond Future	9.8724	90.0185	9.9032	89.7620	0.312	0.0000	0.0000	0
2019/09/05	2044	06/02/2020	9.09	Put	Bond Future	7,608.3900	7.6084	7,814.0600	7.8141	2.703	0	0	0
2019/09/05	2044	06/02/2020	9.09	Call	Bond Future	664.2000	0.6642	613.3700	0.6134	(7.653)	0	0	328
2019/09/05	2044	06/02/2020	9.74	Put	Bond Future	3,709.1300	3.7091	3,839.3200	3.8393	3.510	0	0	0
2019/09/05	2044	06/02/2020	9.77	Call	Bond Future	2,714.3300	2.7143	2,584.5800	2.5846	(4.780)	0	0	0
2019/09/05	2044	06/02/2020	10.78	Call	Bond Future	8,037.7100	8.0377	7,822.8600	7.8229	(2.673)	0	0	0
2019/09/05	2044	06/02/2020	9.78	Call	Bond Future	2,754.9900	2.7550	2,624.1000	2.6241	(4.751)	0	0	0
2019/09/05	2044	06/02/2020	9.76	Put	Bond Future	3,619.7300	3.6197	3,747.6200	3.7476	3.533	0	0	0
2019/09/05	2044	06/02/2020	9.78	Put	Bond Future	3,531.1700	3.5312	3,656.7800	3.6568	3.557	0	0	0
2019/09/05	2044	06/02/2020	9.76	Call	Bond Future	2,673.9800	2.6740	2,545.3700	2.5454	(4.810)	0	0	0
2019/09/05	2044	07/05/2020	9.81	Call	Bond Future	3,488.5700	3.4886	3,356.6300	3.3566	(3.782)	0	0	0
2019/09/05	2044	07/05/2020	9.79	Put	Bond Future	4,636.9900	4.6370	4,768.1000	4.7681	2.827	0	0	0
2019/09/05	2044	07/05/2020	9.26	Call	Bond Future	1,601.8500	1.6019	1,521.4300	1.5214	(5.020)	0	0	556
2019/09/05	2044	07/05/2020	9.33	Call	Bond Future	1,800.5300	1.8005	1,713.5100	1.7135	(4.833)	0	0	100
2019/09/05	2044	07/05/2020	9.98	Call	Bond Future	4,202.5700	4.2026	4,055.7600	4.0558	(3.493)	0	0	100
2019/09/05	2044	07/05/2020			Bond Future	9.9373	91.6752	9.9691	91.4139	0.320	0.0000	0.0000	0
2019/09/05	2044	07/05/2020	9.81	Put	Bond Future	4,548.7000	4.5487	4,678.0100	4.6780	2.843	0	0	0
2019/09/05	2044	07/05/2020	9.79	Call	Bond Future	3,408.4300	3.4084	3,278.2900	3.2783	(3.818)	0	0	0
2019/09/05	2044	07/05/2020	9.33	Put	Bond Future	7,050.9800	7.0510	7,225.2100	7.2252	2.471	0	0	0
2019/09/05	2044	07/05/2020	9.80	Put	Bond Future	4,592.6700	4.5927	4,722.8700	4.7229	2.835	0	0	0
2019/09/05	2044	07/05/2020	9.26	Put	Bond Future	7,490.0400	7.4900	7,670.8700	7.6709	2.414	0	0	0
2019/09/05	2044	07/05/2020	9.91	Put	Bond Future	4,126.9200	4.1269	4,247.3800	4.2474	2.919	0	0	0
2019/09/05	2044	07/05/2020	9.98	Put	Bond Future	3,851.7000	3.8517	3,966.1400	3.9661	2.971	0	0	0
2019/09/05	2044	07/05/2020	11.09	Call	Bond Future	10,017.3000	10.0173	9,800.9300	9.8009	(2.160)	0	0	0
2019/09/05	2044	07/05/2020	9.80	Call	Bond Future	3,448.3900	3.4484	3,317.3400	3.3173	(3.800)	0	0	0
2019/09/05	2044	07/05/2020	9.91	Call	Bond Future	3,901.2500	3.9013	3,760.4600	3.7605	(3.609)	0	0	556
2019/09/05	2044	07/05/2020	11.02	Call	Bond Future	9,644.8500	9.6449	9,431.7000	9.4317	(2.210)	0	0	0
2019/09/05	2044	07/05/2020	11.02	Put	Bond Future	1,411.1300	1.4111	1,459.2300	1.4592	3.409	0	0	556
2019/09/05	2044	07/05/2020	11.09	Put	Bond Future	1,295.7100	1.2957	1,340.5900	1.3406	3.464	0	0	100

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2019/09/05	2046	07/11/2019			Bond Future	111.6258	111.6258	111.5235	111.5235	(0.092)	0.0000	0.0000	17,994
2019/09/05	2046	06/02/2020			Bond Future	113.6545	113.6545	113.5505	113.5505	(0.092)	0.0000	0.0000	0
2019/09/05	2046	07/05/2020			Bond Future	114.0243	114.0243	113.9183	113.9183	(0.093)	0.0000	0.0000	0
2019/09/05	2050	07/11/2019			Bond Future	116.7534	116.7534	116.2855	116.2855	(0.401)	0.0000	0.0000	12,882
2019/09/05	2050	06/02/2020			Bond Future	117.0397	117.0397	116.5636	116.5636	(0.407)	0.0000	0.0000	0
2019/09/05	2050	07/05/2020			Bond Future	119.2209	119.2209	118.7357	118.7357	(0.407)	0.0000	0.0000	0
2019/09/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	AL37	07/11/2019			Index Future	669.2500	669.2500	668.4810	668.4810	(0.115)	0.0000	0.0000	0
2019/09/05	AL37	06/02/2020			Index Future	681.2510	681.2510	680.4690	680.4690	(0.115)	0.0000	0.0000	0
2019/09/05	AL37	07/05/2020			Index Future	693.7860	693.7860	692.9900	692.9900	(0.115)	0.0000	0.0000	0
2019/09/05	AL7T	07/11/2019			Index Future	781.7510	781.7510	779.9870	779.9870	(0.226)	0.0000	0.0000	120
2019/09/05	AL7T	06/02/2020			Index Future	795.7690	795.7690	793.9740	793.9740	(0.226)	0.0000	0.0000	0
2019/09/05	AL7T	07/05/2020			Index Future	810.4120	810.4120	808.5830	808.5830	(0.226)	0.0000	0.0000	0
2019/09/05	ALBI	07/11/2019			Index Future	699.9390	699.9390	698.3050	698.3050	(0.233)	0.0000	0.0000	220
