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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/08/2019 TO 27/08/2019

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
2019/08/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	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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2019/08/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	2025	07/11/2019			Bond Future	137.7091	137.7091	137.5781	137.5781	(0.095)	0.0000	0.0000	1,451
2019/08/27	2025	06/02/2020			Bond Future	138.7462	138.7462	138.6137	138.6137	(0.095)	0.0000	0.0000	0
2019/08/27	2025	07/05/2020			Bond Future	141.3448	141.3448	141.2092	141.2092	(0.096)	0.0000	0.0000	0
2019/08/27	2029	07/11/2019			Bond Future	102.3680	102.3680	102.2866	102.2866	(0.080)	0.0000	0.0000	4,260
2019/08/27	2029	06/02/2020			Bond Future	104.2347	104.2347	104.1524	104.1524	(0.079)	0.0000	0.0000	0
2019/08/27	2029	07/05/2020			Bond Future	105.0742	105.0742	104.9900	104.9900	(0.080)	0.0000	0.0000	0
2019/08/27	2030	07/11/2019	9.49	Put	Bond Future	460.4900	0.4605	392.9200	0.3929	(14.673)	0	0	0
2019/08/27	2030	07/11/2019	9.76	Put	Bond Future	230.4900	0.2305	192.3800	0.1924	(16.534)	0	0	5,500
2019/08/27	2030	07/11/2019	8.40	Put	Bond Future	4,160.5300	4.1605	3,891.3500	3.8913	(6.470)	0	0	0
2019/08/27	2030	07/11/2019			Bond Future	9.0120	95.5726	8.9637	95.8773	(0.536)	0.0000	0.0000	77,058
2019/08/27	2030	07/11/2019	9.48	Call	Bond Future	3,359.2700	3.3593	3,595.0600	3.5951	7.019	0	0	0
2019/08/27	2030	07/11/2019	9.48	Put	Bond Future	472.7600	0.4728	403.7800	0.4038	(14.591)	0	0	0
2019/08/27	2030	07/11/2019	8.60	Put	Bond Future	3,075.4000	3.0754	2,836.1600	2.8362	(7.779)	0	0	0
2019/08/27	2030	07/11/2019	8.60	Call	Bond Future	433.2300	0.4332	498.7600	0.4988	15.126	0	0	5,500
2019/08/27	2030	07/11/2019	9.10	Put	Bond Future	1,186.0900	1.1861	1,049.7600	1.0498	(11.494)	0	0	0
2019/08/27	2030	07/11/2019	9.10	Call	Bond Future	1,738.2700	1.7383	1,906.7100	1.9067	9.690	0	0	5,500
2019/08/27	2030	07/11/2019	9.49	Call	Bond Future	3,407.3800	3.4074	3,644.5800	3.6446	6.961	0	0	0
2019/08/27	2030	07/11/2019	9.76	Call	Bond Future	4,787.4000	4.7874	5,054.0600	5.0541	5.570	0	0	0
2019/08/27	2030	07/11/2019	9.85	Put	Bond Future	182.8200	0.1828	151.5900	0.1516	(17.082)	0	0	2,500
2019/08/27	2030	07/11/2019	8.57	Put	Bond Future	3,226.3500	3.2263	2,981.8700	2.9819	(7.578)	0	0	0
2019/08/27	2030	07/11/2019	8.40	Call	Bond Future	200.1000	0.2001	235.6900	0.2357	17.786	0	0	0
2019/08/27	2030	07/11/2019	9.47	Call	Bond Future	3,311.2800	3.3113	3,545.6400	3.5456	7.078	0	0	0
2019/08/27	2030	07/11/2019	9.47	Put	Bond Future	485.1900	0.4852	414.7800	0.4148	(14.512)	0	0	0
2019/08/27	2030	07/11/2019	9.70	Call	Bond Future	4,471.9600	4.4720	4,733.2400	4.7332	5.843	0	0	0
2019/08/27	2030	07/11/2019	9.70	Put	Bond Future	269.5200	0.2695	226.0300	0.2260	(16.136)	0	0	0
2019/08/27	2030	07/11/2019	9.85	Call	Bond Future	5,267.9100	5.2679	5,541.4500	5.5414	5.193	0	0	0
2019/08/27	2030	07/11/2019	8.57	Call	Bond Future	387.9500	0.3880	448.2400	0.4482	15.541	0	0	0
2019/08/27	2030	07/11/2019	9.12	Put	Bond Future	1,134.1500	1.1342	1,001.9300	1.0019	(11.658)	0	0	0
2019/08/27	2030	07/11/2019	9.12	Call	Bond Future	1,811.1600	1.8112	1,983.7100	1.9837	9.527	0	0	0
2019/08/27	2030	07/11/2019	8.95	Call	Bond Future	1,239.2000	1.2392	1,375.9300	1.3759	11.034	0	0	0
2019/08/27	2030	07/11/2019	8.95	Put	Bond Future	1,630.4100	1.6304	1,462.3700	1.4624	(10.307)	0	0	5,000
2019/08/27	2030	07/11/2019	9.35	Call	Bond Future	2,754.5300	2.7545	2,970.2300	2.9702	7.831	0	0	0
2019/08/27	2030	07/11/2019	9.35	Put	Bond Future	657.7600	0.6578	568.6900	0.5687	(13.541)	0	0	2,500
2019/08/27	2030	06/02/2020	9.14	Call	Bond Future	2,454.4800	2.4545	2,619.0700	2.6191	6.706	0	0	0
2019/08/27	2030	06/02/2020	8.40	Call	Bond Future	596.9700	0.5970	661.0700	0.6611	10.738	0	0	5,820
2019/08/27	2030	06/02/2020	9.15	Put	Bond Future	2,024.6700	2.0247	1,879.7400	1.8797	(7.158)	0	0	0
2019/08/27	2030	06/02/2020			Bond Future	9.0746	93.2835	9.0243	93.5944	(0.554)	0.0000	0.0000	0
2019/08/27	2030	06/02/2020	9.00	Put	Bond Future	2,461.2100	2.4612	2,295.8800	2.2959	(6.717)	0	0	0
2019/08/27	2030	06/02/2020	9.00	Call	Bond Future	1,999.6400	1.9996	2,145.1600	2.1452	7.277	0	0	5,820
2019/08/27	2030	06/02/2020	9.14	Put	Bond Future	2,051.7200	2.0517	1,905.4600	1.9055	(7.129)	0	0	0
2019/08/27	2030	06/02/2020	8.40	Put	Bond Future	4,885.2100	4.8852	4,638.4600	4.6385	(5.051)	0	0	0
2019/08/27	2030	06/02/2020	9.15	Call	Bond Future	2,488.7700	2.4888	2,654.6900	2.6547	6.667	0	0	0

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2019/08/27	2030	06/02/2020	9.16	Call	Bond Future	2,523.2900	2.5233	2,690.5400	2.6905	6.628	0	0	0
2019/08/27	2030	06/02/2020	9.16	Put	Bond Future	1,997.9100	1.9979	1,854.3100	1.8543	(7.188)	0	0	0
2019/08/27	2030	07/05/2020	8.79	Call	Bond Future	1,808.2300	1.8082	1,929.9300	1.9299	6.730	0	0	0
2019/08/27	2030	07/05/2020	8.78	Put	Bond Future	3,963.1800	3.9632	3,767.6300	3.7676	(4.934)	0	0	0
2019/08/27	2030	07/05/2020			Bond Future	9.1351	95.0092	9.0829	95.3253	(0.571)	0.0000	0.0000	0
2019/08/27	2030	07/05/2020	8.80	Call	Bond Future	1,834.7600	1.8348	1,957.5900	1.9576	6.695	0	0	0
2019/08/27	2030	07/05/2020	8.80	Put	Bond Future	3,891.3900	3.8914	3,698.1100	3.6981	(4.967)	0	0	0
2019/08/27	2030	07/05/2020	8.79	Put	Bond Future	3,927.1500	3.9271	3,732.7400	3.7327	(4.950)	0	0	0
2019/08/27	2030	07/05/2020	8.78	Call	Bond Future	1,781.9200	1.7819	1,902.4800	1.9025	6.766	0	0	0
2019/08/27	2032	07/11/2019	9.71	Call	Bond Future	2,929.9100	2.9299	3,179.3800	3.1794	8.515	0	0	0
2019/08/27	2032	07/11/2019	9.70	Put	Bond Future	865.8800	0.8659	748.9800	0.7490	(13.501)	0	0	0
2019/08/27	2032	07/11/2019			Bond Future	9.3991	92.6469	9.3458	93.0113	(0.568)	0.0000	0.0000	50,982
2019/08/27	2032	07/11/2019	9.72	Call	Bond Future	2,976.9700	2.9770	3,228.3900	3.2284	8.445	0	0	0
2019/08/27	2032	07/11/2019	9.72	Put	Bond Future	827.6500	0.8277	714.6600	0.7147	(13.652)	0	0	0
2019/08/27	2032	07/11/2019	9.71	Put	Bond Future	846.5200	0.8465	731.5800	0.7316	(13.578)	0	0	0
2019/08/27	2032	07/11/2019	9.70	Call	Bond Future	2,883.2800	2.8833	3,130.7900	3.1308	8.584	0	0	0
