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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/09/2019 TO 02/09/2019

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
2019/09/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	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
2019/09/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	2025	07/11/2019			Bond Future	137.4987	137.4987	137.5667	137.5667	0.049	0.0000	0.0000	1,451
2019/09/02	2025	06/02/2020			Bond Future	138.5332	138.5332	138.6025	138.6025	0.050	0.0000	0.0000	0
2019/09/02	2025	07/05/2020			Bond Future	141.1269	141.1269	141.1974	141.1974	0.050	0.0000	0.0000	0
2019/09/02	2029	07/11/2019			Bond Future	102.1935	102.1935	102.1930	102.1930	(0.001)	0.0000	0.0000	4,260
2019/09/02	2029	06/02/2020			Bond Future	104.0579	104.0579	104.0574	104.0574	0.000	0.0000	0.0000	0
2019/09/02	2029	07/05/2020			Bond Future	104.8935	104.8935	104.8930	104.8930	0.000	0.0000	0.0000	0
2019/09/02	2030	07/11/2019	9.49	Put	Bond Future	406.9700	0.4070	310.9400	0.3109	(23.596)	0	0	0
2019/09/02	2030	07/11/2019	9.76	Put	Bond Future	202.1600	0.2022	147.7500	0.1478	(26.914)	0	0	5,500
2019/09/02	2030	07/11/2019	9.20	Put	Bond Future	834.7000	0.8347	670.0400	0.6700	(19.727)	0	0	2,750
2019/09/02	2030	07/11/2019	8.40	Put	Bond Future	3,964.0600	3.9641	3,580.5600	3.5806	(9.674)	0	0	0
2019/09/02	2030	07/11/2019	9.30	Put	Bond Future	653.9700	0.6540	515.9100	0.5159	(21.111)	0	0	2,750
2019/09/02	2030	07/11/2019			Bond Future	8.9808	95.7689	8.9133	96.1963	(0.751)	0.0000	0.0000	72,425
2019/09/02	2030	07/11/2019	9.48	Call	Bond Future	3,500.3300	3.5003	3,829.7600	3.8298	9.411	0	0	0
2019/09/02	2030	07/11/2019	9.48	Put	Bond Future	417.5400	0.4175	319.5600	0.3196	(23.466)	0	0	0
2019/09/02	2030	07/11/2019	8.60	Put	Bond Future	2,896.9000	2.8969	2,555.3000	2.5553	(11.792)	0	0	0
2019/09/02	2030	07/11/2019	8.60	Call	Bond Future	451.0100	0.4510	536.8200	0.5368	19.026	0	0	5,500
2019/09/02	2030	07/11/2019	9.10	Put	Bond Future	1,059.2000	1.0592	865.3800	0.8654	(18.299)	0	0	0
2019/09/02	2030	07/11/2019	9.10	Call	Bond Future	1,807.6600	1.8077	2,041.2500	2.0413	12.922	0	0	5,500
2019/09/02	2030	07/11/2019	9.30	Call	Bond Future	2,640.8400	2.6408	2,930.1900	2.9302	10.957	0	0	0
2019/09/02	2030	07/11/2019	9.49	Call	Bond Future	3,550.1400	3.5501	3,881.5200	3.8815	9.334	0	0	0
2019/09/02	2030	07/11/2019	9.76	Call	Bond Future	4,955.3500	4.9554	5,328.3500	5.3284	7.527	0	0	0
2019/09/02	2030	07/11/2019	9.85	Put	Bond Future	159.1500	0.1591	114.6400	0.1146	(27.967)	0	0	2,500
2019/09/02	2030	07/11/2019	8.57	Put	Bond Future	3,045.4300	3.0454	2,696.5300	2.6965	(11.457)	0	0	0
2019/09/02	2030	07/11/2019	9.20	Call	Bond Future	2,205.1200	2.2051	2,467.8700	2.4679	11.915	0	0	0
2019/09/02	2030	07/11/2019	9.25	Call	Bond Future	2,417.1200	2.4171	2,693.6600	2.6937	11.441	0	0	0
2019/09/02	2030	07/11/2019	8.40	Call	Bond Future	199.9100	0.1999	243.8200	0.2438	21.965	0	0	0
2019/09/02	2030	07/11/2019	9.47	Call	Bond Future	3,450.6000	3.4506	3,778.0700	3.7781	9.490	0	0	0
2019/09/02	2030	07/11/2019	9.47	Put	Bond Future	428.2300	0.4282	328.2900	0.3283	(23.338)	0	0	0
2019/09/02	2030	07/11/2019	9.70	Call	Bond Future	4,635.4000	4.6354	5,000.8100	5.0008	7.883	0	0	0
2019/09/02	2030	07/11/2019	9.70	Put	Bond Future	236.6800	0.2367	174.6800	0.1747	(26.196)	0	0	0
2019/09/02	2030	07/11/2019	9.85	Call	Bond Future	5,440.5200	5.4405	5,823.4200	5.8234	7.038	0	0	0
2019/09/02	2030	07/11/2019	8.57	Call	Bond Future	403.3100	0.4033	481.8200	0.4818	19.466	0	0	0
2019/09/02	2030	07/11/2019	9.12	Put	Bond Future	1,010.8100	1.0108	822.9700	0.8230	(18.583)	0	0	0
2019/09/02	2030	07/11/2019	9.12	Call	Bond Future	1,884.1000	1.8841	2,123.6700	2.1237	12.715	0	0	0
2019/09/02	2030	07/11/2019	8.95	Call	Bond Future	1,286.8100	1.2868	1,474.1400	1.4741	14.558	0	0	0
2019/09/02	2030	07/11/2019	8.95	Put	Bond Future	1,481.7400	1.4817	1,241.6600	1.2417	(16.203)	0	0	5,000
2019/09/02	2030	07/11/2019	9.35	Call	Bond Future	2,871.6500	2.8717	3,173.1000	3.1731	10.497	0	0	0
2019/09/02	2030	07/11/2019	9.35	Put	Bond Future	578.6000	0.5786	452.6400	0.4526	(21.770)	0	0	2,500
2019/09/02	2030	07/11/2019	9.25	Put	Bond Future	737.7900	0.7378	586.9200	0.5869	(20.449)	0	0	5,333
2019/09/02	2030	06/02/2020	9.14	Call	Bond Future	2,627.6000	2.6276	2,853.4900	2.8535	8.597	0	0	0
2019/09/02	2030	06/02/2020	8.40	Call	Bond Future	704.2800	0.7043	795.3700	0.7954	12.934	0	0	5,820
2019/09/02	2030	06/02/2020	9.15	Put	Bond Future	1,998.2300	1.9982	1,790.7600	1.7908	(10.383)	0	0	0

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2019/09/02	2030	06/02/2020			Bond Future	9.0421		93.4841	8.9720	93.9192	(0.775)	0.0000	0.0000	0
2019/09/02	2030	06/02/2020	9.00	Put	Bond Future	2,419.7600		2.4198	2,184.6000	2.1846	(9.718)	0	0	0
2019/09/02	2030	06/02/2020	9.00	Call	Bond Future	2,158.7300		2.1587	2,358.7400	2.3587	9.265	0	0	5,820
2019/09/02	2030	06/02/2020	9.14	Put	Bond Future	2,024.3000		2.0243	1,815.0200	1.8150	(10.338)	0	0	0
2019/09/02	2030	06/02/2020	8.40	Put	Bond Future	4,791.9800		4.7920	4,447.9000	4.4479	(7.180)	0	0	0
2019/09/02	2030	06/02/2020	9.15	Call	Bond Future	2,662.8700		2.6629	2,890.5700	2.8906	8.551	0	0	0
2019/09/02	2030	06/02/2020	9.16	Call	Bond Future	2,698.3600		2.6984	2,927.8700	2.9279	8.506	0	0	0
2019/09/02	2030	06/02/2020	9.16	Put	Bond Future	1,972.4400		1.9724	1,766.7800	1.7668	(10.427)	0	0	0
2019/09/02	2030	07/05/2020	8.79	Call	Bond Future	1,949.0200		1.9490	2,118.2800	2.1183	8.684	0	0	0
2019/09/02	2030	07/05/2020	8.78	Put	Bond Future	3,900.1900		3.9002	3,624.7600	3.6248	(7.062)	0	0	0
2019/09/02	2030	07/05/2020			Bond Future	9.1015		95.2127	9.0287	95.6559	(0.800)	0.0000	0.0000	0
2019/09/02	2030	07/05/2020	8.80	Call	Bond Future	1,976.0800		1.9761	2,146.8800	2.1469	8.643	0	0	0
2019/09/02	2030	07/05/2020	8.80	Put	Bond Future	3,829.1800		3.8292	3,556.8200	3.5568	(7.113)	0	0	0
2019/09/02	2030	07/05/2020	8.79	Put	Bond Future	3,864.4100		3.8644	3,590.5100	3.5905	(7.088)	0	0	0
2019/09/02	2030	07/05/2020	8.78	Call	Bond Future	1,922.4600		1.9225	2,090.1900	2.0902	8.725	0	0	0
2019/09/02	2032	07/11/2019	9.71	Call	Bond Future	2,998.0800		2.9981	3,276.7000	3.2767	9.293	0	0	0
2019/09/02	2032	07/11/2019	9.70	Put	Bond Future	821.5900		0.8216	671.0800	0.6711	(18.319)	0	0	0
