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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/09/2019 TO 16/09/2019

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
2019/09/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	2025	07/11/2019			Bond Future	137.4787	137.4787	137.5116	137.5116	0.024	0.0000	0.0000	1,461
2019/09/16	2025	06/02/2020			Bond Future	138.5056	138.5056	138.5392	138.5392	0.024	0.0000	0.0000	0
2019/09/16	2025	07/05/2020			Bond Future	141.0840	141.0840	141.1182	141.1182	0.024	0.0000	0.0000	0
2019/09/16	2029	07/11/2019			Bond Future	101.8360	101.8360	101.9226	101.9226	0.085	0.0000	0.0000	4,260
2019/09/16	2029	06/02/2020			Bond Future	103.6884	103.6884	103.7768	103.7768	0.085	0.0000	0.0000	0
2019/09/16	2029	07/05/2020			Bond Future	104.5060	104.5060	104.5961	104.5961	0.086	0.0000	0.0000	0
2019/09/16	2030	07/11/2019	9.49	Put	Bond Future	220.1500	0.2202	269.4900	0.2695	22.412	0	0	0
2019/09/16	2030	07/11/2019	9.76	Put	Bond Future	94.9300	0.0949	115.6700	0.1157	21.848	0	0	5,500
2019/09/16	2030	07/11/2019	9.20	Put	Bond Future	511.8800	0.5119	623.2000	0.6232	21.747	0	0	2,750
2019/09/16	2030	07/11/2019	8.40	Put	Bond Future	3,244.3900	3.2444	3,669.6200	3.6696	13.107	0	0	0
2019/09/16	2030	07/11/2019	9.30	Put	Bond Future	385.4500	0.3855	470.8200	0.4708	22.148	0	0	2,750
2019/09/16	2030	07/11/2019			Bond Future	8.8588	96.5434	8.9400	96.0274	0.916	0.0000	0.0000	73,029
2019/09/16	2030	07/11/2019	9.48	Call	Bond Future	4,084.2000	4.0842	3,619.0600	3.6191	(11.389)	0	0	0
2019/09/16	2030	07/11/2019	9.48	Put	Bond Future	226.9000	0.2269	277.7500	0.2777	22.411	0	0	0
2019/09/16	2030	07/11/2019	8.60	Put	Bond Future	2,241.2300	2.2412	2,591.4100	2.5914	15.624	0	0	0
2019/09/16	2030	07/11/2019	8.60	Call	Bond Future	569.8500	0.5698	404.0400	0.4040	(29.097)	0	0	5,500
2019/09/16	2030	07/11/2019	9.10	Put	Bond Future	673.8700	0.6739	816.4300	0.8164	21.155	0	0	0
2019/09/16	2030	07/11/2019	9.10	Call	Bond Future	2,196.8400	2.1968	1,823.4100	1.8234	(16.999)	0	0	5,500
2019/09/16	2030	07/11/2019	9.30	Call	Bond Future	3,146.8300	3.1468	2,716.2100	2.7162	(13.684)	0	0	0
2019/09/16	2030	07/11/2019	9.49	Call	Bond Future	4,137.8300	4.1378	3,671.1800	3.6712	(11.278)	0	0	0
2019/09/16	2030	07/11/2019	9.76	Call	Bond Future	5,622.6300	5.6226	5,127.3800	5.1274	(8.808)	0	0	0
2019/09/16	2030	07/11/2019	9.85	Put	Bond Future	65.9300	0.0659	80.4700	0.0805	22.054	0	0	2,500
2019/09/16	2030	07/11/2019	8.57	Put	Bond Future	2,379.2100	2.3792	2,741.7200	2.7417	15.237	0	0	0
2019/09/16	2030	07/11/2019	9.20	Call	Bond Future	2,656.8100	2.6568	2,252.1400	2.2521	(15.231)	0	0	0
2019/09/16	2030	07/11/2019	9.25	Call	Bond Future	2,898.3700	2.8984	2,480.0600	2.4801	(14.433)	0	0	0
2019/09/16	2030	07/11/2019	8.40	Call	Bond Future	254.7500	0.2548	163.9900	0.1640	(35.627)	0	0	0
2019/09/16	2030	07/11/2019	9.47	Call	Bond Future	4,030.7100	4.0307	3,567.1200	3.5671	(11.501)	0	0	0
2019/09/16	2030	07/11/2019	9.47	Put	Bond Future	233.8300	0.2338	286.2300	0.2862	22.409	0	0	0
2019/09/16	2030	07/11/2019	9.70	Call	Bond Future	5,288.7200	5.2887	4,798.1500	4.7981	(9.276)	0	0	0
2019/09/16	2030	07/11/2019	9.70	Put	Bond Future	115.4900	0.1155	140.9100	0.1409	22.011	0	0	0
2019/09/16	2030	07/11/2019	9.85	Call	Bond Future	6,121.8100	6.1218	5,620.3600	5.6204	(8.191)	0	0	0
2019/09/16	2030	07/11/2019	8.57	Call	Bond Future	511.6000	0.5116	358.1200	0.3581	(30.000)	0	0	0
2019/09/16	2030	07/11/2019	9.12	Put	Bond Future	638.3900	0.6384	774.2800	0.7743	21.286	0	0	0
2019/09/16	2030	07/11/2019	9.12	Call	Bond Future	2,286.1900	2.2862	1,906.0900	1.9061	(16.626)	0	0	0
2019/09/16	2030	07/11/2019	8.95	Call	Bond Future	1,580.1200	1.5801	1,262.9900	1.2630	(20.070)	0	0	0
2019/09/16	2030	07/11/2019	8.95	Put	Bond Future	1,000.5400	1.0005	1,199.4000	1.1994	19.875	0	0	5,000
2019/09/16	2030	07/11/2019	9.35	Call	Bond Future	3,400.9800	3.4010	2,959.2800	2.9593	(12.987)	0	0	0
2019/09/16	2030	07/11/2019	9.35	Put	Bond Future	333.4200	0.3334	407.7100	0.4077	22.281	0	0	2,500
2019/09/16	2030	07/11/2019	9.25	Put	Bond Future	444.5300	0.4445	542.2100	0.5422	21.974	0	0	5,333
2019/09/16	2030	06/02/2020	9.14	Call	Bond Future	2,965.0800	2.9651	2,631.6600	2.6317	(11.245)	0	0	0
2019/09/16	2030	06/02/2020	8.40	Call	Bond Future	811.1200	0.8111	662.5100	0.6625	(18.322)	0	0	5,820
2019/09/16	2030	06/02/2020	9.15	Put	Bond Future	1,555.8400	1.5558	1,745.3900	1.7454	12.183	0	0	0

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2019/09/16	2030	06/02/2020			Bond Future	8.9162	94.2674	9.0005	93.7422	0.945	0.0000	0.0000	0
2019/09/16	2030	06/02/2020	9.00	Put	Bond Future	1,925.9200	1.9259	2,150.0700	2.1501	11.639	0	0	0
2019/09/16	2030	06/02/2020	9.00	Call	Bond Future	2,448.1800	2.4482	2,147.1500	2.1472	(12.296)	0	0	5,820
