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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/09/2019 TO 23/09/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	2025	07/11/2019			Bond Future	137.7372	137.7372	137.6669	137.6669	(0.051)	0.0000	0.0000	1,461
2019/09/23	2025	06/02/2020			Bond Future	138.7638	138.7638	138.6924	138.6924	(0.051)	0.0000	0.0000	0
2019/09/23	2025	07/05/2020			Bond Future	141.3464	141.3464	141.2736	141.2736	(0.052)	0.0000	0.0000	0
2019/09/23	2029	07/11/2019			Bond Future	102.1773	102.1773	102.1330	102.1330	(0.043)	0.0000	0.0000	4,260
2019/09/23	2029	06/02/2020			Bond Future	104.0323	104.0323	103.9874	103.9874	(0.043)	0.0000	0.0000	0
2019/09/23	2029	07/05/2020			Bond Future	104.8559	104.8559	104.8100	104.8100	(0.044)	0.0000	0.0000	0
2019/09/23	2030	07/11/2019	9.49	Put	Bond Future	258.6000	0.2586	234.5700	0.2346	(9.292)	0	0	0
2019/09/23	2030	07/11/2019	9.30	Put	Bond Future	474.2900	0.4743	442.4500	0.4424	(6.713)	0	0	2,750
2019/09/23	2030	07/11/2019	9.20	Put	Bond Future	643.3900	0.6434	608.0400	0.6080	(5.494)	0	0	2,750
2019/09/23	2030	07/11/2019	8.40	Put	Bond Future	3,931.4700	3.9315	3,915.0800	3.9151	(0.417)	0	0	0
2019/09/23	2030	07/11/2019	9.76	Put	Bond Future	104.3200	0.1043	90.3900	0.0904	(13.353)	0	0	5,500
2019/09/23	2030	07/11/2019			Bond Future	8.9918	95.6994	8.9912	95.7037	(0.008)	0.0000	0.0000	73,122
2019/09/23	2030	07/11/2019	9.48	Call	Bond Future	3,280.5800	3.2806	3,260.4800	3.2605	(0.613)	0	0	0
2019/09/23	2030	07/11/2019	9.48	Put	Bond Future	267.2700	0.2673	242.8200	0.2428	(9.148)	0	0	0
2019/09/23	2030	07/11/2019	9.30	Call	Bond Future	2,391.6800	2.3917	2,364.1900	2.3642	(1.149)	0	0	0
2019/09/23	2030	07/11/2019	8.60	Put	Bond Future	2,794.4100	2.7944	2,767.6400	2.7676	(0.958)	0	0	0
2019/09/23	2030	07/11/2019	8.60	Call	Bond Future	279.0400	0.2790	256.6200	0.2566	(8.035)	0	0	5,500
2019/09/23	2030	07/11/2019	9.10	Put	Bond Future	861.8400	0.8618	823.9600	0.8240	(4.395)	0	0	0
2019/09/23	2030	07/11/2019	9.10	Call	Bond Future	1,540.8200	1.5408	1,507.2900	1.5073	(2.176)	0	0	5,500
2019/09/23	2030	07/11/2019	9.49	Call	Bond Future	3,332.2900	3.3323	3,312.6100	3.3126	(0.591)	0	0	0
2019/09/23	2030	07/11/2019	9.20	Call	Bond Future	1,944.3300	1.9443	1,913.3300	1.9133	(1.594)	0	0	0
2019/09/23	2030	07/11/2019	9.25	Call	Bond Future	2,161.9400	2.1619	2,132.6400	2.1326	(1.355)	0	0	0
2019/09/23	2030	07/11/2019	9.85	Put	Bond Future	76.0800	0.0761	64.8300	0.0648	(14.787)	0	0	2,500
2019/09/23	2030	07/11/2019	8.40	Call	Bond Future	97.8400	0.0978	85.8000	0.0858	(12.306)	0	0	0
2019/09/23	2030	07/11/2019	8.57	Put	Bond Future	2,953.7100	2.9537	2,928.5500	2.9286	(0.852)	0	0	0
2019/09/23	2030	07/11/2019	9.76	Call	Bond Future	4,788.0300	4.7880	4,778.4500	4.7785	(0.200)	0	0	0
2019/09/23	2030	07/11/2019	9.47	Call	Bond Future	3,229.0900	3.2291	3,208.5600	3.2086	(0.636)	0	0	0
2019/09/23	2030	07/11/2019	9.47	Put	Bond Future	276.2000	0.2762	251.3200	0.2513	(9.008)	0	0	0
2019/09/23	2030	07/11/2019	9.25	Put	Bond Future	552.0900	0.5521	518.4400	0.5184	(6.095)	0	0	5,333
2019/09/23	2030	07/11/2019	9.35	Call	Bond Future	2,629.6700	2.6297	2,604.1300	2.6041	(0.971)	0	0	0
2019/09/23	2030	07/11/2019	9.35	Put	Bond Future	406.1000	0.4061	376.2100	0.3762	(7.360)	0	0	2,500
2019/09/23	2030	07/11/2019	9.85	Call	Bond Future	5,287.9700	5.2880	5,281.0700	5.2811	(0.130)	0	0	0
2019/09/23	2030	07/11/2019	8.95	Call	Bond Future	1,026.3400	1.0263	991.9000	0.9919	(3.356)	0	0	0
2019/09/23	2030	07/11/2019	8.95	Put	Bond Future	1,290.7500	1.2907	1,251.9600	1.2520	(3.005)	0	0	5,000
2019/09/23	2030	07/11/2019	8.57	Call	Bond Future	242.1100	0.2421	221.3000	0.2213	(8.595)	0	0	0
2019/09/23	2030	07/11/2019	9.12	Put	Bond Future	814.0600	0.8141	776.5800	0.7766	(4.604)	0	0	0
2019/09/23	2030	07/11/2019	9.12	Call	Bond Future	1,617.8700	1.6179	1,584.7400	1.5847	(2.048)	0	0	0
2019/09/23	2030	07/11/2019	9.70	Call	Bond Future	4,457.4400	4.4574	4,445.8700	4.4459	(0.260)	0	0	0
2019/09/23	2030	07/11/2019	9.70	Put	Bond Future	128.2000	0.1282	112.2800	0.1123	(12.418)	0	0	0
2019/09/23	2030	06/02/2020	8.40	Call	Bond Future	560.9100	0.5609	546.7000	0.5467	(2.533)	0	0	5,820
2019/09/23	2030	06/02/2020	9.15	Put	Bond Future	1,853.4900	1.8535	1,828.5100	1.8285	(1.348)	0	0	0
2019/09/23	2030	06/02/2020	9.14	Call	Bond Future	2,403.8200	2.4038	2,383.2700	2.3833	(0.855)	0	0	0

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2019/09/23	2030	06/02/2020			Bond Future	9.0549	93.4048	9.0542	93.4092	(0.008)	0.0000	0.0000	0
2019/09/23	2030	06/02/2020	9.00	Put	Bond Future	2,279.8600	2.2799	2,254.7800	2.2548	(1.100)	0	0	0
2019/09/23	2030	06/02/2020	9.00	Call	Bond Future	1,939.5300	1.9395	1,918.9100	1.9189	(1.063)	0	0	5,820
2019/09/23	2030	06/02/2020	8.40	Put	Bond Future	4,727.9100	4.7279	4,709.2400	4.7092	(0.395)	0	0	0
2019/09/23	2030	06/02/2020	9.15	Call	Bond Future	2,438.8300	2.4388	2,418.3100	2.4183	(0.841)	0	0	0
2019/09/23	2030	06/02/2020	9.14	Put	Bond Future	1,879.8200	1.8798	1,854.8100	1.8548	(1.330)	0	0	0
2019/09/23	2030	06/02/2020	9.16	Call	Bond Future	2,474.0900	2.4741	2,453.5900	2.4536	(0.829)	0	0	0
2019/09/23	2030	06/02/2020	9.16	Put	Bond Future	1,827.4700	1.8275	1,802.5100	1.8025	(1.366)	0	0	0
2019/09/23	2030	07/05/2020	8.79	Call	Bond Future	1,803.1500	1.8031	1,788.1400	1.7881	(0.832)	0	0	0
2019/09/23	2030	07/05/2020	8.78	Put	Bond Future	3,846.5000	3.8465	3,826.9800	3.8270	(0.507)	0	0	0
2019/09/23	2030	07/05/2020			Bond Future	9.1166	95.1213	9.1158	95.1258	(0.008)	0.0000	0.0000	0
2019/09/23	2030	07/05/2020	8.80	Call	Bond Future	1,829.4900	1.8295	1,814.4300	1.8144	(0.823)	0	0	0
2019/09/23	2030	07/05/2020	8.80	Put	Bond Future	3,774.0400	3.7740	3,754.4300	3.7544	(0.520)	0	0	0
2019/09/23	2030	07/05/2020	8.79	Put	Bond Future	3,809.9900	3.8100	3,790.4300	3.7904	(0.513)	0	0	0
2019/09/23	2030	07/05/2020	8.78	Call	Bond Future	1,777.3200	1.7773	1,762.3500	1.7624	(0.842)	0	0	0
2019/09/23	2032	07/11/2019	9.71	Call	Bond Future	3,005.7400	3.0057	2,975.7700	2.9758	(0.997)	0	0	0
2019/09/23	2032	07/11/2019	9.70	Put	Bond Future	498.1600	0.4982	462.6300	0.4626	(7.132)	0	0	0
2019/09/23	2032	07/11/2019			Bond Future	9.3350	93.0851	9.3342	93.0903	(0.008)	0.0000	0.0000	48,218
2019/09/23	2032	07/11/2019	9.72	Call	Bond Future	3,057.8400	3.0578	3,028.3000	3.0283	(0.966)	0	0	0
2019/09/23	2032	07/11/2019	9.72	Put	Bond Future	470.2600	0.4703	435.5800	0.4356	(7.375)	0	0	0
