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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/08/2019 TO 07/08/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	2025	07/11/2019			Bond Future	138.2269	138.2269	138.1885	138.1885	(0.028)	0.0000	0.0000	1,451
2019/08/07	2025	06/02/2020			Bond Future	139.2765	139.2765	139.2374	139.2374	(0.028)	0.0000	0.0000	0
2019/08/07	2025	07/05/2020			Bond Future	141.8950	141.8950	141.8552	141.8552	(0.028)	0.0000	0.0000	0
2019/08/07	2029	07/11/2019			Bond Future	102.9826	102.9826	102.9808	102.9808	(0.002)	0.0000	0.0000	4,260
2019/08/07	2029	06/02/2020			Bond Future	104.8627	104.8627	104.8609	104.8609	(0.002)	0.0000	0.0000	0
2019/08/07	2029	07/05/2020			Bond Future	105.7215	105.7215	105.7196	105.7196	(0.002)	0.0000	0.0000	0
2019/08/07	2030	07/11/2019	9.49	Put	Bond Future	778.4600	0.7785	826.7500	0.8267	6.203	0	0	0
2019/08/07	2030	07/11/2019	9.76	Put	Bond Future	453.2000	0.4532	489.4500	0.4895	7.999	0	0	5,500
2019/08/07	2030	07/11/2019			Bond Future	9.1058	94.9842	9.1154	94.9240	0.106	0.0000	0.0000	69,848
2019/08/07	2030	07/11/2019	9.48	Call	Bond Future	3,092.1200	3.0921	3,080.7500	3.0807	(0.368)	0	0	0
2019/08/07	2030	07/11/2019	9.48	Put	Bond Future	794.0100	0.7940	842.8100	0.8428	6.146	0	0	0
2019/08/07	2030	07/11/2019	8.60	Put	Bond Future	3,670.1300	3.6701	3,746.0700	3.7461	2.069	0	0	0
2019/08/07	2030	07/11/2019	8.60	Call	Bond Future	439.5600	0.4396	455.3300	0.4553	3.588	0	0	5,500
2019/08/07	2030	07/11/2019	9.10	Put	Bond Future	1,641.9000	1.6419	1,709.8900	1.7099	4.141	0	0	0
2019/08/07	2030	07/11/2019	9.10	Call	Bond Future	1,605.6800	1.6057	1,613.5000	1.6135	0.487	0	0	5,500
2019/08/07	2030	07/11/2019	9.49	Call	Bond Future	3,136.9500	3.1369	3,125.0700	3.1251	(0.379)	0	0	0
2019/08/07	2030	07/11/2019	9.76	Call	Bond Future	4,421.7100	4.4217	4,397.7900	4.3978	(0.541)	0	0	0
2019/08/07	2030	07/11/2019	8.57	Put	Bond Future	3,824.2100	3.8242	3,899.8400	3.8998	1.978	0	0	0
2019/08/07	2030	07/11/2019	9.47	Call	Bond Future	3,047.6800	3.0477	3,036.8400	3.0368	(0.356)	0	0	0
2019/08/07	2030	07/11/2019	9.47	Put	Bond Future	809.9900	0.8100	859.3200	0.8593	6.090	0	0	0
2019/08/07	2030	07/11/2019	9.70	Call	Bond Future	4,125.8400	4.1258	4,104.5400	4.1045	(0.516)	0	0	0
2019/08/07	2030	07/11/2019	9.70	Put	Bond Future	511.8000	0.5118	550.6700	0.5507	7.595	0	0	0
2019/08/07	2030	07/11/2019	8.95	Call	Bond Future	1,159.4200	1.1594	1,172.7000	1.1727	1.145	0	0	0
2019/08/07	2030	07/11/2019	8.95	Put	Bond Future	2,139.0300	2.1390	2,212.4800	2.2125	3.434	0	0	5,000
2019/08/07	2030	07/11/2019	8.57	Call	Bond Future	397.4100	0.3974	412.8700	0.4129	3.890	0	0	0
2019/08/07	2030	07/11/2019	9.12	Put	Bond Future	1,582.7500	1.5828	1,649.9700	1.6500	4.247	0	0	0
2019/08/07	2030	07/11/2019	9.12	Call	Bond Future	1,671.3600	1.6714	1,678.4100	1.6784	0.422	0	0	0
2019/08/07	2030	06/02/2020	9.14	Call	Bond Future	2,319.2500	2.3193	2,232.2500	2.2322	(3.751)	0	0	0
2019/08/07	2030	06/02/2020	8.40	Call	Bond Future	602.5500	0.6026	541.1100	0.5411	(10.197)	0	0	5,820
2019/08/07	2030	06/02/2020	9.15	Put	Bond Future	2,484.1500	2.4841	2,457.7800	2.4578	(1.062)	0	0	0
2019/08/07	2030	06/02/2020			Bond Future	9.1717	92.6866	9.1817	92.6255	0.109	0.0000	0.0000	0
2019/08/07	2030	06/02/2020	9.00	Put	Bond Future	2,952.9300	2.9529	2,934.2700	2.9343	(0.632)	0	0	0
2019/08/07	2030	06/02/2020	9.00	Call	Bond Future	1,894.4700	1.8945	1,814.6500	1.8147	(4.213)	0	0	5,820
2019/08/07	2030	06/02/2020	9.14	Put	Bond Future	2,513.3800	2.5134	2,487.5400	2.4875	(1.028)	0	0	0
2019/08/07	2030	06/02/2020	8.40	Put	Bond Future	5,487.6800	5.4877	5,487.4000	5.4874	(0.005)	0	0	0
2019/08/07	2030	06/02/2020	9.15	Call	Bond Future	2,351.3600	2.3514	2,263.8300	2.2638	(3.723)	0	0	0
2019/08/07	2030	06/02/2020	9.16	Call	Bond Future	2,383.6700	2.3837	2,295.6300	2.2956	(3.693)	0	0	0
2019/08/07	2030	06/02/2020	9.16	Put	Bond Future	2,455.1800	2.4552	2,428.3000	2.4283	(1.095)	0	0	0
2019/08/07	2030	07/05/2020	8.79	Call	Bond Future	1,608.5100	1.6085	1,651.7800	1.6518	2.690	0	0	0
2019/08/07	2030	07/05/2020	8.78	Put	Bond Future	4,366.3900	4.3664	4,472.0300	4.4720	2.419	0	0	0
2019/08/07	2030	07/05/2020			Bond Future	9.2348	94.4082	9.2452	94.3458	0.113	0.0000	0.0000	0
2019/08/07	2030	07/05/2020	8.80	Call	Bond Future	1,633.0900	1.6331	1,676.3500	1.6763	2.649	0	0	0

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2019/08/07	2030	07/05/2020	8.80	Put	Bond Future	4,290.7200	4.2907	4,396.3500	4.3963	2.462	0	0	0
2019/08/07	2030	07/05/2020	8.79	Put	Bond Future	4,328.4300	4.3284	4,434.0700	4.4341	2.441	0	0	0
2019/08/07	2030	07/05/2020	8.78	Call	Bond Future	1,584.1300	1.5841	1,627.4000	1.6274	2.731	0	0	0
2019/08/07	2032	07/11/2019	9.71	Call	Bond Future	2,742.7600	2.7428	2,756.4200	2.7564	0.498	0	0	0
2019/08/07	2032	07/11/2019	9.70	Put	Bond Future	1,155.7000	1.1557	1,234.2500	1.2342	6.797	0	0	0
2019/08/07	2032	07/11/2019			Bond Future	9.4690	92.1730	9.4785	92.1087	0.100	0.0000	0.0000	50,602
2019/08/07	2032	07/11/2019	9.72	Call	Bond Future	2,786.7500	2.7868	2,799.6100	2.7996	0.461	0	0	0
2019/08/07	2032	07/11/2019	9.72	Put	Bond Future	1,111.2900	1.1113	1,188.4200	1.1884	6.941	0	0	0
2019/08/07	2032	07/11/2019	9.71	Put	Bond Future	1,133.2300	1.1332	1,211.1600	1.2112	6.877	0	0	0
2019/08/07	2032	07/11/2019	9.70	Call	Bond Future	2,699.2400	2.6992	2,713.5200	2.7135	0.529	0	0	0
2019/08/07	2032	06/02/2020	9.40	Put	Bond Future	3,146.3500	3.1463	3,189.6200	3.1896	1.375	0	0	0
2019/08/07	2032	06/02/2020			Bond Future	9.5416	93.8336	9.5514	93.7682	0.103	0.0000	0.0000	0
2019/08/07	2032	06/02/2020	9.39	Call	Bond Future	2,167.3000	2.1673	2,145.1400	2.1451	(1.022)	0	0	0