2019/08/27	2032	06/02/2020	9.40	Put	Bond Future	2,769.9100	2.7699	2,574.8100	2.5748	(7.044)	0	0	0
2019/08/27	2032	06/02/2020			Bond Future	9.4696	94.3139	9.4142	94.6854	(0.585)	0.0000	0.0000	0
2019/08/27	2032	06/02/2020	9.39	Call	Bond Future	2,269.3700	2.2694	2,444.2300	2.4442	7.705	0	0	0
2019/08/27	2032	06/02/2020	9.39	Put	Bond Future	2,804.1300	2.8041	2,607.4600	2.6075	(7.014)	0	0	0
2019/08/27	2032	06/02/2020	9.40	Call	Bond Future	2,302.5900	2.3026	2,479.0200	2.4790	7.662	0	0	0
2019/08/27	2032	06/02/2020	9.38	Call	Bond Future	2,236.1500	2.2362	2,409.4300	2.4094	7.749	0	0	0
2019/08/27	2032	06/02/2020	9.38	Put	Bond Future	2,838.4200	2.8384	2,640.1700	2.6402	(6.985)	0	0	0
2019/08/27	2032	07/05/2020	9.19	Call	Bond Future	2,106.8200	2.1068	2,255.6200	2.2556	7.063	0	0	0
2019/08/27	2032	07/05/2020			Bond Future	9.5364	91.8982	9.4791	92.2762	(0.601)	0.0000	0.0000	0
2019/08/27	2032	07/05/2020	9.17	Call	Bond Future	2,049.7200	2.0497	2,195.9200	2.1959	7.133	0	0	0
2019/08/27	2032	07/05/2020	9.17	Put	Bond Future	4,505.5900	4.5056	4,273.8100	4.2738	(5.144)	0	0	0
2019/08/27	2032	07/05/2020	9.19	Put	Bond Future	4,426.3100	4.4263	4,197.1300	4.1971	(5.178)	0	0	0
2019/08/27	2032	07/05/2020	9.18	Call	Bond Future	2,078.0200	2.0780	2,225.5200	2.2255	7.098	0	0	0
2019/08/27	2032	07/05/2020	9.18	Put	Bond Future	4,465.6600	4.4657	4,235.1800	4.2352	(5.161)	0	0	0
2019/08/27	2033	07/11/2019			Bond Future	102.9717	102.9717	103.0982	103.0982	0.123	0.0000	0.0000	6,260
2019/08/27	2033	06/02/2020			Bond Future	104.8494	104.8494	104.9789	104.9789	0.124	0.0000	0.0000	0
2019/08/27	2033	07/05/2020			Bond Future	105.6174	105.6174	105.7488	105.7488	0.124	0.0000	0.0000	0
2019/08/27	2037	07/11/2019	9.97	Call	Bond Future	2,510.8300	2.5108	2,699.8200	2.6998	7.527	0	0	0
2019/08/27	2037	07/11/2019			Bond Future	9.8152	91.5515	9.7724	91.8760	(0.436)	0.0000	0.0000	61,840
2019/08/27	2037	07/11/2019	9.95	Call	Bond Future	2,419.9000	2.4199	2,604.9400	2.6049	7.647	0	0	0
2019/08/27	2037	07/11/2019	9.95	Put	Bond Future	1,410.4700	1.4105	1,271.0400	1.2710	(9.885)	0	0	0
2019/08/27	2037	07/11/2019	9.97	Put	Bond Future	1,353.1100	1.3531	1,217.6300	1.2176	(10.012)	0	0	0
2019/08/27	2037	07/11/2019	9.96	Call	Bond Future	2,465.1700	2.4652	2,652.1900	2.6522	7.586	0	0	0
2019/08/27	2037	07/11/2019	9.96	Put	Bond Future	1,381.5500	1.3816	1,244.1000	1.2441	(9.949)	0	0	0
2019/08/27	2037	06/02/2020	9.67	Call	Bond Future	2,077.4300	2.0774	2,212.0600	2.2121	6.481	0	0	0
2019/08/27	2037	06/02/2020	9.66	Put	Bond Future	3,769.5700	3.7696	3,571.9600	3.5720	(5.242)	0	0	0
2019/08/27	2037	06/02/2020			Bond Future	9.8884	88.9396	9.8441	89.2704	(0.448)	0.0000	0.0000	0
2019/08/27	2037	06/02/2020	9.68	Call	Bond Future	2,111.3700	2.1114	2,247.4100	2.2474	6.443	0	0	0
2019/08/27	2037	06/02/2020	9.68	Put	Bond Future	3,683.8400	3.6838	3,489.0600	3.4891	(5.287)	0	0	0

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2019/08/27	2037	06/02/2020	9.67	Put	Bond Future	3,726.3900	3.7264	3,530.2000	3.5302	(5.265)	0	0	0
2019/08/27	2037	06/02/2020	9.66	Call	Bond Future	2,044.0200	2.0440	2,177.2300	2.1772	6.517	0	0	0
2019/08/27	2037	07/05/2020	9.60	Put	Bond Future	5,190.8600	5.1909	4,985.8300	4.9858	(3.950)	0	0	0
2019/08/27	2037	07/05/2020	9.59	Call	Bond Future	2,455.8600	2.4559	2,586.1500	2.5862	5.305	0	0	0
2019/08/27	2037	07/05/2020			Bond Future	9.9598	90.5850	9.9142	90.9214	(0.459)	0.0000	0.0000	0
2019/08/27	2037	07/05/2020	9.60	Call	Bond Future	2,487.6700	2.4877	2,619.0600	2.6191	5.282	0	0	0
2019/08/27	2037	07/05/2020	9.59	Put	Bond Future	5,235.9300	5.2359	5,029.8000	5.0298	(3.937)	0	0	0
2019/08/27	2037	07/05/2020	9.61	Call	Bond Future	2,519.7000	2.5197	2,652.1900	2.6522	5.258	0	0	0
2019/08/27	2037	07/05/2020	9.61	Put	Bond Future	5,146.1000	5.1461	4,942.1700	4.9422	(3.963)	0	0	0
2019/08/27	2038	07/11/2019			Bond Future	121.2326	121.2326	121.4168	121.4168	0.152	0.0000	0.0000	21,774
2019/08/27	2038	06/02/2020			Bond Future	121.7851	121.7851	121.9735	121.9735	0.155	0.0000	0.0000	0
2019/08/27	2038	07/05/2020			Bond Future	124.0659	124.0659	124.2573	124.2573	0.154	0.0000	0.0000	0
2019/08/27	2040	07/11/2019	10.04	Put	Bond Future	1,655.8800	1.6559	1,481.9900	1.4820	(10.501)	0	0	0
2019/08/27	2040	07/11/2019	10.03	Call	Bond Future	2,406.0900	2.4061	2,618.5700	2.6186	8.831	0	0	0
2019/08/27	2040	07/11/2019	9.80	Put	Bond Future	2,614.2200	2.6142	2,380.7900	2.3808	(8.929)	0	0	0
2019/08/27	2040	07/11/2019	9.30	Put	Bond Future	5,689.2500	5.6892	5,345.1500	5.3451	(6.048)	0	0	0
2019/08/27	2040	07/11/2019			Bond Future	9.9408	94.3839	9.8929	94.7726	(0.482)	0.0000	0.0000	43,795
2019/08/27	2040	07/11/2019	10.04	Call	Bond Future	2,452.5100	2.4525	2,667.3800	2.6674	8.761	0	0	0
2019/08/27	2040	07/11/2019	10.03	Put	Bond Future	1,689.2600	1.6893	1,512.9800	1.5130	(10.435)	0	0	0
2019/08/27	2040	07/11/2019	9.80	Call	Bond Future	1,464.5600	1.4646	1,619.8900	1.6199	10.606	0	0	1,260
2019/08/27	2040	07/11/2019	9.30	Call	Bond Future	267.1800	0.2672	311.8400	0.3118	16.715	0	0	1,260
2019/08/27	2040	07/11/2019	10.05	Call	Bond Future	2,499.3400	2.4993	2,716.5900	2.7166	8.692	0	0	0
2019/08/27	2040	07/11/2019	10.05	Put	Bond Future	1,623.0300	1.6230	1,451.5200	1.4515	(10.567)	0	0	0
2019/08/27	2040	06/02/2020	9.76	Call	Bond Future	2,047.5500	2.0475	2,203.8100	2.2038	7.632	0	0	0
2019/08/27	2040	06/02/2020	9.00	Put	Bond Future	9,065.2000	9.0652	8,712.8400	8.7128	(3.887)	0	0	0
2019/08/27	2040	06/02/2020			Bond Future	10.0148	91.5723	9.9652	91.9687	(0.495)	0.0000	0.0000	0
2019/08/27	2040	06/02/2020	8.40	Put	Bond Future	14,519.4400	14.5194	14,132.4500	14.1324	(2.665)	0	0	0
2019/08/27	2040	06/02/2020	8.40	Call	Bond Future	63.3100	0.0633	72.7400	0.0727	14.895	0	0	0
2019/08/27	2040	06/02/2020	9.74	Call	Bond Future	1,977.6400	1.9776	2,130.4300	2.1304	7.726	0	0	0
2019/08/27	2040	06/02/2020	9.74	Put	Bond Future	4,211.0100	4.2110	3,967.3800	3.9674	(5.786)	0	0	0
2019/08/27	2040	06/02/2020	9.76	Put	Bond Future	4,115.4800	4.1155	3,875.3200	3.8753	(5.836)	0	0	0
2019/08/27	2040	06/02/2020	9.00	Call	Bond Future	371.1300	0.3711	415.1900	0.4152	11.872	0	0	0
2019/08/27	2040	06/02/2020	9.75	Call	Bond Future	2,012.6700	2.0127	2,167.2000	2.1672	7.678	0	0	0