2019/09/23	2032	07/11/2019	9.71	Put	Bond Future	484.0900	0.4841	448.9800	0.4490	(7.253)	0	0	0
2019/09/23	2032	07/11/2019	9.70	Call	Bond Future	2,953.8200	2.9538	2,923.4300	2.9234	(1.029)	0	0	0
2019/09/23	2032	06/02/2020	9.40	Put	Bond Future	2,381.2100	2.3812	2,352.9300	2.3529	(1.188)	0	0	0
2019/09/23	2032	06/02/2020			Bond Future	9.4043	94.7523	9.4035	94.7577	(0.008)	0.0000	0.0000	0
2019/09/23	2032	06/02/2020	9.39	Call	Bond Future	2,317.4300	2.3174	2,294.4700	2.2945	(0.991)	0	0	0
2019/09/23	2032	06/02/2020	9.39	Put	Bond Future	2,413.7200	2.4137	2,385.4300	2.3854	(1.172)	0	0	0
2019/09/23	2032	06/02/2020	9.40	Call	Bond Future	2,352.3600	2.3524	2,329.4100	2.3294	(0.976)	0	0	0
2019/09/23	2032	06/02/2020	9.38	Call	Bond Future	2,282.5400	2.2825	2,259.5800	2.2596	(1.006)	0	0	0
2019/09/23	2032	06/02/2020	9.38	Put	Bond Future	2,446.3400	2.4463	2,418.0500	2.4181	(1.156)	0	0	0
2019/09/23	2032	07/05/2020	9.19	Call	Bond Future	2,176.1500	2.1762	2,159.2100	2.1592	(0.778)	0	0	0
2019/09/23	2032	07/05/2020			Bond Future	9.4705	92.3336	9.4697	92.3389	(0.009)	0.0000	0.0000	0
2019/09/23	2032	07/05/2020	9.17	Call	Bond Future	2,117.6600	2.1177	2,100.8000	2.1008	(0.796)	0	0	0
2019/09/23	2032	07/05/2020	9.17	Put	Bond Future	4,138.2100	4.1382	4,115.9900	4.1160	(0.537)	0	0	0
2019/09/23	2032	07/05/2020	9.19	Put	Bond Future	4,060.3200	4.0603	4,038.0200	4.0380	(0.549)	0	0	0
2019/09/23	2032	07/05/2020	9.18	Call	Bond Future	2,146.8000	2.1468	2,129.8900	2.1299	(0.788)	0	0	0
2019/09/23	2032	07/05/2020	9.18	Put	Bond Future	4,099.1200	4.0991	4,076.8500	4.0769	(0.543)	0	0	0
2019/09/23	2033	07/11/2019			Bond Future	102.5528	102.5528	102.5526	102.5526	0.000	0.0000	0.0000	6,260
2019/09/23	2033	06/02/2020			Bond Future	104.4147	104.4147	104.4146	104.4146	0.000	0.0000	0.0000	0
2019/09/23	2033	07/05/2020			Bond Future	105.1623	105.1623	105.1623	105.1623	0.000	0.0000	0.0000	0
2019/09/23	2037	07/11/2019	9.97	Call	Bond Future	2,652.0300	2.6520	2,558.9000	2.5589	(3.512)	0	0	0
2019/09/23	2037	07/11/2019			Bond Future	9.7210	92.2675	9.7304	92.1957	0.097	0.0000	0.0000	67,556
2019/09/23	2037	07/11/2019	9.95	Call	Bond Future	2,548.5300	2.5485	2,455.6800	2.4557	(3.643)	0	0	0
2019/09/23	2037	07/11/2019	9.95	Put	Bond Future	823.1200	0.8231	802.0200	0.8020	(2.563)	0	0	0
2019/09/23	2037	07/11/2019	9.97	Put	Bond Future	778.3300	0.7783	756.9500	0.7569	(2.747)	0	0	0
2019/09/23	2037	07/11/2019	9.96	Call	Bond Future	2,600.0700	2.6001	2,507.0700	2.5071	(3.577)	0	0	0

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2019/09/23	2037	07/11/2019	9.96	Put	Bond Future	800.4700		0.8005	779.2200	0.7792	(2.655)	0	0	0
2019/09/23	2037	06/02/2020	9.67	Call	Bond Future	2,294.2500		2.2943	2,231.4700	2.2315	(2.736)	0	0	0
2019/09/23	2037	06/02/2020	9.66	Put	Bond Future	3,262.8200		3.2628	3,273.3400	3.2733	0.322	0	0	0
2019/09/23	2037	06/02/2020			Bond Future	9.7921		89.6608	9.8018	89.5879	0.099	0.0000	0.0000	0
2019/09/23	2037	06/02/2020	9.68	Call	Bond Future	2,330.0400		2.3300	2,266.8700	2.2669	(2.711)	0	0	0
2019/09/23	2037	06/02/2020	9.68	Put	Bond Future	3,181.2400		3.1812	3,190.9700	3.1910	0.306	0	0	0
2019/09/23	2037	06/02/2020	9.67	Put	Bond Future	3,221.9400		3.2219	3,232.0600	3.2321	0.314	0	0	0
2019/09/23	2037	06/02/2020	9.66	Call	Bond Future	2,258.5400		2.2585	2,196.1600	2.1962	(2.762)	0	0	0
2019/09/23	2037	07/05/2020	9.60	Put	Bond Future	4,528.6700		4.5287	4,549.4000	4.5494	0.458	0	0	0
2019/09/23	2037	07/05/2020	9.59	Call	Bond Future	2,515.7200		2.5157	2,462.4800	2.4625	(2.116)	0	0	0
2019/09/23	2037	07/05/2020			Bond Future	9.8619		91.3086	9.8719	91.2343	0.101	0.0000	0.0000	0
2019/09/23	2037	07/05/2020	9.60	Call	Bond Future	2,549.0800		2.5491	2,495.5200	2.4955	(2.101)	0	0	0
2019/09/23	2037	07/05/2020	9.59	Put	Bond Future	4,572.1900		4.5722	4,593.2400	4.5932	0.460	0	0	0
2019/09/23	2037	07/05/2020	9.61	Call	Bond Future	2,582.6900		2.5827	2,528.8000	2.5288	(2.087)	0	0	0
2019/09/23	2037	07/05/2020	9.61	Put	Bond Future	4,485.4900		4.4855	4,505.8900	4.5059	0.455	0	0	0
2019/09/23	2038	07/11/2019			Bond Future	120.5283		120.5283	120.5279	120.5279	0.000	0.0000	0.0000	21,883
2019/09/23	2038	06/02/2020			Bond Future	121.0582		121.0582	121.0581	121.0581	0.000	0.0000	0.0000	0
2019/09/23	2038	07/05/2020			Bond Future	123.3114		123.3114	123.3112	123.3112	0.000	0.0000	0.0000	0
2019/09/23	2040	07/11/2019	10.04	Put	Bond Future	1,016.1600		1.0162	978.8800	0.9789	(3.669)	0	0	0
2019/09/23	2040	07/11/2019	10.03	Call	Bond Future	2,486.1400		2.4861	2,413.7400	2.4137	(2.912)	0	0	0
2019/09/23	2040	07/11/2019	9.80	Put	Bond Future	1,847.6200		1.8476	1,815.0600	1.8151	(1.762)	0	0	0
2019/09/23	2040	07/11/2019	9.30	Put	Bond Future	4,900.2500		4.9002	4,909.2200	4.9092	0.183	0	0	0
2019/09/23	2040	07/11/2019			Bond Future	9.8515		95.1106	9.8558	95.0755	0.044	0.0000	0.0000	43,592
2019/09/23	2040	07/11/2019	10.04	Call	Bond Future	2,539.5200		2.5395	2,467.1300	2.4671	(2.851)	0	0	0
2019/09/23	2040	07/11/2019	10.03	Put	Bond Future	1,042.5800		1.0426	1,005.2900	1.0053	(3.577)	0	0	0
2019/09/23	2040	07/11/2019	9.80	Call	Bond Future	1,424.6900		1.4247	1,357.0200	1.3570	(4.750)	0	0	1,260
2019/09/23	2040	07/11/2019	9.30	Call	Bond Future	204.9100		0.2049	178.7700	0.1788	(12.757)	0	0	1,260
2019/09/23	2040	07/11/2019	10.05	Call	Bond Future	2,593.2300		2.5932	2,520.8800	2.5209	(2.790)	0	0	0
2019/09/23	2040	07/11/2019	10.05	Put	Bond Future	990.1900		0.9902	952.9500	0.9530	(3.761)	0	0	0
2019/09/23	2040	06/02/2020	9.00	Put	Bond Future	8,339.4100		8.3394	8,356.8200	8.3568	0.209	0	0	0
2019/09/23	2040	06/02/2020	9.76	Call	Bond Future	2,269.5800		2.2696	2,223.0800	2.2231	(2.049)	0	0	0
2019/09/23	2040	06/02/2020			Bond Future	9.9236		92.3044	9.9280	92.2687	0.045	0.0000	0.0000	0
2019/09/23	2040	06/02/2020	8.40	Put	Bond Future	13,781.8800		13.7819	13,812.8200	13.8128	0.224	0	0	0
2019/09/23	2040	06/02/2020	8.40	Call	Bond Future	57.8300		0.0578	53.0900	0.0531	(8.196)	0	0	0
2019/09/23	2040	06/02/2020	9.74	Call	Bond Future	2,195.7100		2.1957	2,149.7300	2.1497	(2.094)	0	0	0
2019/09/23	2040	06/02/2020	9.74	Put	Bond Future	3,697.0000		3.6970	3,686.7000	3.6867	(0.279)	0	0	0
2019/09/23	2040	06/02/2020	9.00	Call	Bond Future	377.4200		0.3774	359.1500	0.3591	(4.841)	0	0	0
2019/09/23	2040	06/02/2020	9.76	Put	Bond Future	3,605.4300		3.6054	3,594.6100	3.5946	(0.300)	0	0	0
2019/09/23	2040	06/02/2020	9.75	Call	Bond Future	2,232.8200		2.2328	2,186.5700	2.1866	(2.071)	0	0	0
