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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/09/2019 TO 10/09/2019

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
2019/09/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	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
2019/09/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	2025	07/11/2019			Bond Future	137.4171	137.4171	137.4169	137.4169	0.000	0.0000	0.0000	1,451
2019/09/10	2025	06/02/2020			Bond Future	138.4410	138.4410	138.4421	138.4421	0.001	0.0000	0.0000	0
2019/09/10	2025	07/05/2020			Bond Future	141.0208	141.0208	141.0194	141.0194	(0.001)	0.0000	0.0000	0
2019/09/10	2029	07/11/2019			Bond Future	101.8816	101.8816	102.0133	102.0133	0.129	0.0000	0.0000	4,260
2019/09/10	2029	06/02/2020			Bond Future	103.7336	103.7336	103.8686	103.8686	0.130	0.0000	0.0000	0
2019/09/10	2029	07/05/2020			Bond Future	104.5540	104.5540	104.6896	104.6896	0.130	0.0000	0.0000	0
2019/09/10	2030	07/11/2019	9.49	Put	Bond Future	220.5000	0.2205	213.8100	0.2138	(3.034)	0	0	0
2019/09/10	2030	07/11/2019	9.76	Put	Bond Future	96.3700	0.0964	92.3900	0.0924	(4.130)	0	0	5,500
2019/09/10	2030	07/11/2019	9.20	Put	Bond Future	520.7200	0.5207	510.3800	0.5104	(1.986)	0	0	2,750
2019/09/10	2030	07/11/2019	8.40	Put	Bond Future	3,291.6300	3.2916	3,281.3500	3.2813	(0.312)	0	0	0
2019/09/10	2030	07/11/2019	9.30	Put	Bond Future	388.9900	0.3890	379.9200	0.3799	(2.332)	0	0	2,750
2019/09/10	2030	07/11/2019			Bond Future	8.8679	96.4856	8.8671	96.4905	(0.009)	0.0000	0.0000	72,732
2019/09/10	2030	07/11/2019	9.48	Call	Bond Future	4,026.8400	4.0268	4,025.0000	4.0250	(0.046)	0	0	0
2019/09/10	2030	07/11/2019	9.48	Put	Bond Future	227.3500	0.2273	220.5300	0.2205	(3.000)	0	0	0
2019/09/10	2030	07/11/2019	8.60	Put	Bond Future	2,282.3500	2.2824	2,269.9000	2.2699	(0.545)	0	0	0
2019/09/10	2030	07/11/2019	8.60	Call	Bond Future	553.1600	0.5532	545.6900	0.5457	(1.350)	0	0	5,500
2019/09/10	2030	07/11/2019	9.10	Put	Bond Future	692.0700	0.6921	680.5400	0.6805	(1.666)	0	0	0
2019/09/10	2030	07/11/2019	9.10	Call	Bond Future	2,157.2300	2.1572	2,150.6800	2.1507	(0.304)	0	0	5,500
2019/09/10	2030	07/11/2019	9.30	Call	Bond Future	3,092.5600	3.0926	3,088.4700	3.0885	(0.132)	0	0	0
2019/09/10	2030	07/11/2019	9.49	Call	Bond Future	4,080.3700	4.0804	4,078.6600	4.0787	(0.042)	0	0	0
2019/09/10	2030	07/11/2019	9.76	Call	Bond Future	5,566.2600	5.5663	5,567.2600	5.5673	0.018	0	0	0
2019/09/10	2030	07/11/2019	9.85	Put	Bond Future	72.4500	0.0725	69.1800	0.0692	(4.513)	0	0	2,500
2019/09/10	2030	07/11/2019	8.57	Put	Bond Future	2,420.3100	2.4203	2,408.1200	2.4081	(0.504)	0	0	0
2019/09/10	2030	07/11/2019	9.20	Call	Bond Future	2,607.8400	2.6078	2,602.4800	2.6025	(0.206)	0	0	0
2019/09/10	2030	07/11/2019	9.25	Call	Bond Future	2,845.3300	2.8453	2,840.6200	2.8406	(0.166)	0	0	0
2019/09/10	2030	07/11/2019	8.40	Call	Bond Future	244.1800	0.2442	238.8800	0.2389	(2.171)	0	0	0
2019/09/10	2030	07/11/2019	9.47	Call	Bond Future	3,973.4500	3.9735	3,971.4900	3.9715	(0.049)	0	0	0
2019/09/10	2030	07/11/2019	9.47	Put	Bond Future	234.3800	0.2344	227.4400	0.2274	(2.961)	0	0	0
2019/09/10	2030	07/11/2019	9.70	Call	Bond Future	5,231.5600	5.2316	5,232.0300	5.2320	0.009	0	0	0
2019/09/10	2030	07/11/2019	9.70	Put	Bond Future	116.1400	0.1161	111.6300	0.1116	(3.883)	0	0	0
2019/09/10	2030	07/11/2019	9.85	Call	Bond Future	6,070.5200	6.0705	6,072.2300	6.0722	0.028	0	0	0
2019/09/10	2030	07/11/2019	8.57	Call	Bond Future	494.8900	0.4949	487.6800	0.4877	(1.457)	0	0	0
2019/09/10	2030	07/11/2019	9.12	Put	Bond Future	654.5000	0.6545	643.1900	0.6432	(1.728)	0	0	0
2019/09/10	2030	07/11/2019	9.12	Call	Bond Future	2,244.4900	2.2445	2,238.1600	2.2382	(0.282)	0	0	0
2019/09/10	2030	07/11/2019	8.95	Call	Bond Future	1,554.1400	1.5541	1,546.2700	1.5463	(0.506)	0	0	0
2019/09/10	2030	07/11/2019	8.95	Put	Bond Future	1,032.3700	1.0324	1,019.5200	1.0195	(1.245)	0	0	5,000
2019/09/10	2030	07/11/2019	9.35	Call	Bond Future	3,345.7600	3.3458	3,342.3000	3.3423	(0.103)	0	0	0
2019/09/10	2030	07/11/2019	9.35	Put	Bond Future	336.0100	0.3360	327.5700	0.3276	(2.512)	0	0	2,500
2019/09/10	2030	07/11/2019	9.25	Put	Bond Future	449.3000	0.4493	439.6100	0.4396	(2.157)	0	0	5,333
2019/09/10	2030	06/02/2020	9.14	Call	Bond Future	2,962.2600	2.9623	2,958.6000	2.9586	(0.124)	0	0	0
2019/09/10	2030	06/02/2020	8.40	Call	Bond Future	822.4500	0.8225	818.3800	0.8184	(0.495)	0	0	5,820
2019/09/10	2030	06/02/2020	9.15	Put	Bond Future	1,612.8200	1.6128	1,603.2500	1.6032	(0.593)	0	0	0

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2019/09/10	2030	06/02/2020			Bond Future	8.9258	94.2073	8.9249	94.2132	(0.011)	0.0000	0.0000	0
2019/09/10	2030	06/02/2020	9.00	Put	Bond Future	1,987.4100	1.9874	1,977.3600	1.9774	(0.506)	0	0	0
2019/09/10	2030	06/02/2020	9.00	Call	Bond Future	2,449.5600	2.4496	2,445.4500	2.4454	(0.168)	0	0	5,820
2019/09/10	2030	06/02/2020	9.14	Put	Bond Future	1,635.7800	1.6358	1,626.1800	1.6262	(0.587)	0	0	0
2019/09/10	2030	06/02/2020	8.40	Put	Bond Future	4,186.9700	4.1870	4,176.9600	4.1770	(0.239)	0	0	0
2019/09/10	2030	06/02/2020	9.15	Call	Bond Future	3,000.6400	3.0006	2,997.0100	2.9970	(0.121)	0	0	0
2019/09/10	2030	06/02/2020	9.16	Call	Bond Future	3,039.2200	3.0392	3,035.6300	3.0356	(0.118)	0	0	0
2019/09/10	2030	06/02/2020	9.16	Put	Bond Future	1,590.1200	1.5901	1,580.5900	1.5806	(0.599)	0	0	0
2019/09/10	2030	07/05/2020	8.79	Call	Bond Future	2,188.8200	2.1888	2,185.0900	2.1851	(0.170)	0	0	0
2019/09/10	2030	07/05/2020	8.78	Put	Bond Future	3,409.4200	3.4094	3,401.4700	3.4015	(0.233)	0	0	0
2019/09/10	2030	07/05/2020			Bond Future	8.9821	95.9409	8.9814	95.9451	(0.008)	0.0000	0.0000	0
2019/09/10	2030	07/05/2020	8.80	Call	Bond Future	2,218.3200	2.2183	2,214.6000	2.2146	(0.168)	0	0	0
2019/09/10	2030	07/05/2020	8.80	Put	Bond Future	3,343.2900	3.3433	3,335.3400	3.3353	(0.238)	0	0	0
2019/09/10	2030	07/05/2020	8.79	Put	Bond Future	3,376.0800	3.3761	3,368.1200	3.3681	(0.236)	0	0	0
2019/09/10	2030	07/05/2020	8.78	Call	Bond Future	2,159.8200	2.1598	2,156.1000	2.1561	(0.172)	0	0	0
2019/09/10	2032	07/11/2019	9.71	Call	Bond Future	3,609.7700	3.6098	3,633.4900	3.6335	0.657	0	0	0
2019/09/10	2032	07/11/2019	9.70	Put	Bond Future	470.4500	0.4705	452.4300	0.4524	(3.830)	0	0	0