2019/09/16	2030	06/02/2020	9.14	Put	Bond Future	1,578.4900	1.5785	1,770.2500	1.7703	12.148	0	0	0
2019/09/16	2030	06/02/2020	8.40	Put	Bond Future	4,115.5300	4.1155	4,492.1000	4.4921	9.150	0	0	0
2019/09/16	2030	06/02/2020	9.15	Call	Bond Future	3,003.7700	3.0038	2,668.1400	2.6681	(11.174)	0	0	0
2019/09/16	2030	06/02/2020	9.16	Call	Bond Future	3,042.6700	3.0427	2,704.8400	2.7048	(11.103)	0	0	0
2019/09/16	2030	06/02/2020	9.16	Put	Bond Future	1,533.4600	1.5335	1,720.8100	1.7208	12.217	0	0	0
2019/09/16	2030	07/05/2020	8.79	Call	Bond Future	2,186.3700	2.1864	1,938.4200	1.9384	(11.341)	0	0	0
2019/09/16	2030	07/05/2020	8.78	Put	Bond Future	3,347.2200	3.3472	3,636.1700	3.6362	8.633	0	0	0
2019/09/16	2030	07/05/2020			Bond Future	8.9724	96.0002	9.0599	95.4653	0.975	0.0000	0.0000	0
2019/09/16	2030	07/05/2020	8.80	Call	Bond Future	2,215.7300	2.2157	1,965.7500	1.9657	(11.282)	0	0	0
2019/09/16	2030	07/05/2020	8.80	Put	Bond Future	3,281.4000	3.2814	3,566.2900	3.5663	8.682	0	0	0
2019/09/16	2030	07/05/2020	8.79	Put	Bond Future	3,314.3300	3.3143	3,601.2500	3.6013	8.657	0	0	0
2019/09/16	2030	07/05/2020	8.78	Call	Bond Future	2,156.9200	2.1569	1,911.0000	1.9110	(11.401)	0	0	0
2019/09/16	2032	07/11/2019	9.71	Call	Bond Future	3,708.5600	3.7086	3,204.1400	3.2041	(13.602)	0	0	0
2019/09/16	2032	07/11/2019	9.70	Put	Bond Future	394.5700	0.3946	486.5300	0.4865	23.306	0	0	0
2019/09/16	2032	07/11/2019			Bond Future	9.2185	93.8884	9.3045	93.2944	0.933	0.0000	0.0000	48,207
2019/09/16	2032	07/11/2019	9.72	Call	Bond Future	3,763.7500	3.7638	3,256.9300	3.2569	(13.466)	0	0	0
2019/09/16	2032	07/11/2019	9.72	Put	Bond Future	372.9100	0.3729	460.0300	0.4600	23.362	0	0	0
2019/09/16	2032	07/11/2019	9.71	Put	Bond Future	383.6500	0.3837	473.1700	0.4732	23.334	0	0	0
2019/09/16	2032	07/11/2019	9.70	Call	Bond Future	3,653.4900	3.6535	3,151.5100	3.1515	(13.740)	0	0	0
2019/09/16	2032	06/02/2020	9.40	Put	Bond Future	2,107.1000	2.1071	2,356.9800	2.3570	11.859	0	0	0
2019/09/16	2032	06/02/2020			Bond Future	9.2832	95.5734	9.3722	94.9689	0.959	0.0000	0.0000	0
2019/09/16	2032	06/02/2020	9.39	Call	Bond Future	2,860.5700	2.8606	2,508.5900	2.5086	(12.305)	0	0	0
2019/09/16	2032	06/02/2020	9.39	Put	Bond Future	2,135.8000	2.1358	2,388.3000	2.3883	11.822	0	0	0
2019/09/16	2032	06/02/2020	9.40	Call	Bond Future	2,899.3100	2.8993	2,544.7100	2.5447	(12.230)	0	0	0
2019/09/16	2032	06/02/2020	9.38	Call	Bond Future	2,822.3200	2.8223	2,472.9500	2.4729	(12.379)	0	0	0
2019/09/16	2032	06/02/2020	9.38	Put	Bond Future	2,165.0600	2.1651	2,420.1700	2.4202	11.783	0	0	0
2019/09/16	2032	07/05/2020	9.19	Call	Bond Future	2,637.0200	2.6370	2,341.9000	2.3419	(11.191)	0	0	0
2019/09/16	2032	07/05/2020			Bond Future	9.3450	93.1701	9.4372	92.5545	0.987	0.0000	0.0000	0
2019/09/16	2032	07/05/2020	9.17	Call	Bond Future	2,573.1200	2.5731	2,282.4000	2.2824	(11.298)	0	0	0
2019/09/16	2032	07/05/2020	9.17	Put	Bond Future	3,757.1000	3.7571	4,081.9900	4.0820	8.647	0	0	0
2019/09/16	2032	07/05/2020	9.19	Put	Bond Future	3,684.6200	3.6846	4,005.1100	4.0051	8.698	0	0	0
2019/09/16	2032	07/05/2020	9.18	Call	Bond Future	2,605.1200	2.6051	2,312.2000	2.3122	(11.244)	0	0	0
2019/09/16	2032	07/05/2020	9.18	Put	Bond Future	3,720.8700	3.7209	4,043.5600	4.0436	8.672	0	0	0
2019/09/16	2033	07/11/2019			Bond Future	102.6165	102.6165	102.6162	102.6162	0.000	0.0000	0.0000	6,260
2019/09/16	2033	06/02/2020			Bond Future	104.4832	104.4832	104.4831	104.4831	0.000	0.0000	0.0000	0
2019/09/16	2033	07/05/2020			Bond Future	105.2325	105.2325	105.2324	105.2324	0.000	0.0000	0.0000	0
2019/09/16	2037	07/11/2019	9.97	Call	Bond Future	3,418.0600	3.4181	2,892.2200	2.8922	(15.384)	0	0	0
2019/09/16	2037	07/11/2019			Bond Future	9.5994	93.2041	9.6853	92.5410	0.894	0.0000	0.0000	60,745
2019/09/16	2037	07/11/2019	9.95	Call	Bond Future	3,304.7600	3.3048	2,785.9600	2.7860	(15.699)	0	0	0
2019/09/16	2037	07/11/2019	9.95	Put	Bond Future	642.7400	0.6427	787.0000	0.7870	22.445	0	0	0
2019/09/16	2037	07/11/2019	9.97	Put	Bond Future	607.7500	0.6077	744.9700	0.7450	22.578	0	0	0
2019/09/16	2037	07/11/2019	9.96	Call	Bond Future	3,361.2500	3.3613	2,838.8900	2.8389	(15.541)	0	0	0

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2019/09/16	2037	07/11/2019	9.96	Put	Bond Future	625.0400	0.6250	765.7400	0.7657	22.511	0	0	0
2019/09/16	2037	06/02/2020	9.67	Call	Bond Future	2,813.5900	2.8136	2,448.8900	2.4489	(12.962)	0	0	0
2019/09/16	2037	06/02/2020	9.66	Put	Bond Future	2,821.2700	2.8213	3,134.5000	3.1345	11.102	0	0	0
2019/09/16	2037	06/02/2020			Bond Future	9.6662	90.6176	9.7548	89.9427	0.917	0.0000	0.0000	0
2019/09/16	2037	06/02/2020	9.68	Call	Bond Future	2,853.9200	2.8539	2,486.2100	2.4862	(12.884)	0	0	0