2019/09/23	2040	06/02/2020	9.75	Put	Bond Future	3,651.3300		3.6513	3,640.7600	3.6408	(0.289)	0	0	0
2019/09/23	2040	07/05/2020	9.75	Put	Bond Future	4,830.9900		4.8310	4,827.4900	4.8275	(0.072)	0	0	0
2019/09/23	2040	07/05/2020	9.74	Call	Bond Future	2,815.0000		2.8150	2,775.3600	2.7754	(1.408)	0	0	0
2019/09/23	2040	07/05/2020			Bond Future	9.9942		94.0007	9.9988	93.9644	0.046	0.0000	0.0000	0
2019/09/23	2040	07/05/2020	9.75	Call	Bond Future	2,851.4700		2.8515	2,811.6400	2.8116	(1.397)	0	0	0
2019/09/23	2040	07/05/2020	9.74	Put	Bond Future	4,877.0000		4.8770	4,873.6900	4.8737	(0.068)	0	0	0
2019/09/23	2040	07/05/2020	9.73	Call	Bond Future	2,778.7700		2.7788	2,739.3300	2.7393	(1.419)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/23	2040	07/05/2020	9.73	Put	Bond Future	4,923.3700	4.9234	4,920.2600	4.9203	(0.063)	0	0	0
2019/09/23	2044	07/11/2019	10.07	Put	Bond Future	1,057.1000	1.0571	1,005.4100	1.0054	(4.890)	0	0	0
2019/09/23	2044	07/11/2019	9.74	Put	Bond Future	2,388.0200	2.3880	2,336.4700	2.3365	(2.159)	0	0	0
2019/09/23	2044	07/11/2019	10.52	Call	Bond Future	5,167.5600	5.1676	5,144.2100	5.1442	(0.452)	0	0	0
2019/09/23	2044	07/11/2019			Bond Future	9.9054	91.9046	9.9046	91.9109	(0.008)	0.0000	0.0000	37,974
2019/09/23	2044	07/11/2019	10.06	Call	Bond Future	2,357.3400	2.3573	2,311.6500	2.3116	(1.938)	0	0	0
2019/09/23	2044	07/11/2019	10.06	Put	Bond Future	1,086.1300	1.0861	1,034.1200	1.0341	(4.789)	0	0	0
2019/09/23	2044	07/11/2019	10.52	Put	Bond Future	287.9800	0.2880	258.3100	0.2583	(10.303)	0	0	328
2019/09/23	2044	07/11/2019	10.07	Call	Bond Future	2,409.5000	2.4095	2,364.1300	2.3641	(1.883)	0	0	0
2019/09/23	2044	07/11/2019	9.19	Call	Bond Future	67.2200	0.0672	56.9900	0.0570	(15.219)	0	0	328
2019/09/23	2044	07/11/2019	9.74	Call	Bond Future	993.7800	0.9938	948.5500	0.9486	(4.551)	0	0	328
2019/09/23	2044	07/11/2019	10.05	Call	Bond Future	2,305.6900	2.3057	2,259.7000	2.2597	(1.995)	0	0	0
2019/09/23	2044	07/11/2019	10.05	Put	Bond Future	1,115.7900	1.1158	1,063.4800	1.0635	(4.688)	0	0	0
2019/09/23	2044	07/11/2019	9.19	Put	Bond Future	6,366.8800	6.3669	6,350.3300	6.3503	(0.260)	0	0	0
2019/09/23	2044	06/02/2020	9.74	Call	Bond Future	2,066.9700	2.0670	2,038.8300	2.0388	(1.361)	0	0	328
2019/09/23	2044	06/02/2020	10.78	Put	Bond Future	1,007.5700	1.0076	980.6200	0.9806	(2.675)	0	0	328
2019/09/23	2044	06/02/2020	9.77	Put	Bond Future	3,888.3200	3.8883	3,853.3700	3.8534	(0.899)	0	0	0
2019/09/23	2044	06/02/2020			Bond Future	9.9753	89.1661	9.9745	89.1727	(0.008)	0.0000	0.0000	0
2019/09/23	2044	06/02/2020	9.09	Put	Bond Future	8,241.4500	8.2414	8,220.1400	8.2201	(0.259)	0	0	0
2019/09/23	2044	06/02/2020	9.09	Call	Bond Future	444.8700	0.4449	430.1300	0.4301	(3.313)	0	0	328
2019/09/23	2044	06/02/2020	9.74	Put	Bond Future	4,035.2000	4.0352	4,000.4900	4.0005	(0.860)	0	0	0
2019/09/23	2044	06/02/2020	9.77	Call	Bond Future	2,175.0300	2.1750	2,146.6500	2.1466	(1.305)	0	0	0
2019/09/23	2044	06/02/2020	10.78	Call	Bond Future	7,226.7700	7.2268	7,206.3900	7.2064	(0.282)	0	0	0
2019/09/23	2044	06/02/2020	9.78	Call	Bond Future	2,211.5000	2.2115	2,183.0500	2.1831	(1.286)	0	0	0
2019/09/23	2044	06/02/2020	9.76	Put	Bond Future	3,937.0300	3.9370	3,902.1500	3.9021	(0.886)	0	0	0
2019/09/23	2044	06/02/2020	9.78	Put	Bond Future	3,840.0700	3.8401	3,805.0500	3.8050	(0.912)	0	0	0
2019/09/23	2044	06/02/2020	9.76	Call	Bond Future	2,138.8900	2.1389	2,110.5800	2.1106	(1.324)	0	0	0
2019/09/23	2044	07/05/2020	9.33	Call	Bond Future	1,446.3800	1.4464	1,428.4900	1.4285	(1.237)	0	0	100
2019/09/23	2044	07/05/2020	9.98	Call	Bond Future	3,627.3800	3.6274	3,605.3600	3.6054	(0.607)	0	0	100
2019/09/23	2044	07/05/2020	9.26	Call	Bond Future	1,273.4600	1.2735	1,256.4700	1.2565	(1.334)	0	0	556
2019/09/23	2044	07/05/2020	9.81	Call	Bond Future	2,963.8000	2.9638	2,942.0500	2.9420	(0.734)	0	0	0
2019/09/23	2044	07/05/2020	9.79	Put	Bond Future	4,989.0100	4.9890	4,960.6800	4.9607	(0.568)	0	0	0
2019/09/23	2044	07/05/2020			Bond Future	10.0437	90.8048	10.0429	90.8115	(0.008)	0.0000	0.0000	0
2019/09/23	2044	07/05/2020	9.33	Put	Bond Future	7,567.1600	7.5672	7,542.6200	7.5426	(0.324)	0	0	0
2019/09/23	2044	07/05/2020	9.81	Put	Bond Future	4,894.2600	4.8943	4,865.8600	4.8659	(0.580)	0	0	0
2019/09/23	2044	07/05/2020	9.79	Call	Bond Future	2,890.1200	2.8901	2,868.4400	2.8684	(0.750)	0	0	0
2019/09/23	2044	07/05/2020	9.98	Put	Bond Future	4,146.8400	4.1468	4,118.1700	4.1182	(0.691)	0	0	0
2019/09/23	2044	07/05/2020	11.09	Call	Bond Future	9,220.5100	9.2205	9,205.2500	9.2052	(0.166)	0	0	0
2019/09/23	2044	07/05/2020	9.26	Put	Bond Future	8,031.9800	8.0320	8,008.3400	8.0083	(0.294)	0	0	0
2019/09/23	2044	07/05/2020	9.91	Put	Bond Future	4,442.2300	4.4422	4,413.6100	4.4136	(0.644)	0	0	0
2019/09/23	2044	07/05/2020	9.80	Put	Bond Future	4,941.4500	4.9414	4,913.0800	4.9131	(0.574)	0	0	0
2019/09/23	2044	07/05/2020	11.09	Put	Bond Future	1,369.2500	1.3693	1,347.3400	1.3473	(1.600)	0	0	100
2019/09/23	2044	07/05/2020	9.91	Call	Bond Future	3,346.2300	3.3462	3,324.2600	3.3243	(0.657)	0	0	556
2019/09/23	2044	07/05/2020	11.02	Call	Bond Future	8,855.9600	8.8560	8,839.8000	8.8398	(0.182)	0	0	0
2019/09/23	2044	07/05/2020	11.02	Put	Bond Future	1,492.5700	1.4926	1,469.7600	1.4698	(1.528)	0	0	556
2019/09/23	2044	07/05/2020	9.80	Call	Bond Future	2,926.8400	2.9268	2,905.1200	2.9051	(0.742)	0	0	0
2019/09/23	2044	06/08/2020	9.01	Call	Bond Future	1,298.1100	1.2981	1,284.4600	1.2845	(1.052)	0	0	140

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2019/09/23	2044	06/08/2020	9.66	Call	Bond Future	2,999.3400	2.9993	2,981.4400	2.9814	(0.597)	0	0	140
2019/09/23	2044	06/08/2020	9.88	Call	Bond Future	3,792.8100	3.7928	3,774.3100	3.7743	(0.488)	0	0	0
2019/09/23	2044	06/08/2020			Bond Future	10.1126	88.1119	10.1117	88.1186	(0.008)	0.0000	0.0000	0
2019/09/23	2044	06/08/2020	9.86	Call	Bond Future	3,717.2400	3.7172	3,698.7700	3.6988	(0.497)	0	0	0
2019/09/23	2044	06/08/2020	9.86	Put	Bond Future	5,779.4600	5.7795	5,754.2600	5.7543	(0.436)	0	0	0
2019/09/23	2044	06/08/2020	9.01	Put	Bond Future	10,921.4500	10.9214	10,901.0700	10.9011	(0.187)	0	0	0
2019/09/23	2044	06/08/2020	9.66	Put	Bond Future	6,752.1000	6.7521	6,727.4700	6.7275	(0.365)	0	0	0
2019/09/23	2044	06/08/2020	9.88	Put	Bond Future	5,688.8100	5.6888	5,663.5800	5.6636	(0.444)	0	0	0
2019/09/23	2044	06/08/2020	10.93	Call	Bond Future	8,585.9100	8.5859	8,570.5400	8.5705	(0.179)	0	0	0
2019/09/23	2044	06/08/2020	10.93	Put	Bond Future	2,425.0700	2.4251	2,402.9700	2.4030	(0.911)	0	0	140