2019/09/05	ALBI	06/02/2020			Index Future	712.4900	712.4900	710.8280	710.8280	(0.233)	0.0000	0.0000	0
2019/09/05	ALBI	07/05/2020			Index Future	725.6010	725.6010	723.9070	723.9070	(0.233)	0.0000	0.0000	0
2019/09/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	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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2019/09/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/05	ES33	07/11/2019			Bond Future	10.7628	77.9626	10.7923	77.7888	0.274	0.0000	0.0000	350
2019/09/05	ES33	06/02/2020			Bond Future	10.8783	79.3606	10.9089	79.1838	0.281	0.0000	0.0000	0
2019/09/05	ES33	07/05/2020			Bond Future	10.9893	77.0271	11.0211	76.8470	0.289	0.0000	0.0000	0

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2019/09/05	ES42	07/11/2019			Bond Future	11.1180	78.9355	11.1423	78.7723	0.219	0.0000	0.0000	4,919
2019/09/05	ES42	06/02/2020			Bond Future	11.2288	80.3509	11.2540	80.1848	0.225	0.0000	0.0000	0
2019/09/05	ES42	07/05/2020			Bond Future	11.3399	77.5649	11.3661	77.3957	0.231	0.0000	0.0000	0
2019/09/05	GOVI	07/11/2019	672.90	Call	GOVI	201,520.0000	20.1520	184,710.0000	18.4710	(8.342)	0	0	0
2019/09/05	GOVI	07/11/2019			GOVI	693.0520	693.0520	691.3710	691.3710	(0.243)	0.0000	0.0000	1,199
2019/09/05	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	GOVI	07/11/2019	672.91	Call	GOVI	201,420.0000	20.1420	184,610.0000	18.4610	(8.346)	0	0	0
2019/09/05	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	GOVI	07/11/2019	672.92	Call	GOVI	201,320.0000	20.1320	184,510.0000	18.4510	(8.350)	0	0	0
2019/09/05	GOVI	06/02/2020	703.14	Call	GOVI	23,400.0000	2.3400	6,290.0000	0.6290	(73.120)	0	0	0
2019/09/05	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	GOVI	06/02/2020			GOVI	705.4800	705.4800	703.7690	703.7690	(0.243)	0.0000	0.0000	0
2019/09/05	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	GOVI	06/02/2020	703.15	Call	GOVI	23,300.0000	2.3300	6,190.0000	0.6190	(73.433)	0	0	0
2019/09/05	GOVI	06/02/2020	703.13	Call	GOVI	23,500.0000	2.3500	6,390.0000	0.6390	(72.809)	0	0	0
2019/09/05	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	GOVI	07/05/2020			GOVI	718.4610	718.4610	716.7190	716.7190	(0.242)	0.0000	0.0000	0
2019/09/05	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	GOVI	07/05/2020	720.00	Put	GOVI	15,390.0000	1.5390	32,810.0000	3.2810	113.190	0	0	0
2019/09/05	GOVI	07/05/2020	719.98	Put	GOVI	15,190.0000	1.5190	32,610.0000	3.2610	114.681	0	0	0
2019/09/05	GOVI	07/05/2020	719.99	Put	GOVI	15,290.0000	1.5290	32,710.0000	3.2710	113.931	0	0	0
2019/09/05	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/05	IGOV	07/11/2019			Index Future	262.8510	262.8510	262.6970	262.6970	(0.059)	0.0000	0.0000	1,017
2019/09/05	IGOV	06/02/2020			Index Future	267.6280	267.6280	267.4720	267.4720	(0.058)	0.0000	0.0000	0
2019/09/05	IGOV	07/05/2020			Index Future	272.6150	272.6150	272.4560	272.4560	(0.058)	0.0000	0.0000	0
2019/09/05	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/09/05	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/05	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.7000	102.7000	0.010	0.0000	0.0000	0
2019/09/05	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/09/05	IS02	22/06/2020			Interest Rate Swap	101.9300	101.9300	101.9400	101.9400	0.010	0.0000	0.0000	0
2019/09/05	IS02	21/09/2020			Interest Rate Swap	98.7200	98.7200	98.7300	98.7300	0.010	0.0000	0.0000	0
2019/09/05	IS05	17/12/2020			Interest Rate Swap	95.3000	95.3000	95.3000	95.3000	0.000	0.0000	0.0000	0
2019/09/05	IS05	16/03/2021			Interest Rate Swap	94.2400	94.2400	94.2400	94.2400	0.000	0.0000	0.0000	0
2019/09/05	IS05	15/06/2021			Interest Rate Swap	93.1300	93.1300	93.1400	93.1400	0.011	0.0000	0.0000	0
2019/09/05	IS05	21/09/2021			Interest Rate Swap	92.9900	92.9900	93.0000	93.0000	0.011	0.0000	0.0000	0
2019/09/05	IS05	21/12/2021			Interest Rate Swap	94.9300	94.9300	94.9400	94.9400	0.011	0.0000	0.0000	51
2019/09/05	IS05	15/03/2022			Interest Rate Swap	94.8300	94.8300	94.8500	94.8500	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
2019/09/05	IS05	21/06/2022			Interest Rate Swap	95.7700	95.7700	95.7900	95.7900	0.021	0.0000	0.0000	0
2019/09/05	IS05	20/09/2022			Interest Rate Swap	99.4800	99.4800	99.5000	99.5000	0.020	0.0000	0.0000	0