2019/08/07	2032	06/02/2020	9.39	Put	Bond Future	3,182.3300	3.1823	3,225.6000	3.2256	1.360	0	0	0
2019/08/07	2032	06/02/2020	9.40	Call	Bond Future	2,198.7600	2.1988	2,176.6000	2.1766	(1.008)	0	0	0
2019/08/07	2032	06/02/2020	9.38	Call	Bond Future	2,135.8200	2.1358	2,113.9300	2.1139	(1.025)	0	0	0
2019/08/07	2032	06/02/2020	9.38	Put	Bond Future	3,218.3600	3.2184	3,261.9000	3.2619	1.353	0	0	0
2019/08/07	2032	07/05/2020	9.19	Call	Bond Future	2,006.5500	2.0066	2,086.6900	2.0867	3.994	0	0	0
2019/08/07	2032	07/05/2020			Bond Future	9.6100	91.4160	9.6202	91.3493	0.106	0.0000	0.0000	0
2019/08/07	2032	07/05/2020	9.17	Call	Bond Future	1,953.5100	1.9535	2,032.9300	2.0329	4.066	0	0	0
2019/08/07	2032	07/05/2020	9.17	Put	Bond Future	4,891.6600	4.8917	5,037.7500	5.0377	2.987	0	0	0
2019/08/07	2032	07/05/2020	9.19	Put	Bond Future	4,808.3200	4.8083	4,955.1300	4.9551	3.053	0	0	0
2019/08/07	2032	07/05/2020	9.18	Call	Bond Future	1,979.9400	1.9799	2,059.7100	2.0597	4.029	0	0	0
2019/08/07	2032	07/05/2020	9.18	Put	Bond Future	4,849.8600	4.8499	4,996.3000	4.9963	3.019	0	0	0
2019/08/07	2033	07/11/2019			Bond Future	103.9679	103.9679	103.9662	103.9662	(0.002)	0.0000	0.0000	6,140
2019/08/07	2033	06/02/2020			Bond Future	105.8659	105.8659	105.8643	105.8643	(0.001)	0.0000	0.0000	0
2019/08/07	2033	07/05/2020			Bond Future	106.6606	106.6606	106.6588	106.6588	(0.002)	0.0000	0.0000	0
2019/08/07	2037	07/11/2019	9.97	Call	Bond Future	2,687.5200	2.6875	2,684.7200	2.6847	(0.104)	0	0	0
2019/08/07	2037	07/11/2019			Bond Future	9.8229	91.4932	9.8376	91.3826	0.149	0.0000	0.0000	62,399
2019/08/07	2037	07/11/2019	9.95	Call	Bond Future	2,597.9700	2.5980	2,596.9500	2.5969	(0.039)	0	0	0
2019/08/07	2037	07/11/2019	9.95	Put	Bond Future	1,646.8900	1.6469	1,756.3900	1.7564	6.649	0	0	0
2019/08/07	2037	07/11/2019	9.97	Put	Bond Future	1,588.1500	1.5881	1,695.8700	1.6959	6.783	0	0	0
2019/08/07	2037	07/11/2019	9.96	Call	Bond Future	2,642.6600	2.6427	2,640.6600	2.6407	(0.076)	0	0	0
2019/08/07	2037	07/11/2019	9.96	Put	Bond Future	1,617.3900	1.6174	1,725.9100	1.7259	6.710	0	0	0
2019/08/07	2037	06/02/2020	9.67	Call	Bond Future	2,188.7300	2.1887	2,135.8200	2.1358	(2.417)	0	0	0
2019/08/07	2037	06/02/2020	9.66	Put	Bond Future	3,937.9100	3.9379	3,998.0600	3.9981	1.527	0	0	0
2019/08/07	2037	06/02/2020			Bond Future	9.8961	88.8823	9.9113	88.7697	0.153	0.0000	0.0000	0
2019/08/07	2037	06/02/2020	9.68	Call	Bond Future	2,222.9200	2.2229	2,169.5200	2.1695	(2.402)	0	0	0
2019/08/07	2037	06/02/2020	9.68	Put	Bond Future	3,852.6900	3.8527	3,911.8600	3.9119	1.536	0	0	0
2019/08/07	2037	06/02/2020	9.67	Put	Bond Future	3,894.9900	3.8950	3,954.6500	3.9546	1.532	0	0	0
2019/08/07	2037	06/02/2020	9.66	Call	Bond Future	2,155.0600	2.1551	2,102.6400	2.1026	(2.432)	0	0	0
2019/08/07	2037	07/05/2020	9.60	Put	Bond Future	5,200.8600	5.2009	5,387.4700	5.3875	3.588	0	0	0
2019/08/07	2037	07/05/2020	9.59	Call	Bond Future	2,414.4900	2.4145	2,486.5100	2.4865	2.983	0	0	0
2019/08/07	2037	07/05/2020			Bond Future	9.9669	90.5332	9.9825	90.4185	0.157	0.0000	0.0000	0
2019/08/07	2037	07/05/2020	9.60	Call	Bond Future	2,445.9200	2.4459	2,517.8100	2.5178	2.939	0	0	0

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2019/08/07	2037	07/05/2020	9.59	Put	Bond Future	5,246.3100	5.2463	5,433.0500	5.4330	3.559	0	0	0
2019/08/07	2037	07/05/2020	9.61	Call	Bond Future	2,477.5800	2.4776	2,549.3300	2.5493	2.896	0	0	0
2019/08/07	2037	07/05/2020	9.61	Put	Bond Future	5,155.7300	5.1557	5,342.2000	5.3422	3.617	0	0	0
2019/08/07	2038	07/11/2019			Bond Future	122.1532	122.1532	122.1515	122.1515	(0.001)	0.0000	0.0000	21,624
2019/08/07	2038	06/02/2020			Bond Future	122.7251	122.7251	122.7233	122.7233	(0.001)	0.0000	0.0000	0
2019/08/07	2038	07/05/2020			Bond Future	125.0324	125.0324	125.0307	125.0307	(0.001)	0.0000	0.0000	0
2019/08/07	2040	07/11/2019	10.04	Put	Bond Future	1,822.2200	1.8222	1,907.7400	1.9077	4.693	0	0	0
2019/08/07	2040	07/11/2019	10.03	Call	Bond Future	2,550.6600	2.5507	2,601.5600	2.6016	1.996	0	0	0
2019/08/07	2040	07/11/2019	9.80	Put	Bond Future	2,777.1200	2.7771	2,866.1600	2.8662	3.206	0	0	0
2019/08/07	2040	07/11/2019	9.30	Put	Bond Future	5,777.9600	5.7780	5,848.4400	5.8484	1.220	0	0	0
2019/08/07	2040	07/11/2019			Bond Future	9.9435	94.3617	9.9479	94.3267	0.044	0.0000	0.0000	44,699
2019/08/07	2040	07/11/2019	10.04	Call	Bond Future	2,596.7000	2.5967	2,647.2300	2.6472	1.946	0	0	0
2019/08/07	2040	07/11/2019	10.03	Put	Bond Future	1,855.9800	1.8560	1,941.8700	1.9419	4.628	0	0	0
2019/08/07	2040	07/11/2019	9.80	Call	Bond Future	1,605.3100	1.6053	1,659.3600	1.6594	3.367	0	0	1,260
2019/08/07	2040	07/11/2019	9.30	Call	Bond Future	333.7400	0.3337	369.2300	0.3692	10.634	0	0	1,260
2019/08/07	2040	07/11/2019	10.05	Call	Bond Future	2,643.3100	2.6433	2,693.4600	2.6935	1.897	0	0	0
2019/08/07	2040	07/11/2019	10.05	Put	Bond Future	1,789.1500	1.7891	1,874.2900	1.8743	4.759	0	0	0
2019/08/07	2040	06/02/2020	9.76	Call	Bond Future	2,280.9200	2.2809	2,260.2200	2.2602	(0.908)	0	0	0
2019/08/07	2040	06/02/2020			Bond Future	10.0174	91.5520	10.0218	91.5163	0.045	0.0000	0.0000	0
2019/08/07	2040	06/02/2020	9.74	Call	Bond Future	2,211.1800	2.2112	2,190.8200	2.1908	(0.921)	0	0	0
2019/08/07	2040	06/02/2020	9.74	Put	Bond Future	4,464.8800	4.4649	4,480.2200	4.4802	0.344	0	0	0
2019/08/07	2040	06/02/2020	9.76	Put	Bond Future	4,369.1800	4.3692	4,384.1800	4.3842	0.343	0	0	0
2019/08/07	2040	06/02/2020	9.75	Call	Bond Future	2,246.2900	2.2463	2,225.7500	2.2257	(0.914)	0	0	0
2019/08/07	2040	06/02/2020	9.75	Put	Bond Future	4,417.2100	4.4172	4,432.3700	4.4324	0.343	0	0	0
2019/08/07	2040	07/05/2020	9.75	Put	Bond Future	5,496.7700	5.4968	5,646.4200	5.6464	2.723	0	0	0