2019/08/27	2040	06/02/2020	9.75	Put	Bond Future	4,163.2600	4.1633	3,921.3700	3.9214	(5.810)	0	0	0
2019/08/27	2040	07/05/2020	9.74	Call	Bond Future	2,661.7400	2.6617	2,821.8400	2.8218	6.015	0	0	0
2019/08/27	2040	07/05/2020	9.75	Put	Bond Future	5,410.1900	5.4102	5,168.4700	5.1685	(4.468)	0	0	0
2019/08/27	2040	07/05/2020			Bond Future	10.0870	93.2665	10.0359	93.6697	(0.506)	0.0000	0.0000	0
2019/08/27	2040	07/05/2020	9.74	Put	Bond Future	5,457.9600	5.4580	5,214.8900	5.2149	(4.453)	0	0	0
2019/08/27	2040	07/05/2020	9.75	Call	Bond Future	2,696.4500	2.6964	2,857.9000	2.8579	5.988	0	0	0
2019/08/27	2040	07/05/2020	9.73	Call	Bond Future	2,626.9500	2.6269	2,785.7100	2.7857	6.044	0	0	0
2019/08/27	2040	07/05/2020	9.73	Put	Bond Future	5,505.7700	5.5058	5,261.3600	5.2614	(4.439)	0	0	0
2019/08/27	2044	07/11/2019	10.07	Put	Bond Future	1,758.5000	1.7585	1,577.6300	1.5776	(10.285)	0	0	0
2019/08/27	2044	07/11/2019	9.74	Put	Bond Future	3,225.2500	3.2252	2,961.6000	2.9616	(8.175)	0	0	0
2019/08/27	2044	07/11/2019	10.52	Call	Bond Future	4,885.2700	4.8853	5,189.1900	5.1892	6.221	0	0	0
2019/08/27	2044	07/11/2019			Bond Future	9.9889	91.2143	9.9411	91.6087	(0.479)	0.0000	0.0000	37,891

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
2019/08/27	2044	07/11/2019	10.06	Call	Bond Future	2,374.3500	2.3744	2,585.4000	2.5854	8.889	0	0	0
2019/08/27	2044	07/11/2019	10.06	Put	Bond Future	1,793.4200	1.7934	1,610.1200	1.6101	(10.221)	0	0	0
2019/08/27	2044	07/11/2019	10.52	Put	Bond Future	695.9700	0.6960	605.5400	0.6055	(12.993)	0	0	328
2019/08/27	2044	07/11/2019	10.07	Call	Bond Future	2,420.6200	2.4206	2,634.1000	2.6341	8.819	0	0	0
2019/08/27	2044	07/11/2019	9.19	Call	Bond Future	131.2400	0.1312	155.9900	0.1560	18.859	0	0	328
2019/08/27	2044	07/11/2019	9.74	Call	Bond Future	1,140.7300	1.1407	1,271.4300	1.2714	11.458	0	0	328
2019/08/27	2044	07/11/2019	10.05	Call	Bond Future	2,328.6600	2.3287	2,537.2700	2.5373	8.958	0	0	0
2019/08/27	2044	07/11/2019	10.05	Put	Bond Future	1,829.0400	1.8290	1,643.3000	1.6433	(10.155)	0	0	0
2019/08/27	2044	07/11/2019	9.19	Put	Bond Future	7,121.1800	7.1212	6,751.5800	6.7516	(5.190)	0	0	0
2019/08/27	2044	06/02/2020	9.74	Call	Bond Future	1,873.2900	1.8733	2,020.6800	2.0207	7.868	0	0	328
2019/08/27	2044	06/02/2020	10.78	Put	Bond Future	1,227.4100	1.2274	1,127.9100	1.1279	(8.107)	0	0	328
2019/08/27	2044	06/02/2020	9.77	Put	Bond Future	4,384.1300	4.3841	4,134.8800	4.1349	(5.685)	0	0	0
2019/08/27	2044	06/02/2020			Bond Future	10.0605	88.4711	10.0111	88.8730	(0.491)	0.0000	0.0000	0
2019/08/27	2044	06/02/2020	9.09	Put	Bond Future	8,908.4700	8.9085	8,555.1900	8.5552	(3.966)	0	0	0
2019/08/27	2044	06/02/2020	9.09	Call	Bond Future	416.8600	0.4169	465.4700	0.4655	11.661	0	0	328
2019/08/27	2044	06/02/2020	9.74	Put	Bond Future	4,536.5500	4.5365	4,282.0500	4.2820	(5.610)	0	0	0
2019/08/27	2044	06/02/2020	9.77	Call	Bond Future	1,975.8100	1.9758	2,128.4500	2.1284	7.725	0	0	0
2019/08/27	2044	06/02/2020	10.78	Call	Bond Future	6,751.5800	6.7516	7,053.9700	7.0540	4.479	0	0	0
2019/08/27	2044	06/02/2020	9.78	Call	Bond Future	2,010.3300	2.0103	2,164.7300	2.1647	7.680	0	0	0
2019/08/27	2044	06/02/2020	9.76	Put	Bond Future	4,434.7800	4.4348	4,183.7900	4.1838	(5.660)	0	0	0
2019/08/27	2044	06/02/2020	9.78	Put	Bond Future	4,333.9300	4.3339	4,086.4400	4.0864	(5.711)	0	0	0
2019/08/27	2044	06/02/2020	9.76	Call	Bond Future	1,941.6100	1.9416	2,092.5100	2.0925	7.772	0	0	0
2019/08/27	2044	07/05/2020	9.81	Call	Bond Future	2,820.8100	2.8208	2,987.3100	2.9873	5.903	0	0	0
2019/08/27	2044	07/05/2020	9.79	Put	Bond Future	5,546.0800	5.5461	5,301.0200	5.3010	(4.419)	0	0	0
2019/08/27	2044	07/05/2020	9.26	Call	Bond Future	1,198.8900	1.1989	1,291.5900	1.2916	7.732	0	0	556
2019/08/27	2044	07/05/2020	9.33	Call	Bond Future	1,363.2600	1.3633	1,464.9100	1.4649	7.456	0	0	100
2019/08/27	2044	07/05/2020	9.98	Call	Bond Future	3,457.9400	3.4579	3,647.2800	3.6473	5.476	0	0	100
2019/08/27	2044	07/05/2020			Bond Future	10.1302	90.1078	10.0793	90.5167	(0.502)	0.0000	0.0000	0
2019/08/27	2044	07/05/2020	9.81	Put	Bond Future	5,448.3100	5.4483	5,205.9500	5.2060	(4.448)	0	0	0
2019/08/27	2044	07/05/2020	9.79	Call	Bond Future	2,750.1500	2.7501	2,913.9500	2.9139	5.956	0	0	0
2019/08/27	2044	07/05/2020	9.33	Put	Bond Future	8,181.0800	8.1811	7,873.8700	7.8739	(3.755)	0	0	0
2019/08/27	2044	07/05/2020	9.80	Put	Bond Future	5,496.8700	5.4969	5,253.1600	5.2532	(4.434)	0	0	0
2019/08/27	2044	07/05/2020	9.26	Put	Bond Future	8,654.4500	8.6545	8,338.2900	8.3383	(3.653)	0	0	0
2019/08/27	2044	07/05/2020	9.91	Put	Bond Future	4,981.0000	4.9810	4,752.1400	4.7521	(4.595)	0	0	0
2019/08/27	2044	07/05/2020	9.98	Put	Bond Future	4,674.4400	4.6744	4,454.9200	4.4549	(4.696)	0	0	0
2019/08/27	2044	07/05/2020	11.09	Call	Bond Future	8,824.8400	8.8248	9,132.8300	9.1328	3.490	0	0	0
2019/08/27	2044	07/05/2020	9.80	Call	Bond Future	2,785.2200	2.7852	2,950.3700	2.9504	5.930	0	0	0
2019/08/27	2044	07/05/2020	9.91	Call	Bond Future	3,187.9600	3.1880	3,367.9600	3.3680	5.646	0	0	556
2019/08/27	2044	07/05/2020	11.02	Call	Bond Future	8,440.6900	8.4407	8,743.3700	8.7434	3.586	0	0	0
2019/08/27	2044	07/05/2020	11.02	Put	Bond Future	1,774.3400	1.7743	1,668.1600	1.6682	(5.984)	0	0	556
2019/08/27	2044	07/05/2020	11.09	Put	Bond Future	1,670.6200	1.6706	1,569.7500	1.5697	(6.038)	0	0	100
2019/08/27	2046	07/11/2019			Bond Future	112.6537	112.6537	112.6617	112.6617	0.007	0.0000	0.0000	17,994
2019/08/27	2046	06/02/2020			Bond Future	114.7079	114.7079	114.7168	114.7168	0.008	0.0000	0.0000	0
2019/08/27	2046	07/05/2020			Bond Future	115.1079	115.1079	115.1164	115.1164	0.007	0.0000	0.0000	0
2019/08/27	2050	07/11/2019			Bond Future	117.2209	117.2209	117.2291	117.2291	0.007	0.0000	0.0000	12,776
2019/08/27	2050	06/02/2020			Bond Future	117.5227	117.5227	117.5318	117.5318	0.008	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
2019/08/27	2050	07/05/2020			Bond Future	119.7239	119.7239	119.7326	119.7326	0.007	0.0000	0.0000	0
2019/08/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	AL37	07/11/2019			Index Future	666.9000	666.9000	667.8430	667.8430	0.141	0.0000	0.0000	0
2019/08/27	AL37	06/02/2020			Index Future	678.9000	678.9000	679.8650	679.8650	0.142	0.0000	0.0000	0
2019/08/27	AL37	07/05/2020			Index Future	691.4550	691.4550	692.4350	692.4350	0.142	0.0000	0.0000	0