2019/09/23	2044	06/08/2020	9.87	Call	Bond Future	3,754.9300	3.7549	3,736.4500	3.7364	(0.492)	0	0	0
2019/09/23	2044	06/08/2020	9.87	Put	Bond Future	5,733.9800	5.7340	5,708.7700	5.7088	(0.440)	0	0	0
2019/09/23	2046	07/11/2019			Bond Future	111.8266	111.8266	111.8264	111.8264	0.000	0.0000	0.0000	17,994
2019/09/23	2046	06/02/2020			Bond Future	113.8568	113.8568	113.8568	113.8568	0.000	0.0000	0.0000	0
2019/09/23	2046	07/05/2020			Bond Future	114.2276	114.2276	114.2274	114.2274	0.000	0.0000	0.0000	0
2019/09/23	2050	07/11/2019			Bond Future	116.2809	116.2809	116.2809	116.2809	0.000	0.0000	0.0000	12,916
2019/09/23	2050	06/02/2020			Bond Future	116.5566	116.5566	116.5566	116.5566	0.000	0.0000	0.0000	0
2019/09/23	2050	07/05/2020			Bond Future	118.7259	118.7259	118.7259	118.7259	0.000	0.0000	0.0000	0
2019/09/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	AL37	07/11/2019			Index Future	665.5920	665.5920	665.7490	665.7490	0.024	0.0000	0.0000	0
2019/09/23	AL37	06/02/2020			Index Future	677.5130	677.5130	677.6750	677.6750	0.024	0.0000	0.0000	0
2019/09/23	AL37	07/05/2020			Index Future	689.9630	689.9630	690.1260	690.1260	0.024	0.0000	0.0000	0
2019/09/23	AL7T	07/11/2019			Index Future	774.0390	774.0390	774.1790	774.1790	0.018	0.0000	0.0000	120
2019/09/23	AL7T	06/02/2020			Index Future	787.9020	787.9020	788.0460	788.0460	0.018	0.0000	0.0000	0
2019/09/23	AL7T	07/05/2020			Index Future	802.3800	802.3800	802.5260	802.5260	0.018	0.0000	0.0000	0
2019/09/23	ALBI	07/11/2019			Index Future	694.1950	694.1950	694.1800	694.1800	(0.002)	0.0000	0.0000	220
2019/09/23	ALBI	06/02/2020			Index Future	706.6280	706.6280	706.6140	706.6140	(0.002)	0.0000	0.0000	0
2019/09/23	ALBI	07/05/2020			Index Future	719.6120	719.6120	719.5980	719.5980	(0.002)	0.0000	0.0000	0
2019/09/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/23	ES33	07/11/2019			Bond Future	10.8442	77.4851	10.8480	77.4628	0.035	0.0000	0.0000	350
2019/09/23	ES33	06/02/2020			Bond Future	10.9630	78.8729	10.9669	78.8502	0.036	0.0000	0.0000	0
2019/09/23	ES33	07/05/2020			Bond Future	11.0774	76.5284	11.0815	76.5053	0.037	0.0000	0.0000	0
2019/09/23	ES42	07/11/2019			Bond Future	11.1887	78.4634	11.1924	78.4382	0.034	0.0000	0.0000	4,919
2019/09/23	ES42	06/02/2020			Bond Future	11.3022	79.8687	11.3061	79.8430	0.035	0.0000	0.0000	0
2019/09/23	ES42	07/05/2020			Bond Future	11.4164	77.0718	11.4205	77.0456	0.036	0.0000	0.0000	0
2019/09/23	GOVI	07/11/2019	672.90	Call	GOVI	142,580.0000	14.2580	142,500.0000	14.2500	(0.056)	0	0	0
2019/09/23	GOVI	07/11/2019			GOVI	687.1580	687.1580	687.1500	687.1500	(0.001)	0.0000	0.0000	1,198
2019/09/23	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	GOVI	07/11/2019	672.91	Call	GOVI	142,480.0000	14.2480	142,400.0000	14.2400	(0.056)	0	0	0
2019/09/23	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	GOVI	07/11/2019	672.92	Call	GOVI	142,380.0000	14.2380	142,300.0000	14.2300	(0.056)	0	0	0
2019/09/23	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	GOVI	06/02/2020	703.15	Put	GOVI	36,850.0000	3.6850	36,920.0000	3.6920	0.190	0	0	0
2019/09/23	GOVI	06/02/2020			GOVI	699.4650	699.4650	699.4580	699.4580	(0.001)	0.0000	0.0000	0
2019/09/23	GOVI	06/02/2020	703.14	Put	GOVI	36,750.0000	3.6750	36,820.0000	3.6820	0.190	0	0	0
2019/09/23	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	GOVI	06/02/2020	703.13	Put	GOVI	36,650.0000	3.6650	36,720.0000	3.6720	0.191	0	0	0
2019/09/23	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	GOVI	07/05/2020			GOVI	712.3180	712.3180	712.3100	712.3100	(0.001)	0.0000	0.0000	0
2019/09/23	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	GOVI	07/05/2020	720.00	Put	GOVI	76,820.0000	7.6820	76,900.0000	7.6900	0.104	0	0	0
2019/09/23	GOVI	07/05/2020	719.98	Put	GOVI	76,620.0000	7.6620	76,700.0000	7.6700	0.104	0	0	0
2019/09/23	GOVI	07/05/2020	719.99	Put	GOVI	76,720.0000	7.6720	76,800.0000	7.6800	0.104	0	0	0
2019/09/23	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/23	IGOV	07/11/2019			Index Future	262.5620	262.5620	262.4770	262.4770	(0.032)	0.0000	0.0000	1,070
2019/09/23	IGOV	06/02/2020			Index Future	267.3290	267.3290	267.2430	267.2430	(0.032)	0.0000	0.0000	0
2019/09/23	IGOV	07/05/2020			Index Future	272.3040	272.3040	272.2160	272.2160	(0.032)	0.0000	0.0000	0
2019/09/23	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0



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2019/09/23	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5700	98.5700	(0.010)	0.0000	0.0000	0
2019/09/23	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	101.9900	101.9900	0.000	0.0000	0.0000	0
2019/09/23	IS02	21/09/2020			Interest Rate Swap	98.8000	98.8000	98.8000	98.8000	0.000	0.0000	0.0000	0
2019/09/23	IS05	17/12/2020			Interest Rate Swap	95.4100	95.4100	95.4100	95.4100	0.000	0.0000	0.0000	0
2019/09/23	IS05	16/03/2021			Interest Rate Swap	94.3800	94.3800	94.3900	94.3900	0.011	0.0000	0.0000	0
2019/09/23	IS05	15/06/2021			Interest Rate Swap	93.3200	93.3200	93.3300	93.3300	0.011	0.0000	0.0000	0
2019/09/23	IS05	21/09/2021			Interest Rate Swap	93.2400	93.2400	93.2400	93.2400	0.000	0.0000	0.0000	0
2019/09/23	IS05	21/12/2021			Interest Rate Swap	95.2100	95.2100	95.2100	95.2100	0.000	0.0000	0.0000	51
2019/09/23	IS05	15/03/2022			Interest Rate Swap	95.1300	95.1300	95.1400	95.1400	0.011	0.0000	0.0000	0
2019/09/23	IS05	21/06/2022			Interest Rate Swap	96.0800	96.0800	96.0900	96.0900	0.010	0.0000	0.0000	0
2019/09/23	IS05	20/09/2022			Interest Rate Swap	99.8000	99.8000	99.8300	99.8300	0.030	0.0000	0.0000	0
2019/09/23	IS05	20/12/2022			Interest Rate Swap	100.8500	100.8500	100.8800	100.8800	0.030	0.0000	0.0000	0
2019/09/23	IS05	22/03/2023			Interest Rate Swap	93.9500	93.9500	93.9800	93.9800	0.032	0.0000	0.0000	0
2019/09/23	IS05	20/06/2023			Interest Rate Swap	99.8600	99.8600	99.8900	99.8900	0.030	0.0000	0.0000	0
2019/09/23	IS05	19/09/2023			Interest Rate Swap	95.1200	95.1200	95.1500	95.1500	0.032	0.0000	0.0000	0
2019/09/23	IS10	17/12/2025			Interest Rate Swap	90.5000	90.5000	90.5200	90.5200	0.022	0.0000	0.0000	0
2019/09/23	IS10	16/03/2026			Interest Rate Swap	87.3100	87.3100	87.3400	87.3400	0.034	0.0000	0.0000	0
2019/09/23	IS10	15/06/2026			Interest Rate Swap	85.9100	85.9100	85.9400	85.9400	0.035	0.0000	0.0000	0
2019/09/23	IS10	21/09/2026			Interest Rate Swap	88.0300	88.0300	88.0500	88.0500	0.023	0.0000	0.0000	0