2019/08/07	2040	07/05/2020	9.74	Call	Bond Future	2,734.3600	2.7344	2,847.5700	2.8476	4.140	0	0	0
2019/08/07	2040	07/05/2020			Bond Future	10.0887	93.2525	10.0934	93.2162	0.046	0.0000	0.0000	0
2019/08/07	2040	07/05/2020	9.75	Call	Bond Future	2,769.0300	2.7690	2,882.3500	2.8824	4.092	0	0	0
2019/08/07	2040	07/05/2020	9.74	Put	Bond Future	5,544.5800	5.5446	5,694.1200	5.6941	2.697	0	0	0
2019/08/07	2040	07/05/2020	9.73	Call	Bond Future	2,699.9100	2.6999	2,813.0100	2.8130	4.189	0	0	0
2019/08/07	2040	07/05/2020	9.73	Put	Bond Future	5,592.7300	5.5927	5,742.1600	5.7422	2.672	0	0	0
2019/08/07	2044	07/11/2019	10.07	Put	Bond Future	1,969.5200	1.9695	2,037.8200	2.0378	3.468	0	0	0
2019/08/07	2044	07/11/2019	9.74	Put	Bond Future	3,438.6700	3.4387	3,500.6300	3.5006	1.802	0	0	0
2019/08/07	2044	07/11/2019	10.52	Call	Bond Future	4,943.7800	4.9438	5,003.7100	5.0037	1.212	0	0	0
2019/08/07	2044	07/11/2019			Bond Future	10.0015	91.1104	10.0008	91.1170	(0.008)	0.0000	0.0000	37,706
2019/08/07	2044	07/11/2019	10.06	Call	Bond Future	2,482.0600	2.4821	2,557.0200	2.5570	3.020	0	0	0
2019/08/07	2044	07/11/2019	10.06	Put	Bond Future	2,005.0300	2.0050	2,073.4300	2.0734	3.411	0	0	0
2019/08/07	2044	07/11/2019	10.52	Put	Bond Future	858.3800	0.8584	911.7500	0.9117	6.218	0	0	328
2019/08/07	2044	07/11/2019	10.07	Call	Bond Future	2,527.7400	2.5277	2,602.6000	2.6026	2.962	0	0	0
2019/08/07	2044	07/11/2019	9.19	Call	Bond Future	169.3600	0.1694	198.6100	0.1986	17.271	0	0	328
2019/08/07	2044	07/11/2019	9.74	Call	Bond Future	1,250.2500	1.2503	1,318.7700	1.3188	5.481	0	0	328
2019/08/07	2044	07/11/2019	10.05	Call	Bond Future	2,436.9600	2.4370	2,512.0100	2.5120	3.080	0	0	0
2019/08/07	2044	07/11/2019	10.05	Put	Bond Future	2,041.2400	2.0412	2,109.7300	2.1097	3.355	0	0	0
2019/08/07	2044	07/11/2019	9.19	Put	Bond Future	7,263.2000	7.2632	7,285.8900	7.2859	0.312	0	0	0
2019/08/07	2044	06/02/2020	9.74	Call	Bond Future	2,081.7600	2.0818	2,078.3100	2.0783	(0.166)	0	0	328

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/07	2044	06/02/2020	10.78	Put	Bond Future	1,500.5300	1.5005	1,492.5300	1.4925	(0.533)	0	0	328
2019/08/07	2044	06/02/2020	9.77	Put	Bond Future	4,695.5300	4.6955	4,685.3600	4.6854	(0.217)	0	0	0
2019/08/07	2044	06/02/2020			Bond Future	10.0733	88.3673	10.0725	88.3740	(0.008)	0.0000	0.0000	0
2019/08/07	2044	06/02/2020	9.09	Put	Bond Future	9,099.8300	9.0998	9,089.6200	9.0896	(0.112)	0	0	0
2019/08/07	2044	06/02/2020	9.09	Call	Bond Future	504.4000	0.5044	500.9100	0.5009	(0.692)	0	0	328
2019/08/07	2044	06/02/2020	9.74	Put	Bond Future	4,848.8400	4.8488	4,838.6700	4.8387	(0.210)	0	0	0
2019/08/07	2044	06/02/2020	9.77	Call	Bond Future	2,183.3900	2.1834	2,179.9400	2.1799	(0.158)	0	0	0
2019/08/07	2044	06/02/2020	10.78	Call	Bond Future	6,920.8800	6.9209	6,919.6000	6.9196	(0.018)	0	0	0
2019/08/07	2044	06/02/2020	9.78	Call	Bond Future	2,217.6900	2.2177	2,214.2400	2.2142	(0.156)	0	0	0
2019/08/07	2044	06/02/2020	9.76	Put	Bond Future	4,746.6100	4.7466	4,736.4400	4.7364	(0.214)	0	0	0
2019/08/07	2044	06/02/2020	9.78	Put	Bond Future	4,645.1100	4.6451	4,634.9400	4.6349	(0.219)	0	0	0
2019/08/07	2044	06/02/2020	9.76	Call	Bond Future	2,149.6200	2.1496	2,146.1700	2.1462	(0.160)	0	0	0
2019/08/07	2044	07/05/2020	9.81	Call	Bond Future	2,760.7700	2.7608	2,896.4900	2.8965	4.916	0	0	0
2019/08/07	2044	07/05/2020	9.79	Put	Bond Future	5,585.2800	5.5853	5,713.7600	5.7138	2.300	0	0	0
2019/08/07	2044	07/05/2020	9.26	Call	Bond Future	1,155.3400	1.1553	1,261.6800	1.2617	9.204	0	0	556
2019/08/07	2044	07/05/2020			Bond Future	10.1426	90.0087	10.1418	90.0154	(0.008)	0.0000	0.0000	0
2019/08/07	2044	07/05/2020	9.81	Put	Bond Future	5,487.3700	5.4874	5,616.3800	5.6164	2.351	0	0	0
2019/08/07	2044	07/05/2020	9.79	Call	Bond Future	2,690.2500	2.6902	2,825.4400	2.8254	5.025	0	0	0
2019/08/07	2044	07/05/2020	9.80	Put	Bond Future	5,536.1400	5.5361	5,664.9000	5.6649	2.326	0	0	0
2019/08/07	2044	07/05/2020	9.26	Put	Bond Future	8,710.0000	8.7100	8,809.6300	8.8096	1.144	0	0	0
2019/08/07	2044	07/05/2020	9.91	Put	Bond Future	5,019.2600	5.0193	5,150.3500	5.1503	2.612	0	0	0
2019/08/07	2044	07/05/2020	9.80	Call	Bond Future	2,725.3900	2.7254	2,860.8600	2.8609	4.971	0	0	0
2019/08/07	2044	07/05/2020	9.91	Call	Bond Future	3,127.1200	3.1271	3,264.9200	3.2649	4.407	0	0	556
2019/08/07	2044	07/05/2020	11.02	Call	Bond Future	8,364.3400	8.3643	8,477.7300	8.4777	1.356	0	0	0
2019/08/07	2044	07/05/2020	11.02	Put	Bond Future	1,797.0900	1.7971	1,903.7700	1.9038	5.936	0	0	556
2019/08/07	2046	07/11/2019			Bond Future	113.1022	113.1022	113.1008	113.1008	(0.001)	0.0000	0.0000	17,994
2019/08/07	2046	06/02/2020			Bond Future	115.1670	115.1670	115.1655	115.1655	(0.001)	0.0000	0.0000	0
2019/08/07	2046	07/05/2020			Bond Future	115.5838	115.5838	115.5823	115.5823	(0.001)	0.0000	0.0000	0
2019/08/07	2050	07/11/2019			Bond Future	118.2046	118.2046	117.9644	117.9644	(0.203)	0.0000	0.0000	12,776
2019/08/07	2050	06/02/2020			Bond Future	118.5269	118.5269	118.2824	118.2824	(0.206)	0.0000	0.0000	0
2019/08/07	2050	07/05/2020			Bond Future	120.7556	120.7556	120.5061	120.5061	(0.207)	0.0000	0.0000	0
2019/08/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	AL37	07/11/2019			Index Future	662.7130	662.7130	663.2280	663.2280	0.078	0.0000	0.0000	0
2019/08/07	AL37	06/02/2020			Index Future	674.6530	674.6530	675.1760	675.1760	0.078	0.0000	0.0000	0
2019/08/07	AL37	07/05/2020			Index Future	687.1800	687.1800	687.7130	687.7130	0.078	0.0000	0.0000	0
2019/08/07	AL7T	07/11/2019			Index Future	768.6730	768.6730	768.4540	768.4540	(0.028)	0.0000	0.0000	120