2019/09/10	2032	07/11/2019			Bond Future	9.2435	93.7150	9.2375	93.7564	(0.065)	0.0000	0.0000	47,957
2019/09/10	2032	07/11/2019	9.72	Call	Bond Future	3,663.6900	3.6637	3,687.7100	3.6877	0.656	0	0	0
2019/09/10	2032	07/11/2019	9.72	Put	Bond Future	446.2600	0.4463	428.8200	0.4288	(3.908)	0	0	0
2019/09/10	2032	07/11/2019	9.71	Put	Bond Future	458.2700	0.4583	440.5300	0.4405	(3.871)	0	0	0
2019/09/10	2032	07/11/2019	9.70	Call	Bond Future	3,555.9600	3.5560	3,579.4000	3.5794	0.659	0	0	0
2019/09/10	2032	06/02/2020	9.40	Put	Bond Future	2,231.3700	2.2314	2,203.7300	2.2037	(1.239)	0	0	0
2019/09/10	2032	06/02/2020			Bond Future	9.3093	95.3956	9.3029	95.4387	(0.068)	0.0000	0.0000	0
2019/09/10	2032	06/02/2020	9.39	Call	Bond Future	2,807.8400	2.8078	2,823.0900	2.8231	0.543	0	0	0
2019/09/10	2032	06/02/2020	9.39	Put	Bond Future	2,260.8600	2.2609	2,233.0400	2.2330	(1.231)	0	0	0
2019/09/10	2032	06/02/2020	9.40	Call	Bond Future	2,845.7900	2.8458	2,861.2200	2.8612	0.542	0	0	0
2019/09/10	2032	06/02/2020	9.38	Call	Bond Future	2,770.3700	2.7704	2,785.4400	2.7854	0.544	0	0	0
2019/09/10	2032	06/02/2020	9.38	Put	Bond Future	2,290.9000	2.2909	2,262.9000	2.2629	(1.222)	0	0	0
2019/09/10	2032	07/05/2020	9.19	Call	Bond Future	2,523.2400	2.5232	2,536.0200	2.5360	0.506	0	0	0
2019/09/10	2032	07/05/2020			Bond Future	9.3717	92.9909	9.3654	93.0330	(0.067)	0.0000	0.0000	0
2019/09/10	2032	07/05/2020	9.17	Call	Bond Future	2,459.4200	2.4594	2,471.9400	2.4719	0.509	0	0	0
2019/09/10	2032	07/05/2020	9.17	Put	Bond Future	3,822.5900	3.8226	3,793.0200	3.7930	(0.774)	0	0	0
2019/09/10	2032	07/05/2020	9.19	Put	Bond Future	3,750.0300	3.7500	3,720.7200	3.7207	(0.782)	0	0	0
2019/09/10	2032	07/05/2020	9.18	Call	Bond Future	2,491.0800	2.4911	2,503.7300	2.5037	0.508	0	0	0
2019/09/10	2032	07/05/2020	9.18	Put	Bond Future	3,786.0200	3.7860	3,756.5800	3.7566	(0.778)	0	0	0
2019/09/10	2033	07/11/2019			Bond Future	102.7351	102.7351	102.7359	102.7359	0.001	0.0000	0.0000	6,260
2019/09/10	2033	06/02/2020			Bond Future	104.6025	104.6025	104.6043	104.6043	0.002	0.0000	0.0000	0
2019/09/10	2033	07/05/2020			Bond Future	105.3561	105.3561	105.3560	105.3560	0.000	0.0000	0.0000	0
2019/09/10	2037	07/11/2019	9.97	Call	Bond Future	3,153.7800	3.1538	3,174.5700	3.1746	0.659	0	0	0
2019/09/10	2037	07/11/2019			Bond Future	9.6550	92.7743	9.6490	92.8202	(0.062)	0.0000	0.0000	60,745
2019/09/10	2037	07/11/2019	9.95	Call	Bond Future	3,046.4500	3.0464	3,066.5100	3.0665	0.658	0	0	0
2019/09/10	2037	07/11/2019	9.95	Put	Bond Future	814.2500	0.8142	788.3400	0.7883	(3.182)	0	0	0
2019/09/10	2037	07/11/2019	9.97	Put	Bond Future	773.2900	0.7733	748.1100	0.7481	(3.256)	0	0	0
2019/09/10	2037	07/11/2019	9.96	Call	Bond Future	3,099.8800	3.0999	3,120.3000	3.1203	0.659	0	0	0

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2019/09/10	2037	07/11/2019	9.96	Put	Bond Future	793.4900	0.7935	767.9400	0.7679	(3.220)	0	0	0
2019/09/10	2037	06/02/2020	9.67	Call	Bond Future	2,641.5900	2.6416	2,655.6800	2.6557	0.533	0	0	0
2019/09/10	2037	06/02/2020	9.66	Put	Bond Future	3,089.9500	3.0900	3,056.1600	3.0562	(1.094)	0	0	0
2019/09/10	2037	06/02/2020			Bond Future	9.7237	90.1788	9.7174	90.2265	(0.064)	0.0000	0.0000	0
2019/09/10	2037	06/02/2020	9.68	Call	Bond Future	2,680.0400	2.6800	2,694.3300	2.6943	0.533	0	0	0
2019/09/10	2037	06/02/2020	9.68	Put	Bond Future	3,013.2700	3.0133	2,979.8700	2.9799	(1.108)	0	0	0
2019/09/10	2037	06/02/2020	9.67	Put	Bond Future	3,051.3100	3.0513	3,017.7100	3.0177	(1.101)	0	0	0
2019/09/10	2037	06/02/2020	9.66	Call	Bond Future	2,603.6400	2.6036	2,617.5400	2.6175	0.534	0	0	0
2019/09/10	2037	07/05/2020	9.60	Put	Bond Future	4,393.6400	4.3936	4,360.7400	4.3607	(0.749)	0	0	0
2019/09/10	2037	07/05/2020	9.59	Call	Bond Future	2,908.5300	2.9085	2,922.3900	2.9224	0.477	0	0	0
2019/09/10	2037	07/05/2020			Bond Future	9.7910	91.8383	9.7847	91.8851	(0.064)	0.0000	0.0000	0
2019/09/10	2037	07/05/2020	9.60	Call	Bond Future	2,943.7400	2.9437	2,957.7400	2.9577	0.476	0	0	0
2019/09/10	2037	07/05/2020	9.59	Put	Bond Future	4,435.3100	4.4353	4,402.2700	4.4023	(0.745)	0	0	0
2019/09/10	2037	07/05/2020	9.61	Call	Bond Future	2,979.1700	2.9792	2,993.3200	2.9933	0.475	0	0	0
2019/09/10	2037	07/05/2020	9.61	Put	Bond Future	4,352.2800	4.3523	4,319.5300	4.3195	(0.752)	0	0	0
2019/09/10	2038	07/11/2019			Bond Future	120.7960	120.7960	120.8841	120.8841	0.073	0.0000	0.0000	21,859
2019/09/10	2038	06/02/2020			Bond Future	121.3334	121.3334	121.4242	121.4242	0.075	0.0000	0.0000	0
2019/09/10	2038	07/05/2020			Bond Future	123.5944	123.5944	123.6848	123.6848	0.073	0.0000	0.0000	0
2019/09/10	2040	07/11/2019	10.04	Put	Bond Future	1,070.0200	1.0700	1,081.4000	1.0814	1.064	0	0	0
2019/09/10	2040	07/11/2019	10.03	Call	Bond Future	2,869.7400	2.8697	2,804.7600	2.8048	(2.264)	0	0	0
2019/09/10	2040	07/11/2019	9.80	Put	Bond Future	1,852.1800	1.8522	1,875.3600	1.8754	1.251	0	0	0
2019/09/10	2040	07/11/2019	9.30	Put	Bond Future	4,702.0200	4.7020	4,758.5100	4.7585	1.201	0	0	0
2019/09/10	2040	07/11/2019			Bond Future	9.8112	95.4417	9.8205	95.3649	0.095	0.0000	0.0000	40,851
2019/09/10	2040	07/11/2019	10.04	Call	Bond Future	2,924.4300	2.9244	2,859.0400	2.8590	(2.236)	0	0	0
2019/09/10	2040	07/11/2019	10.03	Put	Bond Future	1,095.1300	1.0951	1,106.9200	1.1069	1.077	0	0	0
2019/09/10	2040	07/11/2019	9.80	Call	Bond Future	1,760.3000	1.7603	1,706.7100	1.7067	(3.044)	0	0	1,260
2019/09/10	2040	07/11/2019	9.30	Call	Bond Future	337.7300	0.3377	317.4500	0.3175	(6.005)	0	0	1,260
2019/09/10	2040	07/11/2019	10.05	Call	Bond Future	2,979.3700	2.9794	2,913.5900	2.9136	(2.208)	0	0	0
2019/09/10	2040	07/11/2019	10.05	Put	Bond Future	1,045.2800	1.0453	1,056.2700	1.0563	1.051	0	0	0
2019/09/10	2040	06/02/2020	9.76	Call	Bond Future	2,529.2200	2.5292	2,483.6700	2.4837	(1.801)	0	0	0
2019/09/10	2040	06/02/2020	9.00	Put	Bond Future	8,093.5900	8.0936	8,154.9900	8.1550	0.759	0	0	0
2019/09/10	2040	06/02/2020			Bond Future	9.8817	92.6435	9.8912	92.5663	0.096	0.0000	0.0000	0
2019/09/10	2040	06/02/2020	8.40	Put	Bond Future	13,466.9400	13.4669	13,540.1800	13.5402	0.544	0	0	0
2019/09/10	2040	06/02/2020	8.40	Call	Bond Future	82.0400	0.0820	78.0100	0.0780	(4.912)	0	0	0
2019/09/10	2040	06/02/2020	9.74	Call	Bond Future	2,451.5000	2.4515	2,406.6800	2.4067	(1.828)	0	0	0