2019/09/23	IS10	21/12/2026			Interest Rate Swap	91.8500	91.8500	91.8600	91.8600	0.011	0.0000	0.0000	0
2019/09/23	IS10	15/03/2027			Interest Rate Swap	90.3200	90.3200	90.3200	90.3200	0.000	0.0000	0.0000	0
2019/09/23	IS10	21/06/2027			Interest Rate Swap	92.4000	92.4000	92.3800	92.3800	(0.022)	0.0000	0.0000	0
2019/09/23	IS10	20/09/2027			Interest Rate Swap	97.9300	97.9300	97.9000	97.9000	(0.031)	0.0000	0.0000	0
2019/09/23	IS10	20/12/2027			Interest Rate Swap	98.2800	98.2800	98.2500	98.2500	(0.031)	0.0000	0.0000	0
2019/09/23	IS10	22/03/2028			Interest Rate Swap	91.6200	91.6200	91.6000	91.6000	(0.022)	0.0000	0.0000	0
2019/09/23	IS10	20/06/2028			Interest Rate Swap	98.9900	98.9900	98.9800	98.9800	(0.010)	0.0000	0.0000	0
2019/09/23	IS10	19/09/2028			Interest Rate Swap	92.3800	92.3800	92.3600	92.3600	(0.022)	0.0000	0.0000	0
2019/09/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/23	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/23	R023	07/11/2019	7.98	Call	Bond Future	1,727.5400	1.7275	1,735.9400	1.7359	0.486	0	0	0
2019/09/23	R023	07/11/2019			Bond Future	7.3963	102.5646	7.3908	102.5805	(0.074)	0.0000	0.0000	54,077
2019/09/23	R023	07/11/2019	7.99	Call	Bond Future	1,754.1700	1.7542	1,762.7400	1.7627	0.489	0	0	0
2019/09/23	R023	07/11/2019	7.98	Put	Bond Future	51.9700	0.0520	44.4400	0.0444	(14.489)	0	0	0
2019/09/23	R023	07/11/2019	7.99	Put	Bond Future	50.2000	0.0502	42.8400	0.0428	(14.661)	0	0	0
2019/09/23	R023	07/11/2019	8.00	Call	Bond Future	1,780.8100	1.7808	1,789.5500	1.7896	0.491	0	0	0
2019/09/23	R023	07/11/2019	8.00	Put	Bond Future	48.4400	0.0484	41.2500	0.0413	(14.843)	0	0	0
2019/09/23	R023	06/02/2020	7.54	Call	Bond Future	949.8000	0.9498	950.9100	0.9509	0.117	0	0	0
2019/09/23	R023	06/02/2020			Bond Future	7.4159	104.4016	7.4098	104.4178	(0.081)	0.0000	0.0000	0
2019/09/23	R023	06/02/2020	7.52	Call	Bond Future	915.1300	0.9151	916.0900	0.9161	0.105	0	0	0
2019/09/23	R023	06/02/2020	7.52	Put	Bond Future	634.5600	0.6346	619.2400	0.6192	(2.414)	0	0	0
2019/09/23	R023	06/02/2020	7.54	Put	Bond Future	615.4500	0.6155	600.2800	0.6003	(2.465)	0	0	0

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2019/09/23	R023	06/02/2020	7.53	Call	Bond Future	932.4000	0.9324	933.4300	0.9334	0.110	0	0	0
2019/09/23	R023	06/02/2020	7.53	Put	Bond Future	624.9400	0.6249	609.6900	0.6097	(2.440)	0	0	0
2019/09/23	R023	07/05/2020	6.91	Put	Bond Future	1,583.6300	1.5836	1,567.2200	1.5672	(1.036)	0	0	0
2019/09/23	R023	07/05/2020			Bond Future	7.4066	102.3872	7.4000	102.4038	(0.089)	0.0000	0.0000	0
2019/09/23	R023	07/05/2020	6.90	Call	Bond Future	321.8800	0.3219	321.9900	0.3220	0.034	0	0	0
2019/09/23	R023	07/05/2020	6.90	Put	Bond Future	1,599.9700	1.6000	1,583.5400	1.5835	(1.027)	0	0	0
2019/09/23	R023	07/05/2020	6.91	Call	Bond Future	330.9700	0.3310	331.1000	0.3311	0.039	0	0	0
2019/09/23	R023	07/05/2020	6.89	Call	Bond Future	313.2100	0.3132	313.2900	0.3133	0.026	0	0	0
2019/09/23	R023	07/05/2020	6.89	Put	Bond Future	1,616.7200	1.6167	1,600.2600	1.6003	(1.018)	0	0	0
2019/09/23	R035	07/11/2019	9.88	Call	Bond Future	2,912.0700	2.9121	2,846.7600	2.8468	(2.243)	0	0	0
2019/09/23	R035	07/11/2019	9.89	Call	Bond Future	2,966.8300	2.9668	2,901.7100	2.9017	(2.195)	0	0	0
2019/09/23	R035	07/11/2019	9.87	Put	Bond Future	708.2500	0.7083	675.2100	0.6752	(4.665)	0	0	0
2019/09/23	R035	07/11/2019	10.21	Put	Bond Future	267.3900	0.2674	244.2800	0.2443	(8.643)	0	0	3,500
2019/09/23	R035	07/11/2019			Bond Future	9.5830	96.1413	9.5872	96.1089	0.044	0.0000	0.0000	97,304
2019/09/23	R035	07/11/2019	9.89	Put	Bond Future	670.3300	0.6703	637.6500	0.6377	(4.875)	0	0	0
2019/09/23	R035	07/11/2019	9.87	Call	Bond Future	2,857.6700	2.8577	2,792.1900	2.7922	(2.291)	0	0	0
2019/09/23	R035	07/11/2019	8.92	Put	Bond Future	5,348.5200	5.3485	5,365.9300	5.3659	0.326	0	0	0
2019/09/23	R035	07/11/2019	8.92	Call	Bond Future	95.1400	0.0951	80.1100	0.0801	(15.798)	0	0	3,500
2019/09/23	R035	07/11/2019	9.52	Put	Bond Future	1,743.5800	1.7436	1,714.4100	1.7144	(1.673)	0	0	0
2019/09/23	R035	07/11/2019	9.52	Call	Bond Future	1,262.1200	1.2621	1,200.5100	1.2005	(4.881)	0	0	3,500
2019/09/23	R035	07/11/2019	9.88	Put	Bond Future	689.0700	0.6891	656.2000	0.6562	(4.770)	0	0	0
2019/09/23	R035	07/11/2019	10.21	Call	Bond Future	4,870.9200	4.8709	4,815.3700	4.8154	(1.140)	0	0	0
2019/09/23	R035	06/02/2020	9.60	Call	Bond Future	2,447.4400	2.4474	2,402.6200	2.4026	(1.831)	0	0	0
2019/09/23	R035	06/02/2020	9.61	Put	Bond Future	2,848.1000	2.8481	2,836.0600	2.8361	(0.423)	0	0	0
2019/09/23	R035	06/02/2020			Bond Future	9.6583	97.8633	9.6627	97.8303	0.046	0.0000	0.0000	0
2019/09/23	R035	06/02/2020	9.60	Put	Bond Future	2,885.9800	2.8860	2,874.1300	2.8741	(0.411)	0	0	0
2019/09/23	R035	06/02/2020	9.61	Call	Bond Future	2,484.9800	2.4850	2,439.9700	2.4400	(1.811)	0	0	0
2019/09/23	R035	06/02/2020	9.59	Call	Bond Future	2,410.2100	2.4102	2,365.5800	2.3656	(1.852)	0	0	0
2019/09/23	R035	06/02/2020	9.59	Put	Bond Future	2,924.2600	2.9243	2,912.6000	2.9126	(0.399)	0	0	0
2019/09/23	R035	07/05/2020	9.75	Call	Bond Future	3,574.3700	3.5744	3,533.9500	3.5339	(1.131)	0	0	5,000
2019/09/23	R035	07/05/2020	10.75	Put	Bond Future	1,225.0800	1.2251	1,213.6200	1.2136	(0.935)	0	0	5,000
2019/09/23	R035	07/05/2020	9.48	Put	Bond Future	4,422.4500	4.4225	4,419.6300	4.4196	(0.064)	0	0	0
2019/09/23	R035	07/05/2020	9.47	Call	Bond Future	2,558.0600	2.5581	2,521.8100	2.5218	(1.417)	0	0	0
2019/09/23	R035	07/05/2020			Bond Future	9.7243	95.1579	9.7289	95.1243	0.047	0.0000	0.0000	0
2019/09/23	R035	07/05/2020	9.11	Put	Bond Future	6,206.6500	6.2066	6,211.5400	6.2115	0.079	0	0	0
2019/09/23	R035	07/05/2020	9.11	Call	Bond Future	1,502.7000	1.5027	1,473.9800	1.4740	(1.911)	0	0	5,000
2019/09/23	R035	07/05/2020	9.75	Put	Bond Future	3,385.1500	3.3851	3,378.3400	3.3783	(0.201)	0	0	0
2019/09/23	R035	07/05/2020	10.75	Call	Bond Future	8,374.6500	8.3747	8,329.5800	8.3296	(0.538)	0	0	0
2019/09/23	R035	07/05/2020	9.48	Call	Bond Future	2,591.4900	2.5915	2,555.0600	2.5551	(1.406)	0	0	0
2019/09/23	R035	07/05/2020	9.47	Put	Bond Future	4,465.0600	4.4651	4,462.4200	4.4624	(0.059)	0	0	0
2019/09/23	R035	07/05/2020	9.49	Call	Bond Future	2,625.4400	2.6254	2,588.8300	2.5888	(1.394)	0	0	0
2019/09/23	R035	07/05/2020	9.49	Put	Bond Future	4,380.4500	4.3805	4,377.4500	4.3775	(0.068)	0	0	0
2019/09/23	R035	06/08/2020	9.00	Put	Bond Future	8,276.5700	8.2766	8,280.6100	8.2806	0.049	0	0	0