2019/08/07	AL7T	06/02/2020			Index Future	782.5210	782.5210	782.2980	782.2980	(0.028)	0.0000	0.0000	0
2019/08/07	AL7T	07/05/2020			Index Future	797.0520	797.0520	796.8240	796.8240	(0.029)	0.0000	0.0000	0

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2019/08/07	ALBI	07/11/2019			Index Future	688.5700	688.5700	688.4210	688.4210	(0.022)	0.0000	0.0000	226
2019/08/07	ALBI	06/02/2020			Index Future	700.9750	700.9750	700.8230	700.8230	(0.022)	0.0000	0.0000	0
2019/08/07	ALBI	07/05/2020			Index Future	713.9910	713.9910	713.8360	713.8360	(0.022)	0.0000	0.0000	0
2019/08/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/07	ES33	07/11/2019			Bond Future	11.0057	76.5502	11.0147	76.4985	0.082	0.0000	0.0000	350
2019/08/07	ES33	06/02/2020			Bond Future	11.1290	77.9293	11.1384	77.8767	0.084	0.0000	0.0000	0
2019/08/07	ES33	07/05/2020			Bond Future	11.2469	75.5823	11.2566	75.5287	0.086	0.0000	0.0000	0
2019/08/07	ES42	07/11/2019			Bond Future	11.3502	77.4023	11.3540	77.3774	0.034	0.0000	0.0000	4,919
2019/08/07	ES42	06/02/2020			Bond Future	11.4683	78.7967	11.4723	78.7714	0.035	0.0000	0.0000	0
2019/08/07	ES42	07/05/2020			Bond Future	11.5862	75.9954	11.5903	75.9695	0.036	0.0000	0.0000	0
2019/08/07	GOVI	07/11/2019	672.90	Call	GOVI	87,350.0000	8.7350	85,680.0000	8.5680	(1.912)	0	0	0
2019/08/07	GOVI	07/11/2019			GOVI	681.6350	681.6350	681.4680	681.4680	(0.024)	0.0000	0.0000	1,180
2019/08/07	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	GOVI	07/11/2019	672.91	Call	GOVI	87,250.0000	8.7250	85,580.0000	8.5580	(1.914)	0	0	0
2019/08/07	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	GOVI	07/11/2019	672.92	Call	GOVI	87,150.0000	8.7150	85,480.0000	8.5480	(1.916)	0	0	0
2019/08/07	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	GOVI	06/02/2020	703.15	Put	GOVI	92,350.0000	9.2350	94,050.0000	9.4050	1.841	0	0	0
2019/08/07	GOVI	06/02/2020			GOVI	693.9150	693.9150	693.7450	693.7450	(0.024)	0.0000	0.0000	0
2019/08/07	GOVI	06/02/2020	703.14	Put	GOVI	92,250.0000	9.2250	93,950.0000	9.3950	1.843	0	0	0
2019/08/07	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	GOVI	06/02/2020	703.13	Put	GOVI	92,150.0000	9.2150	93,850.0000	9.3850	1.845	0	0	0
2019/08/07	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	GOVI	07/05/2020			GOVI	706.8010	706.8010	706.6270	706.6270	(0.025)	0.0000	0.0000	0

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2019/08/07	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	GOVI	07/05/2020	720.00	Put	GOVI	131,990.0000	13.1990	133,730.0000	13.3730	1.318	0	0	0
2019/08/07	GOVI	07/05/2020	719.98	Put	GOVI	131,790.0000	13.1790	133,530.0000	13.3530	1.320	0	0	0
2019/08/07	GOVI	07/05/2020	719.99	Put	GOVI	131,890.0000	13.1890	133,630.0000	13.3630	1.319	0	0	0
2019/08/07	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/07	IGOV	07/11/2019			Index Future	264.6050	264.6050	264.5500	264.5500	(0.021)	0.0000	0.0000	1,016
2019/08/07	IGOV	06/02/2020			Index Future	269.4360	269.4360	269.3800	269.3800	(0.021)	0.0000	0.0000	0
2019/08/07	IGOV	07/05/2020			Index Future	274.5010	274.5010	274.4440	274.4440	(0.021)	0.0000	0.0000	0
2019/08/07	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/07	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/07	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/07	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/08/07	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0200	102.0200	(0.010)	0.0000	0.0000	0
2019/08/07	IS02	21/09/2020			Interest Rate Swap	98.8800	98.8800	98.8700	98.8700	(0.010)	0.0000	0.0000	0
2019/08/07	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5000	95.5000	(0.010)	0.0000	0.0000	0
2019/08/07	IS05	16/03/2021			Interest Rate Swap	94.5100	94.5100	94.5000	94.5000	(0.011)	0.0000	0.0000	0
2019/08/07	IS05	15/06/2021			Interest Rate Swap	93.4800	93.4800	93.4700	93.4700	(0.011)	0.0000	0.0000	0
2019/08/07	IS05	21/09/2021			Interest Rate Swap	93.4200	93.4200	93.4000	93.4000	(0.021)	0.0000	0.0000	0
2019/08/07	IS05	21/12/2021			Interest Rate Swap	95.4200	95.4200	95.4000	95.4000	(0.021)	0.0000	0.0000	51
2019/08/07	IS05	15/03/2022			Interest Rate Swap	95.3700	95.3700	95.3500	95.3500	(0.021)	0.0000	0.0000	0
2019/08/07	IS05	21/06/2022			Interest Rate Swap	96.3600	96.3600	96.3300	96.3300	(0.031)	0.0000	0.0000	0
2019/08/07	IS05	20/09/2022			Interest Rate Swap	100.1200	100.1200	100.0800	100.0800	(0.040)	0.0000	0.0000	0
2019/08/07	IS05	20/12/2022			Interest Rate Swap	101.2100	101.2100	101.1700	101.1700	(0.040)	0.0000	0.0000	0
2019/08/07	IS05	22/03/2023			Interest Rate Swap	94.3500	94.3500	94.3000	94.3000	(0.053)	0.0000	0.0000	0
2019/08/07	IS05	20/06/2023			Interest Rate Swap	100.2900	100.2900	100.2400	100.2400	(0.050)	0.0000	0.0000	0
2019/08/07	IS05	19/09/2023			Interest Rate Swap	95.6000	95.6000	95.5300	95.5300	(0.073)	0.0000	0.0000	0
2019/08/07	IS10	17/12/2025			Interest Rate Swap	91.2500	91.2500	91.1400	91.1400	(0.121)	0.0000	0.0000	0
2019/08/07	IS10	16/03/2026			Interest Rate Swap	88.1100	88.1100	88.0000	88.0000	(0.125)	0.0000	0.0000	0
2019/08/07	IS10	15/06/2026			Interest Rate Swap	86.7500	86.7500	86.6400	86.6400	(0.127)	0.0000	0.0000	0
2019/08/07	IS10	21/09/2026			Interest Rate Swap	88.8900	88.8900	88.7700	88.7700	(0.135)	0.0000	0.0000	0
2019/08/07	IS10	21/12/2026			Interest Rate Swap	92.7100	92.7100	92.6000	92.6000	(0.119)	0.0000	0.0000	0
2019/08/07	IS10	15/03/2027			Interest Rate Swap	91.2000	91.2000	91.0900	91.0900	(0.121)	0.0000	0.0000	0
2019/08/07	IS10	21/06/2027			Interest Rate Swap	93.2800	93.2800	93.1700	93.1700	(0.118)	0.0000	0.0000	0
2019/08/07	IS10	20/09/2027			Interest Rate Swap	98.8000	98.8000	98.7000	98.7000	(0.101)	0.0000	0.0000	0