2019/09/10	2040	06/02/2020	9.74	Put	Bond Future	3,613.6400	3.6136	3,646.0900	3.6461	0.898	0	0	0
2019/09/10	2040	06/02/2020	9.76	Put	Bond Future	3,525.9200	3.5259	3,557.6400	3.5576	0.900	0	0	0
2019/09/10	2040	06/02/2020	9.00	Call	Bond Future	470.7500	0.4708	454.8800	0.4549	(3.371)	0	0	0
2019/09/10	2040	06/02/2020	9.75	Call	Bond Future	2,490.6800	2.4907	2,445.4900	2.4455	(1.814)	0	0	0
2019/09/10	2040	06/02/2020	9.75	Put	Bond Future	3,570.0400	3.5700	3,602.1200	3.6021	0.899	0	0	0
2019/09/10	2040	07/05/2020	9.74	Call	Bond Future	3,049.3600	3.0494	3,005.5100	3.0055	(1.438)	0	0	0
2019/09/10	2040	07/05/2020	9.75	Put	Bond Future	4,719.1400	4.7191	4,755.4200	4.7554	0.769	0	0	0
2019/09/10	2040	07/05/2020			Bond Future	9.9507	94.3483	9.9608	94.2679	0.101	0.0000	0.0000	0
2019/09/10	2040	07/05/2020	9.74	Put	Bond Future	4,763.7400	4.7637	4,800.3200	4.8003	0.768	0	0	0
2019/09/10	2040	07/05/2020	9.75	Call	Bond Future	3,087.2400	3.0872	3,043.0900	3.0431	(1.430)	0	0	0
2019/09/10	2040	07/05/2020	9.73	Call	Bond Future	3,011.7200	3.0117	2,968.1700	2.9682	(1.446)	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
2019/09/10	2040	07/05/2020	9.73	Put	Bond Future	4,808.7000	4.8087	4,845.5800	4.8456	0.767	0	0	0
2019/09/10	2044	07/11/2019	10.07	Put	Bond Future	1,169.9700	1.1700	1,152.3400	1.1523	(1.507)	0	0	0
2019/09/10	2044	07/11/2019	9.74	Put	Bond Future	2,407.8400	2.4078	2,388.5200	2.3885	(0.802)	0	0	0
2019/09/10	2044	07/11/2019	10.52	Call	Bond Future	5,618.2600	5.6183	5,614.2600	5.6143	(0.071)	0	0	0
2019/09/10	2044	07/11/2019			Bond Future	9.8648	92.2434	9.8640	92.2505	(0.009)	0.0000	0.0000	38,111
2019/09/10	2044	07/11/2019	10.06	Call	Bond Future	2,807.0700	2.8071	2,796.4400	2.7964	(0.379)	0	0	0
2019/09/10	2044	07/11/2019	10.06	Put	Bond Future	1,197.0200	1.1970	1,179.2800	1.1793	(1.482)	0	0	0
2019/09/10	2044	07/11/2019	10.52	Put	Bond Future	399.8400	0.3998	388.7300	0.3887	(2.779)	0	0	328
2019/09/10	2044	07/11/2019	10.07	Call	Bond Future	2,861.2100	2.8612	2,850.6900	2.8507	(0.368)	0	0	0
2019/09/10	2044	07/11/2019	9.19	Call	Bond Future	158.5500	0.1586	153.7000	0.1537	(3.059)	0	0	328
2019/09/10	2044	07/11/2019	9.74	Call	Bond Future	1,352.4400	1.3524	1,340.2300	1.3402	(0.903)	0	0	328
2019/09/10	2044	07/11/2019	10.05	Call	Bond Future	2,753.3500	2.7533	2,742.6100	2.7426	(0.390)	0	0	0
2019/09/10	2044	07/11/2019	10.05	Put	Bond Future	1,224.6100	1.2246	1,206.7600	1.2068	(1.458)	0	0	0
2019/09/10	2044	07/11/2019	9.19	Put	Bond Future	6,119.3700	6.1194	6,107.4100	6.1074	(0.195)	0	0	0
2019/09/10	2044	06/02/2020	9.74	Call	Bond Future	2,317.7400	2.3177	2,311.2300	2.3112	(0.281)	0	0	328
2019/09/10	2044	06/02/2020	10.78	Put	Bond Future	1,025.2100	1.0252	1,015.4600	1.0155	(0.951)	0	0	328
2019/09/10	2044	06/02/2020	9.77	Put	Bond Future	3,797.8800	3.7979	3,783.3700	3.7834	(0.382)	0	0	0
2019/09/10	2044	06/02/2020			Bond Future	9.9332	89.5133	9.9322	89.5213	(0.010)	0.0000	0.0000	0
2019/09/10	2044	06/02/2020	9.09	Put	Bond Future	7,999.4600	7.9995	7,987.1700	7.9872	(0.154)	0	0	0
2019/09/10	2044	06/02/2020	9.09	Call	Bond Future	550.0300	0.5500	545.7600	0.5458	(0.776)	0	0	328
2019/09/10	2044	06/02/2020	9.74	Put	Bond Future	3,938.8200	3.9388	3,924.2900	3.9243	(0.369)	0	0	0
2019/09/10	2044	06/02/2020	9.77	Call	Bond Future	2,431.7400	2.4317	2,425.2500	2.4253	(0.267)	0	0	0
2019/09/10	2044	06/02/2020	10.78	Call	Bond Future	7,591.5600	7.5916	7,589.8300	7.5898	(0.023)	0	0	0
2019/09/10	2044	06/02/2020	9.78	Call	Bond Future	2,470.0800	2.4701	2,463.5900	2.4636	(0.263)	0	0	0
2019/09/10	2044	06/02/2020	9.76	Put	Bond Future	3,844.7100	3.8447	3,830.1900	3.8302	(0.378)	0	0	0
2019/09/10	2044	06/02/2020	9.78	Put	Bond Future	3,751.5000	3.7515	3,736.9900	3.7370	(0.387)	0	0	0
2019/09/10	2044	06/02/2020	9.76	Call	Bond Future	2,393.7200	2.3937	2,387.2200	2.3872	(0.272)	0	0	0
2019/09/10	2044	07/05/2020	9.81	Call	Bond Future	3,206.9500	3.2069	3,201.8200	3.2018	(0.160)	0	0	0
2019/09/10	2044	07/05/2020	9.79	Put	Bond Future	4,873.6300	4.8736	4,862.0400	4.8620	(0.238)	0	0	0
2019/09/10	2044	07/05/2020	9.26	Call	Bond Future	1,426.9900	1.4270	1,422.4200	1.4224	(0.320)	0	0	556
2019/09/10	2044	07/05/2020	9.33	Call	Bond Future	1,611.7500	1.6118	1,607.0100	1.6070	(0.294)	0	0	100
2019/09/10	2044	07/05/2020	9.98	Call	Bond Future	3,891.1000	3.8911	3,886.1800	3.8862	(0.126)	0	0	100
2019/09/10	2044	07/05/2020			Bond Future	10.0000	91.1605	9.9992	91.1670	(0.008)	0.0000	0.0000	0
2019/09/10	2044	07/05/2020	9.81	Put	Bond Future	4,781.7000	4.7817	4,770.1200	4.7701	(0.242)	0	0	0
2019/09/10	2044	07/05/2020	9.79	Call	Bond Future	3,130.4500	3.1305	3,125.3100	3.1253	(0.164)	0	0	0
2019/09/10	2044	07/05/2020	9.33	Put	Bond Future	7,376.8200	7.3768	7,365.6300	7.3656	(0.152)	0	0	0
2019/09/10	2044	07/05/2020	9.80	Put	Bond Future	4,827.4900	4.8275	4,815.9000	4.8159	(0.240)	0	0	0
2019/09/10	2044	07/05/2020	9.26	Put	Bond Future	7,829.8000	7.8298	7,818.7800	7.8188	(0.141)	0	0	0
2019/09/10	2044	07/05/2020	9.91	Put	Bond Future	4,342.1000	4.3421	4,330.6300	4.3306	(0.264)	0	0	0
2019/09/10	2044	07/05/2020	9.98	Put	Bond Future	4,054.8500	4.0549	4,043.4800	4.0435	(0.280)	0	0	0
2019/09/10	2044	07/05/2020	11.09	Call	Bond Future	9,572.5000	9.5725	9,571.0400	9.5710	(0.015)	0	0	0
2019/09/10	2044	07/05/2020	9.80	Call	Bond Future	3,168.5900	3.1686	3,163.4500	3.1635	(0.162)	0	0	0
2019/09/10	2044	07/05/2020	9.91	Call	Bond Future	3,601.8100	3.6018	3,596.7900	3.5968	(0.139)	0	0	556
2019/09/10	2044	07/05/2020	11.02	Call	Bond Future	9,205.6900	9.2057	9,203.8800	9.2039	(0.020)	0	0	0
2019/09/10	2044	07/05/2020	11.02	Put	Bond Future	1,486.5900	1.4866	1,478.3300	1.4783	(0.556)	0	0	556
2019/09/10	2044	07/05/2020	11.09	Put	Bond Future	1,365.5300	1.3655	1,357.6200	1.3576	(0.579)	0	0	100

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
2019/09/10	2046	07/11/2019			Bond Future	111.3190	111.3190	111.3200	111.3200	0.001	0.0000	0.0000	17,994
2019/09/10	2046	06/02/2020			Bond Future	113.3425	113.3425	113.3445	113.3445	0.002	0.0000	0.0000	0
2019/09/10	2046	07/05/2020			Bond Future	113.7064	113.7064	113.7064	113.7064	0.000	0.0000	0.0000	0
2019/09/10	2050	07/11/2019			Bond Future	115.8202	115.8202	115.8214	115.8214	0.001	0.0000	0.0000	12,916