2019/09/23	R035	06/08/2020	9.92	Put	Bond Future	4,357.4000	4.3574	4,350.1500	4.3501	(0.166)	0	0	0
2019/09/23	R035	06/08/2020			Bond Future	9.7894	96.9309	9.7941	96.8967	0.048	0.0000	0.0000	0
2019/09/23	R035	06/08/2020	9.00	Call	Bond Future	2,262.4200	2.2624	2,232.2600	2.2323	(1.333)	0	0	24,761
2019/09/23	R035	06/08/2020	9.92	Call	Bond Future	5,301.0800	5.3011	5,259.6300	5.2596	(0.782)	0	0	0

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2019/09/23	R035	06/08/2020	9.93	Call	Bond Future	5,342.1200	5.3421	5,300.5900	5.3006	(0.777)	0	0	0
2019/09/23	R035	06/08/2020	9.91	Put	Bond Future	4,388.2500	4.3882	4,381.0900	4.3811	(0.163)	0	0	0
2019/09/23	R035	06/08/2020	8.75	Put	Bond Future	9,699.6100	9.6996	9,708.0000	9.7080	0.086	0	0	0
2019/09/23	R035	06/08/2020	8.75	Call	Bond Future	1,664.1900	1.6642	1,638.3800	1.6384	(1.551)	0	0	3,000
2019/09/23	R035	06/08/2020	9.93	Put	Bond Future	4,326.7500	4.3268	4,319.4200	4.3194	(0.169)	0	0	0
2019/09/23	R035	06/08/2020	9.91	Call	Bond Future	5,260.1600	5.2602	5,218.8000	5.2188	(0.786)	0	0	0
2019/09/23	R186	07/11/2019	8.94	Call	Bond Future	3,657.7500	3.6577	3,674.4300	3.6744	0.456	0	0	0
2019/09/23	R186	07/11/2019	8.23	Call	Bond Future	765.3900	0.7654	749.6500	0.7497	(2.056)	0	0	4,955
2019/09/23	R186	07/11/2019	8.20	Call	Bond Future	691.6600	0.6917	675.5000	0.6755	(2.336)	0	0	0
2019/09/23	R186	07/11/2019			Bond Future	8.3018	115.7374	8.2961	115.7698	(0.069)	0.0000	0.0000	127,133
2019/09/23	R186	07/11/2019	8.94	Put	Bond Future	109.3100	0.1093	93.5700	0.0936	(14.399)	0	0	0
2019/09/23	R186	07/11/2019	8.25	Put	Bond Future	1,111.8900	1.1119	1,064.1000	1.0641	(4.298)	0	0	3,750
2019/09/23	R186	07/11/2019	8.25	Call	Bond Future	817.1000	0.8171	801.7300	0.8017	(1.881)	0	0	3,750
2019/09/23	R186	07/11/2019	8.73	Call	Bond Future	2,634.6900	2.6347	2,641.4200	2.6414	0.255	0	0	0
2019/09/23	R186	07/11/2019	8.73	Put	Bond Future	237.6900	0.2377	212.0000	0.2120	(10.808)	0	0	4,955
2019/09/23	R186	07/11/2019	8.95	Call	Bond Future	3,708.0800	3.7081	3,725.1600	3.7252	0.461	0	0	0
2019/09/23	R186	07/11/2019	8.96	Put	Bond Future	101.2600	0.1013	86.3100	0.0863	(14.764)	0	0	0
2019/09/23	R186	07/11/2019	8.23	Put	Bond Future	1,174.1800	1.1742	1,126.0200	1.1260	(4.102)	0	0	0
2019/09/23	R186	07/11/2019	8.20	Put	Bond Future	1,271.7300	1.2717	1,223.1500	1.2231	(3.820)	0	0	7,500
2019/09/23	R186	07/11/2019	8.95	Put	Bond Future	105.2100	0.1052	89.8700	0.0899	(14.580)	0	0	0
2019/09/23	R186	07/11/2019	8.96	Call	Bond Future	3,758.5400	3.7585	3,776.0100	3.7760	0.465	0	0	0
2019/09/23	R186	06/02/2020	8.11	Put	Bond Future	2,459.9800	2.4600	2,422.0200	2.4220	(1.543)	0	0	0
2019/09/23	R186	06/02/2020	8.50	Call	Bond Future	2,201.6800	2.2017	2,202.0300	2.2020	0.016	0	0	0
2019/09/23	R186	06/02/2020	8.57	Call	Bond Future	2,445.0600	2.4451	2,446.6200	2.4466	0.064	0	0	0
2019/09/23	R186	06/02/2020			Bond Future	8.3535	112.5065	8.3475	112.5396	(0.072)	0.0000	0.0000	5,040
2019/09/23	R186	06/02/2020	8.11	Call	Bond Future	1,110.4500	1.1105	1,105.6000	1.1056	(0.437)	0	0	1,007
2019/09/23	R186	06/02/2020	8.55	Call	Bond Future	2,374.4200	2.3744	2,375.6300	2.3756	0.051	0	0	0
2019/09/23	R186	06/02/2020	8.55	Put	Bond Future	1,300.1700	1.3002	1,268.2700	1.2683	(2.454)	0	0	0
2019/09/23	R186	06/02/2020	9.00	Put	Bond Future	663.9300	0.6639	640.4300	0.6404	(3.540)	0	0	1,007
2019/09/23	R186	06/02/2020	8.50	Put	Bond Future	1,399.4700	1.3995	1,366.7100	1.3667	(2.341)	0	0	1,007
2019/09/23	R186	06/02/2020	8.57	Put	Bond Future	1,262.2400	1.2622	1,230.6900	1.2307	(2.500)	0	0	0
2019/09/23	R186	06/02/2020	9.00	Call	Bond Future	4,148.1500	4.1481	4,157.7600	4.1578	0.232	0	0	0
2019/09/23	R186	06/02/2020	8.56	Call	Bond Future	2,409.6300	2.4096	2,411.0100	2.4110	0.057	0	0	0
2019/09/23	R186	06/02/2020	8.56	Put	Bond Future	1,281.0800	1.2811	1,249.3500	1.2494	(2.477)	0	0	0
2019/09/23	R186	07/05/2020	8.28	Put	Bond Future	2,487.6100	2.4876	2,455.5500	2.4556	(1.289)	0	0	0
2019/09/23	R186	07/05/2020	8.93	Call	Bond Future	4,019.0800	4.0191	4,028.4200	4.0284	0.232	0	0	0
2019/09/23	R186	07/05/2020	8.09	Put	Bond Future	3,025.3700	3.0254	2,991.6600	2.9917	(1.114)	0	0	0
2019/09/23	R186	07/05/2020			Bond Future	8.3995	114.5740	8.3931	114.6076	(0.075)	0.0000	0.0000	0
2019/09/23	R186	07/05/2020	8.08	Call	Bond Future	1,338.4000	1.3384	1,338.2800	1.3383	(0.009)	0	0	0
2019/09/23	R186	07/05/2020	8.08	Put	Bond Future	3,056.0400	3.0560	3,022.2600	3.0223	(1.105)	0	0	0
2019/09/23	R186	07/05/2020	8.28	Call	Bond Future	1,849.3000	1.8493	1,850.9000	1.8509	0.087	0	0	6,000
2019/09/23	R186	07/05/2020	8.93	Put	Bond Future	1,239.9100	1.2399	1,215.5900	1.2156	(1.961)	0	0	6,000
2019/09/23	R186	07/05/2020	8.09	Call	Bond Future	1,362.0200	1.3620	1,361.9700	1.3620	(0.004)	0	0	0
2019/09/23	R186	07/05/2020	7.60	Put	Bond Future	4,829.4300	4.8294	4,793.8200	4.7938	(0.737)	0	0	0
2019/09/23	R186	07/05/2020	7.60	Call	Bond Future	466.4000	0.4664	464.4500	0.4645	(0.418)	0	0	6,000
2019/09/23	R186	07/05/2020	8.07	Call	Bond Future	1,315.0100	1.3150	1,314.8200	1.3148	(0.014)	0	0	0
2019/09/23	R186	07/05/2020	8.07	Put	Bond Future	3,086.9600	3.0870	3,053.1100	3.0531	(1.097)	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
2019/09/23	R197	07/11/2019			Bond Future	308.4474		308.4474	308.4410	308.4410	(0.002)	0.0000	0.0000	2,507
2019/09/23	R197	06/02/2020			Bond Future	306.3897		306.3897	306.3833	306.3833	(0.002)	0.0000	0.0000	40
2019/09/23	R197	07/05/2020			Bond Future	312.0920		312.0920	312.0853	312.0853	(0.002)	0.0000	0.0000	0
2019/09/23	R202	07/11/2019			Bond Future	233.6599		233.6599	233.6591	233.6591	0.000	0.0000	0.0000	9,010
2019/09/23	R202	06/02/2020			Bond Future	233.8345		233.8345	233.8340	233.8340	0.000	0.0000	0.0000	0
2019/09/23	R202	07/05/2020			Bond Future	238.1865		238.1865	238.1858	238.1858	0.000	0.0000	0.0000	0
2019/09/23	R207	07/11/2019	2.08	Put	Bond Future	825.8200		0.8258	826.5900	0.8266	0.093	0	0	0
2019/09/23	R207	07/11/2019			Bond Future	6.6951		102.4226	6.6995	102.4218	0.065	0.0000	0.0000	3,148
2019/09/23	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	R207	07/11/2019	2.07	Put	Bond Future	827.6200		0.8276	828.3900	0.8284	0.093	0	0	0
2019/09/23	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/23	R207	07/11/2019	2.06	Put	Bond Future	829.4300		0.8294	830.2000	0.8302	0.093	0	0	0
2019/09/23	R208	07/11/2019	6.83	Call	Bond Future	344.5600		0.3446	340.2500	0.3402	(1.251)	0	0	0
2019/09/23	R208	07/11/2019	6.82	Put	Bond Future	42.3200		0.0423	39.3700	0.0394	(6.971)	0	0	0