2019/09/02	2032	07/11/2019			Bond Future	9.3829		92.7577	9.3205	93.1845	(0.665)	0.0000	0.0000	44,098
2019/09/02	2032	07/11/2019	9.72	Call	Bond Future	3,046.4400		3.0464	3,327.4100	3.3274	9.223	0	0	0
2019/09/02	2032	07/11/2019	9.72	Put	Bond Future	786.2400		0.7862	640.4400	0.6404	(18.544)	0	0	0
2019/09/02	2032	07/11/2019	9.71	Put	Bond Future	803.8100		0.8038	655.6600	0.6557	(18.431)	0	0	0
2019/09/02	2032	07/11/2019	9.70	Call	Bond Future	2,949.8700		2.9499	3,226.1300	3.2261	9.365	0	0	0
2019/09/02	2032	06/02/2020	9.40	Put	Bond Future	2,723.0800		2.7231	2,483.9800	2.4840	(8.780)	0	0	0
2019/09/02	2032	06/02/2020			Bond Future	9.4526		94.4275	9.3880	94.8620	(0.683)	0.0000	0.0000	0
2019/09/02	2032	06/02/2020	9.39	Call	Bond Future	2,335.7000		2.3357	2,529.2800	2.5293	8.288	0	0	0
2019/09/02	2032	06/02/2020	9.39	Put	Bond Future	2,756.8400		2.7568	2,515.9200	2.5159	(8.739)	0	0	0
2019/09/02	2032	06/02/2020	9.40	Call	Bond Future	2,369.3800		2.3694	2,564.7800	2.5648	8.247	0	0	0
2019/09/02	2032	06/02/2020	9.38	Call	Bond Future	2,302.0300		2.3020	2,493.7800	2.4938	8.330	0	0	0
2019/09/02	2032	06/02/2020	9.38	Put	Bond Future	2,790.6800		2.7907	2,547.9300	2.5479	(8.699)	0	0	0
2019/09/02	2032	07/05/2020	9.19	Call	Bond Future	2,182.7500		2.1828	2,349.1400	2.3491	7.623	0	0	0
2019/09/02	2032	07/05/2020			Bond Future	9.5189		92.0133	9.4521	92.4558	(0.703)	0.0000	0.0000	0
2019/09/02	2032	07/05/2020	9.17	Call	Bond Future	2,125.3600		2.1254	2,288.8100	2.2888	7.690	0	0	0
2019/09/02	2032	07/05/2020	9.17	Put	Bond Future	4,466.1600		4.4662	4,187.1600	4.1872	(6.247)	0	0	0
2019/09/02	2032	07/05/2020	9.19	Put	Bond Future	4,387.1700		4.3872	4,111.1100	4.1111	(6.292)	0	0	0
2019/09/02	2032	07/05/2020	9.18	Call	Bond Future	2,153.8100		2.1538	2,318.7200	2.3187	7.657	0	0	0
2019/09/02	2032	07/05/2020	9.18	Put	Bond Future	4,426.3800		4.4264	4,148.8400	4.1488	(6.270)	0	0	0
2019/09/02	2033	07/11/2019			Bond Future	102.9754		102.9754	102.9753	102.9753	0.000	0.0000	0.0000	6,260
2019/09/02	2033	06/02/2020			Bond Future	104.8542		104.8542	104.8539	104.8539	0.000	0.0000	0.0000	0
2019/09/02	2033	07/05/2020			Bond Future	105.6216		105.6216	105.6214	105.6214	0.000	0.0000	0.0000	0
2019/09/02	2037	07/11/2019	9.97	Call	Bond Future	2,578.3500		2.5783	2,843.9200	2.8439	10.300	0	0	0
2019/09/02	2037	07/11/2019			Bond Future	9.7940		91.7118	9.7318	92.1849	(0.635)	0.0000	0.0000	60,745
2019/09/02	2037	07/11/2019	9.95	Call	Bond Future	2,485.0500		2.4850	2,744.6400	2.7446	10.446	0	0	0
2019/09/02	2037	07/11/2019	9.95	Put	Bond Future	1,315.3500		1.3153	1,101.8200	1.1018	(16.234)	0	0	0
2019/09/02	2037	07/11/2019	9.97	Put	Bond Future	1,260.3600		1.2604	1,052.8100	1.0528	(16.468)	0	0	0
2019/09/02	2037	07/11/2019	9.96	Call	Bond Future	2,531.5100		2.5315	2,794.1000	2.7941	10.373	0	0	0

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2019/09/02	2037	07/11/2019	9.96	Put	Bond Future	1,287.6200	1.2876	1,077.0900	1.0771	(16.350)	0	0	0
2019/09/02	2037	06/02/2020	9.67	Call	Bond Future	2,248.7400	2.2487	2,437.6000	2.4376	8.398	0	0	0
2019/09/02	2037	06/02/2020	9.66	Put	Bond Future	3,776.7800	3.7768	3,482.0400	3.4820	(7.804)	0	0	0
2019/09/02	2037	06/02/2020			Bond Future	9.8664	89.1035	9.8022	89.5851	(0.651)	0.0000	0.0000	0
2019/09/02	2037	06/02/2020	9.68	Call	Bond Future	2,282.8200	2.2828	2,473.6300	2.4736	8.359	0	0	0
2019/09/02	2037	06/02/2020	9.68	Put	Bond Future	3,691.3500	3.6913	3,400.5200	3.4005	(7.879)	0	0	0
2019/09/02	2037	06/02/2020	9.67	Put	Bond Future	3,733.7600	3.7338	3,440.9800	3.4410	(7.841)	0	0	0
2019/09/02	2037	06/02/2020	9.66	Call	Bond Future	2,215.1700	2.2152	2,402.0700	2.4021	8.437	0	0	0
2019/09/02	2037	07/05/2020	9.60	Put	Bond Future	5,013.6200	5.0136	4,707.5900	4.7076	(6.104)	0	0	0
2019/09/02	2037	07/05/2020	9.59	Call	Bond Future	2,444.7500	2.4447	2,627.6400	2.6276	7.481	0	0	0
2019/09/02	2037	07/05/2020			Bond Future	9.9372	90.7512	9.8709	91.2417	(0.667)	0.0000	0.0000	0
2019/09/02	2037	07/05/2020	9.60	Call	Bond Future	2,476.6300	2.4766	2,661.1300	2.6611	7.450	0	0	0
2019/09/02	2037	07/05/2020	9.59	Put	Bond Future	5,058.6200	5.0586	4,750.9800	4.7510	(6.082)	0	0	0
2019/09/02	2037	07/05/2020	9.61	Call	Bond Future	2,508.7400	2.5087	2,694.8500	2.6949	7.418	0	0	0
2019/09/02	2037	07/05/2020	9.61	Put	Bond Future	4,968.9400	4.9689	4,664.5200	4.6645	(6.126)	0	0	0
2019/09/02	2038	07/11/2019			Bond Future	121.0615	121.0615	121.0612	121.0612	0.000	0.0000	0.0000	21,774
2019/09/02	2038	06/02/2020			Bond Future	121.6119	121.6119	121.6116	121.6116	0.000	0.0000	0.0000	0
2019/09/02	2038	07/05/2020			Bond Future	123.8888	123.8888	123.8886	123.8886	0.000	0.0000	0.0000	0
2019/09/02	2040	07/11/2019	10.04	Put	Bond Future	1,502.5500	1.5025	1,262.4000	1.2624	(15.983)	0	0	0
2019/09/02	2040	07/11/2019	10.03	Call	Bond Future	2,381.7100	2.3817	2,644.5700	2.6446	11.037	0	0	0
2019/09/02	2040	07/11/2019	9.80	Put	Bond Future	2,440.4300	2.4404	2,118.3800	2.1184	(13.196)	0	0	0
2019/09/02	2040	07/11/2019	9.30	Put	Bond Future	5,532.2600	5.5323	5,070.7300	5.0707	(8.343)	0	0	0
2019/09/02	2040	07/11/2019			Bond Future	9.9247	94.5140	9.8625	95.0204	(0.627)	0.0000	0.0000	43,054
2019/09/02	2040	07/11/2019	10.04	Call	Bond Future	2,429.3400	2.4293	2,695.5200	2.6955	10.957	0	0	0
2019/09/02	2040	07/11/2019	10.03	Put	Bond Future	1,534.7200	1.5347	1,291.2500	1.2913	(15.864)	0	0	0
2019/09/02	2040	07/11/2019	9.80	Call	Bond Future	1,420.9300	1.4209	1,605.2100	1.6052	12.969	0	0	1,260
2019/09/02	2040	07/11/2019	9.30	Call	Bond Future	240.3500	0.2404	285.1500	0.2852	18.639	0	0	1,260
2019/09/02	2040	07/11/2019	10.05	Call	Bond Future	2,477.2300	2.4772	2,746.7400	2.7467	10.879	0	0	0
2019/09/02	2040	07/11/2019	10.05	Put	Bond Future	1,470.7600	1.4708	1,233.9400	1.2339	(16.102)	0	0	0
2019/09/02	2040	06/02/2020	9.76	Call	Bond Future	2,226.9400	2.2269	2,420.4100	2.4204	8.688	0	0	0
2019/09/02	2040	06/02/2020	9.00	Put	Bond Future	8,961.5400	8.9615	8,499.0900	8.4991	(5.160)	0	0	0
2019/09/02	2040	06/02/2020			Bond Future	9.9981	91.7056	9.9339	92.2211	(0.642)	0.0000	0.0000	0
2019/09/02	2040	06/02/2020	8.40	Put	Bond Future	14,393.9400	14.3939	13,889.4200	13.8894	(3.505)	0	0	0
2019/09/02	2040	06/02/2020	8.40	Call	Bond Future	71.1100	0.0711	82.1000	0.0821	15.455	0	0	0