2019/08/27	AL7T	07/11/2019			Index Future	773.3890	773.3890	775.5630	775.5630	0.281	0.0000	0.0000	120
2019/08/27	AL7T	06/02/2020			Index Future	787.3040	787.3040	789.5230	789.5230	0.282	0.0000	0.0000	0
2019/08/27	AL7T	07/05/2020			Index Future	801.8640	801.8640	804.1210	804.1210	0.281	0.0000	0.0000	0
2019/08/27	ALBI	07/11/2019			Index Future	691.1220	691.1220	693.4290	693.4290	0.334	0.0000	0.0000	222
2019/08/27	ALBI	06/02/2020			Index Future	703.5570	703.5570	705.9110	705.9110	0.335	0.0000	0.0000	0
2019/08/27	ALBI	07/05/2020			Index Future	716.5680	716.5680	718.9630	718.9630	0.334	0.0000	0.0000	0
2019/08/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C186	21/12/2026			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
2019/08/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/27	ES33	07/11/2019			Bond Future	10.9736	76.7351	10.9248	77.0165	(0.444)	0.0000	0.0000	350
2019/08/27	ES33	06/02/2020			Bond Future	11.0960	78.1158	11.0453	78.4027	(0.456)	0.0000	0.0000	0
2019/08/27	ES33	07/05/2020			Bond Future	11.2137	75.7666	11.1612	76.0585	(0.468)	0.0000	0.0000	0
2019/08/27	ES42	07/11/2019			Bond Future	11.3129	77.6452	11.2642	77.9640	(0.430)	0.0000	0.0000	4,919
2019/08/27	ES42	06/02/2020			Bond Future	11.4299	79.0424	11.3794	79.3673	(0.442)	0.0000	0.0000	0
2019/08/27	ES42	07/05/2020			Bond Future	11.5472	76.2398	11.4950	76.5703	(0.453)	0.0000	0.0000	0
2019/08/27	GOVI	07/11/2019	672.90	Call	GOVI	111,140.0000	11.1140	134,670.0000	13.4670	21.171	0	0	0
2019/08/27	GOVI	07/11/2019			GOVI	684.0140	684.0140	686.3670	686.3670	0.344	0.0000	0.0000	1,190

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/27	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	GOVI	07/11/2019	672.91	Call	GOVI	111,040.0000	11.1040	134,570.0000	13.4570	21.191	0	0	0
2019/08/27	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	GOVI	07/11/2019	672.92	Call	GOVI	110,940.0000	11.0940	134,470.0000	13.4470	21.210	0	0	0
2019/08/27	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	GOVI	06/02/2020	703.15	Put	GOVI	68,290.0000	6.8290	44,280.0000	4.4280	(35.159)	0	0	0
2019/08/27	GOVI	06/02/2020			GOVI	696.3210	696.3210	698.7220	698.7220	0.345	0.0000	0.0000	0
2019/08/27	GOVI	06/02/2020	703.14	Put	GOVI	68,190.0000	6.8190	44,180.0000	4.4180	(35.210)	0	0	0
2019/08/27	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	GOVI	06/02/2020	703.13	Put	GOVI	68,090.0000	6.8090	44,080.0000	4.4080	(35.262)	0	0	0
2019/08/27	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	GOVI	07/05/2020			GOVI	709.1990	709.1990	711.6410	711.6410	0.344	0.0000	0.0000	0
2019/08/27	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	GOVI	07/05/2020	720.00	Put	GOVI	108,010.0000	10.8010	83,590.0000	8.3590	(22.609)	0	0	0
2019/08/27	GOVI	07/05/2020	719.98	Put	GOVI	107,810.0000	10.7810	83,390.0000	8.3390	(22.651)	0	0	0
2019/08/27	GOVI	07/05/2020	719.99	Put	GOVI	107,910.0000	10.7910	83,490.0000	8.3490	(22.630)	0	0	0
2019/08/27	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/27	IGOV	07/11/2019			Index Future	263.2790	263.2790	263.3020	263.3020	0.009	0.0000	0.0000	1,018
2019/08/27	IGOV	06/02/2020			Index Future	268.0790	268.0790	268.1050	268.1050	0.010	0.0000	0.0000	0
2019/08/27	IGOV	07/05/2020			Index Future	273.1000	273.1000	273.1250	273.1250	0.009	0.0000	0.0000	0
2019/08/27	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/27	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/27	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/08/27	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5400	98.5400	(0.010)	0.0000	0.0000	0
2019/08/27	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9500	101.9500	(0.010)	0.0000	0.0000	0
2019/08/27	IS02	21/09/2020			Interest Rate Swap	98.7800	98.7800	98.7600	98.7600	(0.020)	0.0000	0.0000	0
2019/08/27	IS05	17/12/2020			Interest Rate Swap	95.3800	95.3800	95.3500	95.3500	(0.031)	0.0000	0.0000	0
2019/08/27	IS05	16/03/2021			Interest Rate Swap	94.3500	94.3500	94.3100	94.3100	(0.042)	0.0000	0.0000	0
2019/08/27	IS05	15/06/2021			Interest Rate Swap	93.2800	93.2800	93.2300	93.2300	(0.054)	0.0000	0.0000	0
2019/08/27	IS05	21/09/2021			Interest Rate Swap	93.1800	93.1800	93.1200	93.1200	(0.064)	0.0000	0.0000	0
2019/08/27	IS05	21/12/2021			Interest Rate Swap	95.1500	95.1500	95.0800	95.0800	(0.074)	0.0000	0.0000	51
2019/08/27	IS05	15/03/2022			Interest Rate Swap	95.0700	95.0700	94.9800	94.9800	(0.095)	0.0000	0.0000	0
2019/08/27	IS05	21/06/2022			Interest Rate Swap	96.0300	96.0300	95.9300	95.9300	(0.104)	0.0000	0.0000	0
2019/08/27	IS05	20/09/2022			Interest Rate Swap	99.7600	99.7600	99.6400	99.6400	(0.120)	0.0000	0.0000	0
2019/08/27	IS05	20/12/2022			Interest Rate Swap	100.8000	100.8000	100.6700	100.6700	(0.129)	0.0000	0.0000	0
2019/08/27	IS05	22/03/2023			Interest Rate Swap	93.8900	93.8900	93.7200	93.7200	(0.181)	0.0000	0.0000	0
2019/08/27	IS05	20/06/2023			Interest Rate Swap	99.8000	99.8000	99.6100	99.6100	(0.190)	0.0000	0.0000	0
2019/08/27	IS05	19/09/2023			Interest Rate Swap	95.0600	95.0600	94.8500	94.8500	(0.221)	0.0000	0.0000	0
2019/08/27	IS10	17/12/2025			Interest Rate Swap	90.4800	90.4800	90.1900	90.1900	(0.321)	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
2019/08/27	IS10	16/03/2026			Interest Rate Swap	87.3200		87.3200	87.0200	87.0200	(0.344)	0.0000	0.0000	0
2019/08/27	IS10	15/06/2026			Interest Rate Swap	85.9300		85.9300	85.6400	85.6400	(0.337)	0.0000	0.0000	0
2019/08/27	IS10	21/09/2026			Interest Rate Swap	88.0600		88.0600	87.7700	87.7700	(0.329)	0.0000	0.0000	0
2019/08/27	IS10	21/12/2026			Interest Rate Swap	91.8800		91.8800	91.5800	91.5800	(0.327)	0.0000	0.0000	0
2019/08/27	IS10	15/03/2027			Interest Rate Swap	90.3400		90.3400	90.0300	90.0300	(0.343)	0.0000	0.0000	0
2019/08/27	IS10	21/06/2027			Interest Rate Swap	92.4100		92.4100	92.0900	92.0900	(0.346)	0.0000	0.0000	0
2019/08/27	IS10	20/09/2027			Interest Rate Swap	97.9400		97.9400	97.6000	97.6000	(0.347)	0.0000	0.0000	0
2019/08/27	IS10	20/12/2027			Interest Rate Swap	98.2700		98.2700	97.9200	97.9200	(0.356)	0.0000	0.0000	0
2019/08/27	IS10	22/03/2028			Interest Rate Swap	91.5900		91.5900	91.2200	91.2200	(0.404)	0.0000	0.0000	0