2019/09/23	R208	07/11/2019			Bond Future	6.5962		100.9833	6.5973	100.9819	0.016	0.0000	0.0000	9,405
2019/09/23	R208	07/11/2019	6.84	Call	Bond Future	355.6100		0.3556	351.3500	0.3513	(1.198)	0	0	0
2019/09/23	R208	07/11/2019	6.84	Put	Bond Future	38.3500		0.0384	35.5000	0.0355	(7.432)	0	0	0
2019/09/23	R208	07/11/2019	6.83	Put	Bond Future	40.2800		0.0403	37.3800	0.0374	(7.200)	0	0	0
2019/09/23	R208	07/11/2019	6.82	Call	Bond Future	333.6100		0.3336	329.2500	0.3292	(1.307)	0	0	0
2019/09/23	R208	06/02/2020	6.13	Put	Bond Future	379.6100		0.3796	379.5700	0.3796	(0.011)	0	0	0
2019/09/23	R208	06/02/2020	6.12	Call	Bond Future	38.6500		0.0387	37.2900	0.0373	(3.519)	0	0	0
2019/09/23	R208	06/02/2020			Bond Future	6.4424		102.7920	6.4437	102.7906	0.020	0.0000	0.0000	0
2019/09/23	R208	06/02/2020	6.13	Call	Bond Future	41.0200		0.0410	39.6200	0.0396	(3.413)	0	0	0
2019/09/23	R208	06/02/2020	6.12	Put	Bond Future	388.1100		0.3881	388.1100	0.3881	0.000	0	0	0
2019/09/23	R208	06/02/2020	6.14	Call	Bond Future	43.6700		0.0437	42.2200	0.0422	(3.320)	0	0	0
2019/09/23	R208	06/02/2020	6.14	Put	Bond Future	371.4000		0.3714	371.3100	0.3713	(0.024)	0	0	0
2019/09/23	R208	07/05/2020	4.81	Call	Bond Future	0.3900		0.0004	0.3600	0.0004	(7.692)	0	0	0
2019/09/23	R208	07/05/2020	4.80	Put	Bond Future	1,161.1600		1.1612	1,162.5700	1.1626	0.121	0	0	0
2019/09/23	R208	07/05/2020			Bond Future	6.1473		101.2773	6.1490	101.2758	0.027	0.0000	0.0000	0
2019/09/23	R208	07/05/2020	4.82	Call	Bond Future	0.4200		0.0004	0.3900	0.0004	(7.143)	0	0	0
2019/09/23	R208	07/05/2020	4.82	Put	Bond Future	1,143.8300		1.1438	1,145.2300	1.1452	0.122	0	0	0
2019/09/23	R208	07/05/2020	4.81	Put	Bond Future	1,152.4900		1.1525	1,153.8900	1.1539	0.121	0	0	0
2019/09/23	R208	07/05/2020	4.80	Call	Bond Future	0.3600		0.0004	0.3400	0.0003	(5.556)	0	0	0
2019/09/23	R209	07/11/2019	9.82	Call	Bond Future	2,248.1600		2.2482	2,190.8200	2.1908	(2.551)	0	0	0
2019/09/23	R209	07/11/2019	9.33	Call	Bond Future	613.6200		0.6136	569.9000	0.5699	(7.125)	0	0	8,000
2019/09/23	R209	07/11/2019	9.77	Put	Bond Future	790.2300		0.7902	761.0600	0.7611	(3.691)	0	0	8,000
2019/09/23	R209	07/11/2019			Bond Future	9.5774		73.4821	9.5818	73.4536	0.046	0.0000	0.0000	96,095
2019/09/23	R209	07/11/2019	9.80	Call	Bond Future	2,159.5800		2.1596	2,102.0900	2.1021	(2.662)	0	0	0
2019/09/23	R209	07/11/2019	9.80	Put	Bond Future	729.9500		0.7300	700.9200	0.7009	(3.977)	0	0	0
2019/09/23	R209	07/11/2019	9.50	Put	Bond Future	1,554.8000		1.5548	1,530.4000	1.5304	(1.569)	0	0	0
2019/09/23	R209	07/11/2019	9.50	Call	Bond Future	1,047.6200		1.0476	994.7600	0.9948	(5.046)	0	0	5,000
2019/09/23	R209	07/11/2019	8.92	Put	Bond Future	4,566.3000		4.5663	4,580.4700	4.5805	0.310	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/23	R209	07/11/2019	8.92	Call	Bond Future	93.4800	0.0935	79.1900	0.0792	(15.287)	0	0	8,000
2019/09/23	R209	07/11/2019	9.82	Put	Bond Future	692.0700	0.6921	663.1900	0.6632	(4.173)	0	0	0
2019/09/23	R209	07/11/2019	9.33	Put	Bond Future	2,252.2400	2.2522	2,236.9800	2.2370	(0.678)	0	0	0
2019/09/23	R209	07/11/2019	9.77	Call	Bond Future	2,029.5400	2.0295	1,971.9100	1.9719	(2.840)	0	0	0
2019/09/23	R209	07/11/2019	9.81	Call	Bond Future	2,203.7400	2.2037	2,146.3200	2.1463	(2.606)	0	0	0
2019/09/23	R209	07/11/2019	9.81	Put	Bond Future	710.8400	0.7108	681.8800	0.6819	(4.074)	0	0	0
2019/09/23	R209	06/02/2020	9.52	Put	Bond Future	2,709.4300	2.7094	2,700.4600	2.7005	(0.331)	0	0	0
2019/09/23	R209	06/02/2020			Bond Future	9.6413	74.7982	9.6458	74.7692	0.047	0.0000	0.0000	0
2019/09/23	R209	06/02/2020	9.51	Call	Bond Future	1,891.5000	1.8915	1,853.7500	1.8538	(1.996)	0	0	0
2019/09/23	R209	06/02/2020	9.51	Put	Bond Future	2,744.2800	2.7443	2,735.5000	2.7355	(0.320)	0	0	0
2019/09/23	R209	06/02/2020	9.52	Call	Bond Future	1,922.0800	1.9221	1,884.1400	1.8841	(1.974)	0	0	0
2019/09/23	R209	06/02/2020	9.50	Call	Bond Future	1,861.1700	1.8612	1,823.6200	1.8236	(2.018)	0	0	0
2019/09/23	R209	06/02/2020	9.50	Put	Bond Future	2,779.4700	2.7795	2,770.8900	2.7709	(0.309)	0	0	0
2019/09/23	R209	07/05/2020	9.47	Call	Bond Future	2,296.3500	2.2963	2,264.2500	2.2643	(1.398)	0	0	0
2019/09/23	R209	07/05/2020			Bond Future	9.7024	73.0212	9.7070	72.9917	0.048	0.0000	0.0000	0
2019/09/23	R209	07/05/2020	9.45	Call	Bond Future	2,237.1100	2.2371	2,205.3300	2.2053	(1.421)	0	0	0
2019/09/23	R209	07/05/2020	9.45	Put	Bond Future	3,869.0100	3.8690	3,866.7500	3.8668	(0.058)	0	0	0
2019/09/23	R209	07/05/2020	9.47	Put	Bond Future	3,797.0100	3.7970	3,794.4300	3.7944	(0.068)	0	0	0
2019/09/23	R209	07/05/2020	9.46	Call	Bond Future	2,266.7500	2.2668	2,234.8000	2.2348	(1.410)	0	0	0
2019/09/23	R209	07/05/2020	9.46	Put	Bond Future	3,832.9900	3.8330	3,830.5600	3.8306	(0.063)	0	0	0
2019/09/23	R210	07/11/2019			Bond Future	189.2781	189.2781	188.7073	188.7073	(0.302)	0.0000	0.0000	2,132
2019/09/23	R210	06/02/2020			Bond Future	192.7145	192.7145	192.1335	192.1335	(0.301)	0.0000	0.0000	0
2019/09/23	R210	07/05/2020			Bond Future	193.6510	193.6510	193.0592	193.0592	(0.306)	0.0000	0.0000	0
2019/09/23	R212	07/11/2019			Bond Future	162.4746	162.4746	162.4707	162.4707	(0.002)	0.0000	0.0000	7,384
2019/09/23	R212	06/02/2020			Bond Future	163.1786	163.1786	163.1747	163.1747	(0.002)	0.0000	0.0000	0
2019/09/23	R212	07/05/2020			Bond Future	166.2155	166.2155	166.2115	166.2115	(0.002)	0.0000	0.0000	0
2019/09/23	R213	07/11/2019	9.59	Put	Bond Future	360.6700	0.3607	338.6000	0.3386	(6.119)	0	0	0
2019/09/23	R213	07/11/2019	9.58	Call	Bond Future	2,752.3700	2.7524	2,703.0700	2.7031	(1.791)	0	0	0
2019/09/23	R213	07/11/2019			Bond Future	9.1900	86.1971	9.1943	86.1701	0.047	0.0000	0.0000	23,319
2019/09/23	R213	07/11/2019	9.59	Call	Bond Future	2,800.7800	2.8008	2,751.7200	2.7517	(1.752)	0	0	0
2019/09/23	R213	07/11/2019	9.58	Put	Bond Future	372.1200	0.3721	349.8100	0.3498	(5.995)	0	0	0
2019/09/23	R213	07/11/2019	9.60	Call	Bond Future	2,849.4400	2.8494	2,800.6100	2.8006	(1.714)	0	0	0
2019/09/23	R213	07/11/2019	9.60	Put	Bond Future	349.5400	0.3495	327.7000	0.3277	(6.248)	0	0	0
2019/09/23	R213	06/02/2020	9.27	Call	Bond Future	2,162.2000	2.1622	2,125.0100	2.1250	(1.720)	0	0	0
2019/09/23	R213	06/02/2020	9.26	Put	Bond Future	2,125.8700	2.1259	2,116.1300	2.1161	(0.458)	0	0	0
2019/09/23	R213	06/02/2020			Bond Future	9.2594	87.7409	9.2638	87.7136	0.048	0.0000	0.0000	0
2019/09/23	R213	06/02/2020	9.28	Call	Bond Future	2,194.9800	2.1950	2,157.6500	2.1576	(1.701)	0	0	0