2019/09/05	IS05	20/12/2022			Interest Rate Swap	100.5100	100.5100	100.5200	100.5200	0.010	0.0000	0.0000	0
2019/09/05	IS05	22/03/2023			Interest Rate Swap	93.5600	93.5600	93.5800	93.5800	0.021	0.0000	0.0000	0
2019/09/05	IS05	20/06/2023			Interest Rate Swap	99.4500	99.4500	99.4600	99.4600	0.010	0.0000	0.0000	0
2019/09/05	IS05	19/09/2023			Interest Rate Swap	94.6800	94.6800	94.6900	94.6900	0.011	0.0000	0.0000	0
2019/09/05	IS10	17/12/2025			Interest Rate Swap	89.7600	89.7600	89.7700	89.7700	0.011	0.0000	0.0000	0
2019/09/05	IS10	16/03/2026			Interest Rate Swap	86.5600	86.5600	86.5700	86.5700	0.012	0.0000	0.0000	0
2019/09/05	IS10	15/06/2026			Interest Rate Swap	85.1500	85.1500	85.1700	85.1700	0.023	0.0000	0.0000	0
2019/09/05	IS10	21/09/2026			Interest Rate Swap	87.2600	87.2600	87.2800	87.2800	0.023	0.0000	0.0000	0
2019/09/05	IS10	21/12/2026			Interest Rate Swap	91.0700	91.0700	91.1000	91.1000	0.033	0.0000	0.0000	0
2019/09/05	IS10	15/03/2027			Interest Rate Swap	89.5100	89.5100	89.5400	89.5400	0.034	0.0000	0.0000	0
2019/09/05	IS10	21/06/2027			Interest Rate Swap	91.5700	91.5700	91.6000	91.6000	0.033	0.0000	0.0000	0
2019/09/05	IS10	20/09/2027			Interest Rate Swap	97.0900	97.0900	97.1200	97.1200	0.031	0.0000	0.0000	0
2019/09/05	IS10	20/12/2027			Interest Rate Swap	97.4200	97.4200	97.4400	97.4400	0.021	0.0000	0.0000	0
2019/09/05	IS10	22/03/2028			Interest Rate Swap	90.7100	90.7100	90.7200	90.7200	0.011	0.0000	0.0000	0
2019/09/05	IS10	20/06/2028			Interest Rate Swap	98.0900	98.0900	98.0800	98.0800	(0.010)	0.0000	0.0000	0
2019/09/05	IS10	19/09/2028			Interest Rate Swap	91.4200	91.4200	91.4200	91.4200	0.000	0.0000	0.0000	0
2019/09/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/05	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/05	R023	07/11/2019	7.98	Call	Bond Future	2,239.4400	2.2394	2,136.8500	2.1369	(4.581)	0	0	0
2019/09/05	R023	07/11/2019			Bond Future	7.2145	103.0936	7.2515	102.9857	0.512	0.0000	0.0000	53,397
2019/09/05	R023	07/11/2019	7.99	Call	Bond Future	2,266.8300	2.2668	2,164.0700	2.1641	(4.533)	0	0	0
2019/09/05	R023	07/11/2019	7.98	Put	Bond Future	34.8600	0.0349	40.1100	0.0401	15.060	0	0	0
2019/09/05	R023	07/11/2019	7.99	Put	Bond Future	33.8500	0.0338	38.9300	0.0389	15.007	0	0	0
2019/09/05	R023	07/11/2019	8.00	Call	Bond Future	2,294.2100	2.2942	2,191.2900	2.1913	(4.486)	0	0	0
2019/09/05	R023	07/11/2019	8.00	Put	Bond Future	32.8300	0.0328	37.7500	0.0377	14.986	0	0	0
2019/09/05	R023	06/02/2020	7.54	Call	Bond Future	1,297.7800	1.2978	1,222.4600	1.2225	(5.804)	0	0	0
2019/09/05	R023	06/02/2020			Bond Future	7.2162	104.9422	7.2566	104.8325	0.560	0.0000	0.0000	0
2019/09/05	R023	06/02/2020	7.52	Call	Bond Future	1,257.6100	1.2576	1,183.2900	1.1833	(5.910)	0	0	0
2019/09/05	R023	06/02/2020	7.52	Put	Bond Future	436.3800	0.4364	471.7400	0.4717	8.103	0	0	0
2019/09/05	R023	06/02/2020	7.54	Put	Bond Future	422.7700	0.4228	457.1300	0.4571	8.127	0	0	0
2019/09/05	R023	06/02/2020	7.53	Call	Bond Future	1,277.6400	1.2776	1,202.8200	1.2028	(5.856)	0	0	0
2019/09/05	R023	06/02/2020	7.53	Put	Bond Future	429.5200	0.4295	464.3800	0.4644	8.116	0	0	0
2019/09/05	R023	07/05/2020	6.91	Put	Bond Future	1,221.2400	1.2212	1,291.0700	1.2911	5.718	0	0	0
2019/09/05	R023	07/05/2020			Bond Future	7.1864	102.9404	7.2308	102.8287	0.617	0.0000	0.0000	0
2019/09/05	R023	07/05/2020	6.90	Call	Bond Future	510.0200	0.5100	468.7000	0.4687	(8.102)	0	0	0
2019/09/05	R023	07/05/2020	6.90	Put	Bond Future	1,234.9300	1.2349	1,305.3500	1.3053	5.702	0	0	0
2019/09/05	R023	07/05/2020	6.91	Call	Bond Future	521.7600	0.5218	479.8500	0.4798	(8.032)	0	0	0
2019/09/05	R023	07/05/2020	6.89	Call	Bond Future	498.4300	0.4984	457.6800	0.4577	(8.176)	0	0	0
2019/09/05	R023	07/05/2020	6.89	Put	Bond Future	1,248.7600	1.2488	1,319.7500	1.3197	5.685	0	0	0

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2019/09/05	R035	07/11/2019	9.88	Call	Bond Future	3,609.8900	3.6099	3,457.0400	3.4570	(4.234)	0	0	0
2019/09/05	R035	07/11/2019	9.89	Call	Bond Future	3,666.6100	3.6666	3,512.9100	3.5129	(4.192)	0	0	0
2019/09/05	R035	07/11/2019	9.87	Put	Bond Future	724.9300	0.7249	763.3800	0.7634	5.304	0	0	0
2019/09/05	R035	07/11/2019	10.21	Put	Bond Future	315.7300	0.3157	332.4700	0.3325	5.302	0	0	3,500
2019/09/05	R035	07/11/2019			Bond Future	9.4943	96.8204	9.5191	96.6300	0.261	0.0000	0.0000	94,357