2019/08/27	IS10	20/06/2028			Interest Rate Swap	98.9400		98.9400	98.5700	98.5700	(0.374)	0.0000	0.0000	0
2019/08/27	IS10	19/09/2028			Interest Rate Swap	92.3200		92.3200	91.9200	91.9200	(0.433)	0.0000	0.0000	0
2019/08/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077		8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691		8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/27	JBAF	18/12/2019			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/27	R023	07/11/2019	7.98	Call	Bond Future	2,017.9100	2.0179	2,139.2700	2.1393	2,139.2700	6.014	0	0	0
2019/08/27	R023	07/11/2019			Bond Future	7.2984	102.8490	7.2527	102.9823	102.9823	(0.627)	0.0000	0.0000	53,397
2019/08/27	R023	07/11/2019	7.99	Call	Bond Future	2,044.6200	2.0446	2,166.3000	2.1663	2,166.3000	5.951	0	0	0
2019/08/27	R023	07/11/2019	7.98	Put	Bond Future	57.9300	0.0579	46.0000	0.0460	46.0000	(20.594)	0	0	0
2019/08/27	R023	07/11/2019	7.99	Put	Bond Future	56.2400	0.0562	44.6300	0.0446	44.6300	(20.644)	0	0	0
2019/08/27	R023	07/11/2019	8.00	Call	Bond Future	2,071.4500	2.0715	2,193.4300	2.1934	2,193.4300	5.889	0	0	0
2019/08/27	R023	07/11/2019	8.00	Put	Bond Future	54.6700	0.0547	43.3600	0.0434	43.3600	(20.688)	0	0	0
2019/08/27	R023	06/02/2020	7.54	Call	Bond Future	1,135.1500	1.1352	1,220.7300	1.2207	1,220.7300	7.539	0	0	0
2019/08/27	R023	06/02/2020			Bond Future	7.3057	104.6995	7.2554	104.8359	104.8359	(0.689)	0.0000	0.0000	0
2019/08/27	R023	06/02/2020	7.52	Call	Bond Future	1,097.8900	1.0979	1,182.1400	1.1821	1,182.1400	7.674	0	0	0
2019/08/27	R023	06/02/2020	7.52	Put	Bond Future	519.3900	0.5194	467.2500	0.4673	467.2500	(10.039)	0	0	0
2019/08/27	R023	06/02/2020	7.54	Put	Bond Future	502.8700	0.5029	452.0600	0.4521	452.0600	(10.104)	0	0	0
2019/08/27	R023	06/02/2020	7.53	Call	Bond Future	1,116.5900	1.1166	1,201.5100	1.2015	1,201.5100	7.605	0	0	0
2019/08/27	R023	06/02/2020	7.53	Put	Bond Future	511.2000	0.5112	459.7300	0.4597	459.7300	(10.068)	0	0	0
2019/08/27	R023	07/05/2020	6.91	Put	Bond Future	1,346.0800	1.3461	1,252.5300	1.2525	1,252.5300	(6.950)	0	0	0
2019/08/27	R023	07/05/2020			Bond Future	7.2807	102.7030	7.2257	102.8414	102.8414	(0.756)	0.0000	0.0000	0
2019/08/27	R023	07/05/2020	6.90	Call	Bond Future	397.8500	0.3978	441.9500	0.4420	441.9500	11.085	0	0	0
2019/08/27	R023	07/05/2020	6.90	Put	Bond Future	1,360.2000	1.3602	1,265.9100	1.2659	1,265.9100	(6.932)	0	0	0
2019/08/27	R023	07/05/2020	6.91	Call	Bond Future	409.1600	0.4092	454.0000	0.4540	454.0000	10.959	0	0	0
2019/08/27	R023	07/05/2020	6.89	Call	Bond Future	386.7000	0.3867	430.0700	0.4301	430.0700	11.215	0	0	0
2019/08/27	R023	07/05/2020	6.89	Put	Bond Future	1,374.4700	1.3745	1,279.4500	1.2794	1,279.4500	(6.913)	0	0	0
2019/08/27	R035	07/11/2019	9.88	Call	Bond Future	2,633.3500	2.6333	2,826.3200	2.8263	2,826.3200	7.328	0	0	0
2019/08/27	R035	07/11/2019	9.89	Call	Bond Future	2,680.1200	2.6801	2,875.0000	2.8750	2,875.0000	7.271	0	0	0
2019/08/27	R035	07/11/2019	9.87	Put	Bond Future	1,314.6200	1.3146	1,182.3300	1.1823	1,182.3300	(10.063)	0	0	0
2019/08/27	R035	07/11/2019	10.21	Put	Bond Future	635.4500	0.6355	558.8900	0.5589	558.8900	(12.048)	0	0	3,500
2019/08/27	R035	07/11/2019			Bond Future	9.6989	95.2641	9.6560	95.5874	95.5874	(0.443)	0.0000	0.0000	96,013
2019/08/27	R035	07/11/2019	9.89	Put	Bond Future	1,260.8600	1.2609	1,132.4000	1.1324	1,132.4000	(10.188)	0	0	0
2019/08/27	R035	07/11/2019	9.87	Call	Bond Future	2,586.8000	2.5868	2,777.8500	2.7779	2,777.8500	7.386	0	0	0

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2019/08/27	R035	07/11/2019	8.92	Put	Bond Future	6,259.2100	6.2592	5,957.0300	5.9570	(4.828)	0	0	0
2019/08/27	R035	07/11/2019	8.92	Call	Bond Future	128.5900	0.1286	149.7500	0.1497	16.455	0	0	3,500
2019/08/27	R035	07/11/2019	9.52	Put	Bond Future	2,583.3100	2.5833	2,379.0300	2.3790	(7.908)	0	0	0
2019/08/27	R035	07/11/2019	9.52	Call	Bond Future	1,224.6100	1.2246	1,343.6700	1.3437	9.722	0	0	3,500
2019/08/27	R035	07/11/2019	9.88	Put	Bond Future	1,287.5900	1.2876	1,157.2200	1.1572	(10.125)	0	0	0
2019/08/27	R035	07/11/2019	10.21	Call	Bond Future	4,361.7400	4.3617	4,608.5200	4.6085	5.658	0	0	0
2019/08/27	R035	06/02/2020	9.60	Call	Bond Future	2,136.0100	2.1360	2,275.1400	2.2751	6.514	0	0	0
2019/08/27	R035	06/02/2020	9.61	Put	Bond Future	3,418.9200	3.4189	3,229.7500	3.2298	(5.533)	0	0	0
2019/08/27	R035	06/02/2020			Bond Future	9.7772	96.9782	9.7327	97.3079	(0.455)	0.0000	0.0000	0
2019/08/27	R035	06/02/2020	9.60	Put	Bond Future	3,459.6600	3.4597	3,269.0600	3.2691	(5.509)	0	0	0
2019/08/27	R035	06/02/2020	9.61	Call	Bond Future	2,170.6900	2.1707	2,311.2500	2.3113	6.475	0	0	0
2019/08/27	R035	06/02/2020	9.59	Call	Bond Future	2,101.6300	2.1016	2,239.3300	2.2393	6.552	0	0	0
2019/08/27	R035	06/02/2020	9.59	Put	Bond Future	3,500.7900	3.5008	3,308.7600	3.3088	(5.485)	0	0	0
2019/08/27	R035	07/05/2020	9.75	Call	Bond Future	3,296.7100	3.2967	3,455.9000	3.4559	4.829	0	0	5,000
2019/08/27	R035	07/05/2020	10.75	Put	Bond Future	1,539.9500	1.5400	1,453.8400	1.4538	(5.592)	0	0	5,000
2019/08/27	R035	07/05/2020	9.48	Put	Bond Future	5,098.0800	5.0981	4,892.1000	4.8921	(4.040)	0	0	0
2019/08/27	R035	07/05/2020	9.47	Call	Bond Future	2,345.3700	2.3454	2,473.6400	2.4736	5.469	0	0	0
2019/08/27	R035	07/05/2020			Bond Future	9.8457	94.2679	9.7998	94.6033	(0.466)	0.0000	0.0000	0
2019/08/27	R035	07/05/2020	9.11	Put	Bond Future	6,953.1100	6.9531	6,706.3000	6.7063	(3.550)	0	0	0
2019/08/27	R035	07/05/2020	9.11	Call	Bond Future	1,359.1400	1.3591	1,447.7000	1.4477	6.516	0	0	5,000
2019/08/27	R035	07/05/2020	9.75	Put	Bond Future	3,997.5100	3.9975	3,821.3300	3.8213	(4.407)	0	0	0
2019/08/27	R035	07/05/2020	10.75	Call	Bond Future	7,799.5000	7.7995	8,048.7600	8.0488	3.196	0	0	0
2019/08/27	R035	07/05/2020	9.48	Call	Bond Future	2,377.1000	2.3771	2,506.4900	2.5065	5.443	0	0	0
2019/08/27	R035	07/05/2020	9.47	Put	Bond Future	5,142.3900	5.1424	4,935.2900	4.9353	(4.027)	0	0	0
2019/08/27	R035	07/05/2020	9.49	Call	Bond Future	2,408.7500	2.4088	2,539.2600	2.5393	5.418	0	0	0
2019/08/27	R035	07/05/2020	9.49	Put	Bond Future	5,053.7800	5.0538	4,848.9200	4.8489	(4.054)	0	0	0
2019/08/27	R035	06/08/2020	9.00	Put	Bond Future	0.0000	0.0000	6,581.9300	6.5819	100.000	0	0	0