2019/09/23	R213	06/02/2020	9.28	Put	Bond Future	2,069.1300	2.0691	2,059.1000	2.0591	(0.485)	0	0	0
2019/09/23	R213	06/02/2020	9.27	Put	Bond Future	2,097.3500	2.0974	2,087.4600	2.0875	(0.472)	0	0	0
2019/09/23	R213	06/02/2020	9.26	Call	Bond Future	2,129.6600	2.1297	2,092.6200	2.0926	(1.739)	0	0	0
2019/09/23	R213	07/05/2020	9.01	Put	Bond Future	3,761.9000	3.7619	3,761.4000	3.7614	(0.013)	0	0	0
2019/09/23	R213	07/05/2020	9.00	Call	Bond Future	1,851.5200	1.8515	1,823.3000	1.8233	(1.524)	0	0	0
2019/09/23	R213	07/05/2020			Bond Future	9.3190	85.8011	9.3237	85.7732	0.050	0.0000	0.0000	0
2019/09/23	R213	07/05/2020	9.01	Call	Bond Future	1,877.8500	1.8778	1,849.4700	1.8495	(1.511)	0	0	0
2019/09/23	R213	07/05/2020	9.00	Put	Bond Future	3,797.4600	3.7975	3,797.1200	3.7971	(0.009)	0	0	0

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2019/09/23	R213	07/05/2020	9.02	Call	Bond Future	1,904.6500	1.9047	1,876.1100	1.8761	(1.498)	0	0	0
2019/09/23	R213	07/05/2020	9.02	Put	Bond Future	3,726.8700	3.7269	3,726.2100	3.7262	(0.018)	0	0	0
2019/09/23	R214	07/11/2019	10.02	Put	Bond Future	874.8600	0.8749	843.2200	0.8432	(3.617)	0	0	0
2019/09/23	R214	07/11/2019			Bond Future	9.8354	71.7681	9.8397	71.7390	0.044	0.0000	0.0000	15,477
2019/09/23	R214	07/11/2019	10.01	Call	Bond Future	2,059.1700	2.0592	1,998.4800	1.9985	(2.947)	0	0	0
2019/09/23	R214	07/11/2019	10.01	Put	Bond Future	897.1300	0.8971	865.4900	0.8655	(3.527)	0	0	0
2019/09/23	R214	07/11/2019	10.02	Call	Bond Future	2,102.5200	2.1025	2,041.8300	2.0418	(2.887)	0	0	0
2019/09/23	R214	07/11/2019	10.00	Call	Bond Future	2,016.1100	2.0161	1,955.4200	1.9554	(3.010)	0	0	0
2019/09/23	R214	07/11/2019	10.00	Put	Bond Future	919.7800	0.9198	888.1400	0.8881	(3.440)	0	0	0
2019/09/23	R214	06/02/2020	9.73	Call	Bond Future	1,891.0600	1.8911	1,852.2300	1.8522	(2.053)	0	0	0
2019/09/23	R214	06/02/2020			Bond Future	9.9052	73.0534	9.9097	73.0240	0.045	0.0000	0.0000	0
2019/09/23	R214	06/02/2020	9.71	Call	Bond Future	1,829.6900	1.8297	1,791.2900	1.7913	(2.099)	0	0	0
2019/09/23	R214	06/02/2020	9.71	Put	Bond Future	3,149.4400	3.1494	3,140.5300	3.1405	(0.283)	0	0	0
2019/09/23	R214	06/02/2020	9.73	Put	Bond Future	3,073.8300	3.0738	3,064.4900	3.0645	(0.304)	0	0	0
2019/09/23	R214	06/02/2020	9.72	Call	Bond Future	1,860.1600	1.8602	1,821.5400	1.8215	(2.076)	0	0	0
2019/09/23	R214	06/02/2020	9.72	Put	Bond Future	3,111.3700	3.1114	3,102.2400	3.1022	(0.293)	0	0	0
2019/09/23	R214	07/05/2020	9.77	Put	Bond Future	3,893.9200	3.8939	3,889.7300	3.8897	(0.108)	0	0	0
2019/09/23	R214	07/05/2020			Bond Future	9.9668	71.0974	9.9714	71.0673	0.046	0.0000	0.0000	0
2019/09/23	R214	07/05/2020	9.76	Call	Bond Future	2,546.5600	2.5466	2,512.4000	2.5124	(1.341)	0	0	0
2019/09/23	R214	07/05/2020	9.76	Put	Bond Future	3,931.0100	3.9310	3,926.9600	3.9270	(0.103)	0	0	0
2019/09/23	R214	07/05/2020	9.77	Call	Bond Future	2,577.4000	2.5774	2,543.1000	2.5431	(1.331)	0	0	0
2019/09/23	R214	07/05/2020	9.75	Call	Bond Future	2,515.6800	2.5157	2,481.6700	2.4817	(1.352)	0	0	0
2019/09/23	R214	07/05/2020	9.75	Put	Bond Future	3,968.1600	3.9682	3,964.2600	3.9643	(0.098)	0	0	0
2019/09/23	R248	07/11/2019	10.02	Call	Bond Future	2,327.7600	2.3278	2,253.9000	2.2539	(3.173)	0	0	0
2019/09/23	R248	07/11/2019	10.01	Put	Bond Future	1,178.8000	1.1788	1,141.8800	1.1419	(3.132)	0	0	0
2019/09/23	R248	07/11/2019			Bond Future	9.8808	91.0414	9.8851	91.0045	0.044	0.0000	0.0000	85,896
2019/09/23	R248	07/11/2019	10.03	Call	Bond Future	2,380.7600	2.3808	2,306.8700	2.3069	(3.104)	0	0	0
2019/09/23	R248	07/11/2019	10.03	Put	Bond Future	1,116.5800	1.1166	1,079.5800	1.0796	(3.314)	0	0	0
2019/09/23	R248	07/11/2019	10.02	Put	Bond Future	1,147.3500	1.1473	1,110.3800	1.1104	(3.222)	0	0	0
2019/09/23	R248	07/11/2019	10.01	Call	Bond Future	2,275.2900	2.2753	2,201.4800	2.2015	(3.244)	0	0	0
2019/09/23	R248	06/02/2020	9.71	Put	Bond Future	4,162.3800	4.1624	4,153.4000	4.1534	(0.216)	0	0	0
2019/09/23	R248	06/02/2020			Bond Future	9.9517	92.6720	9.9561	92.6345	0.045	0.0000	0.0000	100
2019/09/23	R248	06/02/2020	9.71	Call	Bond Future	2,073.8600	2.0739	2,027.3800	2.0274	(2.241)	0	0	0
2019/09/23	R248	06/02/2020	9.70	Put	Bond Future	4,213.9200	4.2139	4,205.2600	4.2053	(0.206)	0	0	0
2019/09/23	R248	06/02/2020	9.72	Call	Bond Future	2,110.9100	2.1109	2,064.1300	2.0641	(2.216)	0	0	0
2019/09/23	R248	06/02/2020	9.72	Put	Bond Future	4,111.3300	4.1113	4,102.0500	4.1020	(0.226)	0	0	0
2019/09/23	R248	06/02/2020	9.70	Call	Bond Future	2,037.1600	2.0372	1,991.0000	1.9910	(2.266)	0	0	0
2019/09/23	R248	07/05/2020	9.79	Call	Bond Future	3,055.3500	3.0554	3,013.1000	3.0131	(1.383)	0	0	0
2019/09/23	R248	07/05/2020	9.77	Put	Bond Future	5,065.5800	5.0656	5,062.0500	5.0620	(0.070)	0	0	0
2019/09/23	R248	07/05/2020			Bond Future	10.0142	89.9348	10.0188	89.8964	0.046	0.0000	0.0000	0
2019/09/23	R248	07/05/2020	9.79	Put	Bond Future	4,967.6700	4.9677	4,963.7500	4.9638	(0.079)	0	0	0
2019/09/23	R248	07/05/2020	9.77	Call	Bond Future	2,979.1900	2.9792	2,937.3300	2.9373	(1.405)	0	0	0
2019/09/23	R248	07/05/2020	9.78	Put	Bond Future	5,016.4300	5.0164	5,012.7100	5.0127	(0.074)	0	0	0
2019/09/23	R248	07/05/2020	9.78	Call	Bond Future	3,017.1400	3.0171	2,975.0900	2.9751	(1.394)	0	0	0
2019/09/23	R248	06/08/2020	9.00	Put	Bond Future	11,542.6000	11.5426	11,552.8400	11.5528	0.089	0	0	0
2019/09/23	R248	06/08/2020	10.20	Call	Bond Future	6,068.7700	6.0688	6,021.1500	6.0212	(0.785)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/23	R248	06/08/2020			Bond Future	10.0758	91.6104	10.0805	91.5714	0.047	0.0000	0.0000	0
2019/09/23	R248	06/08/2020	9.25	Put	Bond Future	9,796.9900	9.7970	9,802.0600	9.8021	0.052	0	0	0
2019/09/23	R248	06/08/2020	9.25	Call	Bond Future	2,472.8800	2.4729	2,438.9900	2.4390	(1.370)	0	0	20,640
2019/09/23	R248	06/08/2020	10.18	Call	Bond Future	5,979.9900	5.9800	5,932.5400	5.9325	(0.793)	0	0	0
2019/09/23	R248	06/08/2020	10.18	Put	Bond Future	5,124.6600	5.1247	5,116.1700	5.1162	(0.166)	0	0	0
2019/09/23	R248	06/08/2020	9.00	Call	Bond Future	1,792.4600	1.7925	1,763.7400	1.7637	(1.602)	0	0	3,000
2019/09/23	R248	06/08/2020	10.20	Put	Bond Future	5,050.9900	5.0510	5,042.3300	5.0423	(0.171)	0	0	0
2019/09/23	R248	06/08/2020	10.19	Call	Bond Future	6,024.3200	6.0243	5,976.7800	5.9768	(0.789)	0	0	0
2019/09/23	R248	06/08/2020	10.19	Put	Bond Future	5,087.7000	5.0877	5,079.1200	5.0791	(0.169)	0	0	0

**Total** **1088912**