2019/09/02	2040	06/02/2020	9.74	Call	Bond Future	2,156.7400	2.1567	2,345.9800	2.3460	8.774	0	0	0
2019/09/02	2040	06/02/2020	9.74	Put	Bond Future	4,256.8100	4.2568	3,930.5400	3.9305	(7.665)	0	0	0
2019/09/02	2040	06/02/2020	9.76	Put	Bond Future	4,161.5700	4.1616	3,839.5300	3.8395	(7.738)	0	0	0
2019/09/02	2040	06/02/2020	9.00	Call	Bond Future	400.7700	0.4008	453.8300	0.4538	13.240	0	0	0
2019/09/02	2040	06/02/2020	9.75	Call	Bond Future	2,192.1600	2.1922	2,383.5200	2.3835	8.729	0	0	0
2019/09/02	2040	06/02/2020	9.75	Put	Bond Future	4,209.4500	4.2094	3,885.3000	3.8853	(7.701)	0	0	0
2019/09/02	2040	07/05/2020	9.74	Call	Bond Future	2,736.0400	2.7360	2,935.6900	2.9357	7.297	0	0	0
2019/09/02	2040	07/05/2020	9.75	Put	Bond Future	5,349.7200	5.3497	5,026.0200	5.0260	(6.051)	0	0	0
2019/09/02	2040	07/05/2020			Bond Future	10.0698	93.4014	10.0036	93.9265	(0.658)	0.0000	0.0000	0
2019/09/02	2040	07/05/2020	9.74	Put	Bond Future	5,397.3200	5.3973	5,071.9200	5.0719	(6.029)	0	0	0
2019/09/02	2040	07/05/2020	9.75	Call	Bond Future	2,770.9200	2.7709	2,972.2700	2.9723	7.267	0	0	0
2019/09/02	2040	07/05/2020	9.73	Call	Bond Future	2,701.4000	2.7014	2,899.3400	2.8993	7.327	0	0	0

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2019/09/02	2040	07/05/2020	9.73	Put	Bond Future	5,445.2800	5.4453	5,118.1700	5.1182	(6.007)	0	0	0
2019/09/02	2044	07/11/2019	10.07	Put	Bond Future	1,602.6500	1.6026	1,335.8400	1.3358	(16.648)	0	0	0
2019/09/02	2044	07/11/2019	9.74	Put	Bond Future	3,046.3500	3.0463	2,657.0700	2.6571	(12.779)	0	0	0
2019/09/02	2044	07/11/2019	10.52	Call	Bond Future	4,920.4000	4.9204	5,346.1600	5.3462	8.653	0	0	0
2019/09/02	2044	07/11/2019			Bond Future	9.9730	91.3449	9.9057	91.9018	(0.675)	0.0000	0.0000	37,891
2019/09/02	2044	07/11/2019	10.06	Call	Bond Future	2,348.0900	2.3481	2,634.4800	2.6345	12.197	0	0	0
2019/09/02	2044	07/11/2019	10.06	Put	Bond Future	1,636.5600	1.6366	1,366.1000	1.3661	(16.526)	0	0	0
2019/09/02	2044	07/11/2019	10.52	Put	Bond Future	600.5000	0.6005	469.4100	0.4694	(21.830)	0	0	328
2019/09/02	2044	07/11/2019	10.07	Call	Bond Future	2,395.3700	2.3954	2,685.4100	2.6854	12.108	0	0	0
2019/09/02	2044	07/11/2019	9.19	Call	Bond Future	117.8400	0.1178	144.4100	0.1444	22.548	0	0	328
2019/09/02	2044	07/11/2019	9.74	Call	Bond Future	1,092.4300	1.0924	1,260.0000	1.2600	15.339	0	0	328
2019/09/02	2044	07/11/2019	10.05	Call	Bond Future	2,301.1100	2.3011	2,583.8300	2.5838	12.286	0	0	0
2019/09/02	2044	07/11/2019	10.05	Put	Bond Future	1,670.8900	1.6709	1,396.7600	1.3968	(16.406)	0	0	0
2019/09/02	2044	07/11/2019	9.19	Put	Bond Future	6,977.1800	6.9772	6,446.9000	6.4469	(7.600)	0	0	0
2019/09/02	2044	06/02/2020	9.74	Call	Bond Future	2,053.7400	2.0537	2,254.6900	2.2547	9.785	0	0	328
2019/09/02	2044	06/02/2020	10.78	Put	Bond Future	1,319.8900	1.3199	1,164.6500	1.1647	(11.762)	0	0	328
2019/09/02	2044	06/02/2020	9.77	Put	Bond Future	4,431.7300	4.4317	4,072.7800	4.0728	(8.100)	0	0	0
2019/09/02	2044	06/02/2020			Bond Future	10.0440	88.6047	9.9747	89.1716	(0.691)	0.0000	0.0000	0
2019/09/02	2044	06/02/2020	9.09	Put	Bond Future	8,834.2700	8.8343	8,334.6100	8.3346	(5.656)	0	0	0
2019/09/02	2044	06/02/2020	9.09	Call	Bond Future	476.2600	0.4763	543.4500	0.5434	14.108	0	0	328
2019/09/02	2044	06/02/2020	9.74	Put	Bond Future	4,583.4000	4.5834	4,217.5000	4.2175	(7.983)	0	0	0
2019/09/02	2044	06/02/2020	9.77	Call	Bond Future	2,157.0100	2.1570	2,364.9100	2.3649	9.638	0	0	0
2019/09/02	2044	06/02/2020	10.78	Call	Bond Future	6,977.6600	6.9777	7,389.2700	7.3893	5.899	0	0	0
2019/09/02	2044	06/02/2020	9.78	Call	Bond Future	2,191.7500	2.1918	2,401.9700	2.4020	9.591	0	0	0
2019/09/02	2044	06/02/2020	9.76	Put	Bond Future	4,482.1500	4.4821	4,120.8900	4.1209	(8.060)	0	0	0
2019/09/02	2044	06/02/2020	9.78	Put	Bond Future	4,381.7500	4.3818	4,025.1200	4.0251	(8.139)	0	0	0
2019/09/02	2044	06/02/2020	9.76	Call	Bond Future	2,122.5800	2.1226	2,328.1700	2.3282	9.686	0	0	0
2019/09/02	2044	07/05/2020	9.81	Call	Bond Future	2,899.9900	2.9000	3,127.5500	3.1275	7.847	0	0	0
2019/09/02	2044	07/05/2020	9.79	Put	Bond Future	5,489.8100	5.4898	5,136.3300	5.1363	(6.439)	0	0	0
2019/09/02	2044	07/05/2020	9.26	Call	Bond Future	1,270.8700	1.2709	1,397.8100	1.3978	9.988	0	0	556
2019/09/02	2044	07/05/2020	9.33	Call	Bond Future	1,437.8000	1.4378	1,576.8400	1.5768	9.670	0	0	100
2019/09/02	2044	07/05/2020	9.98	Call	Bond Future	3,536.5500	3.5365	3,795.8600	3.7959	7.332	0	0	100
2019/09/02	2044	07/05/2020			Bond Future	10.1133	90.2432	10.0418	90.8205	(0.707)	0.0000	0.0000	0
2019/09/02	2044	07/05/2020	9.81	Put	Bond Future	5,392.0900	5.3921	5,042.3500	5.0424	(6.486)	0	0	0
2019/09/02	2044	07/05/2020	9.79	Call	Bond Future	2,829.2800	2.8293	3,053.1000	3.0531	7.911	0	0	0
2019/09/02	2044	07/05/2020	9.33	Put	Bond Future	8,120.2200	8.1202	7,681.9600	7.6820	(5.397)	0	0	0
2019/09/02	2044	07/05/2020	9.80	Put	Bond Future	5,440.7700	5.4408	5,089.1600	5.0892	(6.463)	0	0	0
2019/09/02	2044	07/05/2020	9.26	Put	Bond Future	8,591.0300	8.5910	8,140.6700	8.1407	(5.242)	0	0	0
2019/09/02	2044	07/05/2020	9.91	Put	Bond Future	4,924.5200	4.9245	4,593.5100	4.5935	(6.722)	0	0	0
2019/09/02	2044	07/05/2020	9.98	Put	Bond Future	4,617.6500	4.6176	4,299.6600	4.2997	(6.886)	0	0	0
2019/09/02	2044	07/05/2020	11.09	Call	Bond Future	8,938.4800	8.9385	9,365.6600	9.3657	4.779	0	0	0
2019/09/02	2044	07/05/2020	9.80	Call	Bond Future	2,864.5200	2.8645	3,090.2100	3.0902	7.879	0	0	0
2019/09/02	2044	07/05/2020	9.91	Call	Bond Future	3,266.8800	3.2669	3,513.1700	3.5132	7.539	0	0	556
2019/09/02	2044	07/05/2020	11.02	Call	Bond Future	8,587.6100	8.5876	9,005.8800	9.0059	4.871	0	0	0
2019/09/02	2044	07/05/2020	11.02	Put	Bond Future	1,785.8600	1.7859	1,626.8300	1.6268	(8.905)	0	0	556
2019/09/02	2044	07/05/2020	11.09	Put	Bond Future	1,648.8600	1.6489	1,498.7400	1.4987	(9.104)	0	0	100

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2019/09/02	2046	07/11/2019			Bond Future	112.0382	112.0382	112.0380	112.0380	0.000	0.0000	0.0000	17,994
2019/09/02	2046	06/02/2020			Bond Future	114.0822	114.0822	114.0820	114.0820	0.000	0.0000	0.0000	0
2019/09/02	2046	07/05/2020			Bond Future	114.4698	114.4698	114.4695	114.4695	0.000	0.0000	0.0000	0
2019/09/02	2050	07/11/2019			Bond Future	116.9901	116.9901	116.6378	116.6378	(0.301)	0.0000	0.0000	12,882