2019/08/07	IS10	20/12/2027			Interest Rate Swap	99.1400	99.1400	99.0500	99.0500	(0.091)	0.0000	0.0000	0
2019/08/07	IS10	22/03/2028			Interest Rate Swap	92.5100	92.5100	92.4100	92.4100	(0.108)	0.0000	0.0000	0
2019/08/07	IS10	20/06/2028			Interest Rate Swap	99.8400	99.8400	99.7500	99.7500	(0.090)	0.0000	0.0000	0
2019/08/07	IS10	19/09/2028			Interest Rate Swap	93.2500	93.2500	93.1600	93.1600	(0.097)	0.0000	0.0000	0
2019/08/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0



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2019/08/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/07	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/07	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/07	R023	07/11/2019	7.98	Call	Bond Future	1,570.4600	1.5705	1,648.8700	1.6489	4.993	0	0	0
2019/08/07	R023	07/11/2019			Bond Future	7.4931	102.2844	7.4602	102.3794	(0.439)	0.0000	0.0000	52,535
2019/08/07	R023	07/11/2019	7.99	Call	Bond Future	1,595.1400	1.5951	1,673.7500	1.6738	4.928	0	0	0
2019/08/07	R023	07/11/2019	7.98	Put	Bond Future	175.0700	0.1751	158.4200	0.1584	(9.510)	0	0	0
2019/08/07	R023	07/11/2019	7.99	Put	Bond Future	171.3500	0.1714	154.9000	0.1549	(9.600)	0	0	0
2019/08/07	R023	07/11/2019	8.00	Call	Bond Future	1,620.0500	1.6200	1,698.5900	1.6986	4.848	0	0	0
2019/08/07	R023	07/11/2019	8.00	Put	Bond Future	167.8600	0.1679	151.3400	0.1513	(9.842)	0	0	0
2019/08/07	R023	06/02/2020	7.54	Call	Bond Future	829.0500	0.8291	912.3600	0.9124	10.049	0	0	0
2019/08/07	R023	06/02/2020			Bond Future	7.5177	104.1271	7.4818	104.2239	(0.478)	0.0000	0.0000	0
2019/08/07	R023	06/02/2020	7.52	Call	Bond Future	797.6000	0.7976	880.5300	0.8805	10.397	0	0	0
2019/08/07	R023	06/02/2020	7.52	Put	Bond Future	791.5000	0.7915	777.6200	0.7776	(1.754)	0	0	0
2019/08/07	R023	06/02/2020	7.54	Put	Bond Future	769.1700	0.7692	755.6700	0.7557	(1.755)	0	0	0
2019/08/07	R023	06/02/2020	7.53	Call	Bond Future	813.4000	0.8134	896.2300	0.8962	10.183	0	0	0
2019/08/07	R023	06/02/2020	7.53	Put	Bond Future	780.4100	0.7804	766.4300	0.7664	(1.791)	0	0	0
2019/08/07	R023	07/05/2020	6.91	Put	Bond Future	1,771.2000	1.7712	1,705.8100	1.7058	(3.692)	0	0	0
2019/08/07	R023	07/05/2020			Bond Future	7.5106	102.1275	7.4711	102.2261	(0.526)	0.0000	0.0000	0
2019/08/07	R023	07/05/2020	6.90	Call	Bond Future	250.8700	0.2509	282.8900	0.2829	12.764	0	0	0
2019/08/07	R023	07/05/2020	6.90	Put	Bond Future	1,788.6600	1.7887	1,722.1400	1.7221	(3.719)	0	0	0
2019/08/07	R023	07/05/2020	6.91	Call	Bond Future	258.8400	0.2588	291.9900	0.2920	12.807	0	0	0
2019/08/07	R023	07/05/2020	6.89	Call	Bond Future	243.0500	0.2430	274.2300	0.2742	12.829	0	0	0
2019/08/07	R023	07/05/2020	6.89	Put	Bond Future	1,806.2600	1.8063	1,738.9000	1.7389	(3.729)	0	0	0
2019/08/07	R035	07/11/2019	9.88	Call	Bond Future	2,621.8500	2.6219	2,645.1400	2.6451	0.888	0	0	0
2019/08/07	R035	07/11/2019	9.89	Call	Bond Future	2,666.8600	2.6669	2,689.5300	2.6895	0.850	0	0	0
2019/08/07	R035	07/11/2019	9.87	Put	Bond Future	1,561.4000	1.5614	1,656.1900	1.6562	6.071	0	0	0
2019/08/07	R035	07/11/2019	10.21	Put	Bond Future	818.6500	0.8186	889.7000	0.8897	8.679	0	0	3,500
2019/08/07	R035	07/11/2019			Bond Future	9.7332	95.0075	9.7426	94.9366	0.097	0.0000	0.0000	94,508
2019/08/07	R035	07/11/2019	9.89	Put	Bond Future	1,504.1600	1.5042	1,597.7200	1.5977	6.220	0	0	0
2019/08/07	R035	07/11/2019	9.87	Call	Bond Future	2,577.0200	2.5770	2,600.9200	2.6009	0.927	0	0	0
2019/08/07	R035	07/11/2019	8.92	Put	Bond Future	6,537.0600	6.5371	6,628.3900	6.6284	1.397	0	0	0
2019/08/07	R035	07/11/2019	8.92	Call	Bond Future	149.8800	0.1499	170.3200	0.1703	13.638	0	0	3,500
2019/08/07	R035	07/11/2019	9.52	Put	Bond Future	2,873.9800	2.8740	2,982.3500	2.9824	3.771	0	0	0
2019/08/07	R035	07/11/2019	9.52	Call	Bond Future	1,258.7200	1.2587	1,296.2000	1.2962	2.978	0	0	3,500
2019/08/07	R035	07/11/2019	9.88	Put	Bond Future	1,532.6500	1.5326	1,626.8300	1.6268	6.145	0	0	0
2019/08/07	R035	07/11/2019	10.21	Call	Bond Future	4,288.3800	4.2884	4,288.5400	4.2885	0.004	0	0	0
2019/08/07	R035	06/02/2020	9.60	Call	Bond Future	2,244.4700	2.2445	2,211.0100	2.2110	(1.491)	0	0	0
2019/08/07	R035	06/02/2020	9.61	Put	Bond Future	3,785.0700	3.7851	3,823.4800	3.8235	1.015	0	0	0
2019/08/07	R035	06/02/2020			Bond Future	9.8123	96.7192	9.8221	96.6470	0.100	0.0000	0.0000	0
2019/08/07	R035	06/02/2020	9.60	Put	Bond Future	3,827.1200	3.8271	3,865.8400	3.8658	1.012	0	0	0
2019/08/07	R035	06/02/2020	9.61	Call	Bond Future	2,277.8400	2.2778	2,244.0700	2.2441	(1.483)	0	0	0
2019/08/07	R035	06/02/2020	9.59	Call	Bond Future	2,211.3800	2.2114	2,178.2300	2.1782	(1.499)	0	0	0
2019/08/07	R035	06/02/2020	9.59	Put	Bond Future	3,869.5400	3.8695	3,908.5700	3.9086	1.009	0	0	0

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2019/08/07	R035	07/05/2020	9.48	Put	Bond Future	5,322.2800	5.3223	5,397.4400	5.3974	1.412	0	0	0
2019/08/07	R035	07/05/2020	9.47	Call	Bond Future	2,313.9300	2.3139	2,315.1000	2.3151	0.051	0	0	0
2019/08/07	R035	07/05/2020			Bond Future	9.8810	94.0111	9.8911	93.9376	0.103	0.0000	0.0000	0
2019/08/07	R035	07/05/2020	9.48	Call	Bond Future	2,344.5000	2.3445	2,346.1200	2.3461	0.069	0	0	0
2019/08/07	R035	07/05/2020	9.47	Put	Bond Future	5,367.7500	5.3677	5,442.4600	5.4425	1.392	0	0	0
2019/08/07	R035	07/05/2020	9.49	Call	Bond Future	2,375.2800	2.3753	2,377.0400	2.3770	0.074	0	0	0
2019/08/07	R035	07/05/2020	9.49	Put	Bond Future	5,277.1100	5.2771	5,352.4100	5.3524	1.427	0	0	0
2019/08/07	R186	07/11/2019	8.23	Call	Bond Future	880.2200	0.8802	865.4700	0.8655	(1.676)	0	0	5,000
2019/08/07	R186	07/11/2019	8.94	Call	Bond Future	3,336.9100	3.3369	3,302.2000	3.3022	(1.040)	0	0	0