2019/09/16	2037	06/02/2020	9.68	Put	Bond Future	2,748.3300	2.7483	3,055.5500	3.0556	11.178	0	0	0
2019/09/16	2037	06/02/2020	9.67	Put	Bond Future	2,784.4900	2.7845	3,094.7200	3.0947	11.141	0	0	0
2019/09/16	2037	06/02/2020	9.66	Call	Bond Future	2,773.7800	2.7738	2,412.0800	2.4121	(13.040)	0	0	0
2019/09/16	2037	07/05/2020	9.60	Put	Bond Future	4,111.0400	4.1110	4,460.2700	4.4603	8.495	0	0	0
2019/09/16	2037	07/05/2020	9.59	Call	Bond Future	3,069.5000	3.0695	2,733.8700	2.7339	(10.934)	0	0	0
2019/09/16	2037	07/05/2020			Bond Future	9.7319	92.2833	9.8233	91.5960	0.940	0.0000	0.0000	0
2019/09/16	2037	07/05/2020	9.60	Call	Bond Future	3,106.1700	3.1062	2,768.1300	2.7681	(10.883)	0	0	0
2019/09/16	2037	07/05/2020	9.59	Put	Bond Future	4,151.2500	4.1513	4,502.8900	4.5029	8.471	0	0	0
2019/09/16	2037	07/05/2020	9.61	Call	Bond Future	3,143.0700	3.1431	2,802.6100	2.8026	(10.832)	0	0	0
2019/09/16	2037	07/05/2020	9.61	Put	Bond Future	4,071.1500	4.0712	4,417.9600	4.4180	8.519	0	0	0
2019/09/16	2038	07/11/2019			Bond Future	120.3604	120.3604	120.5339	120.5339	0.144	0.0000	0.0000	21,883
2019/09/16	2038	06/02/2020			Bond Future	120.8916	120.8916	121.0684	121.0684	0.146	0.0000	0.0000	0
2019/09/16	2038	07/05/2020			Bond Future	123.1422	123.1422	123.3221	123.3221	0.146	0.0000	0.0000	0
2019/09/16	2040	07/11/2019	10.04	Put	Bond Future	841.4200	0.8414	1,005.3200	1.0053	19.479	0	0	0
2019/09/16	2040	07/11/2019	10.03	Call	Bond Future	3,182.1500	3.1821	2,682.7900	2.6828	(15.693)	0	0	0
2019/09/16	2040	07/11/2019	9.80	Put	Bond Future	1,530.0200	1.5300	1,802.1800	1.8022	17.788	0	0	0
2019/09/16	2040	07/11/2019	9.30	Put	Bond Future	4,212.5100	4.2125	4,747.4100	4.7474	12.698	0	0	0
2019/09/16	2040	07/11/2019			Bond Future	9.7453	95.9863	9.8260	95.3192	0.828	0.0000	0.0000	40,851
2019/09/16	2040	07/11/2019	10.04	Call	Bond Future	3,240.4600	3.2405	2,737.2600	2.7373	(15.529)	0	0	0
2019/09/16	2040	07/11/2019	10.03	Put	Bond Future	862.9100	0.8629	1,030.6500	1.0306	19.439	0	0	0
2019/09/16	2040	07/11/2019	9.80	Call	Bond Future	1,982.7700	1.9828	1,587.8300	1.5878	(19.919)	0	0	1,260
2019/09/16	2040	07/11/2019	9.30	Call	Bond Future	392.8500	0.3928	260.6500	0.2607	(33.652)	0	0	1,260
2019/09/16	2040	07/11/2019	10.05	Call	Bond Future	3,299.0000	3.2990	2,792.0200	2.7920	(15.368)	0	0	0
2019/09/16	2040	07/11/2019	10.05	Put	Bond Future	820.2800	0.8203	980.4000	0.9804	19.520	0	0	0
2019/09/16	2040	06/02/2020	9.76	Call	Bond Future	2,752.1600	2.7522	2,400.2100	2.4002	(12.788)	0	0	0
2019/09/16	2040	06/02/2020	9.00	Put	Bond Future	7,599.4800	7.5995	8,164.1900	8.1642	7.431	0	0	0
2019/09/16	2040	06/02/2020			Bond Future	9.8136	93.1991	9.8969	92.5202	0.849	0.0000	0.0000	0
2019/09/16	2040	06/02/2020	8.40	Put	Bond Future	12,923.2600	12.9233	13,575.4900	13.5755	5.047	0	0	0
2019/09/16	2040	06/02/2020	8.40	Call	Bond Future	93.9300	0.0939	67.2700	0.0673	(28.383)	0	0	0
2019/09/16	2040	06/02/2020	9.74	Call	Bond Future	2,669.6500	2.6696	2,323.9500	2.3240	(12.949)	0	0	0
2019/09/16	2040	06/02/2020	9.74	Put	Bond Future	3,276.2200	3.2762	3,609.4100	3.6094	10.170	0	0	0
2019/09/16	2040	06/02/2020	9.76	Put	Bond Future	3,193.2900	3.1933	3,520.2300	3.5202	10.238	0	0	0
2019/09/16	2040	06/02/2020	9.00	Call	Bond Future	532.2100	0.5322	418.0300	0.4180	(21.454)	0	0	0
2019/09/16	2040	06/02/2020	9.75	Call	Bond Future	2,711.2200	2.7112	2,362.3800	2.3624	(12.867)	0	0	0
2019/09/16	2040	06/02/2020	9.75	Put	Bond Future	3,235.0100	3.2350	3,565.0600	3.5651	10.202	0	0	0
2019/09/16	2040	07/05/2020	9.74	Call	Bond Future	3,274.5000	3.2745	2,934.2800	2.9343	(10.390)	0	0	0
2019/09/16	2040	07/05/2020	9.75	Put	Bond Future	4,382.1600	4.3822	4,730.9700	4.7310	7.960	0	0	0
2019/09/16	2040	07/05/2020			Bond Future	9.8807	94.9123	9.9667	94.2208	0.870	0.0000	0.0000	0
2019/09/16	2040	07/05/2020	9.74	Put	Bond Future	4,424.8700	4.4249	4,776.1500	4.7762	7.939	0	0	0
2019/09/16	2040	07/05/2020	9.75	Call	Bond Future	3,314.2700	3.3143	2,971.5800	2.9716	(10.340)	0	0	0
2019/09/16	2040	07/05/2020	9.73	Call	Bond Future	3,234.9700	3.2350	2,897.2100	2.8972	(10.441)	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
2019/09/16	2040	07/05/2020	9.73	Put	Bond Future	4,467.9400	4.4679	4,821.6800	4.8217	7.917	0	0	0
2019/09/16	2044	07/11/2019	10.07	Put	Bond Future	901.6500	0.9017	1,089.0700	1.0891	20.786	0	0	0
2019/09/16	2044	07/11/2019	9.74	Put	Bond Future	1,989.4100	1.9894	2,346.7600	2.3468	17.963	0	0	0
2019/09/16	2044	07/11/2019	10.52	Call	Bond Future	6,136.9700	6.1370	5,474.7600	5.4748	(10.791)	0	0	0
2019/09/16	2044	07/11/2019			Bond Future	9.7889	92.8825	9.8748	92.1602	0.877	0.0000	0.0000	37,708
2019/09/16	2044	07/11/2019	10.06	Call	Bond Future	3,173.5500	3.1736	2,642.9300	2.6429	(16.720)	0	0	0