2019/09/02	2050	06/02/2020			Bond Future	117.2888	117.2888	116.9300	116.9300	(0.306)	0.0000	0.0000	0
2019/09/02	2050	07/05/2020			Bond Future	119.4848	119.4848	119.1193	119.1193	(0.306)	0.0000	0.0000	0
2019/09/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	AL37	07/11/2019			Index Future	667.5670	667.5670	668.6590	668.6590	0.164	0.0000	0.0000	0
2019/09/02	AL37	06/02/2020			Index Future	679.5840	679.5840	680.6970	680.6970	0.164	0.0000	0.0000	0
2019/09/02	AL37	07/05/2020			Index Future	692.1480	692.1480	693.2800	693.2800	0.164	0.0000	0.0000	0
2019/09/02	AL7T	07/11/2019			Index Future	774.9710	774.9710	778.0890	778.0890	0.402	0.0000	0.0000	120
2019/09/02	AL7T	06/02/2020			Index Future	788.9210	788.9210	792.0960	792.0960	0.402	0.0000	0.0000	0
2019/09/02	AL7T	07/05/2020			Index Future	803.5070	803.5070	806.7400	806.7400	0.402	0.0000	0.0000	0
2019/09/02	ALBI	07/11/2019			Index Future	692.1670	692.1670	695.3280	695.3280	0.457	0.0000	0.0000	220
2019/09/02	ALBI	06/02/2020			Index Future	704.6270	704.6270	707.8460	707.8460	0.457	0.0000	0.0000	0
2019/09/02	ALBI	07/05/2020			Index Future	717.6550	717.6550	720.9310	720.9310	0.456	0.0000	0.0000	0
2019/09/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/02	ES33	07/11/2019			Bond Future	10.9439	76.9061	10.8701	77.3341	(0.674)	0.0000	0.0000	350
2019/09/02	ES33	06/02/2020			Bond Future	11.0651	78.2905	10.9886	78.7263	(0.692)	0.0000	0.0000	0
2019/09/02	ES33	07/05/2020			Bond Future	11.1818	75.9440	11.1024	76.3877	(0.709)	0.0000	0.0000	0

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2019/09/02	ES42	07/11/2019			Bond Future	11.2988	77.7374	11.2307	78.1850	(0.603)	0.0000	0.0000	4,919
2019/09/02	ES42	06/02/2020			Bond Future	11.4152	79.1367	11.3446	79.5924	(0.618)	0.0000	0.0000	0
2019/09/02	ES42	07/05/2020			Bond Future	11.5321	76.3354	11.4590	76.7993	(0.634)	0.0000	0.0000	0
2019/09/02	GOVI	07/11/2019	672.90	Call	GOVI	121,360.0000	12.1360	153,760.0000	15.3760	26.697	0	0	0
2019/09/02	GOVI	07/11/2019			GOVI	685.0360	685.0360	688.2760	688.2760	0.473	0.0000	0.0000	1,189
2019/09/02	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	GOVI	07/11/2019	672.91	Call	GOVI	121,260.0000	12.1260	153,660.0000	15.3660	26.719	0	0	0
2019/09/02	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	GOVI	07/11/2019	672.92	Call	GOVI	121,160.0000	12.1160	153,560.0000	15.3560	26.741	0	0	0
2019/09/02	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	GOVI	06/02/2020	703.15	Put	GOVI	57,820.0000	5.7820	24,830.0000	2.4830	(57.056)	0	0	0
2019/09/02	GOVI	06/02/2020			GOVI	697.3680	697.3680	700.6670	700.6670	0.473	0.0000	0.0000	0
2019/09/02	GOVI	06/02/2020	703.14	Put	GOVI	57,720.0000	5.7720	24,730.0000	2.4730	(57.155)	0	0	0
2019/09/02	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	GOVI	06/02/2020	703.13	Put	GOVI	57,620.0000	5.7620	24,630.0000	2.4630	(57.254)	0	0	0
2019/09/02	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	GOVI	07/05/2020			GOVI	710.2610	710.2610	713.6200	713.6200	0.473	0.0000	0.0000	0
2019/09/02	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	GOVI	07/05/2020	720.00	Put	GOVI	97,390.0000	9.7390	63,800.0000	6.3800	(34.490)	0	0	0
2019/09/02	GOVI	07/05/2020	719.98	Put	GOVI	97,190.0000	9.7190	63,600.0000	6.3600	(34.561)	0	0	0
2019/09/02	GOVI	07/05/2020	719.99	Put	GOVI	97,290.0000	9.7290	63,700.0000	6.3700	(34.526)	0	0	0
2019/09/02	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/02	IGOV	07/11/2019			Index Future	262.8940	262.8940	262.8070	262.8070	(0.033)	0.0000	0.0000	1,017
2019/09/02	IGOV	06/02/2020			Index Future	267.6900	267.6900	267.6020	267.6020	(0.033)	0.0000	0.0000	0
2019/09/02	IGOV	07/05/2020			Index Future	272.7020	272.7020	272.6120	272.6120	(0.033)	0.0000	0.0000	0
2019/09/02	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/09/02	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/02	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/09/02	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/09/02	IS02	22/06/2020			Interest Rate Swap	101.9300	101.9300	101.9300	101.9300	0.000	0.0000	0.0000	0
2019/09/02	IS02	21/09/2020			Interest Rate Swap	98.7300	98.7300	98.7200	98.7200	(0.010)	0.0000	0.0000	0
2019/09/02	IS05	17/12/2020			Interest Rate Swap	95.3100	95.3100	95.3000	95.3000	(0.010)	0.0000	0.0000	0
2019/09/02	IS05	16/03/2021			Interest Rate Swap	94.2500	94.2500	94.2400	94.2400	(0.011)	0.0000	0.0000	0
2019/09/02	IS05	15/06/2021			Interest Rate Swap	93.1500	93.1500	93.1300	93.1300	(0.021)	0.0000	0.0000	0
2019/09/02	IS05	21/09/2021			Interest Rate Swap	93.0200	93.0200	92.9900	92.9900	(0.032)	0.0000	0.0000	0
2019/09/02	IS05	21/12/2021			Interest Rate Swap	94.9700	94.9700	94.9300	94.9300	(0.042)	0.0000	0.0000	51
2019/09/02	IS05	15/03/2022			Interest Rate Swap	94.8800	94.8800	94.8200	94.8200	(0.063)	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
2019/09/02	IS05	21/06/2022			Interest Rate Swap	95.8300	95.8300	95.7400	95.7400	(0.094)	0.0000	0.0000	0
2019/09/02	IS05	20/09/2022			Interest Rate Swap	99.5500	99.5500	99.4500	99.4500	(0.100)	0.0000	0.0000	0
2019/09/02	IS05	20/12/2022			Interest Rate Swap	100.6000	100.6000	100.4800	100.4800	(0.119)	0.0000	0.0000	0
2019/09/02	IS05	22/03/2023			Interest Rate Swap	93.6800	93.6800	93.5400	93.5400	(0.149)	0.0000	0.0000	0
2019/09/02	IS05	20/06/2023			Interest Rate Swap	99.6000	99.6000	99.4300	99.4300	(0.171)	0.0000	0.0000	0
2019/09/02	IS05	19/09/2023			Interest Rate Swap	94.8500	94.8500	94.6600	94.6600	(0.200)	0.0000	0.0000	0
2019/09/02	IS10	17/12/2025			Interest Rate Swap	90.1400	90.1400	89.8200	89.8200	(0.355)	0.0000	0.0000	0
2019/09/02	IS10	16/03/2026			Interest Rate Swap	86.9500	86.9500	86.6100	86.6100	(0.391)	0.0000	0.0000	0
2019/09/02	IS10	15/06/2026			Interest Rate Swap	85.5500	85.5500	85.2000	85.2000	(0.409)	0.0000	0.0000	0
2019/09/02	IS10	21/09/2026			Interest Rate Swap	87.6700	87.6700	87.3100	87.3100	(0.411)	0.0000	0.0000	0
2019/09/02	IS10	21/12/2026			Interest Rate Swap	91.4900	91.4900	91.1300	91.1300	(0.393)	0.0000	0.0000	0
2019/09/02	IS10	15/03/2027			Interest Rate Swap	89.9500	89.9500	89.5800	89.5800	(0.411)	0.0000	0.0000	0
2019/09/02	IS10	21/06/2027			Interest Rate Swap	92.0300	92.0300	91.6500	91.6500	(0.413)	0.0000	0.0000	0