2019/09/10	2050	06/02/2020			Bond Future	116.0900	116.0900	116.0921	116.0921	0.002	0.0000	0.0000	0
2019/09/10	2050	07/05/2020			Bond Future	118.2534	118.2534	118.2534	118.2534	0.000	0.0000	0.0000	0
2019/09/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	AL37	07/11/2019			Index Future	668.3290	668.3290	668.3170	668.3170	(0.002)	0.0000	0.0000	0
2019/09/10	AL37	06/02/2020			Index Future	680.3160	680.3160	680.3100	680.3100	(0.001)	0.0000	0.0000	0
2019/09/10	AL37	07/05/2020			Index Future	692.8330	692.8330	692.8150	692.8150	(0.003)	0.0000	0.0000	0
2019/09/10	AL7T	07/11/2019			Index Future	780.2550	780.2550	780.2370	780.2370	(0.002)	0.0000	0.0000	120
2019/09/10	AL7T	06/02/2020			Index Future	794.2490	794.2490	794.2380	794.2380	(0.001)	0.0000	0.0000	0
2019/09/10	AL7T	07/05/2020			Index Future	808.8630	808.8630	808.8370	808.8370	(0.003)	0.0000	0.0000	0
2019/09/10	ALBI	07/11/2019			Index Future	697.9420	697.9420	698.0370	698.0370	0.014	0.0000	0.0000	220
2019/09/10	ALBI	06/02/2020			Index Future	710.4610	710.4610	710.5630	710.5630	0.014	0.0000	0.0000	0
2019/09/10	ALBI	07/05/2020			Index Future	723.5320	723.5320	723.6240	723.6240	0.013	0.0000	0.0000	0
2019/09/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	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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2019/09/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/10	ES33	07/11/2019			Bond Future	10.8002	77.7429	10.7886	77.8108	(0.107)	0.0000	0.0000	350
2019/09/10	ES33	06/02/2020			Bond Future	10.9170	79.1372	10.9049	79.2070	(0.111)	0.0000	0.0000	0
2019/09/10	ES33	07/05/2020			Bond Future	11.0294	76.7994	11.0171	76.8691	(0.112)	0.0000	0.0000	0

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2019/09/10	ES42	07/11/2019			Bond Future	11.1603	78.6523	11.1589	78.6616	(0.012)	0.0000	0.0000	4,919
2019/09/10	ES42	06/02/2020			Bond Future	11.2726	80.0627	11.2710	80.0728	(0.014)	0.0000	0.0000	0
2019/09/10	ES42	07/05/2020			Bond Future	11.3853	77.2714	11.3840	77.2802	(0.012)	0.0000	0.0000	0
2019/09/10	GOVI	07/11/2019	672.90	Call	GOVI	180,660.0000	18.0660	181,540.0000	18.1540	0.487	0	0	0
2019/09/10	GOVI	07/11/2019			GOVI	690.9660	690.9660	691.0540	691.0540	0.013	0.0000	0.0000	1,198
2019/09/10	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	GOVI	07/11/2019	672.91	Call	GOVI	180,560.0000	18.0560	181,440.0000	18.1440	0.487	0	0	0
2019/09/10	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	GOVI	07/11/2019	672.92	Call	GOVI	180,460.0000	18.0460	181,340.0000	18.1340	0.488	0	0	0
2019/09/10	GOVI	06/02/2020	703.14	Call	GOVI	2,190.0000	0.2190	3,140.0000	0.3140	43.379	0	0	0
2019/09/10	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	GOVI	06/02/2020			GOVI	703.3590	703.3590	703.4540	703.4540	0.014	0.0000	0.0000	0
2019/09/10	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	GOVI	06/02/2020	703.15	Call	GOVI	2,090.0000	0.2090	3,040.0000	0.3040	45.455	0	0	0
2019/09/10	GOVI	06/02/2020	703.13	Call	GOVI	2,290.0000	0.2290	3,240.0000	0.3240	41.485	0	0	0
2019/09/10	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	GOVI	07/05/2020			GOVI	716.3000	716.3000	716.3850	716.3850	0.012	0.0000	0.0000	0
2019/09/10	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	GOVI	07/05/2020	720.00	Put	GOVI	37,000.0000	3.7000	36,150.0000	3.6150	(2.297)	0	0	0
2019/09/10	GOVI	07/05/2020	719.98	Put	GOVI	36,800.0000	3.6800	35,950.0000	3.5950	(2.310)	0	0	0
2019/09/10	GOVI	07/05/2020	719.99	Put	GOVI	36,900.0000	3.6900	36,050.0000	3.6050	(2.304)	0	0	0
2019/09/10	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/10	IGOV	07/11/2019			Index Future	262.4050	262.4050	262.3990	262.3990	(0.002)	0.0000	0.0000	1,017
2019/09/10	IGOV	06/02/2020			Index Future	267.1750	267.1750	267.1720	267.1720	(0.001)	0.0000	0.0000	0
2019/09/10	IGOV	07/05/2020			Index Future	272.1540	272.1540	272.1460	272.1460	(0.003)	0.0000	0.0000	0
2019/09/10	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/09/10	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/10	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/10	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/09/10	IS02	22/06/2020			Interest Rate Swap	101.9300	101.9300	101.9300	101.9300	0.000	0.0000	0.0000	0
2019/09/10	IS02	21/09/2020			Interest Rate Swap	98.7100	98.7100	98.7100	98.7100	0.000	0.0000	0.0000	0
2019/09/10	IS05	17/12/2020			Interest Rate Swap	95.2800	95.2800	95.2800	95.2800	0.000	0.0000	0.0000	0
2019/09/10	IS05	16/03/2021			Interest Rate Swap	94.2100	94.2100	94.2200	94.2200	0.011	0.0000	0.0000	0
2019/09/10	IS05	15/06/2021			Interest Rate Swap	93.1000	93.1000	93.1100	93.1100	0.011	0.0000	0.0000	0
2019/09/10	IS05	21/09/2021			Interest Rate Swap	92.9400	92.9400	92.9800	92.9800	0.043	0.0000	0.0000	0
2019/09/10	IS05	21/12/2021			Interest Rate Swap	94.8700	94.8700	94.9200	94.9200	0.053	0.0000	0.0000	51
2019/09/10	IS05	15/03/2022			Interest Rate Swap	94.7700	94.7700	94.8100	94.8100	0.042	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
2019/09/10	IS05	21/06/2022			Interest Rate Swap	95.7200	95.7200	95.7400	95.7400	0.021	0.0000	0.0000	0
2019/09/10	IS05	20/09/2022			Interest Rate Swap	99.4300	99.4300	99.4500	99.4500	0.020	0.0000	0.0000	0
2019/09/10	IS05	20/12/2022			Interest Rate Swap	100.4700	100.4700	100.4900	100.4900	0.020	0.0000	0.0000	0
2019/09/10	IS05	22/03/2023			Interest Rate Swap	93.5400	93.5400	93.5600	93.5600	0.021	0.0000	0.0000	0
2019/09/10	IS05	20/06/2023			Interest Rate Swap	99.4400	99.4400	99.4600	99.4600	0.020	0.0000	0.0000	0
2019/09/10	IS05	19/09/2023			Interest Rate Swap	94.6700	94.6700	94.6900	94.6900	0.021	0.0000	0.0000	0
2019/09/10	IS10	17/12/2025			Interest Rate Swap	89.7400	89.7400	89.7700	89.7700	0.033	0.0000	0.0000	0
2019/09/10	IS10	16/03/2026			Interest Rate Swap	86.5300	86.5300	86.5600	86.5600	0.035	0.0000	0.0000	0
2019/09/10	IS10	15/06/2026			Interest Rate Swap	85.1200	85.1200	85.1400	85.1400	0.023	0.0000	0.0000	0
2019/09/10	IS10	21/09/2026			Interest Rate Swap	87.2300	87.2300	87.2400	87.2400	0.011	0.0000	0.0000	0
2019/09/10	IS10	21/12/2026			Interest Rate Swap	91.0400	91.0400	91.0500	91.0500	0.011	0.0000	0.0000	0
2019/09/10	IS10	15/03/2027			Interest Rate Swap	89.4700	89.4700	89.5000	89.5000	0.034	0.0000	0.0000	0