2019/08/07	R186	07/11/2019	8.20	Call	Bond Future	815.0100	0.8150	800.0600	0.8001	(1.834)	0	0	0
2019/08/07	R186	07/11/2019			Bond Future	8.4227	115.0542	8.4220	115.0580	(0.008)	0.0000	0.0000	137,940
2019/08/07	R186	07/11/2019	8.25	Put	Bond Future	1,903.3900	1.9034	1,885.1900	1.8852	(0.956)	0	0	3,750
2019/08/07	R186	07/11/2019	8.25	Call	Bond Future	925.4100	0.9254	910.9800	0.9110	(1.559)	0	0	3,750
2019/08/07	R186	07/11/2019	8.73	Call	Bond Future	2,453.5200	2.4535	2,418.1100	2.4181	(1.443)	0	0	0
2019/08/07	R186	07/11/2019	8.73	Put	Bond Future	739.7100	0.7397	700.5300	0.7005	(5.297)	0	0	5,000
2019/08/07	R186	07/11/2019	8.94	Put	Bond Future	471.6600	0.4717	433.1800	0.4332	(8.158)	0	0	0
2019/08/07	R186	07/11/2019	8.23	Put	Bond Future	1,972.2000	1.9722	1,953.6800	1.9537	(0.939)	0	0	0
2019/08/07	R186	07/11/2019	8.20	Put	Bond Future	2,078.2700	2.0783	2,059.5500	2.0596	(0.901)	0	0	7,500
2019/08/07	R186	07/11/2019	8.95	Call	Bond Future	3,381.2000	3.3812	3,346.5800	3.3466	(1.024)	0	0	0
2019/08/07	R186	07/11/2019	8.96	Put	Bond Future	451.5800	0.4516	413.2900	0.4133	(8.479)	0	0	0
2019/08/07	R186	07/11/2019	8.95	Put	Bond Future	461.5200	0.4615	423.1300	0.4231	(8.318)	0	0	0
2019/08/07	R186	07/11/2019	8.96	Call	Bond Future	3,425.6700	3.4257	3,391.1500	3.3912	(1.008)	0	0	0
2019/08/07	R186	06/02/2020	8.11	Put	Bond Future	3,083.2500	3.0832	3,094.9400	3.0949	0.379	0	0	0
2019/08/07	R186	06/02/2020	8.50	Call	Bond Future	2,035.1500	2.0351	2,053.8400	2.0538	0.918	0	0	0
2019/08/07	R186	06/02/2020	8.57	Call	Bond Future	2,250.1100	2.2501	2,268.7600	2.2688	0.829	0	0	0
2019/08/07	R186	06/02/2020			Bond Future	8.4782	111.8229	8.4775	111.8267	(0.008)	0.0000	0.0000	0
2019/08/07	R186	06/02/2020	8.11	Call	Bond Future	1,050.1600	1.0502	1,065.6700	1.0657	1.477	0	0	1,007
2019/08/07	R186	06/02/2020	8.55	Call	Bond Future	2,187.5800	2.1876	2,206.2500	2.2063	0.853	0	0	0
2019/08/07	R186	06/02/2020	8.55	Put	Bond Future	1,796.8900	1.7969	1,811.7400	1.8117	0.826	0	0	0
2019/08/07	R186	06/02/2020	9.00	Put	Bond Future	999.5600	0.9996	1,012.4400	1.0124	1.289	0	0	1,007
2019/08/07	R186	06/02/2020	8.50	Put	Bond Future	1,916.5000	1.9165	1,931.3700	1.9314	0.776	0	0	1,007
2019/08/07	R186	06/02/2020	8.57	Put	Bond Future	1,750.8500	1.7509	1,765.6800	1.7657	0.847	0	0	0
2019/08/07	R186	06/02/2020	9.00	Call	Bond Future	3,800.2200	3.8002	3,816.9200	3.8169	0.439	0	0	0
2019/08/07	R186	06/02/2020	8.56	Call	Bond Future	2,218.5800	2.2186	2,237.2400	2.2372	0.841	0	0	0
2019/08/07	R186	06/02/2020	8.56	Put	Bond Future	1,773.5900	1.7736	1,788.4300	1.7884	0.837	0	0	0
2019/08/07	R186	07/05/2020	8.93	Call	Bond Future	3,721.5300	3.7215	3,751.7200	3.7517	0.811	0	0	0
2019/08/07	R186	07/05/2020	8.28	Put	Bond Future	3,007.9900	3.0080	3,028.7300	3.0287	0.689	0	0	0
2019/08/07	R186	07/05/2020	8.09	Put	Bond Future	3,585.7700	3.5858	3,602.9100	3.6029	0.478	0	0	0
2019/08/07	R186	07/05/2020			Bond Future	8.5266	113.8998	8.5259	113.9036	(0.008)	0.0000	0.0000	0
2019/08/07	R186	07/05/2020	8.08	Call	Bond Future	1,226.8300	1.2268	1,247.3100	1.2473	1.669	0	0	0
2019/08/07	R186	07/05/2020	8.08	Put	Bond Future	3,618.6800	3.6187	3,635.3600	3.6354	0.461	0	0	0
2019/08/07	R186	07/05/2020	8.93	Put	Bond Future	1,616.5700	1.6166	1,642.9600	1.6430	1.632	0	0	6,000
2019/08/07	R186	07/05/2020	8.28	Call	Bond Future	1,695.4700	1.6955	1,720.0100	1.7200	1.447	0	0	6,000
2019/08/07	R186	07/05/2020	8.09	Call	Bond Future	1,248.2100	1.2482	1,269.1500	1.2692	1.678	0	0	0
2019/08/07	R186	07/05/2020	8.07	Call	Bond Future	1,205.6500	1.2056	1,225.6900	1.2257	1.662	0	0	0
2019/08/07	R186	07/05/2020	8.07	Put	Bond Future	3,651.8100	3.6518	3,668.0500	3.6681	0.445	0	0	0
2019/08/07	R186	07/05/2020	7.60	Put	Bond Future	5,467.2200	5.4672	5,475.1400	5.4751	0.145	0	0	0

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2019/08/07	R186	07/05/2020	7.60	Call	Bond Future	429.9800	0.4300	441.7000	0.4417	2.726	0	0	6,000
2019/08/07	R197	07/11/2019			Bond Future	309.1632	309.1632	309.1535	309.1535	(0.003)	0.0000	0.0000	2,507
2019/08/07	R197	06/02/2020			Bond Future	307.1490	307.1490	307.1393	307.1393	(0.003)	0.0000	0.0000	40
2019/08/07	R197	07/05/2020			Bond Future	312.9239	312.9239	312.9138	312.9138	(0.003)	0.0000	0.0000	0
2019/08/07	R202	07/11/2019			Bond Future	235.8367	235.8367	235.8334	235.8334	(0.001)	0.0000	0.0000	9,082
2019/08/07	R202	06/02/2020			Bond Future	236.0747	236.0747	236.0713	236.0713	(0.001)	0.0000	0.0000	0
2019/08/07	R202	07/05/2020			Bond Future	240.5132	240.5132	240.5094	240.5094	(0.002)	0.0000	0.0000	0
2019/08/07	R207	07/11/2019	2.08	Put	Bond Future	786.6700	0.7867	798.0500	0.7981	1.447	0	0	0
2019/08/07	R207	07/11/2019			Bond Future	6.4747	102.4618	6.5387	102.4504	0.989	0.0000	0.0000	3,801
2019/08/07	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	R207	07/11/2019	2.07	Put	Bond Future	788.4700	0.7885	799.8500	0.7998	1.443	0	0	0
2019/08/07	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/07	R207	07/11/2019	2.06	Put	Bond Future	790.2800	0.7903	801.6600	0.8017	1.440	0	0	0
2019/08/07	R208	07/11/2019	6.83	Call	Bond Future	283.8300	0.2838	271.3400	0.2713	(4.401)	0	0	0
2019/08/07	R208	07/11/2019	6.82	Put	Bond Future	188.6900	0.1887	98.9500	0.0989	(47.559)	0	0	0
2019/08/07	R208	07/11/2019			Bond Future	6.7537	100.7782	6.6948	100.8548	(0.871)	0.0000	0.0000	10,137
2019/08/07	R208	07/11/2019	6.84	Call	Bond Future	292.6400	0.2926	281.0800	0.2811	(3.950)	0	0	0
2019/08/07	R208	07/11/2019	6.84	Put	Bond Future	180.4400	0.1804	92.3400	0.0923	(48.825)	0	0	0
2019/08/07	R208	07/11/2019	6.83	Put	Bond Future	184.6100	0.1846	95.5800	0.0956	(48.226)	0	0	0
2019/08/07	R208	07/11/2019	6.82	Call	Bond Future	274.9200	0.2749	261.7200	0.2617	(4.801)	0	0	0