2019/09/02	IS10	20/09/2027			Interest Rate Swap	97.5600	97.5600	97.1800	97.1800	(0.390)	0.0000	0.0000	0
2019/09/02	IS10	20/12/2027			Interest Rate Swap	97.9000	97.9000	97.5000	97.5000	(0.409)	0.0000	0.0000	0
2019/09/02	IS10	22/03/2028			Interest Rate Swap	91.2000	91.2000	90.7800	90.7800	(0.461)	0.0000	0.0000	0
2019/09/02	IS10	20/06/2028			Interest Rate Swap	98.5600	98.5600	98.1400	98.1400	(0.426)	0.0000	0.0000	0
2019/09/02	IS10	19/09/2028			Interest Rate Swap	91.9300	91.9300	91.4800	91.4800	(0.490)	0.0000	0.0000	0
2019/09/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/02	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/02	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/02	R023	07/11/2019	7.98	Call	Bond Future	2,100.4400	2.1004	2,211.9800	2.2120	5.310	0	0	0
2019/09/02	R023	07/11/2019			Bond Future	7.2680	102.9376	7.2253	103.0621	(0.588)	0.0000	0.0000	53,397
2019/09/02	R023	07/11/2019	7.99	Call	Bond Future	2,127.4400	2.1274	2,239.2800	2.2393	5.257	0	0	0
2019/09/02	R023	07/11/2019	7.98	Put	Bond Future	51.8500	0.0518	38.8300	0.0388	(25.111)	0	0	0
2019/09/02	R023	07/11/2019	7.99	Put	Bond Future	50.4500	0.0504	37.7300	0.0377	(25.213)	0	0	0
2019/09/02	R023	07/11/2019	8.00	Call	Bond Future	2,154.4100	2.1544	2,266.5600	2.2666	5.206	0	0	0
2019/09/02	R023	07/11/2019	8.00	Put	Bond Future	49.0200	0.0490	36.6100	0.0366	(25.316)	0	0	0
2019/09/02	R023	06/02/2020	7.54	Call	Bond Future	1,206.6200	1.2066	1,283.1800	1.2832	6.345	0	0	0
2019/09/02	R023	06/02/2020			Bond Future	7.2721	104.7906	7.2253	104.9174	(0.643)	0.0000	0.0000	0
2019/09/02	R023	06/02/2020	7.52	Call	Bond Future	1,167.8700	1.1679	1,243.2300	1.2432	6.453	0	0	0
2019/09/02	R023	06/02/2020	7.52	Put	Bond Future	498.2800	0.4983	446.8000	0.4468	(10.332)	0	0	0
2019/09/02	R023	06/02/2020	7.54	Put	Bond Future	483.2500	0.4833	432.9700	0.4330	(10.405)	0	0	0
2019/09/02	R023	06/02/2020	7.53	Call	Bond Future	1,187.1900	1.1872	1,263.1500	1.2631	6.398	0	0	0
2019/09/02	R023	06/02/2020	7.53	Put	Bond Future	490.7100	0.4907	439.8300	0.4398	(10.369)	0	0	0
2019/09/02	R023	07/05/2020	6.91	Put	Bond Future	1,321.3200	1.3213	1,233.7000	1.2337	(6.631)	0	0	0
2019/09/02	R023	07/05/2020			Bond Future	7.2441	102.7950	7.1928	102.9241	(0.708)	0.0000	0.0000	0
2019/09/02	R023	07/05/2020	6.90	Call	Bond Future	465.0300	0.4650	505.9300	0.5059	8.795	0	0	0
2019/09/02	R023	07/05/2020	6.90	Put	Bond Future	1,335.3700	1.3354	1,247.1400	1.2471	(6.607)	0	0	0
2019/09/02	R023	07/05/2020	6.91	Call	Bond Future	476.4100	0.4764	517.9200	0.5179	8.713	0	0	0
2019/09/02	R023	07/05/2020	6.89	Call	Bond Future	454.1100	0.4541	494.4000	0.4944	8.872	0	0	0
2019/09/02	R023	07/05/2020	6.89	Put	Bond Future	1,349.8700	1.3499	1,261.0300	1.2610	(6.581)	0	0	0

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2019/09/02	R035	07/11/2019	9.88	Call	Bond Future	2,644.6300	2.6446	2,946.2900	2.9463	11.407	0	0	0
2019/09/02	R035	07/11/2019	9.89	Call	Bond Future	2,692.9200	2.6929	2,997.7900	2.9978	11.321	0	0	0
2019/09/02	R035	07/11/2019	9.87	Put	Bond Future	1,163.1000	1.1631	951.3600	0.9514	(18.205)	0	0	0
2019/09/02	R035	07/11/2019	10.21	Put	Bond Future	534.7900	0.5348	415.5200	0.4155	(22.302)	0	0	3,500
2019/09/02	R035	07/11/2019			Bond Future	9.6775	95.4255	9.6100	95.9357	(0.697)	0.0000	0.0000	94,834
2019/09/02	R035	07/11/2019	9.89	Put	Bond Future	1,112.2300	1.1122	906.9100	0.9069	(18.460)	0	0	0
2019/09/02	R035	07/11/2019	9.87	Call	Bond Future	2,596.7100	2.5967	2,895.1600	2.8952	11.493	0	0	0
2019/09/02	R035	07/11/2019	8.92	Put	Bond Future	6,087.2600	6.0873	5,604.0700	5.6041	(7.938)	0	0	0
2019/09/02	R035	07/11/2019	8.92	Call	Bond Future	118.0700	0.1181	145.0700	0.1451	22.868	0	0	3,500
2019/09/02	R035	07/11/2019	9.52	Put	Bond Future	2,392.6000	2.3926	2,060.5600	2.0606	(13.878)	0	0	0
2019/09/02	R035	07/11/2019	9.52	Call	Bond Future	1,195.3300	1.1953	1,373.4800	1.3735	14.904	0	0	3,500
2019/09/02	R035	07/11/2019	9.88	Put	Bond Future	1,137.4400	1.1374	928.9100	0.9289	(18.333)	0	0	0
2019/09/02	R035	07/11/2019	10.21	Call	Bond Future	4,422.5100	4.4225	4,813.4300	4.8134	8.839	0	0	0
2019/09/02	R035	06/02/2020	9.60	Call	Bond Future	2,312.7000	2.3127	2,527.1600	2.5272	9.273	0	0	0
2019/09/02	R035	06/02/2020	9.61	Put	Bond Future	3,430.5300	3.4305	3,127.8000	3.1278	(8.825)	0	0	0
2019/09/02	R035	06/02/2020			Bond Future	9.7549	97.1433	9.6851	97.6627	(0.715)	0.0000	0.0000	0
2019/09/02	R035	06/02/2020	9.60	Put	Bond Future	3,471.2200	3.4712	3,166.3300	3.1663	(8.783)	0	0	0
2019/09/02	R035	06/02/2020	9.61	Call	Bond Future	2,347.4300	2.3474	2,564.0500	2.5640	9.228	0	0	0
2019/09/02	R035	06/02/2020	9.59	Call	Bond Future	2,278.2400	2.2782	2,490.5500	2.4906	9.319	0	0	0
2019/09/02	R035	06/02/2020	9.59	Put	Bond Future	3,512.2700	3.5123	3,205.2300	3.2052	(8.742)	0	0	0
2019/09/02	R035	07/05/2020	9.75	Call	Bond Future	3,375.5400	3.3755	3,622.1600	3.6222	7.306	0	0	5,000
2019/09/02	R035	07/05/2020	10.75	Put	Bond Future	1,532.9400	1.5329	1,391.4100	1.3914	(9.233)	0	0	5,000
2019/09/02	R035	07/05/2020	9.48	Put	Bond Future	5,008.3400	5.0083	4,679.4300	4.6794	(6.567)	0	0	0
2019/09/02	R035	07/05/2020	9.47	Call	Bond Future	2,423.1100	2.4231	2,621.4900	2.6215	8.187	0	0	0
2019/09/02	R035	07/05/2020			Bond Future	9.8227	94.4353	9.7506	94.9644	(0.734)	0.0000	0.0000	0
2019/09/02	R035	07/05/2020	9.11	Put	Bond Future	6,856.5200	6.8565	6,464.7900	6.4648	(5.713)	0	0	0
2019/09/02	R035	07/05/2020	9.11	Call	Bond Future	1,429.9800	1.4300	1,567.2700	1.5673	9.601	0	0	5,000
2019/09/02	R035	07/05/2020	9.75	Put	Bond Future	3,908.9100	3.9089	3,626.5100	3.6265	(7.225)	0	0	0
2019/09/02	R035	07/05/2020	10.75	Call	Bond Future	7,959.9200	7.9599	8,347.4100	8.3474	4.868	0	0	0
2019/09/02	R035	07/05/2020	9.48	Call	Bond Future	2,454.7900	2.4548	2,654.9000	2.6549	8.152	0	0	0
2019/09/02	R035	07/05/2020	9.47	Put	Bond Future	5,052.7000	5.0527	4,722.0600	4.7221	(6.544)	0	0	0
2019/09/02	R035	07/05/2020	9.49	Call	Bond Future	2,486.7000	2.4867	2,688.5400	2.6885	8.117	0	0	0
2019/09/02	R035	07/05/2020	9.49	Put	Bond Future	4,964.3000	4.9643	4,637.1200	4.6371	(6.591)	0	0	0
2019/09/02	R035	06/08/2020	9.00	Put	Bond Future	8,464.4300	8.4644	8,517.6900	8.5177	0.629	0	0	0
2019/09/02	R035	06/08/2020	9.92	Put	Bond Future	4,343.7400	4.3437	4,581.9400	4.5819	5.484	0	0	0
