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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/08/2019 TO 29/08/2019

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
2019/08/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	2025	07/11/2019			Bond Future	137.6404	137.6404	137.6390	137.6390	(0.001)	0.0000	0.0000	1,451
2019/08/29	2025	06/02/2020			Bond Future	138.6775	138.6775	138.6760	138.6760	(0.001)	0.0000	0.0000	0
2019/08/29	2025	07/05/2020			Bond Future	141.2740	141.2740	141.2725	141.2725	(0.001)	0.0000	0.0000	0
2019/08/29	2029	07/11/2019			Bond Future	102.2827	102.2827	102.2821	102.2821	(0.001)	0.0000	0.0000	4,260
2019/08/29	2029	06/02/2020			Bond Future	104.1486	104.1486	104.1481	104.1481	0.000	0.0000	0.0000	0
2019/08/29	2029	07/05/2020			Bond Future	104.9859	104.9859	104.9853	104.9853	(0.001)	0.0000	0.0000	0
2019/08/29	2030	07/11/2019	9.49	Put	Bond Future	360.1800	0.3602	352.6100	0.3526	(2.102)	0	0	0
2019/08/29	2030	07/11/2019	9.76	Put	Bond Future	173.8000	0.1738	168.8100	0.1688	(2.871)	0	0	5,500
2019/08/29	2030	07/11/2019	9.20	Put	Bond Future	771.5700	0.7716	761.0300	0.7610	(1.366)	0	0	2,750
2019/08/29	2030	07/11/2019	8.40	Put	Bond Future	3,763.8100	3.7638	3,754.8200	3.7548	(0.239)	0	0	0
2019/08/29	2030	07/11/2019	9.30	Put	Bond Future	598.6600	0.5987	589.0800	0.5891	(1.600)	0	0	2,750
2019/08/29	2030	07/11/2019			Bond Future	8.9410	96.0205	8.9404	96.0248	(0.007)	0.0000	0.0000	72,544
2019/08/29	2030	07/11/2019	9.48	Call	Bond Future	3,704.8300	3.7048	3,701.4000	3.7014	(0.093)	0	0	0
2019/08/29	2030	07/11/2019	9.48	Put	Bond Future	370.3600	0.3704	362.6900	0.3627	(2.071)	0	0	0
2019/08/29	2030	07/11/2019	8.60	Put	Bond Future	2,722.3300	2.7223	2,711.4800	2.7115	(0.399)	0	0	0
2019/08/29	2030	07/11/2019	8.60	Call	Bond Future	528.1200	0.5281	521.5100	0.5215	(1.252)	0	0	5,500
2019/08/29	2030	07/11/2019	9.10	Put	Bond Future	984.1100	0.9841	972.7800	0.9728	(1.151)	0	0	0
2019/08/29	2030	07/11/2019	9.10	Call	Bond Future	1,984.2500	1.9843	1,977.1600	1.9772	(0.357)	0	0	5,500
2019/08/29	2030	07/11/2019	9.30	Call	Bond Future	2,837.2100	2.8372	2,831.8700	2.8319	(0.188)	0	0	0
2019/08/29	2030	07/11/2019	9.49	Call	Bond Future	3,755.0300	3.7550	3,751.7000	3.7517	(0.089)	0	0	0
2019/08/29	2030	07/11/2019	9.76	Call	Bond Future	5,178.6700	5.1787	5,177.9200	5.1779	(0.014)	0	0	0
2019/08/29	2030	07/11/2019	9.85	Put	Bond Future	136.3200	0.1363	132.0400	0.1320	(3.140)	0	0	2,500
2019/08/29	2030	07/11/2019	8.57	Put	Bond Future	2,865.6400	2.8656	2,855.0400	2.8550	(0.370)	0	0	0
2019/08/29	2030	07/11/2019	9.20	Call	Bond Future	2,393.6700	2.3937	2,387.3700	2.3874	(0.263)	0	0	0
2019/08/29	2030	07/11/2019	9.25	Call	Bond Future	2,611.0500	2.6111	2,605.2100	2.6052	(0.224)	0	0	0
2019/08/29	2030	07/11/2019	8.40	Call	Bond Future	251.3400	0.2513	246.5900	0.2466	(1.890)	0	0	0
2019/08/29	2030	07/11/2019	9.47	Call	Bond Future	3,654.7300	3.6547	3,651.1800	3.6512	(0.097)	0	0	0
2019/08/29	2030	07/11/2019	9.47	Put	Bond Future	380.6800	0.3807	372.8900	0.3729	(2.046)	0	0	0
2019/08/29	2030	07/11/2019	9.70	Call	Bond Future	4,855.2500	4.8552	4,853.9700	4.8540	(0.026)	0	0	0
2019/08/29	2030	07/11/2019	9.70	Put	Bond Future	204.8500	0.2048	199.3300	0.1993	(2.695)	0	0	0
2019/08/29	2030	07/11/2019	9.85	Call	Bond Future	5,669.3700	5.6694	5,669.3300	5.6693	(0.001)	0	0	0
2019/08/29	2030	07/11/2019	8.57	Call	Bond Future	475.2000	0.4752	468.8400	0.4688	(1.338)	0	0	0
2019/08/29	2030	07/11/2019	9.12	Put	Bond Future	938.2400	0.9382	927.0600	0.9271	(1.192)	0	0	0
2019/08/29	2030	07/11/2019	9.12	Call	Bond Future	2,063.2100	2.0632	2,056.2700	2.0563	(0.336)	0	0	0
2019/08/29	2030	07/11/2019	8.95	Call	Bond Future	1,438.4600	1.4385	1,430.6700	1.4307	(0.542)	0	0	0
2019/08/29	2030	07/11/2019	8.95	Put	Bond Future	1,381.7100	1.3817	1,369.6800	1.3697	(0.871)	0	0	5,000
2019/08/29	2030	07/11/2019	9.35	Call	Bond Future	3,070.3500	3.0704	3,065.5200	3.0655	(0.157)	0	0	0
2019/08/29	2030	07/11/2019	9.35	Put	Bond Future	525.6200	0.5256	516.5500	0.5166	(1.726)	0	0	2,500
2019/08/29	2030	07/11/2019	9.25	Put	Bond Future	680.0400	0.6800	669.9600	0.6700	(1.482)	0	0	5,333
2019/08/29	2030	06/02/2020	9.14	Call	Bond Future	2,695.0300	2.6950	2,690.6800	2.6907	(0.161)	0	0	0
2019/08/29	2030	06/02/2020	8.40	Call	Bond Future	690.3900	0.6904	686.5700	0.6866	(0.553)	0	0	5,820
2019/08/29	2030	06/02/2020	9.15	Put	Bond Future	1,810.4500	1.8104	1,801.7800	1.8018	(0.479)	0	0	0

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2019/08/29	2030	06/02/2020			Bond Future		9.0008	93.7403	9.0001	93.7446	0.0000	0.0000	0	
2019/08/29	2030	06/02/2020	9.00	Put	Bond Future	2,217.0400		2.2170	2,208.0700	2.2081	0	0	0	
2019/08/29	2030	06/02/2020	9.00	Call	Bond Future	2,212.2000		2.2122	2,207.5700	2.2076	0	0	5,820	
2019/08/29	2030	06/02/2020	9.14	Put	Bond Future	1,835.5400		1.8355	1,826.8500	1.8269	0	0	0	
2019/08/29	2030	06/02/2020	8.40	Put	Bond Future	4,521.9000		4.5219	4,513.7400	4.5137	0	0	0	
2019/08/29	2030	06/02/2020	9.15	Call	Bond Future	2,731.2800		2.7313	2,726.9500	2.7269	0	0	0	
2019/08/29	2030	06/02/2020	9.16	Call	Bond Future	2,767.7600		2.7678	2,763.4500	2.7635	0	0	0	
2019/08/29	2030	06/02/2020	9.16	Put	Bond Future	1,785.6500		1.7856	1,777.0000	1.7770	0	0	0	
2019/08/29	2030	07/05/2020	8.79	Call	Bond Future	1,986.2100		1.9862	1,982.8000	1.9828	0	0	0	
2019/08/29	2030	07/05/2020	8.78	Put	Bond Future	3,674.9400		3.6749	3,667.1400	3.6671	0	0	0	
2019/08/29	2030	07/05/2020			Bond Future		9.0585	95.4738	9.0578	95.4781	0.0000	0.0000	0	
2019/08/29	2030	07/05/2020	8.80	Call	Bond Future	2,014.4000		2.0144	2,010.9800	2.0110	0	0	0	
2019/08/29	2030	07/05/2020	8.80	Put	Bond Future	3,606.4800		3.6065	3,598.6700	3.5987	0	0	0	