2019/08/27	R035	06/08/2020	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	R035	06/08/2020			Bond Future	9.9200	9.9200	9.8677	96.3632	(0.527)	0.0000	0.0000	0
2019/08/27	R035	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,457
2019/08/27	R035	06/08/2020	9.92	Call	Bond Future	0.0000	0.0000	375.9000	0.3759	100.000	0	0	0
2019/08/27	R035	06/08/2020	9.93	Call	Bond Future	0.0000	0.0000	447.5900	0.4476	100.000	0	0	0
2019/08/27	R035	06/08/2020	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	R035	06/08/2020	9.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	R035	06/08/2020	9.91	Call	Bond Future	0.0000	0.0000	304.1300	0.3041	100.000	0	0	0
2019/08/27	R186	07/11/2019	8.23	Call	Bond Future	1,025.5700	1.0256	1,135.5900	1.1356	10.728	0	0	4,955
2019/08/27	R186	07/11/2019	8.94	Call	Bond Future	3,809.1800	3.8092	4,024.2500	4.0243	5.646	0	0	0
2019/08/27	R186	07/11/2019	8.20	Call	Bond Future	947.0500	0.9470	1,051.4300	1.0514	11.022	0	0	0
2019/08/27	R186	07/11/2019			Bond Future	8.2934	115.7855	8.2495	116.0350	(0.529)	0.0000	0.0000	136,294
2019/08/27	R186	07/11/2019	8.25	Put	Bond Future	1,326.7600	1.3268	1,191.0000	1.1910	(10.232)	0	0	3,750
2019/08/27	R186	07/11/2019	8.25	Call	Bond Future	1,080.0700	1.0801	1,193.8500	1.1939	10.535	0	0	3,750
2019/08/27	R186	07/11/2019	8.73	Call	Bond Future	2,831.9400	2.8319	3,025.2600	3.0253	6.826	0	0	0
2019/08/27	R186	07/11/2019	8.73	Put	Bond Future	386.8400	0.3868	330.6200	0.3306	(14.533)	0	0	4,955
2019/08/27	R186	07/11/2019	8.94	Put	Bond Future	212.6400	0.2126	178.1700	0.1782	(16.210)	0	0	0
2019/08/27	R186	07/11/2019	8.23	Put	Bond Future	1,386.2600	1.3863	1,246.7400	1.2467	(10.064)	0	0	0
2019/08/27	R186	07/11/2019	8.20	Put	Bond Future	1,479.0200	1.4790	1,333.8600	1.3339	(9.815)	0	0	7,500
2019/08/27	R186	07/11/2019	8.95	Call	Bond Future	3,857.4400	3.8574	4,073.3500	4.0733	5.597	0	0	0

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2019/08/27	R186	07/11/2019	8.96	Put	Bond Future	200.5800		0.2006	167.7600	0.1678	(16.363)	0	0	0
2019/08/27	R186	07/11/2019	8.95	Put	Bond Future	206.4700		0.2065	172.8400	0.1728	(16.288)	0	0	0
2019/08/27	R186	07/11/2019	8.96	Call	Bond Future	3,905.9600		3.9060	4,122.6800	4.1227	5.548	0	0	0
2019/08/27	R186	06/02/2020	8.11	Put	Bond Future	2,536.4400		2.5364	2,380.0700	2.3801	(6.165)	0	0	0
2019/08/27	R186	06/02/2020	8.50	Call	Bond Future	2,356.3300		2.3563	2,501.0500	2.5010	6.142	0	0	0
2019/08/27	R186	06/02/2020	8.57	Call	Bond Future	2,593.9000		2.5939	2,746.3500	2.7463	5.877	0	0	0
2019/08/27	R186	06/02/2020			Bond Future	8.3428		112.5649	8.2967	112.8195	(0.554)	0.0000	0.0000	0
2019/08/27	R186	06/02/2020	8.11	Call	Bond Future	1,245.3400		1.2453	1,343.5700	1.3436	7.888	0	0	1,007
2019/08/27	R186	06/02/2020	8.55	Call	Bond Future	2,524.9400		2.5249	2,675.2100	2.6752	5.951	0	0	0
2019/08/27	R186	06/02/2020	8.55	Put	Bond Future	1,392.2600		1.3923	1,287.9300	1.2879	(7.494)	0	0	0
2019/08/27	R186	06/02/2020	9.00	Put	Bond Future	728.7200		0.7287	665.9600	0.6660	(8.612)	0	0	1,007
2019/08/27	R186	06/02/2020	8.50	Put	Bond Future	1,495.6900		1.4957	1,385.8100	1.3858	(7.346)	0	0	1,007
2019/08/27	R186	06/02/2020	8.57	Put	Bond Future	1,352.6500		1.3526	1,250.5000	1.2505	(7.552)	0	0	0
2019/08/27	R186	06/02/2020	9.00	Call	Bond Future	4,271.3700		4.2714	4,463.2100	4.4632	4.491	0	0	0
2019/08/27	R186	06/02/2020	8.56	Call	Bond Future	2,559.1700		2.5592	2,710.5400	2.7105	5.915	0	0	0
2019/08/27	R186	06/02/2020	8.56	Put	Bond Future	1,372.1900		1.3722	1,268.9600	1.2690	(7.523)	0	0	0
2019/08/27	R186	07/05/2020	8.93	Call	Bond Future	4,163.4200		4.1634	4,338.6600	4.3387	4.209	0	0	0
2019/08/27	R186	07/05/2020	8.28	Put	Bond Future	2,535.5900		2.5356	2,396.3300	2.3963	(5.492)	0	0	0
2019/08/27	R186	07/05/2020	8.09	Put	Bond Future	3,060.5500		3.0606	2,902.0500	2.9020	(5.179)	0	0	0
2019/08/27	R186	07/05/2020			Bond Future	8.3857		114.6472	8.3372	114.9059	(0.578)	0.0000	0.0000	0
2019/08/27	R186	07/05/2020	8.08	Call	Bond Future	1,446.0200		1.4460	1,545.2600	1.5453	6.863	0	0	0
2019/08/27	R186	07/05/2020	8.08	Put	Bond Future	3,090.4700		3.0905	2,930.9400	2.9309	(5.162)	0	0	0
2019/08/27	R186	07/05/2020	8.93	Put	Bond Future	1,311.0600		1.3111	1,227.5300	1.2275	(6.371)	0	0	6,000
2019/08/27	R186	07/05/2020	8.28	Call	Bond Future	1,970.4700		1.9705	2,089.9800	2.0900	6.065	0	0	6,000
2019/08/27	R186	07/05/2020	8.09	Call	Bond Future	1,470.3900		1.4704	1,570.6600	1.5707	6.819	0	0	0
2019/08/27	R186	07/05/2020	8.07	Call	Bond Future	1,421.8800		1.4219	1,520.0800	1.5201	6.906	0	0	0
2019/08/27	R186	07/05/2020	8.07	Put	Bond Future	3,120.6400		3.1206	2,960.0700	2.9601	(5.145)	0	0	0
2019/08/27	R186	07/05/2020	7.60	Put	Bond Future	4,817.1400		4.8171	4,608.9700	4.6090	(4.321)	0	0	0
2019/08/27	R186	07/05/2020	7.60	Call	Bond Future	527.3000		0.5273	577.9000	0.5779	9.596	0	0	6,000
2019/08/27	R197	07/11/2019			Bond Future	308.2718		308.2718	308.6385	308.6385	0.119	0.0000	0.0000	2,507
2019/08/27	R197	06/02/2020			Bond Future	306.2351		306.2351	306.6102	306.6102	0.123	0.0000	0.0000	40
2019/08/27	R197	07/05/2020			Bond Future	311.9706		311.9706	312.3515	312.3515	0.122	0.0000	0.0000	0
2019/08/27	R202	07/11/2019			Bond Future	234.1939		234.1939	234.2097	234.2097	0.007	0.0000	0.0000	9,082
2019/08/27	R202	06/02/2020			Bond Future	234.3969		234.3969	234.4144	234.4144	0.007	0.0000	0.0000	0
2019/08/27	R202	07/05/2020			Bond Future	238.7868		238.7868	238.8038	238.8038	0.007	0.0000	0.0000	0
2019/08/27	R207	07/11/2019	2.08	Put	Bond Future	779.6900		0.7797	772.3300	0.7723	(0.944)	0	0	0
2019/08/27	R207	07/11/2019			Bond Future	6.4354		102.4688	6.3939	102.4761	(0.644)	0.0000	0.0000	3,884
2019/08/27	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	R207	07/11/2019	2.07	Put	Bond Future	781.4900		0.7815	774.1300	0.7741	(0.942)	0	0	0
2019/08/27	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	R207	07/11/2019	2.06	Put	Bond Future	783.3000		0.7833	775.9400	0.7759	(0.940)	0	0	0
2019/08/27	R208	07/11/2019	6.83	Call	Bond Future	479.7000		0.4797	484.6000	0.4846	1.021	0	0	0
2019/08/27	R208	07/11/2019	6.82	Put	Bond Future	43.1300		0.0431	41.1500	0.0412	(4.591)	0	0	0

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2019/08/27	R208	07/11/2019			Bond Future	6.4938	101.1169	6.4886	101.1238	(0.081)	0.0000	0.0000	10,069