2019/09/16	2044	07/11/2019	10.06	Put	Bond Future	924.4700	0.9245	1,116.1400	1.1161	20.733	0	0	0
2019/09/16	2044	07/11/2019	10.52	Put	Bond Future	279.5200	0.2795	339.6000	0.3396	21.494	0	0	328
2019/09/16	2044	07/11/2019	10.07	Call	Bond Future	3,231.9200	3.2319	2,697.0500	2.6970	(16.550)	0	0	0
2019/09/16	2044	07/11/2019	9.19	Call	Bond Future	193.8500	0.1939	115.2100	0.1152	(40.567)	0	0	328
2019/09/16	2044	07/11/2019	9.74	Call	Bond Future	1,573.0400	1.5730	1,208.1000	1.2081	(23.200)	0	0	328
2019/09/16	2044	07/11/2019	10.05	Call	Bond Future	3,115.5700	3.1156	2,589.2700	2.5893	(16.893)	0	0	0
2019/09/16	2044	07/11/2019	10.05	Put	Bond Future	947.8000	0.9478	1,143.7900	1.1438	20.678	0	0	0
2019/09/16	2044	07/11/2019	9.19	Put	Bond Future	5,515.6400	5.5156	6,159.2900	6.1593	11.670	0	0	0
2019/09/16	2044	06/02/2020	9.74	Call	Bond Future	2,567.7500	2.5677	2,209.1900	2.2092	(13.964)	0	0	328
2019/09/16	2044	06/02/2020	10.78	Put	Bond Future	868.2500	0.8683	983.0300	0.9830	13.220	0	0	328
2019/09/16	2044	06/02/2020	9.77	Put	Bond Future	3,404.6900	3.4047	3,771.0700	3.7711	10.761	0	0	0
2019/09/16	2044	06/02/2020			Bond Future	9.8548	90.1649	9.9433	89.4298	0.898	0.0000	0.0000	0
2019/09/16	2044	06/02/2020	9.09	Put	Bond Future	7,432.5300	7.4325	8,030.4900	8.0305	8.045	0	0	0
2019/09/16	2044	06/02/2020	9.09	Call	Bond Future	634.7400	0.6347	497.5500	0.4976	(21.614)	0	0	328
2019/09/16	2044	06/02/2020	9.74	Put	Bond Future	3,537.1900	3.5372	3,913.7800	3.9138	10.647	0	0	0
2019/09/16	2044	06/02/2020	9.77	Call	Bond Future	2,690.1900	2.6902	2,321.4200	2.3214	(13.708)	0	0	0
2019/09/16	2044	06/02/2020	10.78	Call	Bond Future	8,086.2400	8.0862	7,465.8700	7.4659	(7.672)	0	0	0
2019/09/16	2044	06/02/2020	9.78	Call	Bond Future	2,731.3400	2.7313	2,359.1900	2.3592	(13.625)	0	0	0
2019/09/16	2044	06/02/2020	9.76	Put	Bond Future	3,448.7100	3.4487	3,818.4800	3.8185	10.722	0	0	0
2019/09/16	2044	06/02/2020	9.78	Put	Bond Future	3,361.1200	3.3611	3,724.1200	3.7241	10.800	0	0	0
2019/09/16	2044	06/02/2020	9.76	Call	Bond Future	2,649.3600	2.6494	2,283.9800	2.2840	(13.791)	0	0	0
2019/09/16	2044	07/05/2020	9.81	Call	Bond Future	3,480.7900	3.4808	3,105.2900	3.1053	(10.788)	0	0	0
2019/09/16	2044	07/05/2020	9.79	Put	Bond Future	4,481.2700	4.4813	4,859.7200	4.8597	8.445	0	0	0
2019/09/16	2044	07/05/2020	9.26	Call	Bond Future	1,582.7300	1.5827	1,357.6500	1.3576	(14.221)	0	0	556
2019/09/16	2044	07/05/2020	9.33	Call	Bond Future	1,782.1600	1.7822	1,537.9200	1.5379	(13.705)	0	0	100
2019/09/16	2044	07/05/2020	9.98	Call	Bond Future	4,204.4000	4.2044	3,785.2600	3.7853	(9.969)	0	0	100
2019/09/16	2044	07/05/2020			Bond Future	9.9195	91.8223	10.0107	91.0736	0.919	0.0000	0.0000	0
2019/09/16	2044	07/05/2020	9.81	Put	Bond Future	4,393.7800	4.3938	4,766.9500	4.7669	8.493	0	0	0
2019/09/16	2044	07/05/2020	9.79	Call	Bond Future	3,399.8500	3.3999	3,029.6300	3.0296	(10.889)	0	0	0
2019/09/16	2044	07/05/2020	9.33	Put	Bond Future	6,885.4700	6.8855	7,389.9000	7.3899	7.326	0	0	0
2019/09/16	2044	07/05/2020	9.80	Put	Bond Future	4,437.3400	4.4373	4,813.1500	4.8131	8.469	0	0	0
2019/09/16	2044	07/05/2020	9.26	Put	Bond Future	7,323.7800	7.3238	7,847.3700	7.8474	7.149	0	0	0
2019/09/16	2044	07/05/2020	9.91	Put	Bond Future	3,977.4700	3.9775	4,324.6800	4.3247	8.729	0	0	0
2019/09/16	2044	07/05/2020	9.98	Put	Bond Future	3,706.3900	3.7064	4,035.9200	4.0359	8.891	0	0	0
2019/09/16	2044	07/05/2020	11.09	Call	Bond Future	10,075.4000	10.0754	9,452.7000	9.4527	(6.180)	0	0	0
2019/09/16	2044	07/05/2020	9.80	Call	Bond Future	3,440.2000	3.4402	3,067.3400	3.0673	(10.838)	0	0	0
2019/09/16	2044	07/05/2020	9.91	Call	Bond Future	3,898.9400	3.8989	3,497.4800	3.4975	(10.297)	0	0	556
2019/09/16	2044	07/05/2020	11.02	Call	Bond Future	9,698.4700	9.6985	9,085.1000	9.0851	(6.324)	0	0	0
2019/09/16	2044	07/05/2020	11.02	Put	Bond Future	1,317.6100	1.3176	1,452.9100	1.4529	10.269	0	0	556
2019/09/16	2044	07/05/2020	11.09	Put	Bond Future	1,206.6700	1.2067	1,332.6400	1.3326	10.439	0	0	100
2019/09/16	2044	06/08/2020	9.01	Call	Bond Future	1,566.1500	1.5662	1,368.1200	1.3681	(12.644)	0	0	140

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
2019/09/16	2044	06/08/2020	9.66	Call	Bond Future	3,567.6700	3.5677	3,223.1800	3.2232	(9.656)	0	0	140
2019/09/16	2044	06/08/2020	9.88	Call	Bond Future	4,422.6800	4.4227	4,030.1000	4.0301	(8.877)	0	0	0
2019/09/16	2044	06/08/2020			Bond Future	9.9845	89.1477	10.0785	88.3851	0.942	0.0000	0.0000	0
2019/09/16	2044	06/08/2020	9.86	Call	Bond Future	4,342.1000	4.3421	3,953.7900	3.9538	(8.943)	0	0	0
2019/09/16	2044	06/08/2020	9.86	Put	Bond Future	5,368.5200	5.3685	5,742.7400	5.7427	6.971	0	0	0
2019/09/16	2044	06/08/2020	9.01	Put	Bond Future	10,153.6900	10.1537	10,718.1900	10.7182	5.560	0	0	0