2019/09/10	IS10	21/06/2027			Interest Rate Swap	91.5200	91.5200	91.5600	91.5600	0.044	0.0000	0.0000	0
2019/09/10	IS10	20/09/2027			Interest Rate Swap	97.0400	97.0400	97.0900	97.0900	0.052	0.0000	0.0000	0
2019/09/10	IS10	20/12/2027			Interest Rate Swap	97.3600	97.3600	97.4100	97.4100	0.051	0.0000	0.0000	0
2019/09/10	IS10	22/03/2028			Interest Rate Swap	90.6400	90.6400	90.6900	90.6900	0.055	0.0000	0.0000	0
2019/09/10	IS10	20/06/2028			Interest Rate Swap	98.0100	98.0100	98.0600	98.0600	0.051	0.0000	0.0000	0
2019/09/10	IS10	19/09/2028			Interest Rate Swap	91.3400	91.3400	91.3900	91.3900	0.055	0.0000	0.0000	0
2019/09/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/10	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/10	R023	07/11/2019	7.98	Call	Bond Future	2,088.6600	2.0887	2,088.5900	2.0886	(0.003)	0	0	0
2019/09/10	R023	07/11/2019			Bond Future	7.2671	102.9403	7.2666	102.9417	(0.007)	0.0000	0.0000	53,397
2019/09/10	R023	07/11/2019	7.99	Call	Bond Future	2,115.9100	2.1159	2,115.8700	2.1159	(0.002)	0	0	0
2019/09/10	R023	07/11/2019	7.98	Put	Bond Future	37.3300	0.0373	35.8300	0.0358	(4.018)	0	0	0
2019/09/10	R023	07/11/2019	7.99	Put	Bond Future	36.1800	0.0362	34.7100	0.0347	(4.063)	0	0	0
2019/09/10	R023	07/11/2019	8.00	Call	Bond Future	2,143.1500	2.1431	2,143.1400	2.1431	0.000	0	0	0
2019/09/10	R023	07/11/2019	8.00	Put	Bond Future	35.0200	0.0350	33.5800	0.0336	(4.112)	0	0	0
2019/09/10	R023	06/02/2020	7.54	Call	Bond Future	1,182.9200	1.1829	1,182.0600	1.1821	(0.073)	0	0	0
2019/09/10	R023	06/02/2020			Bond Future	7.2736	104.7865	7.2727	104.7888	(0.012)	0.0000	0.0000	0
2019/09/10	R023	06/02/2020	7.52	Call	Bond Future	1,144.1600	1.1442	1,143.2600	1.1433	(0.079)	0	0	0
2019/09/10	R023	06/02/2020	7.52	Put	Bond Future	478.6900	0.4787	475.4300	0.4754	(0.681)	0	0	0
2019/09/10	R023	06/02/2020	7.54	Put	Bond Future	463.6700	0.4637	460.4500	0.4605	(0.694)	0	0	0
2019/09/10	R023	06/02/2020	7.53	Call	Bond Future	1,163.4800	1.1635	1,162.6000	1.1626	(0.076)	0	0	0
2019/09/10	R023	06/02/2020	7.53	Put	Bond Future	471.1200	0.4711	467.8800	0.4679	(0.688)	0	0	0
2019/09/10	R023	07/05/2020	6.91	Put	Bond Future	1,315.6100	1.3156	1,313.6900	1.3137	(0.146)	0	0	0
2019/09/10	R023	07/05/2020			Bond Future	7.2494	102.7817	7.2492	102.7822	(0.003)	0.0000	0.0000	0
2019/09/10	R023	07/05/2020	6.90	Call	Bond Future	446.5300	0.4465	445.1800	0.4452	(0.302)	0	0	0
2019/09/10	R023	07/05/2020	6.90	Put	Bond Future	1,330.1700	1.3302	1,328.2700	1.3283	(0.143)	0	0	0
2019/09/10	R023	07/05/2020	6.91	Call	Bond Future	457.4000	0.4574	456.0300	0.4560	(0.300)	0	0	0
2019/09/10	R023	07/05/2020	6.89	Call	Bond Future	435.8100	0.4358	434.4700	0.4345	(0.307)	0	0	0
2019/09/10	R023	07/05/2020	6.89	Put	Bond Future	1,344.8700	1.3449	1,342.9800	1.3430	(0.141)	0	0	0

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2019/09/10	R035	07/11/2019	9.88	Call	Bond Future	3,389.4200	3.3894	3,440.9700	3.4410	1.521	0	0	0
2019/09/10	R035	07/11/2019	9.89	Call	Bond Future	3,445.5500	3.4456	3,497.6500	3.4976	1.512	0	0	0
2019/09/10	R035	07/11/2019	9.87	Put	Bond Future	722.6000	0.7226	688.1700	0.6882	(4.765)	0	0	0
2019/09/10	R035	07/11/2019	10.21	Put	Bond Future	302.9800	0.3030	284.1700	0.2842	(6.208)	0	0	3,500
2019/09/10	R035	07/11/2019			Bond Future	9.5226	96.6029	9.5115	96.6883	(0.117)	0.0000	0.0000	94,357
2019/09/10	R035	07/11/2019	9.89	Put	Bond Future	687.4600	0.6875	654.1300	0.6541	(4.848)	0	0	0
2019/09/10	R035	07/11/2019	9.87	Call	Bond Future	3,333.6100	3.3336	3,384.6100	3.3846	1.530	0	0	0
2019/09/10	R035	07/11/2019	8.92	Put	Bond Future	4,983.7100	4.9837	4,901.6900	4.9017	(1.646)	0	0	0
2019/09/10	R035	07/11/2019	8.92	Call	Bond Future	191.9200	0.1919	195.3300	0.1953	1.777	0	0	3,500
2019/09/10	R035	07/11/2019	9.52	Put	Bond Future	1,663.2800	1.6633	1,607.4100	1.6074	(3.359)	0	0	0
2019/09/10	R035	07/11/2019	9.52	Call	Bond Future	1,643.4100	1.6434	1,672.9700	1.6730	1.799	0	0	3,500
2019/09/10	R035	07/11/2019	9.88	Put	Bond Future	704.8300	0.7048	670.9500	0.6709	(4.807)	0	0	0
2019/09/10	R035	07/11/2019	10.21	Call	Bond Future	5,368.1000	5.3681	5,434.7200	5.4347	1.241	0	0	0
2019/09/10	R035	06/02/2020	9.60	Call	Bond Future	2,782.6800	2.7827	2,819.0000	2.8190	1.305	0	0	0
2019/09/10	R035	06/02/2020	9.61	Put	Bond Future	2,713.3900	2.7134	2,662.2200	2.6622	(1.886)	0	0	0
2019/09/10	R035	06/02/2020			Bond Future	9.5955	98.3354	9.5839	98.4233	(0.121)	0.0000	0.0000	0
2019/09/10	R035	06/02/2020	9.60	Put	Bond Future	2,749.0900	2.7491	2,697.5400	2.6975	(1.875)	0	0	0
2019/09/10	R035	06/02/2020	9.61	Call	Bond Future	2,822.4000	2.8224	2,859.1000	2.8591	1.300	0	0	0
2019/09/10	R035	06/02/2020	9.59	Call	Bond Future	2,743.2400	2.7432	2,779.1900	2.7792	1.310	0	0	0
2019/09/10	R035	06/02/2020	9.59	Put	Bond Future	2,785.1600	2.7852	2,733.2400	2.7332	(1.864)	0	0	0
2019/09/10	R035	07/05/2020	9.75	Call	Bond Future	3,907.1500	3.9071	3,948.0500	3.9481	1.047	0	0	5,000
2019/09/10	R035	07/05/2020	10.75	Put	Bond Future	1,187.8300	1.1878	1,164.5400	1.1645	(1.961)	0	0	5,000
2019/09/10	R035	07/05/2020	9.48	Put	Bond Future	4,228.0800	4.2281	4,173.4500	4.1735	(1.292)	0	0	0
2019/09/10	R035	07/05/2020	9.47	Call	Bond Future	2,844.9700	2.8450	2,877.7300	2.8777	1.152	0	0	0
2019/09/10	R035	07/05/2020			Bond Future	9.6592	95.6411	9.6474	95.7288	(0.122)	0.0000	0.0000	0
2019/09/10	R035	07/05/2020	9.11	Put	Bond Future	5,937.3700	5.9374	5,872.2000	5.8722	(1.098)	0	0	0
2019/09/10	R035	07/05/2020	9.11	Call	Bond Future	1,716.5600	1.7166	1,739.0700	1.7391	1.311	0	0	5,000
2019/09/10	R035	07/05/2020	9.75	Put	Bond Future	3,234.7900	3.2348	3,188.0100	3.1880	(1.446)	0	0	0
2019/09/10	R035	07/05/2020	10.75	Call	Bond Future	8,820.5400	8.8205	8,884.9300	8.8849	0.730	0	0	0
2019/09/10	R035	07/05/2020	9.48	Call	Bond Future	2,880.2600	2.8803	2,913.3100	2.9133	1.147	0	0	0
2019/09/10	R035	07/05/2020	9.47	Put	Bond Future	4,268.8300	4.2688	4,213.9100	4.2139	(1.287)	0	0	0
2019/09/10	R035	07/05/2020	9.49	Call	Bond Future	2,916.0800	2.9161	2,949.4200	2.9494	1.143	0	0	0
2019/09/10	R035	07/05/2020	9.49	Put	Bond Future	4,187.9500	4.1880	4,133.6100	4.1336	(1.298)	0	0	0
2019/09/10	R035	06/08/2020	9.00	Put	Bond Future	8,015.0000	8.0150	7,947.8200	7.9478	(0.838)	0	0	0
2019/09/10	R035	06/08/2020	9.92	Put	Bond Future	4,225.8900	4.2259	4,178.9800	4.1790	(1.110)	0	0	0