2019/08/27	R208	07/11/2019	6.84	Call	Bond Future	491.2900	0.4913	496.2400	0.4962	1.008	0	0	0
2019/08/27	R208	07/11/2019	6.84	Put	Bond Future	40.4100	0.0404	38.5200	0.0385	(4.677)	0	0	0
2019/08/27	R208	07/11/2019	6.83	Put	Bond Future	41.8000	0.0418	39.8600	0.0399	(4.641)	0	0	0
2019/08/27	R208	07/11/2019	6.82	Call	Bond Future	468.0400	0.4680	472.9000	0.4729	1.038	0	0	0
2019/08/27	R208	06/02/2020	6.13	Put	Bond Future	281.7600	0.2818	276.2100	0.2762	(1.970)	0	0	0
2019/08/27	R208	06/02/2020	6.12	Call	Bond Future	83.5900	0.0836	85.5200	0.0855	2.309	0	0	0
2019/08/27	R208	06/02/2020			Bond Future	6.3091	102.9363	6.3021	102.9439	(0.110)	0.0000	0.0000	0
2019/08/27	R208	06/02/2020	6.13	Call	Bond Future	87.5100	0.0875	89.5100	0.0895	2.285	0	0	0
2019/08/27	R208	06/02/2020	6.12	Put	Bond Future	288.7100	0.2887	283.0900	0.2831	(1.947)	0	0	0
2019/08/27	R208	06/02/2020	6.14	Call	Bond Future	91.7900	0.0918	93.8600	0.0939	2.255	0	0	0
2019/08/27	R208	06/02/2020	6.14	Put	Bond Future	275.1800	0.2752	269.7000	0.2697	(1.991)	0	0	0
2019/08/27	R208	07/05/2020	4.81	Call	Bond Future	1.4300	0.0014	1.4800	0.0015	3.497	0	0	0
2019/08/27	R208	07/05/2020	4.80	Put	Bond Future	1,002.8500	1.0028	995.7000	0.9957	(0.713)	0	0	0
2019/08/27	R208	07/05/2020			Bond Future	5.9610	101.4365	5.9525	101.4437	(0.141)	0.0000	0.0000	0
2019/08/27	R208	07/05/2020	4.82	Call	Bond Future	1.5100	0.0015	1.5700	0.0016	3.974	0	0	0
2019/08/27	R208	07/05/2020	4.82	Put	Bond Future	985.6300	0.9856	978.4900	0.9785	(0.724)	0	0	0
2019/08/27	R208	07/05/2020	4.81	Put	Bond Future	994.2400	0.9942	987.0900	0.9871	(0.719)	0	0	0
2019/08/27	R208	07/05/2020	4.80	Call	Bond Future	1.3400	0.0013	1.3900	0.0014	3.731	0	0	0
2019/08/27	R209	07/11/2019	9.82	Call	Bond Future	2,058.6300	2.0586	2,234.6100	2.2346	8.548	0	0	0
2019/08/27	R209	07/11/2019	9.77	Put	Bond Future	1,367.4200	1.3674	1,225.9200	1.2259	(10.348)	0	0	8,000
2019/08/27	R209	07/11/2019	9.33	Call	Bond Future	642.4000	0.6424	723.4000	0.7234	12.609	0	0	8,000
2019/08/27	R209	07/11/2019			Bond Future	9.6909	72.7484	9.6430	73.0565	(0.493)	0.0000	0.0000	89,461
2019/08/27	R209	07/11/2019	9.80	Call	Bond Future	1,983.4400	1.9834	2,155.6700	2.1557	8.683	0	0	0
2019/08/27	R209	07/11/2019	9.80	Put	Bond Future	1,287.4400	1.2874	1,151.6400	1.1516	(10.548)	0	0	0
2019/08/27	R209	07/11/2019	9.50	Put	Bond Future	2,274.4400	2.2744	2,079.7400	2.0797	(8.560)	0	0	0
2019/08/27	R209	07/11/2019	9.50	Call	Bond Future	1,033.6300	1.0336	1,146.9600	1.1470	10.964	0	0	5,000
2019/08/27	R209	07/11/2019	8.92	Put	Bond Future	5,343.2000	5.3432	5,059.1000	5.0591	(5.317)	0	0	0
2019/08/27	R209	07/11/2019	8.92	Call	Bond Future	136.7500	0.1368	160.6800	0.1607	17.499	0	0	8,000
2019/08/27	R209	07/11/2019	9.82	Put	Bond Future	1,236.1700	1.2362	1,104.1200	1.1041	(10.682)	0	0	0
2019/08/27	R209	07/11/2019	9.77	Call	Bond Future	1,873.1000	1.8731	2,039.6300	2.0396	8.891	0	0	0
2019/08/27	R209	07/11/2019	9.33	Put	Bond Future	3,014.6500	3.0146	2,787.6200	2.7876	(7.531)	0	0	0
2019/08/27	R209	07/11/2019	9.81	Call	Bond Future	2,020.9300	2.0209	2,195.0400	2.1950	8.615	0	0	0
2019/08/27	R209	07/11/2019	9.81	Put	Bond Future	1,261.6600	1.2617	1,127.7400	1.1277	(10.615)	0	0	0
2019/08/27	R209	06/02/2020	9.52	Put	Bond Future	3,220.8300	3.2208	3,033.0800	3.0331	(5.829)	0	0	0
2019/08/27	R209	06/02/2020			Bond Future	9.7573	74.0574	9.7079	74.3714	(0.506)	0.0000	0.0000	0
2019/08/27	R209	06/02/2020	9.51	Call	Bond Future	1,664.4600	1.6645	1,789.3400	1.7893	7.503	0	0	0
2019/08/27	R209	06/02/2020	9.51	Put	Bond Future	3,258.0200	3.2580	3,068.9100	3.0689	(5.804)	0	0	0
2019/08/27	R209	06/02/2020	9.52	Call	Bond Future	1,692.7000	1.6927	1,818.9400	1.8189	7.458	0	0	0
2019/08/27	R209	06/02/2020	9.50	Call	Bond Future	1,636.4700	1.6365	1,759.9900	1.7600	7.548	0	0	0
2019/08/27	R209	06/02/2020	9.50	Put	Bond Future	3,295.5500	3.2956	3,105.0800	3.1051	(5.780)	0	0	0
2019/08/27	R209	07/05/2020	9.47	Call	Bond Future	2,047.2200	2.0472	2,173.1500	2.1731	6.151	0	0	0
2019/08/27	R209	07/05/2020			Bond Future	9.8204	72.2756	9.7696	72.5951	(0.517)	0.0000	0.0000	0
2019/08/27	R209	07/05/2020	9.45	Call	Bond Future	1,990.9500	1.9909	2,114.6900	2.1147	6.215	0	0	0
2019/08/27	R209	07/05/2020	9.45	Put	Bond Future	4,368.4200	4.3684	4,172.7200	4.1727	(4.480)	0	0	0
2019/08/27	R209	07/05/2020	9.47	Put	Bond Future	4,293.4500	4.2935	4,099.9400	4.0999	(4.507)	0	0	0
2019/08/27	R209	07/05/2020	9.46	Call	Bond Future	2,018.9900	2.0190	2,143.8200	2.1438	6.183	0	0	0

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2019/08/27	R209	07/05/2020	9.46	Put	Bond Future	4,330.8000	4.3308	4,136.1900	4.1362	(4.494)	0	0	0
2019/08/27	R210	07/11/2019			Bond Future	190.1804	190.1804	189.7586	189.7586	(0.222)	0.0000	0.0000	2,132
2019/08/27	R210	06/02/2020			Bond Future	193.6484	193.6484	193.2200	193.2200	(0.221)	0.0000	0.0000	0
2019/08/27	R210	07/05/2020			Bond Future	194.6248	194.6248	194.1876	194.1876	(0.225)	0.0000	0.0000	0
2019/08/27	R212	07/11/2019			Bond Future	162.7335	162.7335	162.7410	162.7410	0.005	0.0000	0.0000	6,684
2019/08/27	R212	06/02/2020			Bond Future	163.4550	163.4550	163.4638	163.4638	0.005	0.0000	0.0000	0
2019/08/27	R212	07/05/2020			Bond Future	166.5164	166.5164	166.5246	166.5246	0.005	0.0000	0.0000	0
2019/08/27	R213	07/11/2019	9.59	Put	Bond Future	677.8700	0.6779	572.8000	0.5728	(15.500)	0	0	0
2019/08/27	R213	07/11/2019	9.58	Call	Bond Future	2,684.2400	2.6842	2,939.4500	2.9394	9.508	0	0	0
2019/08/27	R213	07/11/2019			Bond Future	9.2530	85.8067	9.1945	86.1689	(0.631)	0.0000	0.0000	20,554
2019/08/27	R213	07/11/2019	9.59	Call	Bond Future	2,727.5200	2.7275	2,984.6800	2.9847	9.428	0	0	0
2019/08/27	R213	07/11/2019	9.58	Put	Bond Future	694.4500	0.6944	587.4300	0.5874	(15.411)	0	0	0
2019/08/27	R213	07/11/2019	9.60	Call	Bond Future	2,771.1900	2.7712	3,030.2700	3.0303	9.349	0	0	0
2019/08/27	R213	07/11/2019	9.60	Put	Bond Future	661.7500	0.6617	558.6000	0.5586	(15.587)	0	0	0
2019/08/27	R213	06/02/2020	9.27	Call	Bond Future	2,092.3800	2.0924	2,271.2500	2.2713	8.549	0	0	0
2019/08/27	R213	06/02/2020	9.26	Put	Bond Future	2,448.1500	2.4481	2,256.0900	2.2561	(7.845)	0	0	0
2019/08/27	R213	06/02/2020			Bond Future	9.3235	87.3506	9.2628	87.7199	(0.651)	0.0000	0.0000	0