2019/09/16	2044	06/08/2020	9.66	Put	Bond Future	6,284.6300	6.2846	6,702.6700	6.7027	6.652	0	0	0
2019/09/16	2044	06/08/2020	9.88	Put	Bond Future	5,282.8800	5.2829	5,652.8300	5.6528	7.003	0	0	0
2019/09/16	2044	06/08/2020	10.93	Call	Bond Future	9,499.6600	9.4997	8,923.9600	8.9240	(6.060)	0	0	0
2019/09/16	2044	06/08/2020	10.93	Put	Bond Future	2,303.0200	2.3030	2,489.8500	2.4899	8.112	0	0	140
2019/09/16	2044	06/08/2020	9.87	Call	Bond Future	4,382.4700	4.3825	3,992.0200	3.9920	(8.909)	0	0	0
2019/09/16	2044	06/08/2020	9.87	Put	Bond Future	5,325.7200	5.3257	5,697.8000	5.6978	6.986	0	0	0
2019/09/16	2046	07/11/2019			Bond Future	111.0145	111.0145	111.0145	111.0145	0.000	0.0000	0.0000	17,994
2019/09/16	2046	06/02/2020			Bond Future	113.0340	113.0340	113.0342	113.0342	0.000	0.0000	0.0000	0
2019/09/16	2046	07/05/2020			Bond Future	113.3899	113.3899	113.3899	113.3899	0.000	0.0000	0.0000	0
2019/09/16	2050	07/11/2019			Bond Future	115.5896	115.5896	115.5896	115.5896	0.000	0.0000	0.0000	12,916
2019/09/16	2050	06/02/2020			Bond Future	115.8567	115.8567	115.8567	115.8567	0.000	0.0000	0.0000	0
2019/09/16	2050	07/05/2020			Bond Future	118.0135	118.0135	118.0135	118.0135	0.000	0.0000	0.0000	0
2019/09/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	AL37	07/11/2019			Index Future	668.6130	668.6130	667.0930	667.0930	(0.227)	0.0000	0.0000	0
2019/09/16	AL37	06/02/2020			Index Future	680.6130	680.6130	679.0670	679.0670	(0.227)	0.0000	0.0000	0
2019/09/16	AL37	07/05/2020			Index Future	693.1230	693.1230	691.5480	691.5480	(0.227)	0.0000	0.0000	0
2019/09/16	AL7T	07/11/2019			Index Future	780.1830	780.1830	776.4370	776.4370	(0.480)	0.0000	0.0000	120
2019/09/16	AL7T	06/02/2020			Index Future	794.1850	794.1850	790.3740	790.3740	(0.480)	0.0000	0.0000	0
2019/09/16	AL7T	07/05/2020			Index Future	808.7820	808.7820	804.9010	804.9010	(0.480)	0.0000	0.0000	0
2019/09/16	ALBI	07/11/2019			Index Future	699.9530	699.9530	695.9510	695.9510	(0.572)	0.0000	0.0000	220
2019/09/16	ALBI	06/02/2020			Index Future	712.5150	712.5150	708.4430	708.4430	(0.571)	0.0000	0.0000	0
2019/09/16	ALBI	07/05/2020			Index Future	725.6110	725.6110	721.4640	721.4640	(0.572)	0.0000	0.0000	0
2019/09/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C333	15/09/2033			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
2019/09/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/16	ES33	07/11/2019			Bond Future	10.7365	78.1178	10.8221	77.6146	0.797	0.0000	0.0000	350
2019/09/16	ES33	06/02/2020			Bond Future	10.8508	79.5198	10.9395	79.0076	0.817	0.0000	0.0000	0
2019/09/16	ES33	07/05/2020			Bond Future	10.9611	77.1875	11.0531	76.6660	0.839	0.0000	0.0000	0
2019/09/16	ES42	07/11/2019			Bond Future	11.0913	79.1151	11.1717	78.5760	0.725	0.0000	0.0000	4,919
2019/09/16	ES42	06/02/2020			Bond Future	11.2009	80.5348	11.2842	79.9862	0.744	0.0000	0.0000	0
2019/09/16	ES42	07/05/2020			Bond Future	11.3114	77.7505	11.3977	77.1918	0.763	0.0000	0.0000	0
2019/09/16	GOVI	07/11/2019	672.90	Call	GOVI	202,040.0000	20.2040	160,570.0000	16.0570	(20.526)	0	0	0
2019/09/16	GOVI	07/11/2019			GOVI	693.1040	693.1040	688.9570	688.9570	(0.598)	0.0000	0.0000	1,197
2019/09/16	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/16	GOVI	07/11/2019	672.91	Call	GOVI	201,940.0000	20.1940	160,470.0000	16.0470	(20.536)	0	0	0
2019/09/16	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/16	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/16	GOVI	07/11/2019	672.92	Call	GOVI	201,840.0000	20.1840	160,370.0000	16.0370	(20.546)	0	0	0
2019/09/16	GOVI	06/02/2020	703.14	Call	GOVI	24,030.0000	2.4030	0.0000	0.0000	(100.000)	0	0	0
2019/09/16	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	18,260.0000	1.8260	100.000	0	0	0
2019/09/16	GOVI	06/02/2020			GOVI	705.5430	705.5430	701.3240	701.3240	(0.598)	0.0000	0.0000	0
2019/09/16	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	18,160.0000	1.8160	100.000	0	0	0
2019/09/16	GOVI	06/02/2020	703.15	Call	GOVI	23,930.0000	2.3930	0.0000	0.0000	(100.000)	0	0	0
2019/09/16	GOVI	06/02/2020	703.13	Call	GOVI	24,130.0000	2.4130	0.0000	0.0000	(100.000)	0	0	0
2019/09/16	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	18,060.0000	1.8060	100.000	0	0	0
2019/09/16	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/16	GOVI	07/05/2020			GOVI	718.5110	718.5110	714.2140	714.2140	(0.598)	0.0000	0.0000	0
2019/09/16	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/16	GOVI	07/05/2020	720.00	Put	GOVI	14,890.0000	1.4890	57,860.0000	5.7860	288.583	0	0	0
2019/09/16	GOVI	07/05/2020	719.98	Put	GOVI	14,690.0000	1.4690	57,660.0000	5.7660	292.512	0	0	0
2019/09/16	GOVI	07/05/2020	719.99	Put	GOVI	14,790.0000	1.4790	57,760.0000	5.7760	290.534	0	0	0