2019/09/02	R035	06/08/2020			Bond Future	9.8915	96.1923	9.8169	96.7311	(0.754)	0.0000	0.0000	0
2019/09/02	R035	06/08/2020	9.00	Call	Bond Future	1,711.6500	1.7116	2,303.7300	2.3037	34.591	0	0	24,761
2019/09/02	R035	06/08/2020	9.92	Call	Bond Future	4,548.7900	4.5488	5,325.8100	5.3258	17.082	0	0	0
2019/09/02	R035	06/08/2020	9.93	Call	Bond Future	4,586.9300	4.5869	5,364.9300	5.3649	16.961	0	0	0
2019/09/02	R035	06/08/2020	9.91	Put	Bond Future	4,377.1500	4.3771	4,614.3500	4.6144	5.419	0	0	0
2019/09/02	R035	06/08/2020	9.93	Put	Bond Future	4,310.1900	4.3102	4,549.3700	4.5494	5.549	0	0	0
2019/09/02	R035	06/08/2020	9.91	Call	Bond Future	4,510.4300	4.5104	5,286.4500	5.2864	17.205	0	0	0
2019/09/02	R186	07/11/2019	8.23	Call	Bond Future	1,065.8000	1.0658	1,238.7300	1.2387	16.225	0	0	4,955
2019/09/02	R186	07/11/2019	8.94	Call	Bond Future	3,977.6900	3.9777	4,315.3500	4.3154	8.489	0	0	0
2019/09/02	R186	07/11/2019	8.20	Call	Bond Future	983.3200	0.9833	1,146.9600	1.1470	16.642	0	0	0
2019/09/02	R186	07/11/2019			Bond Future	8.2571	115.9918	8.1891	116.3797	(0.823)	0.0000	0.0000	127,184

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2019/09/02	R186	07/11/2019	8.25	Put	Bond Future	1,163.2300	1.1632	954.5000	0.9545	(17.944)	0	0	3,750
2019/09/02	R186	07/11/2019	8.25	Call	Bond Future	1,122.9100	1.1229	1,302.0400	1.3020	15.952	0	0	3,750
2019/09/02	R186	07/11/2019	8.73	Call	Bond Future	2,974.0000	2.9740	3,279.0500	3.2790	10.257	0	0	0
2019/09/02	R186	07/11/2019	8.73	Put	Bond Future	322.5300	0.3225	239.7200	0.2397	(25.675)	0	0	4,955
2019/09/02	R186	07/11/2019	8.94	Put	Bond Future	174.7800	0.1748	124.5800	0.1246	(28.722)	0	0	0
2019/09/02	R186	07/11/2019	8.23	Put	Bond Future	1,220.1200	1.2201	1,005.1900	1.0052	(17.615)	0	0	0
2019/09/02	R186	07/11/2019	8.20	Put	Bond Future	1,308.9200	1.3089	1,084.7000	1.0847	(17.130)	0	0	7,500
2019/09/02	R186	07/11/2019	8.95	Call	Bond Future	4,026.9900	4.0270	4,365.8800	4.3659	8.415	0	0	0
2019/09/02	R186	07/11/2019	8.96	Put	Bond Future	164.6600	0.1647	116.9000	0.1169	(29.005)	0	0	0
2019/09/02	R186	07/11/2019	8.95	Put	Bond Future	169.6500	0.1696	120.6800	0.1207	(28.865)	0	0	0
2019/09/02	R186	07/11/2019	8.96	Call	Bond Future	4,076.4100	4.0764	4,416.5100	4.4165	8.343	0	0	0
2019/09/02	R186	06/02/2020	8.11	Put	Bond Future	2,461.1700	2.4612	2,220.0700	2.2201	(9.796)	0	0	0
2019/09/02	R186	06/02/2020	8.50	Call	Bond Future	2,530.1200	2.5301	2,753.7100	2.7537	8.837	0	0	0
2019/09/02	R186	06/02/2020	8.57	Call	Bond Future	2,779.0000	2.7790	3,014.0100	3.0140	8.457	0	0	0
2019/09/02	R186	06/02/2020			Bond Future	8.3046	112.7758	8.2332	113.1707	(0.860)	0.0000	0.0000	0
2019/09/02	R186	06/02/2020	8.11	Call	Bond Future	1,381.0100	1.3810	1,534.7400	1.5347	11.132	0	0	1,007
2019/09/02	R186	06/02/2020	8.55	Call	Bond Future	2,706.9600	2.7070	2,938.7600	2.9388	8.563	0	0	0
2019/09/02	R186	06/02/2020	8.55	Put	Bond Future	1,363.3400	1.3633	1,200.3100	1.2003	(11.958)	0	0	0
2019/09/02	R186	06/02/2020	9.00	Put	Bond Future	740.0200	0.7400	638.5000	0.6385	(13.719)	0	0	1,007
2019/09/02	R186	06/02/2020	8.50	Put	Bond Future	1,458.5400	1.4585	1,287.3000	1.2873	(11.741)	0	0	1,007
2019/09/02	R186	06/02/2020	8.57	Put	Bond Future	1,326.8100	1.3268	1,166.9900	1.1670	(12.045)	0	0	0
2019/09/02	R186	06/02/2020	9.00	Call	Bond Future	4,493.6100	4.4936	4,786.9200	4.7869	6.527	0	0	0
2019/09/02	R186	06/02/2020	8.56	Call	Bond Future	2,743.0300	2.7430	2,976.4300	2.9764	8.509	0	0	0
2019/09/02	R186	06/02/2020	8.56	Put	Bond Future	1,345.1100	1.3451	1,183.6800	1.1837	(12.001)	0	0	0
2019/09/02	R186	07/05/2020	8.93	Call	Bond Future	4,416.0000	4.4160	4,684.6300	4.6846	6.083	0	0	0
2019/09/02	R186	07/05/2020	8.28	Put	Bond Future	2,508.6500	2.5087	2,293.5800	2.2936	(8.573)	0	0	0
2019/09/02	R186	07/05/2020	8.09	Put	Bond Future	3,025.7000	3.0257	2,782.2500	2.7823	(8.046)	0	0	0
2019/09/02	R186	07/05/2020			Bond Future	8.3456	114.8611	8.2705	115.2632	(0.900)	0.0000	0.0000	0
2019/09/02	R186	07/05/2020	8.08	Call	Bond Future	1,624.8000	1.6248	1,781.9400	1.7819	9.671	0	0	0
2019/09/02	R186	07/05/2020	8.08	Put	Bond Future	3,055.3100	3.0553	2,810.3500	2.8104	(8.018)	0	0	0
2019/09/02	R186	07/05/2020	8.93	Put	Bond Future	1,349.7000	1.3497	1,216.2300	1.2162	(9.889)	0	0	6,000
2019/09/02	R186	07/05/2020	8.28	Call	Bond Future	2,157.4700	2.1575	2,344.5000	2.3445	8.669	0	0	6,000
2019/09/02	R186	07/05/2020	8.09	Call	Bond Future	1,649.4800	1.6495	1,808.1300	1.8081	9.618	0	0	0
2019/09/02	R186	07/05/2020	8.07	Call	Bond Future	1,599.9500	1.6000	1,755.5800	1.7556	9.727	0	0	0
2019/09/02	R186	07/05/2020	8.07	Put	Bond Future	3,084.7700	3.0848	2,838.3000	2.8383	(7.990)	0	0	0
2019/09/02	R186	07/05/2020	7.60	Put	Bond Future	4,731.7800	4.7318	4,415.2000	4.4152	(6.691)	0	0	0
2019/09/02	R186	07/05/2020	7.60	Call	Bond Future	655.8800	0.6559	741.4000	0.7414	13.039	0	0	6,000
2019/09/02	R197	07/11/2019			Bond Future	308.6002	308.6002	308.5938	308.5938	(0.002)	0.0000	0.0000	2,507
2019/09/02	R197	06/02/2020			Bond Future	306.5720	306.5720	306.5657	306.5657	(0.002)	0.0000	0.0000	40
2019/09/02	R197	07/05/2020			Bond Future	312.3119	312.3119	312.3053	312.3053	(0.002)	0.0000	0.0000	0
2019/09/02	R202	07/11/2019			Bond Future	233.6828	233.6828	233.6822	233.6822	0.000	0.0000	0.0000	9,082
2019/09/02	R202	06/02/2020			Bond Future	233.8783	233.8783	233.8778	233.8778	0.000	0.0000	0.0000	0
2019/09/02	R202	07/05/2020			Bond Future	238.2572	238.2572	238.2565	238.2565	0.000	0.0000	0.0000	0
2019/09/02	R207	07/11/2019	2.08	Put	Bond Future	777.4300	0.7774	778.4500	0.7784	0.131	0	0	0
2019/09/02	R207	07/11/2019			Bond Future	6.4227	102.4710	6.4284	102.4700	0.089	0.0000	0.0000	3,884

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/02	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	R207	07/11/2019	2.07	Put	Bond Future	779.2300	0.7792	780.2500	0.7803	0.131	0	0	0
2019/09/02	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/02	R207	07/11/2019	2.06	Put	Bond Future	781.0400	0.7810	782.0600	0.7821	0.131	0	0	0
2019/09/02	R208	07/11/2019	6.83	Call	Bond Future	497.4800	0.4975	461.6100	0.4616	(7.210)	0	0	0
2019/09/02	R208	07/11/2019	6.82	Put	Bond Future	24.4800	0.0245	27.7100	0.0277	13.194	0	0	0
2019/09/02	R208	07/11/2019			Bond Future	6.4662	101.1531	6.4960	101.1141	0.461	0.0000	0.0000	10,069