2019/09/10	R035	06/08/2020			Bond Future	9.7226	97.4190	9.7100	97.5116	(0.130)	0.0000	0.0000	0
2019/09/10	R035	06/08/2020	9.00	Call	Bond Future	2,488.8700	2.4889	2,514.3300	2.5143	1.023	0	0	24,761
2019/09/10	R035	06/08/2020	9.92	Call	Bond Future	5,657.5900	5.6576	5,703.3200	5.7033	0.808	0	0	0
2019/09/10	R035	06/08/2020	9.93	Call	Bond Future	5,698.3000	5.6983	5,744.2500	5.7442	0.806	0	0	0
2019/09/10	R035	06/08/2020	9.91	Put	Bond Future	4,257.0600	4.2571	4,209.9400	4.2099	(1.107)	0	0	0
2019/09/10	R035	06/08/2020	9.93	Put	Bond Future	4,194.9100	4.1949	4,148.2200	4.1482	(1.113)	0	0	0
2019/09/10	R035	06/08/2020	9.91	Call	Bond Future	5,616.9900	5.6170	5,662.5100	5.6625	0.810	0	0	0
2019/09/10	R186	07/11/2019	8.23	Call	Bond Future	1,298.8800	1.2989	1,275.3900	1.2754	(1.808)	0	0	4,955
2019/09/10	R186	07/11/2019	8.94	Call	Bond Future	4,499.2200	4.4992	4,472.1100	4.4721	(0.603)	0	0	0
2019/09/10	R186	07/11/2019	8.20	Call	Bond Future	1,201.1800	1.2012	1,178.2900	1.1783	(1.906)	0	0	0
2019/09/10	R186	07/11/2019			Bond Future	8.1495	116.6068	8.1539	116.5812	0.055	0.0000	0.0000	127,484

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2019/09/10	R186	07/11/2019	8.25	Put	Bond Future	791.6100		0.7916	793.3700	0.7934	0.222	0	0	3,750
2019/09/10	R186	07/11/2019	8.25	Call	Bond Future	1,366.2500		1.3663	1,342.3900	1.3424	(1.746)	0	0	3,750
2019/09/10	R186	07/11/2019	8.73	Call	Bond Future	3,436.4700		3.4365	3,409.0800	3.4091	(0.797)	0	0	0
2019/09/10	R186	07/11/2019	8.73	Put	Bond Future	170.0400		0.1700	168.2700	0.1683	(1.041)	0	0	4,955
2019/09/10	R186	07/11/2019	8.94	Put	Bond Future	81.3500		0.0813	79.8600	0.0799	(1.832)	0	0	0
2019/09/10	R186	07/11/2019	8.23	Put	Bond Future	838.2400		0.8382	840.3700	0.8404	0.254	0	0	0
2019/09/10	R186	07/11/2019	8.20	Put	Bond Future	911.8200		0.9118	914.5500	0.9145	0.299	0	0	7,500
2019/09/10	R186	07/11/2019	8.95	Call	Bond Future	4,550.8100		4.5508	4,523.7100	4.5237	(0.595)	0	0	0
2019/09/10	R186	07/11/2019	8.96	Put	Bond Future	75.7600		0.0758	74.3000	0.0743	(1.927)	0	0	0
2019/09/10	R186	07/11/2019	8.95	Put	Bond Future	78.5100		0.0785	77.0300	0.0770	(1.885)	0	0	0
2019/09/10	R186	07/11/2019	8.96	Call	Bond Future	4,602.4700		4.6025	4,575.3900	4.5754	(0.588)	0	0	0
2019/09/10	R186	06/02/2020	8.11	Put	Bond Future	2,047.4100		2.0474	2,054.7800	2.0548	0.360	0	0	0
2019/09/10	R186	06/02/2020	8.50	Call	Bond Future	2,843.9700		2.8440	2,821.8700	2.8219	(0.777)	0	0	0
2019/09/10	R186	06/02/2020	8.57	Call	Bond Future	3,112.3200		3.1123	3,089.6300	3.0896	(0.729)	0	0	0
2019/09/10	R186	06/02/2020			Bond Future	8.1929		113.3941	8.1974	113.3690	0.055	0.0000	0.0000	0
2019/09/10	R186	06/02/2020	8.11	Call	Bond Future	1,585.5000		1.5855	1,567.8200	1.5678	(1.115)	0	0	1,007
2019/09/10	R186	06/02/2020	8.55	Call	Bond Future	3,034.7400		3.0347	3,012.2200	3.0122	(0.742)	0	0	0
2019/09/10	R186	06/02/2020	8.55	Put	Bond Future	1,072.8700		1.0729	1,075.4000	1.0754	0.236	0	0	0
2019/09/10	R186	06/02/2020	9.00	Put	Bond Future	554.5300		0.5545	554.5800	0.5546	0.009	0	0	1,007
2019/09/10	R186	06/02/2020	8.50	Put	Bond Future	1,154.1400		1.1541	1,157.0900	1.1571	0.256	0	0	1,007
2019/09/10	R186	06/02/2020	8.57	Put	Bond Future	1,041.8800		1.0419	1,044.2400	1.0442	0.227	0	0	0
2019/09/10	R186	06/02/2020	9.00	Call	Bond Future	4,926.3700		4.9264	4,901.3700	4.9014	(0.507)	0	0	0
2019/09/10	R186	06/02/2020	8.56	Call	Bond Future	3,073.4400		3.0734	3,050.8300	3.0508	(0.736)	0	0	0
2019/09/10	R186	06/02/2020	8.56	Put	Bond Future	1,057.2700		1.0573	1,059.7100	1.0597	0.231	0	0	0
2019/09/10	R186	07/05/2020	8.93	Call	Bond Future	4,797.8100		4.7978	4,773.2700	4.7733	(0.511)	0	0	0
2019/09/10	R186	07/05/2020	8.28	Put	Bond Future	2,145.2600		2.1453	2,153.5700	2.1536	0.387	0	0	0
2019/09/10	R186	07/05/2020	8.09	Put	Bond Future	2,616.7900		2.6168	2,627.2900	2.6273	0.401	0	0	0
2019/09/10	R186	07/05/2020			Bond Future	8.2300		115.4807	8.2352	115.4531	0.062	0.0000	0.0000	0
2019/09/10	R186	07/05/2020	8.08	Call	Bond Future	1,833.1900		1.8332	1,816.2200	1.8162	(0.926)	0	0	0
2019/09/10	R186	07/05/2020	8.08	Put	Bond Future	2,644.1500		2.6442	2,654.7700	2.6548	0.402	0	0	0
2019/09/10	R186	07/05/2020	8.93	Put	Bond Future	1,111.9600		1.1120	1,115.0100	1.1150	0.274	0	0	6,000
2019/09/10	R186	07/05/2020	8.28	Call	Bond Future	2,413.6300		2.4136	2,394.3500	2.3944	(0.799)	0	0	6,000
2019/09/10	R186	07/05/2020	8.09	Call	Bond Future	1,860.1200		1.8601	1,843.0300	1.8430	(0.919)	0	0	0
2019/09/10	R186	07/05/2020	8.07	Call	Bond Future	1,806.0900		1.8061	1,789.2400	1.7892	(0.933)	0	0	0
2019/09/10	R186	07/05/2020	8.07	Put	Bond Future	2,671.3600		2.6714	2,682.1000	2.6821	0.402	0	0	0
2019/09/10	R186	07/05/2020	7.60	Put	Bond Future	4,215.4500		4.2155	4,232.6400	4.2326	0.408	0	0	0
2019/09/10	R186	07/05/2020	7.60	Call	Bond Future	759.1000		0.7591	748.7000	0.7487	(1.370)	0	0	6,000
2019/09/10	R197	07/11/2019			Bond Future	309.0101		309.0101	309.0061	309.0061	(0.001)	0.0000	0.0000	2,507
2019/09/10	R197	06/02/2020			Bond Future	306.9690		306.9690	306.9678	306.9678	0.000	0.0000	0.0000	40
2019/09/10	R197	07/05/2020			Bond Future	312.6893		312.6893	312.6825	312.6825	(0.002)	0.0000	0.0000	0
2019/09/10	R202	07/11/2019			Bond Future	233.5465		233.5465	233.5480	233.5480	0.001	0.0000	0.0000	9,089
2019/09/10	R202	06/02/2020			Bond Future	233.7241		233.7241	233.7277	233.7277	0.002	0.0000	0.0000	0
2019/09/10	R202	07/05/2020			Bond Future	238.0794		238.0794	238.0789	238.0789	0.000	0.0000	0.0000	0
2019/09/10	R207	07/11/2019	2.08	Put	Bond Future	812.2000		0.8122	812.0500	0.8120	(0.018)	0	0	0
2019/09/10	R207	07/11/2019			Bond Future	6.6184		102.4362	6.6176	102.4364	(0.012)	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
2019/09/10	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	R207	07/11/2019	2.07	Put	Bond Future	814.0000	0.8140	813.8500	0.8139	(0.018)	0	0	0
2019/09/10	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/10	R207	07/11/2019	2.06	Put	Bond Future	815.8100	0.8158	815.6600	0.8157	(0.018)	0	0	0
2019/09/10	R208	07/11/2019	6.83	Call	Bond Future	399.1300	0.3991	379.7300	0.3797	(4.861)	0	0	0
2019/09/10	R208	07/11/2019	6.82	Put	Bond Future	36.7300	0.0367	40.0300	0.0400	8.984	0	0	0
2019/09/10	R208	07/11/2019			Bond Future	6.5504	101.0431	6.5677	101.0205	0.264	0.0000	0.0000	10,069