2019/09/05	R035	07/11/2019	9.89	Put	Bond Future	691.0000	0.6910	727.7400	0.7277	5.317	0	0	0
2019/09/05	R035	07/11/2019	9.87	Call	Bond Future	3,553.4600	3.5535	3,401.4700	3.4015	(4.277)	0	0	0
2019/09/05	R035	07/11/2019	8.92	Put	Bond Future	4,822.9200	4.8229	4,983.5700	4.9836	3.331	0	0	0
2019/09/05	R035	07/11/2019	8.92	Call	Bond Future	248.6500	0.2486	218.8600	0.2189	(11.981)	0	0	3,500
2019/09/05	R035	07/11/2019	9.52	Put	Bond Future	1,626.8500	1.6269	1,705.0800	1.7051	4.809	0	0	0
2019/09/05	R035	07/11/2019	9.52	Call	Bond Future	1,824.5000	1.8245	1,712.2900	1.7123	(6.150)	0	0	3,500
2019/09/05	R035	07/11/2019	9.88	Put	Bond Future	707.7800	0.7078	745.3700	0.7454	5.311	0	0	0
2019/09/05	R035	07/11/2019	10.21	Call	Bond Future	5,598.3700	5.5984	5,424.6700	5.4247	(3.103)	0	0	0
2019/09/05	R035	06/02/2020	9.60	Call	Bond Future	2,943.9100	2.9439	2,833.4300	2.8334	(3.753)	0	0	0
2019/09/05	R035	06/02/2020	9.61	Put	Bond Future	2,654.4300	2.6544	2,736.9300	2.7369	3.108	0	0	0
2019/09/05	R035	06/02/2020			Bond Future	9.5663	98.5566	9.5919	98.3628	0.268	0.0000	0.0000	0
2019/09/05	R035	06/02/2020	9.60	Put	Bond Future	2,689.1700	2.6892	2,772.5000	2.7725	3.099	0	0	0
2019/09/05	R035	06/02/2020	9.61	Call	Bond Future	2,984.5900	2.9846	2,873.2800	2.8733	(3.729)	0	0	0
2019/09/05	R035	06/02/2020	9.59	Call	Bond Future	2,903.5000	2.9035	2,793.8500	2.7938	(3.776)	0	0	0
2019/09/05	R035	06/02/2020	9.59	Put	Bond Future	2,724.2700	2.7243	2,808.4300	2.8084	3.089	0	0	0
2019/09/05	R035	07/05/2020	9.75	Call	Bond Future	4,068.4700	4.0685	3,951.8000	3.9518	(2.868)	0	0	5,000
2019/09/05	R035	07/05/2020	10.75	Put	Bond Future	1,172.2000	1.1722	1,205.6300	1.2056	2.852	0	0	5,000
2019/09/05	R035	07/05/2020	9.48	Put	Bond Future	4,142.9200	4.1429	4,241.6400	4.2416	2.383	0	0	0
2019/09/05	R035	07/05/2020	9.47	Call	Bond Future	2,984.3100	2.9843	2,886.3000	2.8863	(3.284)	0	0	0
2019/09/05	R035	07/05/2020			Bond Future	9.6290	95.8664	9.6554	95.6690	0.275	0.0000	0.0000	0
2019/09/05	R035	07/05/2020	9.11	Put	Bond Future	5,818.5300	5.8185	5,943.6900	5.9437	2.151	0	0	0
2019/09/05	R035	07/05/2020	9.11	Call	Bond Future	1,823.0700	1.8231	1,750.8000	1.7508	(3.964)	0	0	5,000
2019/09/05	R035	07/05/2020	9.75	Put	Bond Future	3,170.7600	3.1708	3,251.5200	3.2515	2.547	0	0	0
2019/09/05	R035	07/05/2020	10.75	Call	Bond Future	9,030.2600	9.0303	8,866.2600	8.8663	(1.816)	0	0	0
2019/09/05	R035	07/05/2020	9.48	Call	Bond Future	3,020.4500	3.0205	2,921.7400	2.9217	(3.268)	0	0	0
2019/09/05	R035	07/05/2020	9.47	Put	Bond Future	4,182.8200	4.1828	4,282.2400	4.2822	2.377	0	0	0
2019/09/05	R035	07/05/2020	9.49	Call	Bond Future	3,057.1200	3.0571	2,957.7200	2.9577	(3.251)	0	0	0
2019/09/05	R035	07/05/2020	9.49	Put	Bond Future	4,103.6400	4.1036	4,201.6700	4.2017	2.389	0	0	0
2019/09/05	R035	06/08/2020	9.00	Put	Bond Future	7,897.3900	7.8974	8,021.9800	8.0220	1.578	0	0	0
2019/09/05	R035	06/08/2020	9.92	Put	Bond Future	4,164.8700	4.1649	4,242.9700	4.2430	1.875	0	0	0
2019/09/05	R035	06/08/2020			Bond Future	9.6914	97.6484	9.7188	97.4474	0.282	0.0000	0.0000	0
2019/09/05	R035	06/08/2020	9.00	Call	Bond Future	2,600.6800	2.6007	2,524.2400	2.5242	(2.939)	0	0	24,761
2019/09/05	R035	06/08/2020	9.92	Call	Bond Future	5,825.9900	5.8260	5,703.0600	5.7031	(2.110)	0	0	0
2019/09/05	R035	06/08/2020	9.93	Call	Bond Future	5,867.2100	5.8672	5,743.8300	5.7438	(2.103)	0	0	0
2019/09/05	R035	06/08/2020	9.91	Put	Bond Future	4,195.5400	4.1955	4,274.0900	4.2741	1.872	0	0	0
2019/09/05	R035	06/08/2020	9.93	Put	Bond Future	4,134.4000	4.1344	4,212.0500	4.2120	1.878	0	0	0
2019/09/05	R035	06/08/2020	9.91	Call	Bond Future	5,784.8900	5.7849	5,662.4100	5.6624	(2.117)	0	0	0
2019/09/05	R186	07/11/2019	8.23	Call	Bond Future	1,440.7500	1.4407	1,313.2700	1.3133	(8.848)	0	0	4,955
2019/09/05	R186	07/11/2019	8.94	Call	Bond Future	4,673.2100	4.6732	4,478.8600	4.4789	(4.159)	0	0	0
2019/09/05	R186	07/11/2019	8.20	Call	Bond Future	1,339.2100	1.3392	1,216.6700	1.2167	(9.150)	0	0	0
2019/09/05	R186	07/11/2019			Bond Future	8.1199	116.7762	8.1556	116.5713	0.440	0.0000	0.0000	127,184

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2019/09/05	R186	07/11/2019	8.25	Put	Bond Future	766.4700	0.7665	840.6600	0.8407	9.679	0	0	3,750
2019/09/05	R186	07/11/2019	8.25	Call	Bond Future	1,510.5400	1.5105	1,379.8200	1.3798	(8.654)	0	0	3,750