2019/08/29	2030	07/05/2020	8.79	Put	Bond Future	3,640.5800		3.6406	3,632.7800	3.6328	0	0	0	
2019/08/29	2030	07/05/2020	8.78	Call	Bond Future	1,958.2300		1.9582	1,954.8200	1.9548	0	0	0	
2019/08/29	2032	07/11/2019	9.71	Call	Bond Future	3,181.3900		3.1814	3,149.7600	3.1498	0	0	0	
2019/08/29	2032	07/11/2019	9.70	Put	Bond Future	734.5300		0.7345	732.7500	0.7328	0	0	0	
2019/08/29	2032	07/11/2019			Bond Future		9.3434	93.0276	9.3477	92.9978	0.0000	0.0000	44,098	
2019/08/29	2032	07/11/2019	9.72	Call	Bond Future	3,230.5600		3.2306	3,198.8600	3.1989	0	0	0	
2019/08/29	2032	07/11/2019	9.72	Put	Bond Future	700.5300		0.7005	698.6100	0.6986	0	0	0	
2019/08/29	2032	07/11/2019	9.71	Put	Bond Future	717.2900		0.7173	715.4400	0.7154	0	0	0	
2019/08/29	2032	07/11/2019	9.70	Call	Bond Future	3,132.6400		3.1326	3,101.0800	3.1011	0	0	0	
2019/08/29	2032	06/02/2020	9.40	Put	Bond Future	2,558.8300		2.5588	2,565.9400	2.5659	0	0	0	
2019/08/29	2032	06/02/2020			Bond Future		9.4117	94.7021	9.4162	94.6719	0.0000	0.0000	0	
2019/08/29	2032	06/02/2020	9.39	Call	Bond Future	2,444.8800		2.4449	2,421.9000	2.4219	0	0	0	
2019/08/29	2032	06/02/2020	9.39	Put	Bond Future	2,591.4100		2.5914	2,598.6600	2.5987	0	0	0	
2019/08/29	2032	06/02/2020	9.40	Call	Bond Future	2,479.7400		2.4797	2,456.6200	2.4566	0	0	0	
2019/08/29	2032	06/02/2020	9.38	Call	Bond Future	2,410.0200		2.4100	2,387.1800	2.3872	0	0	0	
2019/08/29	2032	06/02/2020	9.38	Put	Bond Future	2,624.0600		2.6241	2,631.4500	2.6314	0	0	0	
2019/08/29	2032	07/05/2020	9.19	Call	Bond Future	2,256.6800		2.2567	2,237.7900	2.2378	0	0	0	
2019/08/29	2032	07/05/2020			Bond Future		9.4766	92.2930	9.4813	92.2622	0.0000	0.0000	0	
2019/08/29	2032	07/05/2020	9.17	Call	Bond Future	2,196.9000		2.1969	2,178.2600	2.1783	0	0	0	
2019/08/29	2032	07/05/2020	9.17	Put	Bond Future	4,257.9800		4.2580	4,270.1800	4.2702	0	0	0	
2019/08/29	2032	07/05/2020	9.19	Put	Bond Future	4,181.3800		4.1814	4,193.3300	4.1933	0	0	0	
2019/08/29	2032	07/05/2020	9.18	Call	Bond Future	2,226.5400		2.2265	2,207.7700	2.2078	0	0	0	
2019/08/29	2032	07/05/2020	9.18	Put	Bond Future	4,219.3900		4.2194	4,231.4600	4.2315	0	0	0	
2019/08/29	2033	07/11/2019			Bond Future		103.0952	103.0952	103.2145	103.2145	0.116	0.0000	0.0000	6,260
2019/08/29	2033	06/02/2020			Bond Future		104.9760	104.9760	105.0975	105.0975	0.116	0.0000	0.0000	0
2019/08/29	2033	07/05/2020			Bond Future		105.7457	105.7457	105.8695	105.8695	0.117	0.0000	0.0000	0
2019/08/29	2037	07/11/2019	9.97	Call	Bond Future	2,799.0900		2.7991	2,765.3700	2.7654	0	0	0	
2019/08/29	2037	07/11/2019			Bond Future		9.7495	92.0499	9.7538	92.0169	0.0000	0.0000	60,745	
2019/08/29	2037	07/11/2019	9.95	Call	Bond Future	2,702.0600		2.7021	2,668.6300	2.6686	0	0	0	
2019/08/29	2037	07/11/2019	9.95	Put	Bond Future	1,194.2100		1.1942	1,193.8300	1.1938	0	0	0	
2019/08/29	2037	07/11/2019	9.97	Put	Bond Future	1,142.9500		1.1430	1,142.2800	1.1423	0	0	0	
2019/08/29	2037	07/11/2019	9.96	Call	Bond Future	2,750.3900		2.7504	2,716.8100	2.7168	0	0	0	

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2019/08/29	2037	07/11/2019	9.96	Put	Bond Future	1,168.3500	1.1683	1,167.8200	1.1678	(0.045)	0	0	0
2019/08/29	2037	06/02/2020	9.67	Call	Bond Future	2,282.6200	2.2826	2,258.9200	2.2589	(1.038)	0	0	0
2019/08/29	2037	06/02/2020	9.66	Put	Bond Future	3,464.5900	3.4646	3,474.6300	3.4746	0.290	0	0	0
2019/08/29	2037	06/02/2020			Bond Future	9.8205	89.4476	9.8250	89.4140	0.046	0.0000	0.0000	0
2019/08/29	2037	06/02/2020	9.68	Call	Bond Future	2,318.7200	2.3187	2,294.8500	2.2949	(1.029)	0	0	0
2019/08/29	2037	06/02/2020	9.68	Put	Bond Future	3,383.1900	3.3832	3,392.8800	3.3929	0.286	0	0	0
2019/08/29	2037	06/02/2020	9.67	Put	Bond Future	3,423.5800	3.4236	3,433.4400	3.4334	0.288	0	0	0
2019/08/29	2037	06/02/2020	9.66	Call	Bond Future	2,247.0400	2.2470	2,223.5200	2.2235	(1.047)	0	0	0
2019/08/29	2037	07/05/2020	9.60	Put	Bond Future	4,874.5600	4.8746	4,887.1800	4.8872	0.259	0	0	0
2019/08/29	2037	07/05/2020	9.59	Call	Bond Future	2,654.6500	2.6546	2,633.1800	2.6332	(0.809)	0	0	0
2019/08/29	2037	07/05/2020			Bond Future	9.8898	91.1017	9.8944	91.0675	0.047	0.0000	0.0000	0
2019/08/29	2037	07/05/2020	9.60	Call	Bond Future	2,688.1400	2.6881	2,666.5400	2.6665	(0.804)	0	0	0
2019/08/29	2037	07/05/2020	9.59	Put	Bond Future	4,917.9500	4.9180	4,930.7000	4.9307	0.259	0	0	0
2019/08/29	2037	07/05/2020	9.61	Call	Bond Future	2,721.8600	2.7219	2,700.1200	2.7001	(0.799)	0	0	0
2019/08/29	2037	07/05/2020	9.61	Put	Bond Future	4,831.4900	4.8315	4,843.9700	4.8440	0.258	0	0	0
2019/08/29	2038	07/11/2019			Bond Future	121.2375	121.2375	121.2373	121.2373	0.000	0.0000	0.0000	21,774
2019/08/29	2038	06/02/2020			Bond Future	121.7910	121.7910	121.7908	121.7908	0.000	0.0000	0.0000	0
2019/08/29	2038	07/05/2020			Bond Future	124.0713	124.0713	124.0711	124.0711	0.000	0.0000	0.0000	0
2019/08/29	2040	07/11/2019	10.04	Put	Bond Future	1,411.7100	1.4117	1,427.8700	1.4279	1.145	0	0	0
2019/08/29	2040	07/11/2019	10.03	Call	Bond Future	2,692.1200	2.6921	2,631.7200	2.6317	(2.244)	0	0	0
2019/08/29	2040	07/11/2019	9.80	Put	Bond Future	2,288.2400	2.2882	2,316.2700	2.3163	1.225	0	0	0
2019/08/29	2040	07/11/2019	9.30	Put	Bond Future	5,214.1100	5.2141	5,273.0200	5.2730	1.130	0	0	0
2019/08/29	2040	07/11/2019			Bond Future	9.8751	94.9174	9.8846	94.8404	0.096	0.0000	0.0000	42,827
2019/08/29	2040	07/11/2019	10.04	Call	Bond Future	2,741.8400	2.7418	2,681.0200	2.6810	(2.218)	0	0	0
2019/08/29	2040	07/11/2019	10.03	Put	Bond Future	1,441.7900	1.4418	1,458.3700	1.4584	1.150	0	0	0
2019/08/29	2040	07/11/2019	9.80	Call	Bond Future	1,672.0800	1.6721	1,623.1300	1.6231	(2.927)	0	0	1,260