2019/09/16	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/16	IGOV	07/11/2019			Index Future	262.0870	262.0870	262.1190	262.1190	0.012	0.0000	0.0000	941
2019/09/16	IGOV	06/02/2020			Index Future	266.8550	266.8550	266.8880	266.8880	0.012	0.0000	0.0000	0
2019/09/16	IGOV	07/05/2020			Index Future	271.8220	271.8220	271.8560	271.8560	0.013	0.0000	0.0000	0
2019/09/16	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	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
2019/09/16	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/16	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/16	IS02	23/03/2020			Interest Rate Swap	98.5300	98.5300	98.5500	98.5500	0.020	0.0000	0.0000	0
2019/09/16	IS02	22/06/2020			Interest Rate Swap	101.9200	101.9200	101.9500	101.9500	0.029	0.0000	0.0000	0
2019/09/16	IS02	21/09/2020			Interest Rate Swap	98.7000	98.7000	98.7500	98.7500	0.051	0.0000	0.0000	0
2019/09/16	IS05	17/12/2020			Interest Rate Swap	95.2600	95.2600	95.3300	95.3300	0.073	0.0000	0.0000	0
2019/09/16	IS05	16/03/2021			Interest Rate Swap	94.1900	94.1900	94.2900	94.2900	0.106	0.0000	0.0000	0
2019/09/16	IS05	15/06/2021			Interest Rate Swap	93.0900	93.0900	93.2000	93.2000	0.118	0.0000	0.0000	0
2019/09/16	IS05	21/09/2021			Interest Rate Swap	92.9600	92.9600	93.1100	93.1100	0.161	0.0000	0.0000	0
2019/09/16	IS05	21/12/2021			Interest Rate Swap	94.9100	94.9100	95.0700	95.0700	0.169	0.0000	0.0000	51
2019/09/16	IS05	15/03/2022			Interest Rate Swap	94.8100	94.8100	94.9800	94.9800	0.179	0.0000	0.0000	0
2019/09/16	IS05	21/06/2022			Interest Rate Swap	95.7700	95.7700	95.9400	95.9400	0.178	0.0000	0.0000	0
2019/09/16	IS05	20/09/2022			Interest Rate Swap	99.5000	99.5000	99.6700	99.6700	0.171	0.0000	0.0000	0
2019/09/16	IS05	20/12/2022			Interest Rate Swap	100.5500	100.5500	100.7200	100.7200	0.169	0.0000	0.0000	0
2019/09/16	IS05	22/03/2023			Interest Rate Swap	93.6300	93.6300	93.8100	93.8100	0.192	0.0000	0.0000	0
2019/09/16	IS05	20/06/2023			Interest Rate Swap	99.5400	99.5400	99.7300	99.7300	0.191	0.0000	0.0000	0
2019/09/16	IS05	19/09/2023			Interest Rate Swap	94.7800	94.7800	94.9900	94.9900	0.222	0.0000	0.0000	0
2019/09/16	IS10	17/12/2025			Interest Rate Swap	90.0000	90.0000	90.4000	90.4000	0.444	0.0000	0.0000	0
2019/09/16	IS10	16/03/2026			Interest Rate Swap	86.8100	86.8100	87.2300	87.2300	0.484	0.0000	0.0000	0
2019/09/16	IS10	15/06/2026			Interest Rate Swap	85.4100	85.4100	85.8400	85.8400	0.503	0.0000	0.0000	0
2019/09/16	IS10	21/09/2026			Interest Rate Swap	87.5300	87.5300	87.9700	87.9700	0.503	0.0000	0.0000	0
2019/09/16	IS10	21/12/2026			Interest Rate Swap	91.3500	91.3500	91.8000	91.8000	0.493	0.0000	0.0000	0
2019/09/16	IS10	15/03/2027			Interest Rate Swap	89.8100	89.8100	90.2600	90.2600	0.501	0.0000	0.0000	0
2019/09/16	IS10	21/06/2027			Interest Rate Swap	91.8800	91.8800	92.3500	92.3500	0.512	0.0000	0.0000	0
2019/09/16	IS10	20/09/2027			Interest Rate Swap	97.4200	97.4200	97.8800	97.8800	0.472	0.0000	0.0000	0
2019/09/16	IS10	20/12/2027			Interest Rate Swap	97.7500	97.7500	98.2200	98.2200	0.481	0.0000	0.0000	0
2019/09/16	IS10	22/03/2028			Interest Rate Swap	91.0700	91.0700	91.5500	91.5500	0.527	0.0000	0.0000	0
2019/09/16	IS10	20/06/2028			Interest Rate Swap	98.4400	98.4400	98.9200	98.9200	0.488	0.0000	0.0000	0
2019/09/16	IS10	19/09/2028			Interest Rate Swap	91.7900	91.7900	92.2900	92.2900	0.545	0.0000	0.0000	0
2019/09/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/16	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/16	R023	07/11/2019	7.98	Call	Bond Future	2,147.9600	2.1480	1,957.0700	1.9571	(8.887)	0	0	0
2019/09/16	R023	07/11/2019			Bond Future	7.2448	103.0052	7.3130	102.8066	0.941	0.0000	0.0000	53,397
2019/09/16	R023	07/11/2019	7.99	Call	Bond Future	2,175.3400	2.1753	1,984.1700	1.9842	(8.788)	0	0	0
2019/09/16	R023	07/11/2019	7.98	Put	Bond Future	31.7500	0.0317	39.4500	0.0394	24.252	0	0	0
2019/09/16	R023	07/11/2019	7.99	Put	Bond Future	30.7300	0.0307	38.1500	0.0382	24.146	0	0	0
2019/09/16	R023	07/11/2019	8.00	Call	Bond Future	2,202.7200	2.2027	2,011.2700	2.0113	(8.692)	0	0	0
2019/09/16	R023	07/11/2019	8.00	Put	Bond Future	29.7100	0.0297	36.8500	0.0369	24.032	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/16	R023	06/02/2020	7.54	Call	Bond Future	1,219.9700	1.2200	1,082.4300	1.0824	(11.274)	0	0	0
2019/09/16	R023	06/02/2020			Bond Future	7.2487	104.8539	7.3233	104.6518	1.029	0.0000	0.0000	0
2019/09/16	R023	06/02/2020	7.52	Call	Bond Future	1,180.5500	1.1806	1,044.9900	1.0450	(11.483)	0	0	0
2019/09/16	R023	06/02/2020	7.52	Put	Bond Future	447.7000	0.4477	514.2300	0.5142	14.860	0	0	0
2019/09/16	R023	06/02/2020	7.54	Put	Bond Future	433.3400	0.4333	497.8900	0.4979	14.896	0	0	0