2019/08/07	R208	06/02/2020	6.13	Put	Bond Future	573.2900	0.5733	489.4600	0.4895	(14.623)	0	0	0
2019/08/07	R208	06/02/2020	6.12	Call	Bond Future	34.3800	0.0344	29.1400	0.0291	(15.241)	0	0	0
2019/08/07	R208	06/02/2020			Bond Future	6.6260	102.5938	6.5538	102.6717	(1.091)	0.0000	0.0000	0
2019/08/07	R208	06/02/2020	6.13	Call	Bond Future	36.5300	0.0365	30.6400	0.0306	(16.124)	0	0	0
2019/08/07	R208	06/02/2020	6.12	Put	Bond Future	582.0100	0.5820	498.8300	0.4988	(14.292)	0	0	0
2019/08/07	R208	06/02/2020	6.14	Call	Bond Future	38.6100	0.0386	32.0300	0.0320	(17.042)	0	0	0
2019/08/07	R208	06/02/2020	6.14	Put	Bond Future	564.5100	0.5645	479.9900	0.4800	(14.972)	0	0	0
2019/08/07	R208	07/05/2020	4.81	Call	Bond Future	0.0300	0.0000	0.2900	0.0003	866.667	0	0	0
2019/08/07	R208	07/05/2020	4.80	Put	Bond Future	1,342.8700	1.3429	1,263.8000	1.2638	(5.888)	0	0	0
2019/08/07	R208	07/05/2020			Bond Future	6.3608	101.0952	6.2677	101.1745	(1.464)	0.0000	0.0000	0
2019/08/07	R208	07/05/2020	4.82	Call	Bond Future	0.0400	0.0000	0.3100	0.0003	675.000	0	0	0
2019/08/07	R208	07/05/2020	4.82	Put	Bond Future	1,325.4900	1.3255	1,246.4500	1.2464	(5.963)	0	0	0
2019/08/07	R208	07/05/2020	4.81	Put	Bond Future	1,334.1700	1.3342	1,255.1200	1.2551	(5.925)	0	0	0
2019/08/07	R208	07/05/2020	4.80	Call	Bond Future	0.0300	0.0000	0.2700	0.0003	800.000	0	0	0
2019/08/07	R209	07/11/2019	9.82	Call	Bond Future	2,124.3700	2.1244	2,127.4500	2.1275	0.145	0	0	0
2019/08/07	R209	07/11/2019	9.77	Put	Bond Future	1,582.6300	1.5826	1,648.8300	1.6488	4.183	0	0	8,000
2019/08/07	R209	07/11/2019	9.33	Call	Bond Future	717.9200	0.7179	734.6200	0.7346	2.326	0	0	8,000
2019/08/07	R209	07/11/2019			Bond Future	9.7134	72.6038	9.7229	72.5428	0.098	0.0000	0.0000	91,356
2019/08/07	R209	07/11/2019	9.80	Call	Bond Future	2,051.2100	2.0512	2,055.1600	2.0552	0.193	0	0	0
2019/08/07	R209	07/11/2019	9.80	Put	Bond Future	1,499.8100	1.4998	1,564.7400	1.5647	4.329	0	0	0
2019/08/07	R209	07/11/2019	9.50	Put	Bond Future	0.0000	0.0000	2,577.3800	2.5774	100.000	0	0	0
2019/08/07	R209	07/11/2019	9.50	Call	Bond Future	0.0000	0.0000	1,130.9900	1.1310	100.000	0	0	5,000

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
2019/08/07	R209	07/11/2019	8.92	Put	Bond Future	5,522.1700		5.5222	5,596.4300	5.5964	1.345	0	0	0
2019/08/07	R209	07/11/2019	8.92	Call	Bond Future	171.1200		0.1711	184.4000	0.1844	7.761	0	0	8,000
2019/08/07	R209	07/11/2019	9.82	Put	Bond Future	1,446.5100		1.4465	1,510.5700	1.5106	4.429	0	0	0
2019/08/07	R209	07/11/2019	9.77	Call	Bond Future	1,943.7100		1.9437	1,948.9300	1.9489	0.269	0	0	0
2019/08/07	R209	07/11/2019	9.33	Put	Bond Future	3,234.7700		3.2348	3,312.4500	3.3125	2.401	0	0	0
2019/08/07	R209	07/11/2019	9.81	Call	Bond Future	2,087.7100		2.0877	2,091.2300	2.0912	0.169	0	0	0
2019/08/07	R209	07/11/2019	9.81	Put	Bond Future	1,473.0400		1.4730	1,537.5400	1.5375	4.379	0	0	0
2019/08/07	R209	06/02/2020	9.52	Put	Bond Future	3,506.1200		3.5061	3,542.0500	3.5420	1.025	0	0	0
2019/08/07	R209	06/02/2020			Bond Future	9.7802		73.9118	9.7900	73.8498	0.100	0.0000	0.0000	0
2019/08/07	R209	06/02/2020	9.51	Call	Bond Future	1,804.8700		1.8049	1,778.8500	1.7788	(1.442)	0	0	0
2019/08/07	R209	06/02/2020	9.51	Put	Bond Future	3,544.0600		3.5441	3,580.0500	3.5800	1.016	0	0	0
2019/08/07	R209	06/02/2020	9.52	Call	Bond Future	1,832.3600		1.8324	1,806.2800	1.8063	(1.423)	0	0	0
2019/08/07	R209	06/02/2020	9.50	Call	Bond Future	1,777.4100		1.7774	1,751.6400	1.7516	(1.450)	0	0	0
2019/08/07	R209	06/02/2020	9.50	Put	Bond Future	3,582.1200		3.5821	3,618.3600	3.6184	1.012	0	0	0
2019/08/07	R209	07/05/2020	9.47	Call	Bond Future	2,118.0400		2.1180	2,168.7800	2.1688	2.396	0	0	0
2019/08/07	R209	07/05/2020			Bond Future	9.8432		72.1328	9.8534	72.0695	0.103	0.0000	0.0000	0
2019/08/07	R209	07/05/2020	9.45	Call	Bond Future	2,063.5200		2.0635	2,114.3700	2.1144	2.464	0	0	0
2019/08/07	R209	07/05/2020	9.45	Put	Bond Future	4,583.8400		4.5838	4,697.9200	4.6979	2.489	0	0	0
2019/08/07	R209	07/05/2020	9.47	Put	Bond Future	4,507.1200		4.5071	4,621.0900	4.6211	2.529	0	0	0
2019/08/07	R209	07/05/2020	9.46	Call	Bond Future	2,090.5700		2.0906	2,141.6000	2.1416	2.441	0	0	0
2019/08/07	R209	07/05/2020	9.46	Put	Bond Future	4,545.2300		4.5452	4,659.4900	4.6595	2.514	0	0	0
2019/08/07	R210	07/11/2019			Bond Future	190.1100		190.1100	190.2522	190.2522	0.075	0.0000	0.0000	2,132
2019/08/07	R210	06/02/2020			Bond Future	193.5807		193.5807	193.7256	193.7256	0.075	0.0000	0.0000	0
2019/08/07	R210	07/05/2020			Bond Future	194.5698		194.5698	194.7173	194.7173	0.076	0.0000	0.0000	0
2019/08/07	R212	07/11/2019			Bond Future	163.4228		163.4228	163.4164	163.4164	(0.004)	0.0000	0.0000	6,684
2019/08/07	R212	06/02/2020			Bond Future	164.1604		164.1604	164.1540	164.1540	(0.004)	0.0000	0.0000	0
2019/08/07	R212	07/05/2020			Bond Future	167.2468		167.2468	167.2402	167.2402	(0.004)	0.0000	0.0000	0
2019/08/07	R213	07/11/2019	9.59	Put	Bond Future	990.7600		0.9908	1,041.9900	1.0420	5.171	0	0	0
2019/08/07	R213	07/11/2019	9.58	Call	Bond Future	2,575.1800		2.5752	2,568.1600	2.5682	(0.273)	0	0	0
2019/08/07	R213	07/11/2019			Bond Future	9.3218		85.3824	9.3314	85.3236	0.103	0.0000	0.0000	20,754
2019/08/07	R213	07/11/2019	9.59	Call	Bond Future	2,616.0900		2.6161	2,608.5900	2.6086	(0.287)	0	0	0
2019/08/07	R213	07/11/2019	9.58	Put	Bond Future	1,009.7100		1.0097	1,061.4200	1.0614	5.121	0	0	0
2019/08/07	R213	07/11/2019	9.60	Call	Bond Future	2,657.2400		2.6572	2,649.2600	2.6493	(0.300)	0	0	0
2019/08/07	R213	07/11/2019	9.60	Put	Bond Future	972.1200		0.9721	1,022.8700	1.0229	5.221	0	0	0
2019/08/07	R213	06/02/2020	9.27	Call	Bond Future	2,057.3800		2.0574	1,973.9500	1.9740	(4.055)	0	0	0