2019/08/29	2040	07/11/2019	9.30	Call	Bond Future	325.5400	0.3255	307.4700	0.3075	(5.551)	0	0	1,260
2019/08/29	2040	07/11/2019	10.05	Call	Bond Future	2,791.9600	2.7920	2,730.7300	2.7307	(2.193)	0	0	0
2019/08/29	2040	07/11/2019	10.05	Put	Bond Future	1,382.1500	1.3822	1,397.9000	1.3979	1.140	0	0	0
2019/08/29	2040	06/02/2020	9.76	Call	Bond Future	2,258.3700	2.2584	2,215.5900	2.2156	(1.894)	0	0	0
2019/08/29	2040	06/02/2020	9.00	Put	Bond Future	8,580.0800	8.5801	8,643.8900	8.6439	0.744	0	0	0
2019/08/29	2040	06/02/2020			Bond Future	9.9469	92.1162	9.9566	92.0378	0.098	0.0000	0.0000	0
2019/08/29	2040	06/02/2020	8.40	Put	Bond Future	13,987.9600	13.9880	14,062.6300	14.0626	0.534	0	0	0
2019/08/29	2040	06/02/2020	8.40	Call	Bond Future	75.6700	0.0757	72.0000	0.0720	(4.850)	0	0	0
2019/08/29	2040	06/02/2020	9.74	Call	Bond Future	2,183.7300	2.1837	2,141.7300	2.1417	(1.923)	0	0	0
2019/08/29	2040	06/02/2020	9.74	Put	Bond Future	3,873.2600	3.8733	3,909.6000	3.9096	0.938	0	0	0
2019/08/29	2040	06/02/2020	9.76	Put	Bond Future	3,782.4600	3.7825	3,818.0200	3.8180	0.940	0	0	0
2019/08/29	2040	06/02/2020	9.00	Call	Bond Future	429.8500	0.4298	415.3200	0.4153	(3.380)	0	0	0
2019/08/29	2040	06/02/2020	9.75	Call	Bond Future	2,221.1300	2.2211	2,178.7300	2.1787	(1.909)	0	0	0
2019/08/29	2040	06/02/2020	9.75	Put	Bond Future	3,827.8800	3.8279	3,863.8200	3.8638	0.939	0	0	0
2019/08/29	2040	07/05/2020	9.74	Call	Bond Future	2,878.3400	2.8783	2,836.7000	2.8367	(1.447)	0	0	0
2019/08/29	2040	07/05/2020	9.75	Put	Bond Future	5,075.4300	5.0754	5,113.3600	5.1134	0.747	0	0	0
2019/08/29	2040	07/05/2020			Bond Future	10.0170	93.8197	10.0270	93.7398	0.100	0.0000	0.0000	0
2019/08/29	2040	07/05/2020	9.74	Put	Bond Future	5,121.3600	5.1214	5,159.5800	5.1596	0.746	0	0	0
2019/08/29	2040	07/05/2020	9.75	Call	Bond Future	2,914.8900	2.9149	2,872.9600	2.8730	(1.438)	0	0	0
2019/08/29	2040	07/05/2020	9.73	Call	Bond Future	2,841.7200	2.8417	2,800.3700	2.8004	(1.455)	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
2019/08/29	2040	07/05/2020	9.73	Put	Bond Future	5,167.3400	5.1673	5,205.8500	5.2059	0.745	0	0	0
2019/08/29	2044	07/11/2019	10.07	Put	Bond Future	1,504.6900	1.5047	1,521.9200	1.5219	1.145	0	0	0
2019/08/29	2044	07/11/2019	9.74	Put	Bond Future	2,858.1000	2.8581	2,892.9800	2.8930	1.220	0	0	0
2019/08/29	2044	07/11/2019	10.52	Call	Bond Future	5,297.7900	5.2978	5,223.2800	5.2233	(1.406)	0	0	0
2019/08/29	2044	07/11/2019			Bond Future	9.9234	91.7551	9.9329	91.6766	0.095	0.0000	0.0000	37,891
2019/08/29	2044	07/11/2019	10.06	Call	Bond Future	2,657.9600	2.6580	2,597.1200	2.5971	(2.289)	0	0	0
2019/08/29	2044	07/11/2019	10.06	Put	Bond Future	1,536.2500	1.5363	1,553.9300	1.5539	1.151	0	0	0
2019/08/29	2044	07/11/2019	10.52	Put	Bond Future	567.7100	0.5677	571.7200	0.5717	0.706	0	0	328
2019/08/29	2044	07/11/2019	10.07	Call	Bond Future	2,707.5900	2.7076	2,646.3000	2.6463	(2.264)	0	0	0
2019/08/29	2044	07/11/2019	9.19	Call	Bond Future	163.2000	0.1632	152.2100	0.1522	(6.734)	0	0	328
2019/08/29	2044	07/11/2019	9.74	Call	Bond Future	1,314.3600	1.3144	1,270.7200	1.2707	(3.320)	0	0	328
2019/08/29	2044	07/11/2019	10.05	Call	Bond Future	2,608.9100	2.6089	2,548.5100	2.5485	(2.315)	0	0	0
2019/08/29	2044	07/11/2019	10.05	Put	Bond Future	1,568.5100	1.5685	1,586.6300	1.5866	1.155	0	0	0
2019/08/29	2044	07/11/2019	9.19	Put	Bond Future	6,612.3600	6.6124	6,679.8900	6.6799	1.021	0	0	0
2019/08/29	2044	06/02/2020	9.74	Call	Bond Future	2,071.8500	2.0719	2,030.6700	2.0307	(1.988)	0	0	328
2019/08/29	2044	06/02/2020	10.78	Put	Bond Future	1,087.7200	1.0877	1,097.3000	1.0973	0.881	0	0	328
2019/08/29	2044	06/02/2020	9.77	Put	Bond Future	4,038.6700	4.0387	4,076.1900	4.0762	0.929	0	0	0
2019/08/29	2044	06/02/2020			Bond Future	9.9928	89.0223	10.0026	88.9424	0.098	0.0000	0.0000	0
2019/08/29	2044	06/02/2020	9.09	Put	Bond Future	8,422.1200	8.4221	8,486.0700	8.4861	0.759	0	0	0
2019/08/29	2044	06/02/2020	9.09	Call	Bond Future	481.6800	0.4817	465.7400	0.4657	(3.309)	0	0	328
2019/08/29	2044	06/02/2020	9.74	Put	Bond Future	4,183.9400	4.1839	4,222.6500	4.2226	0.925	0	0	0
2019/08/29	2044	06/02/2020	9.77	Call	Bond Future	2,181.5200	2.1815	2,139.1500	2.1391	(1.942)	0	0	0
2019/08/29	2044	06/02/2020	10.78	Call	Bond Future	7,163.0600	7.1631	7,092.7500	7.0927	(0.982)	0	0	0
2019/08/29	2044	06/02/2020	9.78	Call	Bond Future	2,218.4300	2.2184	2,175.6700	2.1757	(1.927)	0	0	0
2019/08/29	2044	06/02/2020	9.76	Put	Bond Future	4,086.9400	4.0869	4,124.8500	4.1249	0.928	0	0	0
2019/08/29	2044	06/02/2020	9.78	Put	Bond Future	3,990.8600	3.9909	4,027.9900	4.0280	0.930	0	0	0
2019/08/29	2044	06/02/2020	9.76	Call	Bond Future	2,144.9400	2.1449	2,102.9600	2.1030	(1.957)	0	0	0
2019/08/29	2044	07/05/2020	9.81	Call	Bond Future	3,045.9700	3.0460	3,002.5900	3.0026	(1.424)	0	0	0
2019/08/29	2044	07/05/2020	9.79	Put	Bond Future	5,206.7800	5.2068	5,245.4100	5.2454	0.742	0	0	0
2019/08/29	2044	07/05/2020	9.26	Call	Bond Future	1,323.7100	1.3237	1,297.5200	1.2975	(1.979)	0	0	556
2019/08/29	2044	07/05/2020	9.33	Call	Bond Future	1,500.2200	1.5002	1,471.8100	1.4718	(1.894)	0	0	100
2019/08/29	2044	07/05/2020	9.98	Call	Bond Future	3,714.2900	3.7143	3,666.0700	3.6661	(1.298)	0	0	100
2019/08/29	2044	07/05/2020			Bond Future	10.0605	90.6685	10.0706	90.5871	0.100	0.0000	0.0000	0
2019/08/29	2044	07/05/2020	9.81	Put	Bond Future	5,112.7100	5.1127	5,150.7500	5.1508	0.744	0	0	0
2019/08/29	2044	07/05/2020	9.79	Call	Bond Future	2,971.6100	2.9716	2,928.8200	2.9288	(1.440)	0	0	0
2019/08/29	2044	07/05/2020	9.33	Put	Bond Future	7,757.2800	7.7573	7,810.2900	7.8103	0.683	0	0	0
2019/08/29	2044	07/05/2020	9.80	Put	Bond Future	5,159.4200	5.1594	5,197.7500	5.1977	0.743	0	0	0