2019/08/27	R213	06/02/2020	9.28	Call	Bond Future	2,123.4000	2.1234	2,303.8500	2.3038	8.498	0	0	0
2019/08/27	R213	06/02/2020	9.28	Put	Bond Future	2,387.8900	2.3879	2,199.0100	2.1990	(7.910)	0	0	0
2019/08/27	R213	06/02/2020	9.27	Put	Bond Future	2,417.8700	2.4179	2,227.4100	2.2274	(7.877)	0	0	0
2019/08/27	R213	06/02/2020	9.26	Call	Bond Future	2,061.6000	2.0616	2,238.8700	2.2389	8.599	0	0	0
2019/08/27	R213	07/05/2020	9.01	Put	Bond Future	4,039.6500	4.0396	3,807.8800	3.8079	(5.737)	0	0	0
2019/08/27	R213	07/05/2020	9.00	Call	Bond Future	1,742.3400	1.7423	1,884.9200	1.8849	8.183	0	0	0
2019/08/27	R213	07/05/2020			Bond Future	9.3837	85.4138	9.3209	85.7895	(0.668)	0.0000	0.0000	0
2019/08/27	R213	07/05/2020	9.01	Call	Bond Future	1,768.3700	1.7684	1,912.2900	1.9123	8.139	0	0	0
2019/08/27	R213	07/05/2020	9.00	Put	Bond Future	4,075.5100	4.0755	3,842.4000	3.8424	(5.720)	0	0	0
2019/08/27	R213	07/05/2020	9.02	Call	Bond Future	1,794.6100	1.7946	1,939.8600	1.9399	8.094	0	0	0
2019/08/27	R213	07/05/2020	9.02	Put	Bond Future	4,004.0600	4.0041	3,773.6200	3.7736	(5.755)	0	0	0
2019/08/27	R214	07/11/2019	10.02	Put	Bond Future	1,433.6000	1.4336	1,288.3400	1.2883	(10.133)	0	0	0
2019/08/27	R214	07/11/2019			Bond Future	9.9340	71.1078	9.8863	71.4258	(0.480)	0.0000	0.0000	16,189
2019/08/27	R214	07/11/2019	10.01	Call	Bond Future	1,963.6100	1.9636	2,134.4300	2.1344	8.699	0	0	0
2019/08/27	R214	07/11/2019	10.01	Put	Bond Future	1,461.7900	1.4618	1,314.6000	1.3146	(10.069)	0	0	0
2019/08/27	R214	07/11/2019	10.02	Call	Bond Future	2,001.0400	2.0010	2,173.7900	2.1738	8.633	0	0	0
2019/08/27	R214	07/11/2019	10.00	Call	Bond Future	1,926.5300	1.9265	2,095.4100	2.0954	8.766	0	0	0
2019/08/27	R214	07/11/2019	10.00	Put	Bond Future	1,490.4200	1.4904	1,341.2900	1.3413	(10.006)	0	0	0
2019/08/27	R214	06/02/2020	9.73	Call	Bond Future	1,686.0500	1.6860	1,811.7900	1.8118	7.458	0	0	0
2019/08/27	R214	06/02/2020			Bond Future	10.0060	72.3872	9.9568	72.7115	(0.492)	0.0000	0.0000	0
2019/08/27	R214	06/02/2020	9.71	Call	Bond Future	1,628.5700	1.6286	1,751.5200	1.7515	7.550	0	0	0
2019/08/27	R214	06/02/2020	9.71	Put	Bond Future	3,614.5400	3.6145	3,413.2400	3.4132	(5.569)	0	0	0
2019/08/27	R214	06/02/2020	9.73	Put	Bond Future	3,535.0400	3.5350	3,336.5300	3.3365	(5.615)	0	0	0
2019/08/27	R214	06/02/2020	9.72	Call	Bond Future	1,657.0800	1.6571	1,781.4300	1.7814	7.504	0	0	0
2019/08/27	R214	06/02/2020	9.72	Put	Bond Future	3,574.5100	3.5745	3,374.6100	3.3746	(5.592)	0	0	0
2019/08/27	R214	07/05/2020	9.77	Put	Bond Future	4,353.0200	4.3530	4,160.2000	4.1602	(4.430)	0	0	0
2019/08/27	R214	07/05/2020			Bond Future	10.0692	70.4275	10.0186	70.7573	(0.503)	0.0000	0.0000	0

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2019/08/27	R214	07/05/2020	9.76	Call	Bond Future	2,336.7700		2.3368	2,472.7100	2.4727	5.817	0	0	0
2019/08/27	R214	07/05/2020	9.76	Put	Bond Future	4,391.1800		4.3912	4,197.2700	4.1973	(4.416)	0	0	0
2019/08/27	R214	07/05/2020	9.77	Call	Bond Future	2,366.5400		2.3665	2,503.5700	2.5036	5.790	0	0	0
2019/08/27	R214	07/05/2020	9.75	Call	Bond Future	2,307.1900		2.3072	2,442.0400	2.4420	5.845	0	0	0
2019/08/27	R214	07/05/2020	9.75	Put	Bond Future	4,429.6300		4.4296	4,234.6300	4.2346	(4.402)	0	0	0
2019/08/27	R248	07/11/2019	10.02	Call	Bond Future	2,251.3800		2.2514	2,508.6000	2.5086	11.425	0	0	0
2019/08/27	R248	07/11/2019	10.01	Put	Bond Future	1,995.4200		1.9954	1,757.9300	1.7579	(11.902)	0	0	0
2019/08/27	R248	07/11/2019			Bond Future	9.9850		90.1555	9.9270	90.6471	(0.581)	0.0000	0.0000	85,959
2019/08/27	R248	07/11/2019	10.03	Call	Bond Future	2,297.3000		2.2973	2,557.6100	2.5576	11.331	0	0	0
2019/08/27	R248	07/11/2019	10.03	Put	Bond Future	1,918.9600		1.9190	1,687.6800	1.6877	(12.052)	0	0	0
2019/08/27	R248	07/11/2019	10.02	Put	Bond Future	1,956.8100		1.9568	1,722.4400	1.7224	(11.977)	0	0	0
2019/08/27	R248	07/11/2019	10.01	Call	Bond Future	2,206.0700		2.2061	2,460.1700	2.4602	11.518	0	0	0
2019/08/27	R248	06/02/2020	9.71	Put	Bond Future	4,781.2900		4.7813	4,460.0500	4.4600	(6.719)	0	0	0
2019/08/27	R248	06/02/2020			Bond Future	10.0583		91.7777	9.9983	92.2788	(0.596)	0.0000	0.0000	100
2019/08/27	R248	06/02/2020	9.71	Call	Bond Future	1,798.4300		1.7984	1,978.2700	1.9783	10.000	0	0	0
2019/08/27	R248	06/02/2020	9.70	Put	Bond Future	4,835.4300		4.8354	4,511.9600	4.5120	(6.690)	0	0	0
2019/08/27	R248	06/02/2020	9.72	Call	Bond Future	1,832.6500		1.8326	2,014.7100	2.0147	9.934	0	0	0
2019/08/27	R248	06/02/2020	9.72	Put	Bond Future	4,727.4100		4.7274	4,408.3900	4.4084	(6.748)	0	0	0
2019/08/27	R248	06/02/2020	9.70	Call	Bond Future	1,764.3300		1.7643	1,941.9400	1.9419	10.067	0	0	0
2019/08/27	R248	07/05/2020	9.79	Call	Bond Future	2,815.7700		2.8158	3,023.6900	3.0237	7.384	0	0	0
2019/08/27	R248	07/05/2020	9.77	Put	Bond Future	5,729.9700		5.7300	5,424.6300	5.4246	(5.329)	0	0	0
2019/08/27	R248	07/05/2020			Bond Future	10.1227		89.0347	10.0610	89.5445	(0.609)	0.0000	0.0000	0
2019/08/27	R248	07/05/2020	9.79	Put	Bond Future	5,628.1100		5.6281	5,326.2200	5.3262	(5.364)	0	0	0
2019/08/27	R248	07/05/2020	9.77	Call	Bond Future	2,743.5600		2.7436	2,948.0300	2.9480	7.453	0	0	0
2019/08/27	R248	07/05/2020	9.78	Put	Bond Future	5,678.7100		5.6787	5,375.0900	5.3751	(5.347)	0	0	0
2019/08/27	R248	07/05/2020	9.78	Call	Bond Future	2,779.4000		2.7794	2,985.5900	2.9856	7.419	0	0	0
2019/08/27	R248	06/08/2020	10.20	Call	Bond Future	0.0000		0.0000	617.6800	0.6177	100.000	0	0	0
2019/08/27	R248	06/08/2020			Bond Future	10.1900		10.1900	10.1243	91.2103	(0.645)	0.0000	0.0000	0
2019/08/27	R248	06/08/2020	10.18	Call	Bond Future	0.0000		0.0000	455.2300	0.4552	100.000	0	0	0
2019/08/27	R248	06/08/2020	10.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	R248	06/08/2020	9.25	Put	Bond Future	0.0000		0.0000	7,724.2100	7.7242	100.000	0	0	0
2019/08/27	R248	06/08/2020	9.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	14,297
2019/08/27	R248	06/08/2020	10.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/27	R248	06/08/2020	10.19	Call	Bond Future	0.0000		0.0000	536.5200	0.5365	100.000	0	0	0
2019/08/27	R248	06/08/2020	10.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Total

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