2019/09/16	R023	06/02/2020	7.53	Call	Bond Future	1,200.2000	1.2002	1,063.6500	1.0636	(11.377)	0	0	0
2019/09/16	R023	06/02/2020	7.53	Put	Bond Future	440.4600	0.4405	506.0000	0.5060	14.880	0	0	0
2019/09/16	R023	07/05/2020	6.91	Put	Bond Future	1,268.8900	1.2689	1,401.4200	1.4014	10.445	0	0	0
2019/09/16	R023	07/05/2020			Bond Future	7.2230	102.8483	7.3048	102.6425	1.133	0.0000	0.0000	0
2019/09/16	R023	07/05/2020	6.90	Call	Bond Future	466.1100	0.4661	393.9300	0.3939	(15.486)	0	0	0
2019/09/16	R023	07/05/2020	6.90	Put	Bond Future	1,283.1500	1.2831	1,416.7700	1.4168	10.413	0	0	0
2019/09/16	R023	07/05/2020	6.91	Call	Bond Future	477.2800	0.4773	404.0100	0.4040	(15.352)	0	0	0
2019/09/16	R023	07/05/2020	6.89	Call	Bond Future	455.0900	0.4551	384.0000	0.3840	(15.621)	0	0	0
2019/09/16	R023	07/05/2020	6.89	Put	Bond Future	1,297.5500	1.2975	1,432.2600	1.4323	10.382	0	0	0
2019/09/16	R035	07/11/2019	9.88	Call	Bond Future	3,630.7900	3.6308	3,067.7100	3.0677	(15.508)	0	0	0
2019/09/16	R035	07/11/2019	9.89	Call	Bond Future	3,689.4400	3.6894	3,123.0000	3.1230	(15.353)	0	0	0
2019/09/16	R035	07/11/2019	9.87	Put	Bond Future	570.8000	0.5708	709.5400	0.7095	24.306	0	0	0
2019/09/16	R035	07/11/2019	10.21	Put	Bond Future	222.0600	0.2221	277.4800	0.2775	24.957	0	0	3,500
2019/09/16	R035	07/11/2019			Bond Future	9.4718	96.9935	9.5628	96.2951	0.961	0.0000	0.0000	94,724
2019/09/16	R035	07/11/2019	9.89	Put	Bond Future	540.7300	0.5407	672.7000	0.6727	24.406	0	0	0
2019/09/16	R035	07/11/2019	9.87	Call	Bond Future	3,572.4300	3.5724	3,012.7600	3.0128	(15.666)	0	0	0
2019/09/16	R035	07/11/2019	8.92	Put	Bond Future	4,608.5700	4.6086	5,221.2900	5.2213	13.295	0	0	0
2019/09/16	R035	07/11/2019	8.92	Call	Bond Future	207.4000	0.2074	121.7100	0.1217	(41.316)	0	0	3,500
2019/09/16	R035	07/11/2019	9.52	Put	Bond Future	1,412.0200	1.4120	1,710.3400	1.7103	21.127	0	0	0
2019/09/16	R035	07/11/2019	9.52	Call	Bond Future	1,782.7700	1.7828	1,382.6800	1.3827	(22.442)	0	0	3,500
2019/09/16	R035	07/11/2019	9.88	Put	Bond Future	555.5800	0.5556	690.9100	0.6909	24.358	0	0	0
2019/09/16	R035	07/11/2019	10.21	Call	Bond Future	5,677.8000	5.6778	5,034.8100	5.0348	(11.325)	0	0	0
2019/09/16	R035	06/02/2020	9.60	Call	Bond Future	3,008.9600	3.0090	2,611.7500	2.6118	(13.201)	0	0	0
2019/09/16	R035	06/02/2020	9.61	Put	Bond Future	2,542.7700	2.5428	2,853.2600	2.8533	12.211	0	0	0
2019/09/16	R035	06/02/2020			Bond Future	9.5429	98.7342	9.6370	98.0234	0.986	0.0000	0.0000	0
2019/09/16	R035	06/02/2020	9.60	Put	Bond Future	2,576.5500	2.5765	2,890.1400	2.8901	12.171	0	0	0
2019/09/16	R035	06/02/2020	9.61	Call	Bond Future	3,050.6000	3.0506	2,650.2900	2.6503	(13.122)	0	0	0
2019/09/16	R035	06/02/2020	9.59	Call	Bond Future	2,967.6000	2.9676	2,573.4900	2.5735	(13.280)	0	0	0
2019/09/16	R035	06/02/2020	9.59	Put	Bond Future	2,610.7000	2.6107	2,927.3900	2.9274	12.130	0	0	0
2019/09/16	R035	07/05/2020	9.75	Call	Bond Future	4,084.7600	4.0848	3,663.9200	3.6639	(10.303)	0	0	5,000
2019/09/16	R035	07/05/2020	10.75	Put	Bond Future	1,069.6900	1.0697	1,193.7400	1.1937	11.597	0	0	5,000
2019/09/16	R035	07/05/2020	9.48	Put	Bond Future	3,964.7500	3.9648	4,335.4600	4.3355	9.350	0	0	0
2019/09/16	R035	07/05/2020	9.47	Call	Bond Future	2,984.2500	2.9843	2,633.6400	2.6336	(11.749)	0	0	0
2019/09/16	R035	07/05/2020			Bond Future	9.6051	96.0453	9.7023	95.3214	1.012	0.0000	0.0000	0
2019/09/16	R035	07/05/2020	9.11	Put	Bond Future	5,624.5000	5.6245	6,093.9000	6.0939	8.346	0	0	0
2019/09/16	R035	07/05/2020	9.11	Call	Bond Future	1,807.9600	1.8080	1,553.4300	1.5534	(14.078)	0	0	5,000
2019/09/16	R035	07/05/2020	9.75	Put	Bond Future	3,008.1300	3.0081	3,311.2200	3.3112	10.076	0	0	0
2019/09/16	R035	07/05/2020	10.75	Call	Bond Future	9,106.6700	9.1067	8,506.7900	8.5068	(6.587)	0	0	0
2019/09/16	R035	07/05/2020	9.48	Call	Bond Future	3,021.2000	3.0212	2,667.9800	2.6680	(11.691)	0	0	0
2019/09/16	R035	07/05/2020	9.47	Put	Bond Future	4,003.8400	4.0038	4,377.1600	4.3772	9.324	0	0	0
2019/09/16	R035	07/05/2020	9.49	Call	Bond Future	3,058.3700	3.0584	2,702.5500	2.7025	(11.634)	0	0	0
2019/09/16	R035	07/05/2020	9.49	Put	Bond Future	3,925.9700	3.9260	4,294.0800	4.2941	9.376	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
2019/09/16	R035	06/08/2020	9.00	Put	Bond Future	7,694.5300	7.6945	8,160.6500	8.1607	6.058	0	0	0
2019/09/16	R035	06/08/2020	9.92	Put	Bond Future	3,997.0400	3.9970	4,289.7400	4.2897	7.323	0	0	0
2019/09/16	R035	06/08/2020			Bond Future	9.6662	97.8342	9.7666	97.0969	1.039	0.0000	0.0000	0
2019/09/16	R035	06/08/2020	9.00	Call	Bond Future	2,583.6800	2.5837	2,312.4100	2.3124	(10.499)	0	0	24,761
2019/09/16	R035	06/08/2020	9.92	Call	Bond Future	5,844.0200	5.8440	5,399.3300	5.3993	(7.609)	0	0	0
2019/09/16	R035	06/08/2020	9.93	Call	Bond Future	5,886.0800	5.8861	5,439.7000	5.4397	(7.584)	0	0	0