2019/08/29	2044	07/05/2020	9.26	Put	Bond Future	8,218.5100	8.2185	8,273.7400	8.2737	0.672	0	0	0
2019/08/29	2044	07/05/2020	9.91	Put	Bond Future	4,663.8300	4.6638	4,698.9800	4.6990	0.754	0	0	0
2019/08/29	2044	07/05/2020	9.98	Put	Bond Future	4,370.0300	4.3700	4,403.2300	4.4032	0.760	0	0	0
2019/08/29	2044	07/05/2020	11.09	Call	Bond Future	9,244.2700	9.2443	9,174.1700	9.1742	(0.758)	0	0	0
2019/08/29	2044	07/05/2020	9.80	Call	Bond Future	3,008.5300	3.0085	2,965.4400	2.9654	(1.432)	0	0	0
2019/08/29	2044	07/05/2020	9.91	Call	Bond Future	3,431.5500	3.4315	3,385.2800	3.3853	(1.348)	0	0	556
2019/08/29	2044	07/05/2020	11.02	Call	Bond Future	8,852.7900	8.8528	8,783.5500	8.7836	(0.782)	0	0	0
2019/08/29	2044	07/05/2020	11.02	Put	Bond Future	1,625.6800	1.6257	1,637.8600	1.6379	0.749	0	0	556
2019/08/29	2044	07/05/2020	11.09	Put	Bond Future	1,529.2900	1.5293	1,540.6100	1.5406	0.740	0	0	100

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2019/08/29	2046	07/11/2019			Bond Future	112.2446	112.2446	112.2446	112.2446	0.000	0.0000	0.0000	17,994
2019/08/29	2046	06/02/2020			Bond Future	114.2922	114.2922	114.2922	114.2922	0.000	0.0000	0.0000	0
2019/08/29	2046	07/05/2020			Bond Future	114.6838	114.6838	114.6836	114.6836	0.000	0.0000	0.0000	0
2019/08/29	2050	07/11/2019			Bond Future	117.2260	117.2260	117.2258	117.2258	0.000	0.0000	0.0000	12,776
2019/08/29	2050	06/02/2020			Bond Future	117.5290	117.5290	117.5288	117.5288	0.000	0.0000	0.0000	0
2019/08/29	2050	07/05/2020			Bond Future	119.7295	119.7295	119.7293	119.7293	0.000	0.0000	0.0000	0
2019/08/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	AL37	07/11/2019			Index Future	668.0830	668.0830	668.3380	668.3380	0.038	0.0000	0.0000	0
2019/08/29	AL37	06/02/2020			Index Future	680.1090	680.1090	680.3680	680.3680	0.038	0.0000	0.0000	0
2019/08/29	AL37	07/05/2020			Index Future	692.6840	692.6840	692.9480	692.9480	0.038	0.0000	0.0000	0
2019/08/29	AL7T	07/11/2019			Index Future	776.6740	776.6740	776.7020	776.7020	0.004	0.0000	0.0000	120
2019/08/29	AL7T	06/02/2020			Index Future	790.6550	790.6550	790.6830	790.6830	0.004	0.0000	0.0000	0
2019/08/29	AL7T	07/05/2020			Index Future	805.2730	805.2730	805.3020	805.3020	0.004	0.0000	0.0000	0
2019/08/29	ALBI	07/11/2019			Index Future	694.1840	694.1840	694.0300	694.0300	(0.022)	0.0000	0.0000	222
2019/08/29	ALBI	06/02/2020			Index Future	706.6800	706.6800	706.5230	706.5230	(0.022)	0.0000	0.0000	0
2019/08/29	ALBI	07/05/2020			Index Future	719.7460	719.7460	719.5860	719.5860	(0.022)	0.0000	0.0000	0
2019/08/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/29	ES33	07/11/2019			Bond Future	10.9054	77.1288	10.9041	77.1364	(0.012)	0.0000	0.0000	350
2019/08/29	ES33	06/02/2020			Bond Future	11.0252	78.5171	11.0239	78.5248	(0.012)	0.0000	0.0000	0
2019/08/29	ES33	07/05/2020			Bond Future	11.1404	76.1749	11.1390	76.1827	(0.013)	0.0000	0.0000	0

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2019/08/29	ES42	07/11/2019			Bond Future	11.2448	78.0915	11.2538	78.0323	0.080	0.0000	0.0000	4,919
2019/08/29	ES42	06/02/2020			Bond Future	11.3593	79.4970	11.3686	79.4369	0.082	0.0000	0.0000	0
2019/08/29	ES42	07/05/2020			Bond Future	11.4742	76.7024	11.4838	76.6411	0.084	0.0000	0.0000	0
2019/08/29	GOVI	07/11/2019	672.90	Call	GOVI	142,080.0000	14.2080	140,310.0000	14.0310	(1.246)	0	0	0
2019/08/29	GOVI	07/11/2019			GOVI	687.1080	687.1080	686.9310	686.9310	(0.026)	0.0000	0.0000	1,190
2019/08/29	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	GOVI	07/11/2019	672.91	Call	GOVI	141,980.0000	14.1980	140,210.0000	14.0210	(1.247)	0	0	0
2019/08/29	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	GOVI	07/11/2019	672.92	Call	GOVI	141,880.0000	14.1880	140,110.0000	14.0110	(1.248)	0	0	0
2019/08/29	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	GOVI	06/02/2020	703.15	Put	GOVI	36,740.0000	3.6740	38,530.0000	3.8530	4.872	0	0	0
2019/08/29	GOVI	06/02/2020			GOVI	699.4760	699.4760	699.2970	699.2970	(0.026)	0.0000	0.0000	0
2019/08/29	GOVI	06/02/2020	703.14	Put	GOVI	36,640.0000	3.6640	38,430.0000	3.8430	4.885	0	0	0
2019/08/29	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	GOVI	06/02/2020	703.13	Put	GOVI	36,540.0000	3.6540	38,330.0000	3.8330	4.899	0	0	0
2019/08/29	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	GOVI	07/05/2020			GOVI	712.4090	712.4090	712.2260	712.2260	(0.026)	0.0000	0.0000	0
2019/08/29	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	GOVI	07/05/2020	720.00	Put	GOVI	75,910.0000	7.5910	77,740.0000	7.7740	2.411	0	0	0
2019/08/29	GOVI	07/05/2020	719.98	Put	GOVI	75,710.0000	7.5710	77,540.0000	7.7540	2.417	0	0	0
2019/08/29	GOVI	07/05/2020	719.99	Put	GOVI	75,810.0000	7.5810	77,640.0000	7.7640	2.414	0	0	0
2019/08/29	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/29	IGOV	07/11/2019			Index Future	263.1900	263.1900	263.1980	263.1980	0.003	0.0000	0.0000	1,018
2019/08/29	IGOV	06/02/2020			Index Future	267.9910	267.9910	268.0000	268.0000	0.003	0.0000	0.0000	0
2019/08/29	IGOV	07/05/2020			Index Future	273.0080	273.0080	273.0180	273.0180	0.004	0.0000	0.0000	0
2019/08/29	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/29	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/29	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/08/29	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/08/29	IS02	22/06/2020			Interest Rate Swap	101.9400	101.9400	101.9300	101.9300	(0.010)	0.0000	0.0000	0
2019/08/29	IS02	21/09/2020			Interest Rate Swap	98.7400	98.7400	98.7300	98.7300	(0.010)	0.0000	0.0000	0
2019/08/29	IS05	17/12/2020			Interest Rate Swap	95.3200	95.3200	95.3100	95.3100	(0.010)	0.0000	0.0000	0