2019/09/10	R208	07/11/2019	6.84	Call	Bond Future	410.4300	0.4104	390.8900	0.3909	(4.761)	0	0	0
2019/09/10	R208	07/11/2019	6.84	Put	Bond Future	33.4100	0.0334	36.4100	0.0364	8.979	0	0	0
2019/09/10	R208	07/11/2019	6.83	Put	Bond Future	35.0900	0.0351	38.2300	0.0382	8.948	0	0	0
2019/09/10	R208	07/11/2019	6.82	Call	Bond Future	387.7800	0.3878	368.5400	0.3685	(4.962)	0	0	0
2019/09/10	R208	06/02/2020	6.13	Put	Bond Future	332.7000	0.3327	349.1600	0.3492	4.947	0	0	0
2019/09/10	R208	06/02/2020	6.12	Call	Bond Future	54.2600	0.0543	48.8700	0.0489	(9.934)	0	0	0
2019/09/10	R208	06/02/2020			Bond Future	6.3840	102.8551	6.4044	102.8331	0.319	0.0000	0.0000	0
2019/09/10	R208	06/02/2020	6.13	Call	Bond Future	57.2600	0.0573	51.6600	0.0517	(9.780)	0	0	0
2019/09/10	R208	06/02/2020	6.12	Put	Bond Future	340.5700	0.3406	357.2400	0.3572	4.895	0	0	0
2019/09/10	R208	06/02/2020	6.14	Call	Bond Future	60.5800	0.0606	54.7600	0.0548	(9.607)	0	0	0
2019/09/10	R208	06/02/2020	6.14	Put	Bond Future	325.1600	0.3252	341.4000	0.3414	4.994	0	0	0
2019/09/10	R208	07/05/2020	4.81	Call	Bond Future	0.4700	0.0005	0.3700	0.0004	(21.277)	0	0	0
2019/09/10	R208	07/05/2020	4.80	Put	Bond Future	1,094.4200	1.0944	1,118.6600	1.1187	2.215	0	0	0
2019/09/10	R208	07/05/2020			Bond Future	6.0691	101.3441	6.0975	101.3197	0.469	0.0000	0.0000	0
2019/09/10	R208	07/05/2020	4.82	Call	Bond Future	0.5000	0.0005	0.4000	0.0004	(20.000)	0	0	0
2019/09/10	R208	07/05/2020	4.82	Put	Bond Future	1,077.1000	1.0771	1,101.3200	1.1013	2.249	0	0	0
2019/09/10	R208	07/05/2020	4.81	Put	Bond Future	1,085.7600	1.0858	1,109.9800	1.1100	2.231	0	0	0
2019/09/10	R208	07/05/2020	4.80	Call	Bond Future	0.4300	0.0004	0.3500	0.0004	(18.605)	0	0	0
2019/09/10	R209	07/11/2019	9.82	Call	Bond Future	2,607.2900	2.6073	2,647.5700	2.6476	1.545	0	0	0
2019/09/10	R209	07/11/2019	9.77	Put	Bond Future	808.4700	0.8085	774.0000	0.7740	(4.264)	0	0	8,000
2019/09/10	R209	07/11/2019	9.33	Call	Bond Future	850.7600	0.8508	866.1300	0.8661	1.807	0	0	8,000
2019/09/10	R209	07/11/2019			Bond Future	9.5263	73.8164	9.5153	73.8886	(0.116)	0.0000	0.0000	89,254
2019/09/10	R209	07/11/2019	9.80	Call	Bond Future	2,516.2300	2.5162	2,555.5300	2.5555	1.562	0	0	0
2019/09/10	R209	07/11/2019	9.80	Put	Bond Future	752.3000	0.7523	719.3200	0.7193	(4.384)	0	0	0
2019/09/10	R209	07/11/2019	9.50	Put	Bond Future	1,515.1400	1.5151	1,466.4600	1.4665	(3.213)	0	0	0
2019/09/10	R209	07/11/2019	9.50	Call	Bond Future	1,342.2600	1.3423	1,365.8600	1.3659	1.758	0	0	5,000
2019/09/10	R209	07/11/2019	8.92	Put	Bond Future	4,315.4000	4.3154	4,246.0100	4.2460	(1.608)	0	0	0
2019/09/10	R209	07/11/2019	8.92	Call	Bond Future	176.8800	0.1769	179.7700	0.1798	1.634	0	0	8,000
2019/09/10	R209	07/11/2019	9.82	Put	Bond Future	716.9000	0.7169	684.9000	0.6849	(4.464)	0	0	0
2019/09/10	R209	07/11/2019	9.77	Call	Bond Future	2,382.0800	2.3821	2,419.8900	2.4199	1.587	0	0	0
2019/09/10	R209	07/11/2019	9.33	Put	Bond Future	2,155.0800	2.1551	2,098.1700	2.0982	(2.641)	0	0	0
2019/09/10	R209	07/11/2019	9.81	Call	Bond Future	2,561.6100	2.5616	2,601.4000	2.6014	1.553	0	0	0
2019/09/10	R209	07/11/2019	9.81	Put	Bond Future	734.4100	0.7344	701.9200	0.7019	(4.424)	0	0	0
2019/09/10	R209	06/02/2020	9.52	Put	Bond Future	2,701.0200	2.7010	2,654.9100	2.6549	(1.707)	0	0	0
2019/09/10	R209	06/02/2020			Bond Future	9.5884	75.1401	9.5770	75.2144	(0.119)	0.0000	0.0000	0
2019/09/10	R209	06/02/2020	9.51	Call	Bond Future	2,223.0900	2.2231	2,250.9600	2.2510	1.254	0	0	0
2019/09/10	R209	06/02/2020	9.51	Put	Bond Future	2,733.9300	2.7339	2,687.5200	2.6875	(1.698)	0	0	0
2019/09/10	R209	06/02/2020	9.52	Call	Bond Future	2,255.6100	2.2556	2,283.7800	2.2838	1.249	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
2019/09/10	R209	06/02/2020	9.50	Call	Bond Future	2,191.0000	2.1910	2,218.5600	2.2186	1.258	0	0	0
2019/09/10	R209	06/02/2020	9.50	Put	Bond Future	2,767.3600	2.7674	2,720.6400	2.7206	(1.688)	0	0	0
2019/09/10	R209	07/05/2020	9.47	Call	Bond Future	2,518.9900	2.5190	2,547.0700	2.5471	1.115	0	0	0
2019/09/10	R209	07/05/2020			Bond Future	9.6475	73.3713	9.6360	73.4455	(0.120)	0.0000	0.0000	0
2019/09/10	R209	07/05/2020	9.45	Call	Bond Future	2,456.9700	2.4570	2,484.5600	2.4846	1.123	0	0	0
2019/09/10	R209	07/05/2020	9.45	Put	Bond Future	3,738.8100	3.7388	3,692.1500	3.6921	(1.248)	0	0	0
2019/09/10	R209	07/05/2020	9.47	Put	Bond Future	3,669.5900	3.6696	3,623.4200	3.6234	(1.258)	0	0	0
2019/09/10	R209	07/05/2020	9.46	Call	Bond Future	2,488.0000	2.4880	2,515.8400	2.5158	1.119	0	0	0
2019/09/10	R209	07/05/2020	9.46	Put	Bond Future	3,704.1800	3.7042	3,657.7700	3.6578	(1.253)	0	0	0
2019/09/10	R210	07/11/2019			Bond Future	189.7333	189.7333	189.4464	189.4464	(0.151)	0.0000	0.0000	2,132
2019/09/10	R210	06/02/2020			Bond Future	193.1820	193.1820	192.8917	192.8917	(0.150)	0.0000	0.0000	0
2019/09/10	R210	07/05/2020			Bond Future	194.1316	194.1316	193.8324	193.8324	(0.154)	0.0000	0.0000	0
2019/09/10	R212	07/11/2019			Bond Future	162.5899	162.5899	162.5875	162.5875	(0.002)	0.0000	0.0000	7,384
2019/09/10	R212	06/02/2020			Bond Future	163.2995	163.2995	163.2984	163.2984	(0.001)	0.0000	0.0000	0
2019/09/10	R212	07/05/2020			Bond Future	166.3426	166.3426	166.3385	166.3385	(0.002)	0.0000	0.0000	0
2019/09/10	R213	07/11/2019	9.59	Put	Bond Future	351.6000	0.3516	337.1400	0.3371	(4.113)	0	0	0
2019/09/10	R213	07/11/2019	9.58	Call	Bond Future	3,477.5600	3.4776	3,500.3000	3.5003	0.654	0	0	0
2019/09/10	R213	07/11/2019			Bond Future	9.0723	86.9333	9.0664	86.9707	(0.066)	0.0000	0.0000	21,564
2019/09/10	R213	07/11/2019	9.59	Call	Bond Future	3,527.8200	3.5278	3,550.8100	3.5508	0.652	0	0	0
2019/09/10	R213	07/11/2019	9.58	Put	Bond Future	361.2000	0.3612	346.4900	0.3465	(4.073)	0	0	0
2019/09/10	R213	07/11/2019	9.60	Call	Bond Future	3,578.2500	3.5782	3,601.4900	3.6015	0.649	0	0	0
2019/09/10	R213	07/11/2019	9.60	Put	Bond Future	342.2400	0.3422	328.0300	0.3280	(4.152)	0	0	0
2019/09/10	R213	06/02/2020	9.27	Call	Bond Future	2,677.9100	2.6779	2,692.7300	2.6927	0.553	0	0	0
2019/09/10	R213	06/02/2020	9.26	Put	Bond Future	1,887.1400	1.8871	1,862.9000	1.8629	(1.284)	0	0	0
2019/09/10	R213	06/02/2020			Bond Future	9.1371	88.4923	9.1308	88.5312	(0.069)	0.0000	0.0000	0