2019/09/05	R186	07/11/2019	8.73	Call	Bond Future	3,609.2900	3.6093	3,424.9900	3.4250	(5.106)	0	0	0
2019/09/05	R186	07/11/2019	8.73	Put	Bond Future	173.4300	0.1734	194.0400	0.1940	11.884	0	0	4,955
2019/09/05	R186	07/11/2019	8.94	Put	Bond Future	85.9100	0.0859	96.4700	0.0965	12.292	0	0	0
2019/09/05	R186	07/11/2019	8.23	Put	Bond Future	810.6800	0.8107	888.1100	0.8881	9.551	0	0	0
2019/09/05	R186	07/11/2019	8.20	Put	Bond Future	880.4200	0.8804	962.7900	0.9628	9.356	0	0	7,500
2019/09/05	R186	07/11/2019	8.95	Call	Bond Future	4,724.7900	4.7248	4,530.0900	4.5301	(4.121)	0	0	0
2019/09/05	R186	07/11/2019	8.96	Put	Bond Future	80.2900	0.0803	90.1700	0.0902	12.305	0	0	0
2019/09/05	R186	07/11/2019	8.95	Put	Bond Future	83.0600	0.0831	93.2700	0.0933	12.292	0	0	0
2019/09/05	R186	07/11/2019	8.96	Call	Bond Future	4,776.4300	4.7764	4,581.4000	4.5814	(4.083)	0	0	0
2019/09/05	R186	06/02/2020	8.11	Put	Bond Future	1,986.8200	1.9868	2,090.5500	2.0906	5.221	0	0	0
2019/09/05	R186	06/02/2020	8.50	Call	Bond Future	2,985.4800	2.9855	2,843.9700	2.8440	(4.740)	0	0	0
2019/09/05	R186	06/02/2020	8.57	Call	Bond Future	3,257.9700	3.2580	3,110.8900	3.1109	(4.514)	0	0	0
2019/09/05	R186	06/02/2020			Bond Future	8.1620	113.5663	8.1994	113.3578	0.459	0.0000	0.0000	0
2019/09/05	R186	06/02/2020	8.11	Call	Bond Future	1,697.1100	1.6971	1,592.4200	1.5924	(6.169)	0	0	1,007
2019/09/05	R186	06/02/2020	8.55	Call	Bond Future	3,179.2600	3.1793	3,033.7300	3.0337	(4.577)	0	0	0
2019/09/05	R186	06/02/2020	8.55	Put	Bond Future	1,045.1900	1.0452	1,108.0800	1.1081	6.017	0	0	0
2019/09/05	R186	06/02/2020	9.00	Put	Bond Future	545.4700	0.5455	580.3100	0.5803	6.387	0	0	1,007
2019/09/05	R186	06/02/2020	8.50	Put	Bond Future	1,123.4500	1.1234	1,190.3600	1.1904	5.956	0	0	1,007
2019/09/05	R186	06/02/2020	8.57	Put	Bond Future	1,015.3300	1.0153	1,076.6700	1.0767	6.041	0	0	0
2019/09/05	R186	06/02/2020	9.00	Call	Bond Future	5,089.5100	5.0895	4,915.9300	4.9159	(3.411)	0	0	0
2019/09/05	R186	06/02/2020	8.56	Call	Bond Future	3,218.5300	3.2185	3,072.2200	3.0722	(4.546)	0	0	0
2019/09/05	R186	06/02/2020	8.56	Put	Bond Future	1,030.1600	1.0302	1,092.2700	1.0923	6.029	0	0	0
2019/09/05	R186	07/05/2020	8.93	Call	Bond Future	4,948.2400	4.9482	4,788.8600	4.7889	(3.221)	0	0	0
2019/09/05	R186	07/05/2020	8.28	Put	Bond Future	2,087.0400	2.0870	2,181.4700	2.1815	4.525	0	0	0
2019/09/05	R186	07/05/2020	8.09	Put	Bond Future	2,545.0900	2.5451	2,655.0500	2.6550	4.320	0	0	0
2019/09/05	R186	07/05/2020			Bond Future	8.1975	115.6562	8.2369	115.4438	0.481	0.0000	0.0000	0
2019/09/05	R186	07/05/2020	8.08	Call	Bond Future	1,936.2500	1.9363	1,834.7000	1.8347	(5.245)	0	0	0
2019/09/05	R186	07/05/2020	8.08	Put	Bond Future	2,571.7000	2.5717	2,682.5000	2.6825	4.308	0	0	0
2019/09/05	R186	07/05/2020	8.93	Put	Bond Future	1,086.8800	1.0869	1,139.8500	1.1398	4.874	0	0	6,000
2019/09/05	R186	07/05/2020	8.28	Call	Bond Future	2,530.9200	2.5309	2,413.0000	2.4130	(4.659)	0	0	6,000
2019/09/05	R186	07/05/2020	8.09	Call	Bond Future	1,963.9300	1.9639	1,861.5400	1.8615	(5.214)	0	0	0
2019/09/05	R186	07/05/2020	8.07	Call	Bond Future	1,908.3900	1.9084	1,807.6900	1.8077	(5.277)	0	0	0
2019/09/05	R186	07/05/2020	8.07	Put	Bond Future	2,598.1500	2.5981	2,709.8000	2.7098	4.297	0	0	0
2019/09/05	R186	07/05/2020	7.60	Put	Bond Future	4,103.0800	4.1031	4,256.2400	4.2562	3.733	0	0	0
2019/09/05	R186	07/05/2020	7.60	Call	Bond Future	822.2400	0.8222	763.0500	0.7631	(7.199)	0	0	6,000
2019/09/05	R197	07/11/2019			Bond Future	309.0304	309.0304	309.0236	309.0236	(0.002)	0.0000	0.0000	2,507
2019/09/05	R197	06/02/2020			Bond Future	306.9890	306.9890	306.9823	306.9823	(0.002)	0.0000	0.0000	40
2019/09/05	R197	07/05/2020			Bond Future	312.7098	312.7098	312.7030	312.7030	(0.002)	0.0000	0.0000	0
2019/09/05	R202	07/11/2019			Bond Future	233.8069	233.8069	233.8062	233.8062	0.000	0.0000	0.0000	9,082
2019/09/05	R202	06/02/2020			Bond Future	233.9887	233.9887	233.9882	233.9882	0.000	0.0000	0.0000	0
2019/09/05	R202	07/05/2020			Bond Future	238.3490	238.3490	238.3485	238.3485	0.000	0.0000	0.0000	0
2019/09/05	R207	07/11/2019	2.08	Put	Bond Future	809.7600	0.8098	810.5800	0.8106	0.101	0	0	0
2019/09/05	R207	07/11/2019			Bond Future	6.6047	102.4387	6.6092	102.4379	0.069	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