2019/08/29	IS05	16/03/2021			Interest Rate Swap	94.2800	94.2800	94.2600	94.2600	(0.021)	0.0000	0.0000	0
2019/08/29	IS05	15/06/2021			Interest Rate Swap	93.1800	93.1800	93.1600	93.1600	(0.021)	0.0000	0.0000	0
2019/08/29	IS05	21/09/2021			Interest Rate Swap	93.0600	93.0600	93.0300	93.0300	(0.032)	0.0000	0.0000	0
2019/08/29	IS05	21/12/2021			Interest Rate Swap	95.0100	95.0100	94.9800	94.9800	(0.032)	0.0000	0.0000	51
2019/08/29	IS05	15/03/2022			Interest Rate Swap	94.9100	94.9100	94.8900	94.8900	(0.021)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/29	IS05	21/06/2022			Interest Rate Swap	95.8500	95.8500	95.8300	95.8300	(0.021)	0.0000	0.0000	0
2019/08/29	IS05	20/09/2022			Interest Rate Swap	99.5700	99.5700	99.5500	99.5500	(0.020)	0.0000	0.0000	0
2019/08/29	IS05	20/12/2022			Interest Rate Swap	100.5900	100.5900	100.5900	100.5900	0.000	0.0000	0.0000	0
2019/08/29	IS05	22/03/2023			Interest Rate Swap	93.6500	93.6500	93.6600	93.6600	0.011	0.0000	0.0000	0
2019/08/29	IS05	20/06/2023			Interest Rate Swap	99.5400	99.5400	99.5700	99.5700	0.030	0.0000	0.0000	0
2019/08/29	IS05	19/09/2023			Interest Rate Swap	94.7800	94.7800	94.8100	94.8100	0.032	0.0000	0.0000	0
2019/08/29	IS10	17/12/2025			Interest Rate Swap	90.0400	90.0400	90.0900	90.0900	0.056	0.0000	0.0000	0
2019/08/29	IS10	16/03/2026			Interest Rate Swap	86.8600	86.8600	86.9100	86.9100	0.058	0.0000	0.0000	0
2019/08/29	IS10	15/06/2026			Interest Rate Swap	85.4700	85.4700	85.5200	85.5200	0.059	0.0000	0.0000	0
2019/08/29	IS10	21/09/2026			Interest Rate Swap	87.5900	87.5900	87.6400	87.6400	0.057	0.0000	0.0000	0
2019/08/29	IS10	21/12/2026			Interest Rate Swap	91.4100	91.4100	91.4600	91.4600	0.055	0.0000	0.0000	0
2019/08/29	IS10	15/03/2027			Interest Rate Swap	89.8600	89.8600	89.9100	89.9100	0.056	0.0000	0.0000	0
2019/08/29	IS10	21/06/2027			Interest Rate Swap	91.9200	91.9200	91.9800	91.9800	0.065	0.0000	0.0000	0
2019/08/29	IS10	20/09/2027			Interest Rate Swap	97.4400	97.4400	97.5000	97.5000	0.062	0.0000	0.0000	0
2019/08/29	IS10	20/12/2027			Interest Rate Swap	97.7700	97.7700	97.8300	97.8300	0.061	0.0000	0.0000	0
2019/08/29	IS10	22/03/2028			Interest Rate Swap	91.0700	91.0700	91.1400	91.1400	0.077	0.0000	0.0000	0
2019/08/29	IS10	20/06/2028			Interest Rate Swap	98.4300	98.4300	98.5000	98.5000	0.071	0.0000	0.0000	0
2019/08/29	IS10	19/09/2028			Interest Rate Swap	91.7800	91.7800	91.8600	91.8600	0.087	0.0000	0.0000	0
2019/08/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/29	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/29	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/29	R023	07/11/2019	7.98	Call	Bond Future	2,153.3300	2.1533	2,195.9900	2.1960	1.981	0	0	0
2019/08/29	R023	07/11/2019			Bond Future	7.2470	102.9988	7.2309	103.0459	(0.223)	0.0000	0.0000	53,397
2019/08/29	R023	07/11/2019	7.99	Call	Bond Future	2,180.4100	2.1804	2,223.1900	2.2232	1.962	0	0	0
2019/08/29	R023	07/11/2019	7.98	Put	Bond Future	43.5000	0.0435	39.1200	0.0391	(10.069)	0	0	0
2019/08/29	R023	07/11/2019	7.99	Put	Bond Future	42.1800	0.0422	37.9200	0.0379	(10.100)	0	0	0
2019/08/29	R023	07/11/2019	8.00	Call	Bond Future	2,207.6000	2.2076	2,250.4800	2.2505	1.942	0	0	0
2019/08/29	R023	07/11/2019	8.00	Put	Bond Future	40.9700	0.0410	36.8100	0.0368	(10.154)	0	0	0
2019/08/29	R023	06/02/2020	7.54	Call	Bond Future	1,229.7000	1.2297	1,259.4000	1.2594	2.415	0	0	0
2019/08/29	R023	06/02/2020			Bond Future	7.2491	104.8528	7.2314	104.9008	(0.244)	0.0000	0.0000	0
2019/08/29	R023	06/02/2020	7.52	Call	Bond Future	1,190.9400	1.1909	1,220.1800	1.2202	2.455	0	0	0
2019/08/29	R023	06/02/2020	7.52	Put	Bond Future	459.0900	0.4591	440.3900	0.4404	(4.073)	0	0	0
2019/08/29	R023	06/02/2020	7.54	Put	Bond Future	444.0700	0.4441	425.8300	0.4258	(4.107)	0	0	0
2019/08/29	R023	06/02/2020	7.53	Call	Bond Future	1,210.3900	1.2104	1,239.8600	1.2399	2.435	0	0	0
2019/08/29	R023	06/02/2020	7.53	Put	Bond Future	451.6500	0.4516	433.1800	0.4332	(4.089)	0	0	0
2019/08/29	R023	07/05/2020	6.91	Put	Bond Future	1,239.9200	1.2399	1,206.9800	1.2070	(2.657)	0	0	0
2019/08/29	R023	07/05/2020			Bond Future	7.2189	102.8585	7.1995	102.9073	(0.268)	0.0000	0.0000	0
2019/08/29	R023	07/05/2020	6.90	Call	Bond Future	446.4100	0.4464	461.9900	0.4620	3.490	0	0	0
2019/08/29	R023	07/05/2020	6.90	Put	Bond Future	1,253.2300	1.2532	1,220.0300	1.2200	(2.649)	0	0	0
2019/08/29	R023	07/05/2020	6.91	Call	Bond Future	458.5300	0.4585	474.3700	0.4744	3.455	0	0	0
2019/08/29	R023	07/05/2020	6.89	Call	Bond Future	434.4400	0.4344	449.7700	0.4498	3.529	0	0	0
2019/08/29	R023	07/05/2020	6.89	Put	Bond Future	1,266.6800	1.2667	1,233.2300	1.2332	(2.641)	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
2019/08/29	R035	07/11/2019	9.88	Call	Bond Future	2,928.0400	2.9280	2,868.7800	2.8688	(2.024)	0	0	0
2019/08/29	R035	07/11/2019	9.89	Call	Bond Future	2,977.7600	2.9778	2,918.1500	2.9181	(2.002)	0	0	0
2019/08/29	R035	07/11/2019	9.87	Put	Bond Future	1,109.1700	1.1092	1,121.5300	1.1215	1.114	0	0	0
2019/08/29	R035	07/11/2019	10.21	Put	Bond Future	516.2200	0.5162	520.1000	0.5201	0.752	0	0	3,500
2019/08/29	R035	07/11/2019			Bond Future	9.6330	95.7613	9.6425	95.6900	0.098	0.0000	0.0000	95,991
2019/08/29	R035	07/11/2019	9.89	Put	Bond Future	1,061.3300	1.0613	1,073.0000	1.0730	1.100	0	0	0
2019/08/29	R035	07/11/2019	9.87	Call	Bond Future	2,878.5200	2.8785	2,819.6000	2.8196	(2.047)	0	0	0
2019/08/29	R035	07/11/2019	8.92	Put	Bond Future	5,793.7200	5.7937	5,854.4200	5.8544	1.048	0	0	0
2019/08/29	R035	07/11/2019	8.92	Call	Bond Future	160.2700	0.1603	149.6900	0.1497	(6.601)	0	0	3,500
2019/08/29	R035	07/11/2019	9.52	Put	Bond Future	2,266.9400	2.2669	2,295.0700	2.2951	1.241	0	0	0