2019/09/02	R208	07/11/2019	6.84	Call	Bond Future	509.3700	0.5094	473.3400	0.4733	(7.073)	0	0	0
2019/09/02	R208	07/11/2019	6.84	Put	Bond Future	22.3400	0.0223	25.2500	0.0252	13.026	0	0	0
2019/09/02	R208	07/11/2019	6.83	Put	Bond Future	23.4300	0.0234	26.5000	0.0265	13.103	0	0	0
2019/09/02	R208	07/11/2019	6.82	Call	Bond Future	485.5400	0.4855	449.8300	0.4498	(7.355)	0	0	0
2019/09/02	R208	06/02/2020	6.13	Put	Bond Future	267.7100	0.2677	292.0200	0.2920	9.081	0	0	0
2019/09/02	R208	06/02/2020	6.12	Call	Bond Future	106.6600	0.1067	91.7700	0.0918	(13.960)	0	0	0
2019/09/02	R208	06/02/2020			Bond Future	6.2744	102.9739	6.3109	102.9343	0.582	0.0000	0.0000	0
2019/09/02	R208	06/02/2020	6.13	Call	Bond Future	111.0600	0.1111	95.7800	0.0958	(13.758)	0	0	0
2019/09/02	R208	06/02/2020	6.12	Put	Bond Future	274.1800	0.2742	298.8800	0.2989	9.009	0	0	0
2019/09/02	R208	06/02/2020	6.14	Call	Bond Future	115.8200	0.1158	100.1300	0.1001	(13.547)	0	0	0
2019/09/02	R208	06/02/2020	6.14	Put	Bond Future	261.6100	0.2616	285.5100	0.2855	9.136	0	0	0
2019/09/02	R208	07/05/2020	4.81	Call	Bond Future	1.2700	0.0013	0.8900	0.0009	(29.921)	0	0	0
2019/09/02	R208	07/05/2020	4.80	Put	Bond Future	965.1300	0.9651	1,005.1500	1.0052	4.147	0	0	0
2019/09/02	R208	07/05/2020			Bond Future	5.9171	101.4741	5.9642	101.4337	0.797	0.0000	0.0000	0
2019/09/02	R208	07/05/2020	4.82	Call	Bond Future	1.3500	0.0014	0.9500	0.0010	(29.630)	0	0	0
2019/09/02	R208	07/05/2020	4.82	Put	Bond Future	947.9000	0.9479	987.8800	0.9879	4.218	0	0	0
2019/09/02	R208	07/05/2020	4.81	Put	Bond Future	956.5100	0.9565	996.5100	0.9965	4.182	0	0	0
2019/09/02	R208	07/05/2020	4.80	Call	Bond Future	1.1900	0.0012	0.8300	0.0008	(30.252)	0	0	0
2019/09/02	R209	07/11/2019	9.82	Call	Bond Future	2,134.4500	2.1344	2,396.9400	2.3969	12.298	0	0	0
2019/09/02	R209	07/11/2019	9.77	Put	Bond Future	1,265.7900	1.2658	1,045.5900	1.0456	(17.396)	0	0	8,000
2019/09/02	R209	07/11/2019	9.33	Call	Bond Future	665.5800	0.6656	781.4800	0.7815	17.413	0	0	8,000
2019/09/02	R209	07/11/2019			Bond Future	9.6649	72.9157	9.5925	73.3838	(0.748)	0.0000	0.0000	89,470
2019/09/02	R209	07/11/2019	9.80	Call	Bond Future	2,055.0700	2.0551	2,311.8100	2.3118	12.493	0	0	0
2019/09/02	R209	07/11/2019	9.80	Put	Bond Future	1,191.8300	1.1918	980.4100	0.9804	(17.739)	0	0	0
2019/09/02	R209	07/11/2019	9.50	Put	Bond Future	2,136.1000	2.1361	1,833.0900	1.8331	(14.185)	0	0	0
2019/09/02	R209	07/11/2019	9.50	Call	Bond Future	1,062.5300	1.0625	1,227.6800	1.2277	15.543	0	0	5,000
2019/09/02	R209	07/11/2019	8.92	Put	Bond Future	5,176.2700	5.1763	4,739.5000	4.7395	(8.438)	0	0	0
2019/09/02	R209	07/11/2019	8.92	Call	Bond Future	137.0600	0.1371	168.4500	0.1684	22.902	0	0	8,000
2019/09/02	R209	07/11/2019	9.82	Put	Bond Future	1,144.7500	1.1447	939.0800	0.9391	(17.966)	0	0	0
2019/09/02	R209	07/11/2019	9.77	Call	Bond Future	1,938.7100	1.9387	2,186.6700	2.1867	12.790	0	0	0
2019/09/02	R209	07/11/2019	9.33	Put	Bond Future	2,870.5900	2.8706	2,518.3300	2.5183	(12.271)	0	0	0
2019/09/02	R209	07/11/2019	9.81	Call	Bond Future	2,094.6000	2.0946	2,354.2200	2.3542	12.395	0	0	0
2019/09/02	R209	07/11/2019	9.81	Put	Bond Future	1,168.0900	1.1681	959.5500	0.9595	(17.853)	0	0	0
2019/09/02	R209	06/02/2020	9.52	Put	Bond Future	3,221.1200	3.2211	2,933.4600	2.9335	(8.930)	0	0	0
2019/09/02	R209	06/02/2020			Bond Future	9.7304	74.2282	9.6559	74.7049	(0.766)	0.0000	0.0000	0
2019/09/02	R209	06/02/2020	9.51	Call	Bond Future	1,835.2200	1.8352	2,022.2400	2.0222	10.191	0	0	0
2019/09/02	R209	06/02/2020	9.51	Put	Bond Future	3,257.9700	3.2580	2,968.3600	2.9684	(8.889)	0	0	0
2019/09/02	R209	06/02/2020	9.52	Call	Bond Future	1,863.8000	1.8638	2,052.7700	2.0528	10.139	0	0	0

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2019/09/02	R209	06/02/2020	9.50	Call	Bond Future	1,806.8800		1.8069	1,991.9400	1.9919	10.242	0	0	0
2019/09/02	R209	06/02/2020	9.50	Put	Bond Future	3,295.1500		3.2951	3,003.5800	3.0036	(8.848)	0	0	0
2019/09/02	R209	07/05/2020	9.47	Call	Bond Future	2,190.3000		2.1903	2,379.8800	2.3799	8.655	0	0	0
2019/09/02	R209	07/05/2020			Bond Future	9.7928		72.4491	9.7160	72.9345	(0.784)	0.0000	0.0000	0
2019/09/02	R209	07/05/2020	9.45	Call	Bond Future	2,134.2400		2.1342	2,320.6400	2.3206	8.734	0	0	0
2019/09/02	R209	07/05/2020	9.45	Put	Bond Future	4,338.2500		4.3382	4,039.2600	4.0393	(6.892)	0	0	0
2019/09/02	R209	07/05/2020	9.47	Put	Bond Future	4,263.0700		4.2631	3,967.2600	3.9673	(6.939)	0	0	0
2019/09/02	R209	07/05/2020	9.46	Call	Bond Future	2,162.2900		2.1623	2,350.2800	2.3503	8.694	0	0	0
2019/09/02	R209	07/05/2020	9.46	Put	Bond Future	4,300.6400		4.3006	4,003.2400	4.0032	(6.915)	0	0	0
2019/09/02	R210	07/11/2019			Bond Future	189.7471		189.7471	189.7455	189.7455	(0.001)	0.0000	0.0000	2,132
2019/09/02	R210	06/02/2020			Bond Future	193.2088		193.2088	193.2074	193.2074	(0.001)	0.0000	0.0000	0
2019/09/02	R210	07/05/2020			Bond Future	194.1758		194.1758	194.1743	194.1743	(0.001)	0.0000	0.0000	0
2019/09/02	R212	07/11/2019			Bond Future	162.5671		162.5671	162.5632	162.5632	(0.002)	0.0000	0.0000	6,684
2019/09/02	R212	06/02/2020			Bond Future	163.2871		163.2871	163.2832	163.2832	(0.002)	0.0000	0.0000	0
2019/09/02	R212	07/05/2020			Bond Future	166.3443		166.3443	166.3402	166.3402	(0.002)	0.0000	0.0000	0
2019/09/02	R213	07/11/2019	9.59	Put	Bond Future	570.4000		0.5704	447.7100	0.4477	(21.509)	0	0	0
2019/09/02	R213	07/11/2019	9.58	Call	Bond Future	2,863.8700		2.8639	3,159.2400	3.1592	10.314	0	0	0
2019/09/02	R213	07/11/2019			Bond Future	9.2062		86.0964	9.1388	86.5167	(0.733)	0.0000	0.0000	20,554
2019/09/02	R213	07/11/2019	9.59	Call	Bond Future	2,909.7700		2.9098	3,207.3900	3.2074	10.228	0	0	0
2019/09/02	R213	07/11/2019	9.58	Put	Bond Future	584.3600		0.5844	459.4200	0.4594	(21.381)	0	0	0
2019/09/02	R213	07/11/2019	9.60	Call	Bond Future	2,955.9000		2.9559	3,255.7500	3.2557	10.144	0	0	0
2019/09/02	R213	07/11/2019	9.60	Put	Bond Future	556.7400		0.5567	436.2800	0.4363	(21.637)	0	0	0
2019/09/02	R213	06/02/2020	9.27	Call	Bond Future	2,305.6800		2.3057	2,508.8100	2.5088	8.810	0	0	0
2019/09/02	R213	06/02/2020	9.26	Put	Bond Future	2,364.3300		2.3643	2,137.7800	2.1378	(9.582)	0	0	0
2019/09/02	R213	06/02/2020			Bond Future	9.2749		87.6463	9.2050	88.0742	(0.754)	0.0000	0.0000	0