2019/09/10	R213	06/02/2020	9.28	Call	Bond Future	2,713.9500	2.7139	2,728.9400	2.7289	0.552	0	0	0
2019/09/10	R213	06/02/2020	9.28	Put	Bond Future	1,836.7200	1.8367	1,812.8200	1.8128	(1.301)	0	0	0
2019/09/10	R213	06/02/2020	9.27	Put	Bond Future	1,861.6800	1.8617	1,837.6100	1.8376	(1.293)	0	0	0
2019/09/10	R213	06/02/2020	9.26	Call	Bond Future	2,642.3100	2.6423	2,656.9600	2.6570	0.554	0	0	0
2019/09/10	R213	07/05/2020	9.01	Put	Bond Future	3,373.0200	3.3730	3,346.5300	3.3465	(0.785)	0	0	0
2019/09/10	R213	07/05/2020	9.00	Call	Bond Future	2,226.9400	2.2269	2,238.3500	2.2384	0.512	0	0	0
2019/09/10	R213	07/05/2020			Bond Future	9.1921	86.5683	9.1858	86.6063	(0.068)	0.0000	0.0000	0
2019/09/10	R213	07/05/2020	9.01	Call	Bond Future	2,256.2100	2.2562	2,267.7400	2.2677	0.511	0	0	0
2019/09/10	R213	07/05/2020	9.00	Put	Bond Future	3,405.6400	3.4056	3,379.0300	3.3790	(0.781)	0	0	0
2019/09/10	R213	07/05/2020	9.02	Call	Bond Future	2,285.9500	2.2859	2,297.6000	2.2976	0.510	0	0	0
2019/09/10	R213	07/05/2020	9.02	Put	Bond Future	3,340.9300	3.3409	3,314.5600	3.3146	(0.789)	0	0	0
2019/09/10	R214	07/11/2019	10.02	Put	Bond Future	934.3000	0.9343	919.9700	0.9200	(1.534)	0	0	0
2019/09/10	R214	07/11/2019			Bond Future	9.7999	72.0078	9.7990	72.0136	(0.009)	0.0000	0.0000	15,477
2019/09/10	R214	07/11/2019	10.01	Call	Bond Future	2,357.4500	2.3575	2,348.7900	2.3488	(0.367)	0	0	0
2019/09/10	R214	07/11/2019	10.01	Put	Bond Future	955.6100	0.9556	941.1800	0.9412	(1.510)	0	0	0
2019/09/10	R214	07/11/2019	10.02	Call	Bond Future	2,401.7600	2.4018	2,393.2000	2.3932	(0.356)	0	0	0
2019/09/10	R214	07/11/2019	10.00	Call	Bond Future	2,313.4600	2.3135	2,304.7200	2.3047	(0.378)	0	0	0
2019/09/10	R214	07/11/2019	10.00	Put	Bond Future	977.3300	0.9773	962.8200	0.9628	(1.485)	0	0	0
2019/09/10	R214	06/02/2020	9.73	Call	Bond Future	2,104.0200	2.1040	2,098.6000	2.0986	(0.258)	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
2019/09/10	R214	06/02/2020			Bond Future	9.8684	73.2992	9.8675	73.3057	(0.010)	0.0000	0.0000	0
2019/09/10	R214	06/02/2020	9.71	Call	Bond Future	2,039.9200	2.0399	2,034.4900	2.0345	(0.266)	0	0	0
2019/09/10	R214	06/02/2020	9.71	Put	Bond Future	3,113.8700	3.1139	3,101.9400	3.1019	(0.383)	0	0	0
2019/09/10	R214	06/02/2020	9.73	Put	Bond Future	3,040.9900	3.0410	3,029.0700	3.0291	(0.392)	0	0	0
2019/09/10	R214	06/02/2020	9.72	Call	Bond Future	2,071.7500	2.0718	2,066.3300	2.0663	(0.262)	0	0	0
2019/09/10	R214	06/02/2020	9.72	Put	Bond Future	3,077.1600	3.0772	3,065.2400	3.0652	(0.387)	0	0	0
2019/09/10	R214	07/05/2020	9.77	Put	Bond Future	3,833.2100	3.8332	3,823.6700	3.8237	(0.249)	0	0	0
2019/09/10	R214	07/05/2020			Bond Future	9.9287	71.3495	9.9279	71.3548	(0.008)	0.0000	0.0000	0
2019/09/10	R214	07/05/2020	9.76	Call	Bond Future	2,736.9100	2.7369	2,732.6700	2.7327	(0.155)	0	0	0
2019/09/10	R214	07/05/2020	9.76	Put	Bond Future	3,869.3200	3.8693	3,859.7800	3.8598	(0.247)	0	0	0
2019/09/10	R214	07/05/2020	9.77	Call	Bond Future	2,768.7300	2.7687	2,764.4900	2.7645	(0.153)	0	0	0
2019/09/10	R214	07/05/2020	9.75	Call	Bond Future	2,705.2700	2.7053	2,701.0200	2.7010	(0.157)	0	0	0
2019/09/10	R214	07/05/2020	9.75	Put	Bond Future	3,905.7100	3.9057	3,896.1600	3.8962	(0.245)	0	0	0
2019/09/10	R248	07/11/2019	10.02	Call	Bond Future	2,756.7900	2.7568	2,745.8800	2.7459	(0.396)	0	0	0
2019/09/10	R248	07/11/2019	10.01	Put	Bond Future	1,301.5100	1.3015	1,283.0700	1.2831	(1.417)	0	0	0
2019/09/10	R248	07/11/2019			Bond Future	9.8455	91.3457	9.8446	91.3531	(0.009)	0.0000	0.0000	86,284
2019/09/10	R248	07/11/2019	10.03	Call	Bond Future	2,811.6800	2.8117	2,800.8700	2.8009	(0.384)	0	0	0
2019/09/10	R248	07/11/2019	10.03	Put	Bond Future	1,243.1600	1.2432	1,224.9300	1.2249	(1.466)	0	0	0
2019/09/10	R248	07/11/2019	10.02	Put	Bond Future	1,272.0400	1.2720	1,253.7100	1.2537	(1.441)	0	0	0
2019/09/10	R248	07/11/2019	10.01	Call	Bond Future	2,702.3400	2.7023	2,691.3200	2.6913	(0.408)	0	0	0
2019/09/10	R248	06/02/2020	9.71	Put	Bond Future	4,090.7800	4.0908	4,075.7900	4.0758	(0.366)	0	0	0
2019/09/10	R248	06/02/2020			Bond Future	9.9150	92.9839	9.9140	92.9923	(0.010)	0.0000	0.0000	100
2019/09/10	R248	06/02/2020	9.71	Call	Bond Future	2,314.1500	2.3141	2,307.6000	2.3076	(0.283)	0	0	0
2019/09/10	R248	06/02/2020	9.70	Put	Bond Future	4,140.2400	4.1402	4,125.2400	4.1252	(0.362)	0	0	0
2019/09/10	R248	06/02/2020	9.72	Call	Bond Future	2,353.0500	2.3531	2,346.5000	2.3465	(0.278)	0	0	0
2019/09/10	R248	06/02/2020	9.72	Put	Bond Future	4,041.5800	4.0416	4,026.5900	4.0266	(0.371)	0	0	0
2019/09/10	R248	06/02/2020	9.70	Call	Bond Future	2,275.3700	2.2754	2,268.8100	2.2688	(0.288)	0	0	0
2019/09/10	R248	07/05/2020	9.79	Call	Bond Future	3,289.2400	3.2892	3,284.1000	3.2841	(0.156)	0	0	0
2019/09/10	R248	07/05/2020	9.77	Put	Bond Future	4,976.7700	4.9768	4,964.8000	4.9648	(0.241)	0	0	0
2019/09/10	R248	07/05/2020			Bond Future	9.9761	90.2546	9.9753	90.2614	(0.008)	0.0000	0.0000	0
2019/09/10	R248	07/05/2020	9.79	Put	Bond Future	4,881.7500	4.8818	4,869.7900	4.8698	(0.245)	0	0	0
2019/09/10	R248	07/05/2020	9.77	Call	Bond Future	3,210.1900	3.2102	3,205.0400	3.2050	(0.160)	0	0	0
2019/09/10	R248	07/05/2020	9.78	Put	Bond Future	4,928.9300	4.9289	4,916.9600	4.9170	(0.243)	0	0	0
2019/09/10	R248	07/05/2020	9.78	Call	Bond Future	3,249.4500	3.2494	3,244.3000	3.2443	(0.158)	0	0	0
2019/09/10	R248	06/08/2020	10.20	Call	Bond Future	6,296.1400	6.2961	6,293.5300	6.2935	(0.041)	0	0	0
2019/09/10	R248	06/08/2020			Bond Future	10.0370	91.9323	10.0358	91.9424	(0.012)	0.0000	0.0000	0
2019/09/10	R248	06/08/2020	10.18	Call	Bond Future	6,206.5100	6.2065	6,203.8500	6.2038	(0.043)	0	0	0
2019/09/10	R248	06/08/2020	10.18	Put	Bond Future	5,029.3100	5.0293	5,016.4900	5.0165	(0.255)	0	0	0
2019/09/10	R248	06/08/2020	9.25	Put	Bond Future	9,652.1000	9.6521	9,638.1000	9.6381	(0.145)	0	0	0
2019/09/10	R248	06/08/2020	9.25	Call	Bond Future	2,649.8600	2.6499	2,646.0200	2.6460	(0.145)	0	0	20,640
2019/09/10	R248	06/08/2020	10.20	Put	Bond Future	4,956.4900	4.9565	4,943.7200	4.9437	(0.258)	0	0	0
2019/09/10	R248	06/08/2020	10.19	Call	Bond Future	6,251.2700	6.2513	6,248.6300	6.2486	(0.042)	0	0	0
2019/09/10	R248	06/08/2020	10.19	Put	Bond Future	4,992.7800	4.9928	4,979.9800	4.9800	(0.256)	0	0	0

Total

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