2019/08/29	R035	07/11/2019	9.52	Call	Bond Future	1,405.4100	1.4054	1,362.2600	1.3623	(3.070)	0	0	3,500
2019/08/29	R035	07/11/2019	9.88	Put	Bond Future	1,085.1100	1.0851	1,097.1300	1.0971	1.108	0	0	0
2019/08/29	R035	07/11/2019	10.21	Call	Bond Future	4,739.6800	4.7397	4,672.2800	4.6723	(1.422)	0	0	0
2019/08/29	R035	06/02/2020	9.60	Call	Bond Future	2,348.5500	2.3485	2,306.4800	2.3065	(1.791)	0	0	0
2019/08/29	R035	06/02/2020	9.61	Put	Bond Future	3,126.7600	3.1268	3,156.8800	3.1569	0.963	0	0	0
2019/08/29	R035	06/02/2020			Bond Future	9.7089	97.4851	9.7187	97.4125	0.100	0.0000	0.0000	0
2019/08/29	R035	06/02/2020	9.60	Put	Bond Future	3,165.3100	3.1653	3,195.7700	3.1958	0.962	0	0	0
2019/08/29	R035	06/02/2020	9.61	Call	Bond Future	2,385.4200	2.3854	2,343.0100	2.3430	(1.778)	0	0	0
2019/08/29	R035	06/02/2020	9.59	Call	Bond Future	2,311.9700	2.3120	2,270.2400	2.2702	(1.805)	0	0	0
2019/08/29	R035	06/02/2020	9.59	Put	Bond Future	3,204.2400	3.2042	3,235.0400	3.2350	0.961	0	0	0
2019/08/29	R035	07/05/2020	9.75	Call	Bond Future	3,540.1700	3.5402	3,495.3400	3.4953	(1.266)	0	0	5,000
2019/08/29	R035	07/05/2020	10.75	Put	Bond Future	1,406.2700	1.4063	1,417.0900	1.4171	0.769	0	0	5,000
2019/08/29	R035	07/05/2020	9.48	Put	Bond Future	4,780.1800	4.7802	4,816.2900	4.8163	0.755	0	0	0
2019/08/29	R035	07/05/2020	9.47	Call	Bond Future	2,541.4100	2.5414	2,503.8600	2.5039	(1.478)	0	0	0
2019/08/29	R035	07/05/2020			Bond Future	9.7752	94.7836	9.7852	94.7097	0.103	0.0000	0.0000	0
2019/08/29	R035	07/05/2020	9.11	Put	Bond Future	6,572.7100	6.5727	6,619.2900	6.6193	0.709	0	0	0
2019/08/29	R035	07/05/2020	9.11	Call	Bond Future	1,494.4000	1.4944	1,467.0500	1.4671	(1.830)	0	0	5,000
2019/08/29	R035	07/05/2020	9.75	Put	Bond Future	3,725.3100	3.7253	3,754.4100	3.7544	0.781	0	0	0
2019/08/29	R035	07/05/2020	10.75	Call	Bond Future	8,181.4800	8.1815	8,118.3700	8.1184	(0.771)	0	0	0
2019/08/29	R035	07/05/2020	9.48	Call	Bond Future	2,574.8600	2.5749	2,537.0400	2.5370	(1.469)	0	0	0
2019/08/29	R035	07/05/2020	9.47	Put	Bond Future	4,822.7700	4.8228	4,859.1500	4.8592	0.754	0	0	0
2019/08/29	R035	07/05/2020	9.49	Call	Bond Future	2,608.2200	2.6082	2,570.1200	2.5701	(1.461)	0	0	0
2019/08/29	R035	07/05/2020	9.49	Put	Bond Future	4,737.5900	4.7376	4,773.4200	4.7734	0.756	0	0	0
2019/08/29	R035	06/08/2020	9.00	Put	Bond Future	8,193.2600	8.1933	8,241.4500	8.2414	0.588	0	0	0
2019/08/29	R035	06/08/2020	9.92	Put	Bond Future	4,177.2300	4.1772	4,205.2400	4.2052	0.671	0	0	0
2019/08/29	R035	06/08/2020			Bond Future	9.8423	96.5468	9.8527	96.4716	0.106	0.0000	0.0000	0
2019/08/29	R035	06/08/2020	9.00	Call	Bond Future	1,795.0100	1.7950	1,767.9900	1.7680	(1.505)	0	0	24,761
2019/08/29	R035	06/08/2020	9.92	Call	Bond Future	4,736.8100	4.7368	4,689.6100	4.6896	(0.996)	0	0	0
2019/08/29	R035	06/08/2020	9.93	Call	Bond Future	4,776.2400	4.7762	4,728.8500	4.7288	(0.992)	0	0	0
2019/08/29	R035	06/08/2020	9.91	Put	Bond Future	4,210.0900	4.2101	4,238.2900	4.2383	0.670	0	0	0
2019/08/29	R035	06/08/2020	9.93	Put	Bond Future	4,144.9700	4.1450	4,172.7900	4.1728	0.671	0	0	0
2019/08/29	R035	06/08/2020	9.91	Call	Bond Future	4,697.9000	4.6979	4,650.8900	4.6509	(1.001)	0	0	0
2019/08/29	R186	07/11/2019	8.23	Call	Bond Future	1,206.2400	1.2062	1,199.4600	1.1995	(0.562)	0	0	4,955
2019/08/29	R186	07/11/2019	8.94	Call	Bond Future	4,160.9500	4.1610	4,159.7000	4.1597	(0.030)	0	0	0
2019/08/29	R186	07/11/2019	8.20	Call	Bond Future	1,118.4900	1.1185	1,111.6600	1.1117	(0.611)	0	0	0
2019/08/29	R186	07/11/2019			Bond Future	8.2218	116.1927	8.2213	116.1958	(0.007)	0.0000	0.0000	126,730

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
2019/08/29	R186	07/11/2019	8.25	Put	Bond Future	1,106.4000	1.1064	1,096.5800	1.0966	(0.888)	0	0	3,750
2019/08/29	R186	07/11/2019	8.25	Call	Bond Future	1,266.9000	1.2669	1,260.1600	1.2602	(0.532)	0	0	3,750
2019/08/29	R186	07/11/2019	8.73	Call	Bond Future	3,148.5100	3.1485	3,145.4000	3.1454	(0.099)	0	0	0
2019/08/29	R186	07/11/2019	8.73	Put	Bond Future	296.2200	0.2962	290.0300	0.2900	(2.090)	0	0	4,955
2019/08/29	R186	07/11/2019	8.94	Put	Bond Future	157.2200	0.1572	152.8900	0.1529	(2.754)	0	0	0
2019/08/29	R186	07/11/2019	8.23	Put	Bond Future	1,159.7400	1.1597	1,149.8800	1.1499	(0.850)	0	0	0
2019/08/29	R186	07/11/2019	8.20	Put	Bond Future	1,243.2700	1.2433	1,233.3600	1.2334	(0.797)	0	0	7,500
2019/08/29	R186	07/11/2019	8.95	Call	Bond Future	4,210.5700	4.2106	4,209.4000	4.2094	(0.028)	0	0	0
2019/08/29	R186	07/11/2019	8.96	Put	Bond Future	147.8200	0.1478	143.6500	0.1437	(2.821)	0	0	0
2019/08/29	R186	07/11/2019	8.95	Put	Bond Future	152.4100	0.1524	148.1600	0.1482	(2.789)	0	0	0
2019/08/29	R186	07/11/2019	8.96	Call	Bond Future	4,260.3900	4.2604	4,259.3000	4.2593	(0.026)	0	0	0
2019/08/29	R186	06/02/2020	8.11	Put	Bond Future	2,282.1900	2.2822	2,274.8700	2.2749	(0.321)	0	0	0
2019/08/29	R186	06/02/2020	8.50	Call	Bond Future	2,593.0400	2.5930	2,589.3900	2.5894	(0.141)	0	0	0
2019/08/29	R186	06/02/2020	8.57	Call	Bond Future	2,843.1900	2.8432	2,839.7200	2.8397	(0.122)	0	0	0
2019/08/29	R186	06/02/2020			Bond Future	8.2676	112.9801	8.2670	112.9833	(0.007)	0.0000	0.0000	0
2019/08/29	R186	06/02/2020	8.11	Call	Bond Future	1,406.3000	1.4063	1,402.1900	1.4022	(0.292)	0	0	1,007
2019/08/29	R186	06/02/2020	8.55	Call	Bond Future	2,770.6800	2.7707	2,767.1600	2.7672	(0.127)	0	0	0
2019/08/29	R186	06/02/2020	8.55	Put	Bond Future	1,222.7900	1.2228	1,216.0600	1.2161	(0.550)	0	0	0
2019/08/29	R186	06/02/2020	9.00	Put	Bond Future	626.7600	0.6268	621.5000	0.6215	(0.839)	0	0	1,007
2019/08/29	R186	06/02/2020	8.50	Put	Bond Future	1,317.1900	1.3172	1,310.3300	1.3103	(0.521)	0	0	1,007