2019/09/02	R213	06/02/2020	9.28	Call	Bond Future	2,338.1500		2.3381	2,543.0700	2.5431	8.764	0	0	0
2019/09/02	R213	06/02/2020	9.28	Put	Bond Future	2,306.9800		2.3070	2,084.0100	2.0840	(9.665)	0	0	0
2019/09/02	R213	06/02/2020	9.27	Put	Bond Future	2,335.5100		2.3355	2,110.7500	2.1107	(9.624)	0	0	0
2019/09/02	R213	06/02/2020	9.26	Call	Bond Future	2,273.4400		2.2734	2,474.7800	2.4748	8.856	0	0	0
2019/09/02	R213	07/05/2020	9.01	Put	Bond Future	3,930.0500		3.9300	3,660.0900	3.6601	(6.869)	0	0	0
2019/09/02	R213	07/05/2020	9.00	Call	Bond Future	1,932.8100		1.9328	2,097.1700	2.0972	8.504	0	0	0
2019/09/02	R213	07/05/2020			Bond Future	9.3335		85.7143	9.2611	86.1501	(0.775)	0.0000	0.0000	0
2019/09/02	R213	07/05/2020	9.01	Call	Bond Future	1,959.2300		1.9592	2,125.0700	2.1251	8.465	0	0	0
2019/09/02	R213	07/05/2020	9.00	Put	Bond Future	3,965.5200		3.9655	3,694.0800	3.6941	(6.845)	0	0	0
2019/09/02	R213	07/05/2020	9.02	Call	Bond Future	1,986.1200		1.9861	2,153.4400	2.1534	8.424	0	0	0
2019/09/02	R213	07/05/2020	9.02	Put	Bond Future	3,895.1100		3.8951	3,626.6300	3.6266	(6.893)	0	0	0
2019/09/02	R214	07/11/2019	10.02	Put	Bond Future	1,323.8700		1.3239	1,107.2700	1.1073	(16.361)	0	0	0
2019/09/02	R214	07/11/2019			Bond Future	9.9234		71.1786	9.8562	71.6282	(0.677)	0.0000	0.0000	15,542
2019/09/02	R214	07/11/2019	10.01	Call	Bond Future	1,923.7900		1.9238	2,153.8800	2.1539	11.960	0	0	0
2019/09/02	R214	07/11/2019	10.01	Put	Bond Future	1,351.2300		1.3512	1,131.7300	1.1317	(16.244)	0	0	0
2019/09/02	R214	07/11/2019	10.02	Call	Bond Future	1,962.0500		1.9621	2,195.0400	2.1950	11.875	0	0	0
2019/09/02	R214	07/11/2019	10.00	Call	Bond Future	1,886.0200		1.8860	2,113.2000	2.1132	12.045	0	0	0
2019/09/02	R214	07/11/2019	10.00	Put	Bond Future	1,379.1700		1.3792	1,156.7600	1.1568	(16.126)	0	0	0
2019/09/02	R214	06/02/2020	9.73	Call	Bond Future	1,828.2800		1.8283	1,998.3300	1.9983	9.301	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
2019/09/02	R214	06/02/2020			Bond Future	9.9950	72.4599	9.9257	72.9176	(0.693)	0.0000	0.0000	0
2019/09/02	R214	06/02/2020	9.71	Call	Bond Future	1,770.7600	1.7708	1,937.1400	1.9371	9.396	0	0	0
2019/09/02	R214	06/02/2020	9.71	Put	Bond Future	3,684.0400	3.6840	3,392.7600	3.3928	(7.907)	0	0	0
2019/09/02	R214	06/02/2020	9.73	Put	Bond Future	3,604.5800	3.6046	3,316.9700	3.3170	(7.979)	0	0	0
2019/09/02	R214	06/02/2020	9.72	Call	Bond Future	1,799.3100	1.7993	1,967.5100	1.9675	9.348	0	0	0
2019/09/02	R214	06/02/2020	9.72	Put	Bond Future	3,644.0500	3.6440	3,354.5900	3.3546	(7.943)	0	0	0
2019/09/02	R214	07/05/2020	9.77	Put	Bond Future	4,374.0300	4.3740	4,094.8600	4.0949	(6.382)	0	0	0
2019/09/02	R214	07/05/2020			Bond Future	10.0579	70.5009	9.9866	70.9670	(0.709)	0.0000	0.0000	0
2019/09/02	R214	07/05/2020	9.76	Call	Bond Future	2,431.8100	2.4318	2,617.3100	2.6173	7.628	0	0	0
2019/09/02	R214	07/05/2020	9.76	Put	Bond Future	4,412.8000	4.4128	4,132.1400	4.1321	(6.360)	0	0	0
2019/09/02	R214	07/05/2020	9.77	Call	Bond Future	2,460.9700	2.4610	2,647.9600	2.6480	7.598	0	0	0
2019/09/02	R214	07/05/2020	9.75	Call	Bond Future	2,402.6000	2.4026	2,586.6200	2.5866	7.659	0	0	0
2019/09/02	R214	07/05/2020	9.75	Put	Bond Future	4,451.6200	4.4516	4,169.4800	4.1695	(6.338)	0	0	0
2019/09/02	R248	07/11/2019	10.02	Call	Bond Future	2,250.3500	2.2503	2,507.9900	2.5080	11.449	0	0	0
2019/09/02	R248	07/11/2019	10.01	Put	Bond Future	1,815.9500	1.8159	1,541.1500	1.5412	(15.133)	0	0	0
2019/09/02	R248	07/11/2019			Bond Future	9.9640	90.3326	9.9018	90.8615	(0.624)	0.0000	0.0000	85,959
2019/09/02	R248	07/11/2019	10.03	Call	Bond Future	2,297.5100	2.2975	2,558.6900	2.5587	11.368	0	0	0
2019/09/02	R248	07/11/2019	10.03	Put	Bond Future	1,742.1000	1.7421	1,474.4000	1.4744	(15.367)	0	0	0
2019/09/02	R248	07/11/2019	10.02	Put	Bond Future	1,778.7100	1.7787	1,507.4700	1.5075	(15.249)	0	0	0
2019/09/02	R248	07/11/2019	10.01	Call	Bond Future	2,203.6700	2.2037	2,457.7500	2.4578	11.530	0	0	0
2019/09/02	R248	06/02/2020	9.71	Put	Bond Future	4,812.3200	4.8123	4,456.5400	4.4565	(7.393)	0	0	0
2019/09/02	R248	06/02/2020			Bond Future	10.0365	91.9587	9.9724	92.4972	(0.639)	0.0000	0.0000	100
2019/09/02	R248	06/02/2020	9.71	Call	Bond Future	2,010.4900	2.0105	2,193.2000	2.1932	9.088	0	0	0
2019/09/02	R248	06/02/2020	9.70	Put	Bond Future	4,865.8500	4.8658	4,507.8600	4.5079	(7.357)	0	0	0
2019/09/02	R248	06/02/2020	9.72	Call	Bond Future	2,045.2900	2.0453	2,230.2100	2.2302	9.041	0	0	0
2019/09/02	R248	06/02/2020	9.72	Put	Bond Future	4,759.0200	4.7590	4,405.4500	4.4055	(7.429)	0	0	0
2019/09/02	R248	06/02/2020	9.70	Call	Bond Future	1,975.7800	1.9758	2,156.2800	2.1563	9.136	0	0	0
2019/09/02	R248	07/05/2020	9.79	Call	Bond Future	2,927.8600	2.9279	3,140.6000	3.1406	7.266	0	0	0
2019/09/02	R248	07/05/2020	9.77	Put	Bond Future	5,658.5400	5.6585	5,319.3100	5.3193	(5.995)	0	0	0
2019/09/02	R248	07/05/2020			Bond Future	10.1004	89.2184	10.0343	89.7668	(0.654)	0.0000	0.0000	0
2019/09/02	R248	07/05/2020	9.79	Put	Bond Future	5,556.5600	5.5566	5,220.9100	5.2209	(6.041)	0	0	0
2019/09/02	R248	07/05/2020	9.77	Call	Bond Future	2,855.7700	2.8558	3,064.9300	3.0649	7.324	0	0	0
2019/09/02	R248	07/05/2020	9.78	Put	Bond Future	5,607.3700	5.6074	5,269.9200	5.2699	(6.018)	0	0	0
2019/09/02	R248	07/05/2020	9.78	Call	Bond Future	2,891.7000	2.8917	3,102.6400	3.1026	7.295	0	0	0
2019/09/02	R248	06/08/2020	10.20	Call	Bond Future	5,229.6900	5.2297	6,072.8300	6.0728	16.122	0	0	0
2019/09/02	R248	06/08/2020			Bond Future	10.1649	90.8782	10.0968	91.4368	(0.670)	0.0000	0.0000	0
2019/09/02	R248	06/08/2020	10.18	Call	Bond Future	5,144.2800	5.1443	5,985.4800	5.9855	16.352	0	0	0
2019/09/02	R248	06/08/2020	10.18	Put	Bond Future	5,021.1200	5.0211	5,303.7200	5.3037	5.628	0	0	0
2019/09/02	R248	06/08/2020	9.25	Put	Bond Future	9,955.6500	9.9557	10,036.4800	10.0365	0.812	0	0	0
2019/09/02	R248	06/08/2020	9.25	Call	Bond Future	1,899.3700	1.8994	2,538.8000	2.5388	33.665	0	0	20,640
2019/09/02	R248	06/08/2020	10.20	Put	Bond Future	4,944.0800	4.9441	5,228.6200	5.2286	5.755	0	0	0
2019/09/02	R248	06/08/2020	10.19	Call	Bond Future	5,186.9100	5.1869	6,029.1000	6.0291	16.237	0	0	0
2019/09/02	R248	06/08/2020	10.19	Put	Bond Future	4,982.4600	4.9825	5,266.0500	5.2661	5.692	0	0	0

Total

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