2019/09/05	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	R207	07/11/2019	2.07	Put	Bond Future	811.5600	0.8116	812.3800	0.8124	0.101	0	0	0
2019/09/05	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/05	R207	07/11/2019	2.06	Put	Bond Future	813.3700	0.8134	814.1900	0.8142	0.101	0	0	0
2019/09/05	R208	07/11/2019	6.83	Call	Bond Future	406.9600	0.4070	404.9100	0.4049	(0.504)	0	0	0
2019/09/05	R208	07/11/2019	6.82	Put	Bond Future	40.0900	0.0401	39.5300	0.0395	(1.397)	0	0	0
2019/09/05	R208	07/11/2019			Bond Future	6.5469	101.0476	6.5481	101.0461	0.018	0.0000	0.0000	10,069
2019/09/05	R208	07/11/2019	6.84	Call	Bond Future	418.2100	0.4182	416.1700	0.4162	(0.488)	0	0	0
2019/09/05	R208	07/11/2019	6.84	Put	Bond Future	36.6600	0.0367	36.1200	0.0361	(1.473)	0	0	0
2019/09/05	R208	07/11/2019	6.83	Put	Bond Future	38.3900	0.0384	37.8400	0.0378	(1.433)	0	0	0
2019/09/05	R208	07/11/2019	6.82	Call	Bond Future	395.6700	0.3957	393.6100	0.3936	(0.521)	0	0	0
2019/09/05	R208	06/02/2020	6.13	Put	Bond Future	331.4800	0.3315	332.1700	0.3322	0.208	0	0	0
2019/09/05	R208	06/02/2020	6.12	Call	Bond Future	57.3300	0.0573	56.5700	0.0566	(1.326)	0	0	0
2019/09/05	R208	06/02/2020			Bond Future	6.3800	102.8595	6.3814	102.8580	0.021	0.0000	0.0000	0
2019/09/05	R208	06/02/2020	6.13	Call	Bond Future	60.4200	0.0604	59.6400	0.0596	(1.291)	0	0	0
2019/09/05	R208	06/02/2020	6.12	Put	Bond Future	339.2600	0.3393	339.9700	0.3400	0.209	0	0	0
2019/09/05	R208	06/02/2020	6.14	Call	Bond Future	63.8400	0.0638	63.0300	0.0630	(1.269)	0	0	0
2019/09/05	R208	06/02/2020	6.14	Put	Bond Future	324.0400	0.3240	324.7000	0.3247	0.204	0	0	0
2019/09/05	R208	07/05/2020	4.81	Call	Bond Future	0.5300	0.0005	0.5200	0.0005	(1.887)	0	0	0
2019/09/05	R208	07/05/2020	4.80	Put	Bond Future	1,089.9200	1.0899	1,091.4200	1.0914	0.138	0	0	0
2019/09/05	R208	07/05/2020			Bond Future	6.0637	101.3486	6.0655	101.3471	0.029	0.0000	0.0000	0
2019/09/05	R208	07/05/2020	4.82	Call	Bond Future	0.5700	0.0006	0.5500	0.0006	(3.509)	0	0	0
2019/09/05	R208	07/05/2020	4.82	Put	Bond Future	1,072.6000	1.0726	1,074.1000	1.0741	0.140	0	0	0
2019/09/05	R208	07/05/2020	4.81	Put	Bond Future	1,081.2500	1.0813	1,082.7600	1.0828	0.140	0	0	0
2019/09/05	R208	07/05/2020	4.80	Call	Bond Future	0.5000	0.0005	0.4800	0.0005	(4.000)	0	0	0
2019/09/05	R209	07/11/2019	9.82	Call	Bond Future	2,841.6400	2.8416	2,690.9900	2.6910	(5.302)	0	0	0
2019/09/05	R209	07/11/2019	9.77	Put	Bond Future	782.9000	0.7829	834.2400	0.8342	6.558	0	0	8,000
2019/09/05	R209	07/11/2019	9.33	Call	Bond Future	1,003.1800	1.0032	916.1500	0.9161	(8.675)	0	0	8,000
2019/09/05	R209	07/11/2019			Bond Future	9.4876	74.0709	9.5175	73.8740	0.315	0.0000	0.0000	89,289
2019/09/05	R209	07/11/2019	9.80	Call	Bond Future	2,748.4900	2.7485	2,599.8300	2.5998	(5.409)	0	0	0
2019/09/05	R209	07/11/2019	9.80	Put	Bond Future	730.0600	0.7301	778.2700	0.7783	6.604	0	0	0
2019/09/05	R209	07/11/2019	9.50	Put	Bond Future	1,448.3700	1.4484	1,533.5300	1.5335	5.880	0	0	0
2019/09/05	R209	07/11/2019	9.50	Call	Bond Future	1,529.9900	1.5300	1,418.2800	1.4183	(7.301)	0	0	5,000
2019/09/05	R209	07/11/2019	8.92	Put	Bond Future	4,121.1600	4.1212	4,286.3400	4.2863	4.008	0	0	0
2019/09/05	R209	07/11/2019	8.92	Call	Bond Future	237.1400	0.2371	205.4500	0.2055	(13.363)	0	0	8,000
2019/09/05	R209	07/11/2019	9.82	Put	Bond Future	696.7500	0.6967	742.9700	0.7430	6.634	0	0	0
2019/09/05	R209	07/11/2019	9.77	Call	Bond Future	2,611.0100	2.6110	2,465.4800	2.4655	(5.574)	0	0	0
2019/09/05	R209	07/11/2019	9.33	Put	Bond Future	2,053.0000	2.0530	2,162.8400	2.1628	5.350	0	0	0
2019/09/05	R209	07/11/2019	9.81	Call	Bond Future	2,794.9300	2.7949	2,645.2700	2.6453	(5.355)	0	0	0
2019/09/05	R209	07/11/2019	9.81	Put	Bond Future	713.2300	0.7132	760.4400	0.7604	6.619	0	0	0
2019/09/05	R209	06/02/2020	9.52	Put	Bond Future	2,611.4400	2.6114	2,703.8000	2.7038	3.537	0	0	0
2019/09/05	R209	06/02/2020			Bond Future	9.5486	75.3991	9.5794	75.1987	0.323	0.0000	0.0000	0
2019/09/05	R209	06/02/2020	9.51	Call	Bond Future	2,391.2900	2.3913	2,284.1400	2.2841	(4.481)	0	0	0
2019/09/05	R209	06/02/2020	9.51	Put	Bond Future	2,643.2100	2.6432	2,736.4100	2.7364	3.526	0	0	0
2019/09/05	R209	06/02/2020	9.52	Call	Bond Future	2,424.9500	2.4250	2,316.9600	2.3170	(4.453)	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
2019/09/05	R209	06/02/2020	9.50	Call	Bond Future	2,358.0500	2.3581	2,251.7600	2.2518	(4.508)	0	0	0