2019/08/29	R186	06/02/2020	8.57	Put	Bond Future	1,186.7300	1.1867	1,180.0500	1.1800	(0.563)	0	0	0
2019/08/29	R186	06/02/2020	9.00	Call	Bond Future	4,584.6200	4.5846	4,582.5700	4.5826	(0.045)	0	0	0
2019/08/29	R186	06/02/2020	8.56	Call	Bond Future	2,806.6900	2.8067	2,803.2000	2.8032	(0.124)	0	0	0
2019/08/29	R186	06/02/2020	8.56	Put	Bond Future	1,204.5000	1.2045	1,197.8000	1.1978	(0.556)	0	0	0
2019/08/29	R186	07/05/2020	8.93	Call	Bond Future	4,449.7100	4.4497	4,447.7300	4.4477	(0.044)	0	0	0
2019/08/29	R186	07/05/2020	8.28	Put	Bond Future	2,309.2200	2.3092	2,303.1900	2.3032	(0.261)	0	0	0
2019/08/29	R186	07/05/2020	8.09	Put	Bond Future	2,802.8500	2.8029	2,796.8000	2.7968	(0.216)	0	0	0
2019/08/29	R186	07/05/2020			Bond Future	8.3067	115.0693	8.3061	115.0725	(0.007)	0.0000	0.0000	0
2019/08/29	R186	07/05/2020	8.08	Call	Bond Future	1,608.7900	1.6088	1,605.9600	1.6060	(0.176)	0	0	0
2019/08/29	R186	07/05/2020	8.08	Put	Bond Future	2,831.0900	2.8311	2,825.0500	2.8250	(0.213)	0	0	0
2019/08/29	R186	07/05/2020	8.93	Put	Bond Future	1,175.2000	1.1752	1,170.0100	1.1700	(0.442)	0	0	6,000
2019/08/29	R186	07/05/2020	8.28	Call	Bond Future	2,166.2500	2.1663	2,163.4300	2.1634	(0.130)	0	0	6,000
2019/08/29	R186	07/05/2020	8.09	Call	Bond Future	1,634.8400	1.6348	1,632.0000	1.6320	(0.174)	0	0	0
2019/08/29	R186	07/05/2020	8.07	Call	Bond Future	1,582.9600	1.5830	1,580.1400	1.5801	(0.178)	0	0	0
2019/08/29	R186	07/05/2020	8.07	Put	Bond Future	2,859.5700	2.8596	2,853.5400	2.8535	(0.211)	0	0	0
2019/08/29	R186	07/05/2020	7.60	Put	Bond Future	4,478.4100	4.4784	4,473.0500	4.4731	(0.120)	0	0	0
2019/08/29	R186	07/05/2020	7.60	Call	Bond Future	610.7200	0.6107	608.5700	0.6086	(0.352)	0	0	6,000
2019/08/29	R197	07/11/2019			Bond Future	308.6129	308.6129	308.6066	308.6066	(0.002)	0.0000	0.0000	2,507
2019/08/29	R197	06/02/2020			Bond Future	306.5846	306.5846	306.5783	306.5783	(0.002)	0.0000	0.0000	40
2019/08/29	R197	07/05/2020			Bond Future	312.3250	312.3250	312.3184	312.3184	(0.002)	0.0000	0.0000	0
2019/08/29	R202	07/11/2019			Bond Future	234.2026	234.2026	234.2020	234.2020	0.000	0.0000	0.0000	9,082
2019/08/29	R202	06/02/2020			Bond Future	234.4076	234.4076	234.4068	234.4068	0.000	0.0000	0.0000	0
2019/08/29	R202	07/05/2020			Bond Future	238.7964	238.7964	238.7956	238.7956	0.000	0.0000	0.0000	0
2019/08/29	R207	07/11/2019	2.08	Put	Bond Future	775.3800	0.7754	776.4100	0.7764	0.133	0	0	0
2019/08/29	R207	07/11/2019			Bond Future	6.4111	102.4731	6.4169	102.4720	0.090	0.0000	0.0000	3,884

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/29	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	R207	07/11/2019	2.07	Put	Bond Future	777.1800	0.7772	778.2100	0.7782	0.133	0	0	0
2019/08/29	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/29	R207	07/11/2019	2.06	Put	Bond Future	778.9900	0.7790	780.0200	0.7800	0.132	0	0	0
2019/08/29	R208	07/11/2019	6.83	Call	Bond Future	479.8000	0.4798	502.9100	0.5029	4.817	0	0	0
2019/08/29	R208	07/11/2019	6.82	Put	Bond Future	41.1700	0.0412	35.8000	0.0358	(13.043)	0	0	0
2019/08/29	R208	07/11/2019			Bond Future	6.4923	101.1190	6.4706	101.1473	(0.334)	0.0000	0.0000	10,069
2019/08/29	R208	07/11/2019	6.84	Call	Bond Future	491.4200	0.4914	514.6900	0.5147	4.735	0	0	0
2019/08/29	R208	07/11/2019	6.84	Put	Bond Future	38.5100	0.0385	33.4600	0.0335	(13.113)	0	0	0
2019/08/29	R208	07/11/2019	6.83	Put	Bond Future	39.8700	0.0399	34.6600	0.0347	(13.067)	0	0	0
2019/08/29	R208	07/11/2019	6.82	Call	Bond Future	468.1100	0.4681	491.0600	0.4911	4.903	0	0	0
2019/08/29	R208	06/02/2020	6.13	Put	Bond Future	278.9500	0.2789	259.3100	0.2593	(7.041)	0	0	0
2019/08/29	R208	06/02/2020	6.12	Call	Bond Future	83.5600	0.0836	92.5000	0.0925	10.699	0	0	0
2019/08/29	R208	06/02/2020			Bond Future	6.3065	102.9391	6.2798	102.9680	(0.422)	0.0000	0.0000	0
2019/08/29	R208	06/02/2020	6.13	Call	Bond Future	87.5000	0.0875	96.7200	0.0967	10.537	0	0	0
2019/08/29	R208	06/02/2020	6.12	Put	Bond Future	285.8800	0.2859	265.9600	0.2660	(6.968)	0	0	0
2019/08/29	R208	06/02/2020	6.14	Call	Bond Future	91.7900	0.0918	101.3000	0.1013	10.361	0	0	0
2019/08/29	R208	06/02/2020	6.14	Put	Bond Future	272.3800	0.2724	253.0300	0.2530	(7.104)	0	0	0
2019/08/29	R208	07/05/2020	4.81	Call	Bond Future	1.4000	0.0014	1.6900	0.0017	20.714	0	0	0
2019/08/29	R208	07/05/2020	4.80	Put	Bond Future	1,000.6200	1.0006	971.5500	0.9716	(2.905)	0	0	0
2019/08/29	R208	07/05/2020			Bond Future	5.9584	101.4388	5.9241	101.4681	(0.575)	0.0000	0.0000	0
2019/08/29	R208	07/05/2020	4.82	Call	Bond Future	1.4900	0.0015	1.8000	0.0018	20.805	0	0	0
2019/08/29	R208	07/05/2020	4.82	Put	Bond Future	983.4000	0.9834	954.3600	0.9544	(2.953)	0	0	0
2019/08/29	R208	07/05/2020	4.81	Put	Bond Future	992.0000	0.9920	962.9400	0.9629	(2.929)	0	0	0
2019/08/29	R208	07/05/2020	4.80	Call	Bond Future	1.3200	0.0013	1.6000	0.0016	21.212	0	0	0
2019/08/29	R209	07/11/2019	9.82	Call	Bond Future	2,295.2600	2.2953	2,287.5900	2.2876	(0.334)	0	0	0
2019/08/29	R209	07/11/2019	9.77	Put	Bond Future	1,169.1400	1.1691	1,156.2800	1.1563	(1.100)	0	0	8,000
2019/08/29	R209	07/11/2019	9.33	Call	Bond Future	749.3400	0.7493	741.3700	0.7414	(1.064)	0	0	8,000
2019/08/29	R209	07/11/2019			Bond Future	9.6254	73.1703	9.6247	73.1752	(0.008)	0.0000	0.0000	89,461
2019/08/29	R209	07/11/2019	9.80	Call	Bond Future	2,214.8900	2.2149	2,207.0800	2.2071	(0.353)	0	0	0
2019/08/29	R209	07/11/2019	9.80	Put	Bond Future	1,097.0100	1.0970	1,084.3500	1.0844	(1.154)	0	0	0
2019/08/29	R209	07/11/2019	9.50	Put	Bond Future	2,003.2700	2.0033	1,989.7200	1.9897	(0.676)	0	0	0
2019/08/29	R209	07/11/2019	9.50	Call	Bond Future	1,184.3400	1.1843	1,175.6400	1.1756	(0.735)	0	0	5,000