2019/08/07	R213	06/02/2020	9.26	Put	Bond Future	2,844.4500		2.8444	2,821.3200	2.8213	(0.813)	0	0	0
2019/08/07	R213	06/02/2020			Bond Future	9.3945		86.9206	9.4044	86.8609	0.105	0.0000	0.0000	0
2019/08/07	R213	06/02/2020	9.28	Call	Bond Future	2,087.0800		2.0871	2,003.1000	2.0031	(4.024)	0	0	0
2019/08/07	R213	06/02/2020	9.28	Put	Bond Future	2,781.5800		2.7816	2,757.3400	2.7573	(0.871)	0	0	0
2019/08/07	R213	06/02/2020	9.27	Put	Bond Future	2,812.8800		2.8129	2,789.1900	2.7892	(0.842)	0	0	0
2019/08/07	R213	06/02/2020	9.26	Call	Bond Future	2,027.8900		2.0279	1,945.0200	1.9450	(4.087)	0	0	0
2019/08/07	R213	07/05/2020	9.01	Put	Bond Future	4,341.2600		4.3413	4,438.9000	4.4389	2.249	0	0	0
2019/08/07	R213	07/05/2020	9.00	Call	Bond Future	1,613.8800		1.6139	1,650.6000	1.6506	2.275	0	0	0
2019/08/07	R213	07/05/2020			Bond Future	9.4562		84.9822	9.4665	84.9213	0.109	0.0000	0.0000	0
2019/08/07	R213	07/05/2020	9.01	Call	Bond Future	1,638.3500		1.6384	1,675.0400	1.6750	2.239	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/07	R213	07/05/2020	9.00	Put	Bond Future	4,378.6800	4.3787	4,476.3500	4.4763	2.231	0	0	0
2019/08/07	R213	07/05/2020	9.02	Call	Bond Future	1,663.0100	1.6630	1,699.6700	1.6997	2.204	0	0	0
2019/08/07	R213	07/05/2020	9.02	Put	Bond Future	4,304.0900	4.3041	4,401.7000	4.4017	2.268	0	0	0
2019/08/07	R214	07/11/2019	10.02	Put	Bond Future	1,671.6900	1.6717	1,732.7300	1.7327	3.651	0	0	0
2019/08/07	R214	07/11/2019			Bond Future	9.9621	70.9218	9.9664	70.8929	0.044	0.0000	0.0000	16,189
2019/08/07	R214	07/11/2019	10.01	Call	Bond Future	2,016.7500	2.0168	2,049.2000	2.0492	1.609	0	0	0
2019/08/07	R214	07/11/2019	10.01	Put	Bond Future	1,700.9900	1.7010	1,762.2700	1.7623	3.603	0	0	0
2019/08/07	R214	07/11/2019	10.02	Call	Bond Future	2,053.0700	2.0531	2,085.2800	2.0853	1.569	0	0	0
2019/08/07	R214	07/11/2019	10.00	Call	Bond Future	1,980.7500	1.9807	2,013.4300	2.0134	1.650	0	0	0
2019/08/07	R214	07/11/2019	10.00	Put	Bond Future	1,730.7000	1.7307	1,792.2100	1.7922	3.554	0	0	0
2019/08/07	R214	06/02/2020	9.73	Call	Bond Future	1,828.8400	1.8288	1,812.0300	1.8120	(0.919)	0	0	0
2019/08/07	R214	06/02/2020			Bond Future	10.0347	72.1994	10.0392	72.1702	0.045	0.0000	0.0000	0
2019/08/07	R214	06/02/2020	9.71	Call	Bond Future	1,772.4200	1.7724	1,755.9000	1.7559	(0.932)	0	0	0
2019/08/07	R214	06/02/2020	9.71	Put	Bond Future	3,946.1600	3.9462	3,958.8900	3.9589	0.323	0	0	0
2019/08/07	R214	06/02/2020	9.73	Put	Bond Future	3,865.6000	3.8656	3,878.0400	3.8780	0.322	0	0	0
2019/08/07	R214	06/02/2020	9.72	Call	Bond Future	1,800.4200	1.8004	1,783.7500	1.7838	(0.926)	0	0	0
2019/08/07	R214	06/02/2020	9.72	Put	Bond Future	3,905.6200	3.9056	3,918.2000	3.9182	0.322	0	0	0
2019/08/07	R214	07/05/2020	9.77	Put	Bond Future	4,582.1200	4.5821	4,693.7100	4.6937	2.435	0	0	0
2019/08/07	R214	07/05/2020			Bond Future	10.0980	70.2414	10.1026	70.2115	0.046	0.0000	0.0000	0
2019/08/07	R214	07/05/2020	9.76	Call	Bond Future	2,381.0400	2.3810	2,462.6700	2.4627	3.428	0	0	0
2019/08/07	R214	07/05/2020	9.76	Put	Bond Future	4,621.4900	4.6215	4,733.0400	4.7330	2.414	0	0	0
2019/08/07	R214	07/05/2020	9.77	Call	Bond Future	2,409.6000	2.4096	2,491.2700	2.4913	3.389	0	0	0
2019/08/07	R214	07/05/2020	9.75	Call	Bond Future	2,352.6700	2.3527	2,434.0000	2.4340	3.457	0	0	0
2019/08/07	R214	07/05/2020	9.75	Put	Bond Future	4,661.1500	4.6612	4,772.4000	4.7724	2.387	0	0	0
2019/08/07	R248	07/11/2019	10.02	Call	Bond Future	2,389.0000	2.3890	2,464.9600	2.4650	3.180	0	0	0
2019/08/07	R248	07/11/2019	10.01	Put	Bond Future	2,198.4300	2.1984	2,267.6100	2.2676	3.147	0	0	0
2019/08/07	R248	07/11/2019			Bond Future	9.9927	90.0904	9.9919	90.0972	(0.008)	0.0000	0.0000	88,756
2019/08/07	R248	07/11/2019	10.03	Call	Bond Future	2,434.6700	2.4347	2,510.5700	2.5106	3.117	0	0	0
2019/08/07	R248	07/11/2019	10.03	Put	Bond Future	2,121.4800	2.1215	2,190.5600	2.1906	3.256	0	0	0
2019/08/07	R248	07/11/2019	10.02	Put	Bond Future	2,159.5800	2.1596	2,228.7200	2.2287	3.202	0	0	0
2019/08/07	R248	07/11/2019	10.01	Call	Bond Future	2,343.9300	2.3439	2,419.9300	2.4199	3.242	0	0	0
2019/08/07	R248	06/02/2020	9.71	Put	Bond Future	5,084.9600	5.0850	5,071.6500	5.0717	(0.262)	0	0	0
2019/08/07	R248	06/02/2020			Bond Future	10.0660	91.7135	10.0651	91.7204	(0.008)	0.0000	0.0000	100
2019/08/07	R248	06/02/2020	9.71	Call	Bond Future	2,037.9100	2.0379	2,031.5000	2.0315	(0.315)	0	0	0
2019/08/07	R248	06/02/2020	9.70	Put	Bond Future	5,139.0600	5.1391	5,125.7600	5.1258	(0.259)	0	0	0
2019/08/07	R248	06/02/2020	9.72	Call	Bond Future	2,072.3700	2.0724	2,065.9500	2.0659	(0.310)	0	0	0
2019/08/07	R248	06/02/2020	9.72	Put	Bond Future	5,031.3200	5.0313	5,018.0000	5.0180	(0.265)	0	0	0
2019/08/07	R248	06/02/2020	9.70	Call	Bond Future	2,003.7700	2.0038	1,997.3700	1.9974	(0.319)	0	0	0
2019/08/07	R248	07/05/2020	9.79	Call	Bond Future	2,894.3900	2.8944	2,922.4300	2.9224	0.969	0	0	0
2019/08/07	R248	07/05/2020	9.77	Put	Bond Future	5,868.3000	5.8683	5,888.0400	5.8880	0.336	0	0	0
2019/08/07	R248	07/05/2020			Bond Future	10.1298	88.9759	10.1290	88.9829	(0.008)	0.0000	0.0000	0
2019/08/07	R248	07/05/2020	9.79	Put	Bond Future	5,765.5800	5.7656	5,786.6400	5.7866	0.365	0	0	0
2019/08/07	R248	07/05/2020	9.77	Call	Bond Future	2,823.0400	2.8230	2,849.7600	2.8498	0.946	0	0	0
2019/08/07	R248	07/05/2020	9.78	Put	Bond Future	5,816.6100	5.8166	5,837.0100	5.8370	0.351	0	0	0
2019/08/07	R248	07/05/2020	9.78	Call	Bond Future	2,858.4500	2.8585	2,885.8300	2.8858	0.958	0	0	0

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<b>Total</b>												<b>998699</b>
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