2019/09/05	R209	06/02/2020	9.50	Put	Bond Future	2,675.4900	2.6755	2,769.5500	2.7695	3.516	0	0	0
2019/09/05	R209	07/05/2020	9.47	Call	Bond Future	2,673.7600	2.6738	2,571.6200	2.5716	(3.820)	0	0	0
2019/09/05	R209	07/05/2020			Bond Future	9.6065	73.6350	9.6382	73.4310	0.330	0.0000	0.0000	0
2019/09/05	R209	07/05/2020	9.45	Call	Bond Future	2,609.8000	2.6098	2,509.0900	2.5091	(3.859)	0	0	0
2019/09/05	R209	07/05/2020	9.45	Put	Bond Future	3,627.9200	3.6279	3,731.2400	3.7312	2.848	0	0	0
2019/09/05	R209	07/05/2020	9.47	Put	Bond Future	3,560.6400	3.5606	3,662.5300	3.6625	2.862	0	0	0
2019/09/05	R209	07/05/2020	9.46	Call	Bond Future	2,641.8100	2.6418	2,540.3800	2.5404	(3.839)	0	0	0
2019/09/05	R209	07/05/2020	9.46	Put	Bond Future	3,594.2700	3.5943	3,696.8700	3.6969	2.855	0	0	0
2019/09/05	R210	07/11/2019			Bond Future	189.7378	189.7378	189.7362	189.7362	(0.001)	0.0000	0.0000	2,132
2019/09/05	R210	06/02/2020			Bond Future	193.1862	193.1862	193.1848	193.1848	(0.001)	0.0000	0.0000	0
2019/09/05	R210	07/05/2020			Bond Future	194.1361	194.1361	194.1346	194.1346	(0.001)	0.0000	0.0000	0
2019/09/05	R212	07/11/2019			Bond Future	162.6206	162.6206	162.6166	162.6166	(0.002)	0.0000	0.0000	6,684
2019/09/05	R212	06/02/2020			Bond Future	163.3303	163.3303	163.3264	163.3264	(0.002)	0.0000	0.0000	0
2019/09/05	R212	07/05/2020			Bond Future	166.3740	166.3740	166.3700	166.3700	(0.002)	0.0000	0.0000	0
2019/09/05	R213	07/11/2019	9.59	Put	Bond Future	358.4300	0.3584	390.8500	0.3909	9.045	0	0	0
2019/09/05	R213	07/11/2019	9.58	Call	Bond Future	3,664.2700	3.6643	3,476.1600	3.4762	(5.134)	0	0	0
2019/09/05	R213	07/11/2019			Bond Future	9.0437	87.1134	9.0789	86.8920	0.389	0.0000	0.0000	18,654
2019/09/05	R213	07/11/2019	9.59	Call	Bond Future	3,714.7800	3.7148	3,525.8700	3.5259	(5.085)	0	0	0
2019/09/05	R213	07/11/2019	9.58	Put	Bond Future	367.7800	0.3678	401.0000	0.4010	9.033	0	0	0
2019/09/05	R213	07/11/2019	9.60	Call	Bond Future	3,765.4400	3.7654	3,575.7600	3.5758	(5.037)	0	0	0
2019/09/05	R213	07/11/2019	9.60	Put	Bond Future	349.3000	0.3493	380.9500	0.3809	9.061	0	0	0
2019/09/05	R213	06/02/2020	9.27	Call	Bond Future	2,820.1300	2.8201	2,683.4700	2.6835	(4.846)	0	0	0
2019/09/05	R213	06/02/2020	9.26	Put	Bond Future	1,845.4100	1.8454	1,934.9200	1.9349	4.850	0	0	0
2019/09/05	R213	06/02/2020			Bond Future	9.1075	88.6756	9.1439	88.4503	0.400	0.0000	0.0000	0
2019/09/05	R213	06/02/2020	9.28	Call	Bond Future	2,856.9100	2.8569	2,719.3200	2.7193	(4.816)	0	0	0
2019/09/05	R213	06/02/2020	9.28	Put	Bond Future	1,796.4600	1.7965	1,884.1100	1.8841	4.879	0	0	0
2019/09/05	R213	06/02/2020	9.27	Put	Bond Future	1,820.6800	1.8207	1,909.2600	1.9093	4.865	0	0	0
2019/09/05	R213	06/02/2020	9.26	Call	Bond Future	2,783.8000	2.7838	2,648.0700	2.6481	(4.876)	0	0	0
2019/09/05	R213	07/05/2020	9.01	Put	Bond Future	3,300.1600	3.3002	3,419.1200	3.4191	3.605	0	0	0
2019/09/05	R213	07/05/2020	9.00	Call	Bond Future	2,340.0700	2.3401	2,230.4100	2.2304	(4.686)	0	0	0
2019/09/05	R213	07/05/2020			Bond Future	9.1614	86.7550	9.1991	86.5256	0.411	0.0000	0.0000	0
2019/09/05	R213	07/05/2020	9.01	Call	Bond Future	2,370.0600	2.3701	2,259.5800	2.2596	(4.661)	0	0	0
2019/09/05	R213	07/05/2020	9.00	Put	Bond Future	3,332.0600	3.3321	3,451.8400	3.4518	3.595	0	0	0
2019/09/05	R213	07/05/2020	9.02	Call	Bond Future	2,400.5400	2.4005	2,289.2200	2.2892	(4.637)	0	0	0
2019/09/05	R213	07/05/2020	9.02	Put	Bond Future	3,268.8100	3.2688	3,386.9300	3.3869	3.614	0	0	0
2019/09/05	R214	07/11/2019	10.02	Put	Bond Future	872.8800	0.8729	938.9700	0.9390	7.571	0	0	0
2019/09/05	R214	07/11/2019			Bond Future	9.7460	72.3746	9.7810	72.1362	0.359	0.0000	0.0000	15,541
2019/09/05	R214	07/11/2019	10.01	Call	Bond Future	2,660.9600	2.6610	2,489.9600	2.4900	(6.426)	0	0	0
2019/09/05	R214	07/11/2019	10.01	Put	Bond Future	892.3700	0.8924	959.7400	0.9597	7.550	0	0	0
2019/09/05	R214	07/11/2019	10.02	Call	Bond Future	2,707.0900	2.7071	2,534.8100	2.5348	(6.364)	0	0	0
2019/09/05	R214	07/11/2019	10.00	Call	Bond Future	2,615.1100	2.6151	2,445.4100	2.4454	(6.489)	0	0	0
2019/09/05	R214	07/11/2019	10.00	Put	Bond Future	912.2300	0.9122	980.9000	0.9809	7.528	0	0	0
2019/09/05	R214	06/02/2020	9.73	Call	Bond Future	2,321.5900	2.3216	2,197.9300	2.1979	(5.327)	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