2019/08/29	R209	07/11/2019	8.92	Put	Bond Future	4,952.1700	4.9522	4,943.3700	4.9434	(0.178)	0	0	0
2019/08/29	R209	07/11/2019	8.92	Call	Bond Future	167.6000	0.1676	163.6500	0.1636	(2.357)	0	0	8,000
2019/08/29	R209	07/11/2019	9.82	Put	Bond Future	1,050.9200	1.0509	1,038.4000	1.0384	(1.191)	0	0	0
2019/08/29	R209	07/11/2019	9.77	Call	Bond Future	2,096.7000	2.0967	2,088.6900	2.0887	(0.382)	0	0	0
2019/08/29	R209	07/11/2019	9.33	Put	Bond Future	2,699.7100	2.6997	2,686.8900	2.6869	(0.475)	0	0	0
2019/08/29	R209	07/11/2019	9.81	Call	Bond Future	2,254.9700	2.2550	2,247.2300	2.2472	(0.343)	0	0	0
2019/08/29	R209	07/11/2019	9.81	Put	Bond Future	1,073.8200	1.0738	1,061.2300	1.0612	(1.172)	0	0	0
2019/08/29	R209	06/02/2020	9.52	Put	Bond Future	2,960.7900	2.9608	2,950.8400	2.9508	(0.336)	0	0	0
2019/08/29	R209	06/02/2020			Bond Future	9.6898	74.4874	9.6890	74.4923	(0.008)	0.0000	0.0000	0
2019/08/29	R209	06/02/2020	9.51	Call	Bond Future	1,832.5600	1.8326	1,827.5400	1.8275	(0.274)	0	0	0
2019/08/29	R209	06/02/2020	9.51	Put	Bond Future	2,996.1300	2.9961	2,986.1800	2.9862	(0.332)	0	0	0
2019/08/29	R209	06/02/2020	9.52	Call	Bond Future	1,862.6500	1.8626	1,857.6300	1.8576	(0.270)	0	0	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
2019/08/29	R209	06/02/2020	9.50	Call	Bond Future	1,802.7200		1.8027	1,797.7000	1.7977	(0.278)	0	0	0
2019/08/29	R209	06/02/2020	9.50	Put	Bond Future	3,031.8100		3.0318	3,021.8600	3.0219	(0.328)	0	0	0
2019/08/29	R209	07/05/2020	9.47	Call	Bond Future	2,217.2900		2.2173	2,213.5900	2.2136	(0.167)	0	0	0
2019/08/29	R209	07/05/2020			Bond Future	9.7509		72.7131	9.7501	72.7181	(0.008)	0.0000	0.0000	0
2019/08/29	R209	07/05/2020	9.45	Call	Bond Future	2,158.0400		2.1580	2,154.3400	2.1543	(0.171)	0	0	0
2019/08/29	R209	07/05/2020	9.45	Put	Bond Future	4,098.0700		4.0981	4,089.3700	4.0894	(0.212)	0	0	0
2019/08/29	R209	07/05/2020	9.47	Put	Bond Future	4,026.0800		4.0261	4,017.3800	4.0174	(0.216)	0	0	0
2019/08/29	R209	07/05/2020	9.46	Call	Bond Future	2,187.5700		2.1876	2,183.8700	2.1839	(0.169)	0	0	0
2019/08/29	R209	07/05/2020	9.46	Put	Bond Future	4,061.9400		4.0619	4,053.2400	4.0532	(0.214)	0	0	0
2019/08/29	R210	07/11/2019			Bond Future	189.7500		189.7500	189.7486	189.7486	(0.001)	0.0000	0.0000	2,132
2019/08/29	R210	06/02/2020			Bond Future	193.2117		193.2117	193.2103	193.2103	(0.001)	0.0000	0.0000	0
2019/08/29	R210	07/05/2020			Bond Future	194.1788		194.1788	194.1773	194.1773	(0.001)	0.0000	0.0000	0
2019/08/29	R212	07/11/2019			Bond Future	162.6501		162.6501	162.6461	162.6461	(0.002)	0.0000	0.0000	6,684
2019/08/29	R212	06/02/2020			Bond Future	163.3715		163.3715	163.3674	163.3674	(0.002)	0.0000	0.0000	0
2019/08/29	R212	07/05/2020			Bond Future	166.4303		166.4303	166.4262	166.4262	(0.002)	0.0000	0.0000	0
2019/08/29	R213	07/11/2019	9.59	Put	Bond Future	522.5500		0.5226	513.3900	0.5134	(1.753)	0	0	0
2019/08/29	R213	07/11/2019	9.58	Call	Bond Future	3,061.9400		3.0619	3,057.3000	3.0573	(0.152)	0	0	0
2019/08/29	R213	07/11/2019			Bond Future	9.1666		86.3426	9.1659	86.3472	(0.008)	0.0000	0.0000	20,554
2019/08/29	R213	07/11/2019	9.59	Call	Bond Future	3,108.1200		3.1081	3,103.5800	3.1036	(0.146)	0	0	0
2019/08/29	R213	07/11/2019	9.58	Put	Bond Future	536.2300		0.5362	526.9700	0.5270	(1.727)	0	0	0
2019/08/29	R213	07/11/2019	9.60	Call	Bond Future	3,154.6300		3.1546	3,150.2000	3.1502	(0.140)	0	0	0
2019/08/29	R213	07/11/2019	9.60	Put	Bond Future	509.2700		0.5093	500.2200	0.5002	(1.777)	0	0	0
2019/08/29	R213	06/02/2020	9.27	Call	Bond Future	2,356.6900		2.3567	2,352.2800	2.3523	(0.187)	0	0	0
2019/08/29	R213	06/02/2020	9.26	Put	Bond Future	2,163.9000		2.1639	2,154.7100	2.1547	(0.425)	0	0	0
2019/08/29	R213	06/02/2020			Bond Future	9.2339		87.8968	9.2331	87.9016	(0.008)	0.0000	0.0000	0
2019/08/29	R213	06/02/2020	9.28	Call	Bond Future	2,390.0500		2.3900	2,385.6600	2.3857	(0.184)	0	0	0
2019/08/29	R213	06/02/2020	9.28	Put	Bond Future	2,108.3400		2.1083	2,099.1800	2.0992	(0.434)	0	0	0
2019/08/29	R213	06/02/2020	9.27	Put	Bond Future	2,135.9800		2.1360	2,126.8000	2.1268	(0.430)	0	0	0
2019/08/29	R213	06/02/2020	9.26	Call	Bond Future	2,323.5500		2.3235	2,319.1300	2.3191	(0.190)	0	0	0
2019/08/29	R213	07/05/2020	9.01	Put	Bond Future	3,696.8200		3.6968	3,688.7300	3.6887	(0.219)	0	0	0
2019/08/29	R213	07/05/2020	9.00	Call	Bond Future	1,953.2800		1.9533	1,950.0100	1.9500	(0.167)	0	0	0
2019/08/29	R213	07/05/2020			Bond Future	9.2910		85.9696	9.2902	85.9744	(0.009)	0.0000	0.0000	0
2019/08/29	R213	07/05/2020	9.01	Call	Bond Future	1,981.2900		1.9813	1,978.0200	1.9780	(0.165)	0	0	0
2019/08/29	R213	07/05/2020	9.00	Put	Bond Future	3,730.7000		3.7307	3,722.6100	3.7226	(0.217)	0	0	0
2019/08/29	R213	07/05/2020	9.02	Call	Bond Future	2,009.4900		2.0095	2,006.2200	2.0062	(0.163)	0	0	0
2019/08/29	R213	07/05/2020	9.02	Put	Bond Future	3,663.1900		3.6632	3,655.1000	3.6551	(0.221)	0	0	0
2019/08/29	R214	07/11/2019	10.02	Put	Bond Future	1,229.5600		1.2296	1,243.1400	1.2431	1.104	0	0	0
2019/08/29	R214	07/11/2019			Bond Future	9.8687		71.5440	9.8781	71.4806	0.096	0.0000	0.0000	15,638
2019/08/29	R214	07/11/2019	10.01	Call	Bond Future	2,193.0300		2.1930	2,143.6100	2.1436	(2.254)	0	0	0
2019/08/29	R214	07/11/2019	10.01	Put	Bond Future	1,255.0900		1.2551	1,269.0200	1.2690	1.110	0	0	0
2019/08/29	R214	07/11/2019	10.02	Call	Bond Future	2,233.1200		2.2331	2,183.3500	2.1834	(2.229)	0	0	0
2019/08/29	R214	07/11/2019	10.00	Call	Bond Future	2,153.2700		2.1533	2,104.2000	2.1042	(2.279)	0	0	0
2019/08/29	R214	07/11/2019	10.00	Put	Bond Future	1,281.0400		1.2810	1,295.3200	1.2953	1.115	0	0	0
2019/08/29	R214	06/02/2020	9.73	Call	Bond Future	1,855.3800		1.8554	1,820.4000	1.8204	(1.885)	0	0	0