2019/09/05	R214	06/02/2020			Bond Future	9.8129	73.6724	9.8490	73.4298	0.367	0.0000	0.0000	0
2019/09/05	R214	06/02/2020	9.71	Call	Bond Future	2,254.0900	2.2541	2,132.5400	2.1325	(5.392)	0	0	0
2019/09/05	R214	06/02/2020	9.71	Put	Bond Future	2,954.8300	2.9548	3,075.8900	3.0759	4.097	0	0	0
2019/09/05	R214	06/02/2020	9.73	Put	Bond Future	2,885.3500	2.8854	3,004.3000	3.0043	4.123	0	0	0
2019/09/05	R214	06/02/2020	9.72	Call	Bond Future	2,287.6200	2.2876	2,165.0200	2.1650	(5.359)	0	0	0
2019/09/05	R214	06/02/2020	9.72	Put	Bond Future	2,919.8200	2.9198	3,039.8300	3.0398	4.110	0	0	0
2019/09/05	R214	07/05/2020	9.77	Put	Bond Future	3,669.4100	3.6694	3,790.1900	3.7902	3.292	0	0	0
2019/09/05	R214	07/05/2020			Bond Future	9.8716	71.7296	9.9087	71.4824	0.376	0.0000	0.0000	0
2019/09/05	R214	07/05/2020	9.76	Call	Bond Future	2,951.9200	2.9519	2,826.3800	2.8264	(4.253)	0	0	0
2019/09/05	R214	07/05/2020	9.76	Put	Bond Future	3,704.2100	3.7042	3,825.8200	3.8258	3.283	0	0	0
2019/09/05	R214	07/05/2020	9.77	Call	Bond Future	2,985.0500	2.9850	2,858.6800	2.8587	(4.233)	0	0	0
2019/09/05	R214	07/05/2020	9.75	Call	Bond Future	2,918.9700	2.9190	2,794.2500	2.7943	(4.273)	0	0	0
2019/09/05	R214	07/05/2020	9.75	Put	Bond Future	3,739.2900	3.7393	3,861.7200	3.8617	3.274	0	0	0
2019/09/05	R248	07/11/2019	10.02	Call	Bond Future	3,134.0300	3.1340	2,921.6000	2.9216	(6.778)	0	0	0
2019/09/05	R248	07/11/2019	10.01	Put	Bond Future	1,208.8800	1.2089	1,302.1100	1.3021	7.712	0	0	0
2019/09/05	R248	07/11/2019			Bond Future	9.7916	91.8130	9.8266	91.5091	0.357	0.0000	0.0000	86,284
2019/09/05	R248	07/11/2019	10.03	Call	Bond Future	3,191.4400	3.1914	2,977.2600	2.9773	(6.711)	0	0	0
2019/09/05	R248	07/11/2019	10.03	Put	Bond Future	1,155.6300	1.1556	1,245.3400	1.2453	7.763	0	0	0
2019/09/05	R248	07/11/2019	10.02	Put	Bond Future	1,181.9900	1.1820	1,273.4500	1.2734	7.738	0	0	0
2019/09/05	R248	07/11/2019	10.01	Call	Bond Future	3,077.0000	3.0770	2,866.3400	2.8663	(6.846)	0	0	0
2019/09/05	R248	06/02/2020	9.71	Put	Bond Future	3,874.8500	3.8749	4,036.6600	4.0367	4.176	0	0	0
2019/09/05	R248	06/02/2020			Bond Future	9.8594	93.4594	9.8955	93.1501	0.366	0.0000	0.0000	100
2019/09/05	R248	06/02/2020	9.71	Call	Bond Future	2,573.7000	2.5737	2,426.2700	2.4263	(5.728)	0	0	0
2019/09/05	R248	06/02/2020	9.70	Put	Bond Future	3,922.0100	3.9220	4,085.2300	4.0852	4.162	0	0	0
2019/09/05	R248	06/02/2020	9.72	Call	Bond Future	2,614.8800	2.6149	2,466.0400	2.4660	(5.692)	0	0	0
2019/09/05	R248	06/02/2020	9.72	Put	Bond Future	3,827.9300	3.8279	3,988.3300	3.9883	4.190	0	0	0
2019/09/05	R248	06/02/2020	9.70	Call	Bond Future	2,532.6200	2.5326	2,386.6000	2.3866	(5.766)	0	0	0
2019/09/05	R248	07/05/2020	9.79	Call	Bond Future	3,557.8500	3.5579	3,400.6000	3.4006	(4.420)	0	0	0
2019/09/05	R248	07/05/2020	9.77	Put	Bond Future	4,757.6500	4.7576	4,917.5800	4.9176	3.362	0	0	0
2019/09/05	R248	07/05/2020			Bond Future	9.9189	90.7388	9.9561	90.4238	0.375	0.0000	0.0000	0
2019/09/05	R248	07/05/2020	9.79	Put	Bond Future	4,666.1000	4.6661	4,823.8400	4.8238	3.381	0	0	0
2019/09/05	R248	07/05/2020	9.77	Call	Bond Future	3,475.3300	3.4753	3,320.2700	3.3203	(4.462)	0	0	0
2019/09/05	R248	07/05/2020	9.78	Put	Bond Future	4,711.5400	4.7115	4,870.3800	4.8704	3.371	0	0	0
2019/09/05	R248	07/05/2020	9.78	Call	Bond Future	3,516.3200	3.5163	3,360.1700	3.3602	(4.441)	0	0	0
2019/09/05	R248	06/08/2020	10.20	Call	Bond Future	6,621.5700	6.6216	6,427.9700	6.4280	(2.924)	0	0	0
2019/09/05	R248	06/08/2020			Bond Future	9.9780	92.4255	10.0163	92.1047	0.384	0.0000	0.0000	0
2019/09/05	R248	06/08/2020	10.18	Call	Bond Future	6,529.7300	6.5297	6,337.5800	6.3376	(2.943)	0	0	0
2019/09/05	R248	06/08/2020	10.18	Put	Bond Future	4,859.2600	4.8593	4,987.9400	4.9879	2.648	0	0	0
2019/09/05	R248	06/08/2020	9.25	Put	Bond Future	9,361.4600	9.3615	9,565.8300	9.5658	2.183	0	0	0
2019/09/05	R248	06/08/2020	9.25	Call	Bond Future	2,852.4900	2.8525	2,736.0300	2.7360	(4.083)	0	0	20,640
2019/09/05	R248	06/08/2020	10.20	Put	Bond Future	4,788.6500	4.7887	4,915.8800	4.9159	2.657	0	0	0
2019/09/05	R248	06/08/2020	10.19	Call	Bond Future	6,575.6000	6.5756	6,382.7200	6.3827	(2.933)	0	0	0
2019/09/05	R248	06/08/2020	10.19	Put	Bond Future	4,823.8400	4.8238	4,951.7900	4.9518	2.652	0	0	0

Total

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