2019/09/16	R035	06/08/2020	9.91	Put	Bond Future	4,027.2200	4.0272	4,321.6200	4.3216	7.310	0	0	0
2019/09/16	R035	06/08/2020	9.93	Put	Bond Future	3,967.4100	3.9674	4,258.4200	4.2584	7.335	0	0	0
2019/09/16	R035	06/08/2020	9.91	Call	Bond Future	5,802.4300	5.8024	5,359.4400	5.3594	(7.635)	0	0	0
2019/09/16	R186	07/11/2019	8.23	Call	Bond Future	1,221.3000	1.2213	931.6500	0.9317	(23.717)	0	0	4,955
2019/09/16	R186	07/11/2019	8.94	Call	Bond Future	4,420.3400	4.4203	3,946.5400	3.9465	(10.719)	0	0	0
2019/09/16	R186	07/11/2019	8.20	Call	Bond Future	1,125.1800	1.1252	849.0900	0.8491	(24.537)	0	0	0
2019/09/16	R186	07/11/2019			Bond Future	8.1617	116.5366	8.2487	116.0396	1.066	0.0000	0.0000	127,352
2019/09/16	R186	07/11/2019	8.25	Put	Bond Future	783.2900	0.7833	981.7200	0.9817	25.333	0	0	3,750
2019/09/16	R186	07/11/2019	8.25	Call	Bond Future	1,287.7200	1.2877	989.1800	0.9892	(23.184)	0	0	3,750
2019/09/16	R186	07/11/2019	8.73	Call	Bond Future	3,353.3300	3.3533	2,905.7900	2.9058	(13.346)	0	0	0
2019/09/16	R186	07/11/2019	8.73	Put	Bond Future	157.1100	0.1571	206.5400	0.2065	31.462	0	0	4,955
2019/09/16	R186	07/11/2019	8.94	Put	Bond Future	72.6800	0.0727	95.8500	0.0959	31.879	0	0	0
2019/09/16	R186	07/11/2019	8.23	Put	Bond Future	830.8700	0.8309	1,038.1900	1.0382	24.952	0	0	0
2019/09/16	R186	07/11/2019	8.20	Put	Bond Future	906.0300	0.9060	1,126.9100	1.1269	24.379	0	0	7,500
2019/09/16	R186	07/11/2019	8.95	Call	Bond Future	4,472.0900	4.4721	3,997.4400	3.9974	(10.614)	0	0	0
2019/09/16	R186	07/11/2019	8.96	Put	Bond Future	67.4200	0.0674	88.9000	0.0889	31.860	0	0	0
2019/09/16	R186	07/11/2019	8.95	Put	Bond Future	70.0000	0.0700	92.3200	0.0923	31.886	0	0	0
2019/09/16	R186	07/11/2019	8.96	Call	Bond Future	4,523.9200	4.5239	4,048.4300	4.0484	(10.511)	0	0	0
2019/09/16	R186	06/02/2020	8.11	Put	Bond Future	2,055.1300	2.0551	2,321.7100	2.3217	12.971	0	0	0
2019/09/16	R186	06/02/2020	8.50	Call	Bond Future	2,769.7300	2.7697	2,435.6700	2.4357	(12.061)	0	0	0
2019/09/16	R186	06/02/2020	8.57	Call	Bond Future	3,036.7200	3.0367	2,688.0400	2.6880	(11.482)	0	0	0
2019/09/16	R186	06/02/2020			Bond Future	8.2055	113.3241	8.2969	112.8183	1.113	0.0000	0.0000	0
2019/09/16	R186	06/02/2020	8.11	Call	Bond Future	1,523.2400	1.5232	1,284.0500	1.2841	(15.703)	0	0	1,007
2019/09/16	R186	06/02/2020	8.55	Call	Bond Future	2,959.5100	2.9595	2,614.9100	2.6149	(11.644)	0	0	0
2019/09/16	R186	06/02/2020	8.55	Put	Bond Future	1,067.6200	1.0676	1,228.7900	1.2288	15.096	0	0	0
2019/09/16	R186	06/02/2020	9.00	Put	Bond Future	544.9900	0.5450	632.4000	0.6324	16.039	0	0	1,007
2019/09/16	R186	06/02/2020	8.50	Put	Bond Future	1,149.8800	1.1499	1,321.5900	1.3216	14.933	0	0	1,007
2019/09/16	R186	06/02/2020	8.57	Put	Bond Future	1,036.2600	1.0363	1,193.3500	1.1933	15.159	0	0	0
2019/09/16	R186	06/02/2020	9.00	Call	Bond Future	4,846.8500	4.8469	4,428.4900	4.4285	(8.632)	0	0	0
2019/09/16	R186	06/02/2020	8.56	Call	Bond Future	2,998.0200	2.9980	2,651.3700	2.6514	(11.563)	0	0	0
2019/09/16	R186	06/02/2020	8.56	Put	Bond Future	1,051.8300	1.0518	1,210.9500	1.2109	15.128	0	0	0
2019/09/16	R186	07/05/2020	8.93	Call	Bond Future	4,720.2500	4.7202	4,339.1600	4.3392	(8.074)	0	0	0
2019/09/16	R186	07/05/2020	8.28	Put	Bond Future	2,153.7400	2.1537	2,394.3000	2.3943	11.169	0	0	0
2019/09/16	R186	07/05/2020	8.09	Put	Bond Future	2,633.9700	2.6340	2,913.6300	2.9136	10.617	0	0	0
2019/09/16	R186	07/05/2020			Bond Future	8.2437	115.4071	8.3398	114.8921	1.166	0.0000	0.0000	0
2019/09/16	R186	07/05/2020	8.08	Call	Bond Future	1,777.2100	1.7772	1,543.9300	1.5439	(13.126)	0	0	0
2019/09/16	R186	07/05/2020	8.08	Put	Bond Future	2,661.6800	2.6617	2,943.4500	2.9435	10.586	0	0	0
2019/09/16	R186	07/05/2020	8.93	Put	Bond Future	1,107.9100	1.1079	1,241.8700	1.2419	12.091	0	0	6,000
2019/09/16	R186	07/05/2020	8.28	Call	Bond Future	2,348.6000	2.3486	2,074.1100	2.0741	(11.687)	0	0	6,000
2019/09/16	R186	07/05/2020	8.09	Call	Bond Future	1,803.7900	1.8038	1,568.4000	1.5684	(13.050)	0	0	0
2019/09/16	R186	07/05/2020	8.07	Call	Bond Future	1,750.4700	1.7505	1,519.3100	1.5193	(13.206)	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
2019/09/16	R186	07/05/2020	8.07	Put	Bond Future	2,689.2500	2.6893	2,973.1400	2.9731	10.556	0	0	0
2019/09/16	R186	07/05/2020	7.60	Put	Bond Future	4,254.0000	4.2540	4,639.6800	4.6397	9.066	0	0	0
2019/09/16	R186	07/05/2020	7.60	Call	Bond Future	724.1400	0.7241	594.7700	0.5948	(17.865)	0	0	6,000
2019/09/16	R197	07/11/2019			Bond Future	308.8561	308.8561	308.8492	308.8492	(0.002)	0.0000	0.0000	2,507
2019/09/16	R197	06/02/2020			Bond Future	306.8165	306.8165	306.8097	306.8097	(0.002)	0.0000	0.0000	40
2019/09/16	R197	07/05/2020			Bond Future	312.5280	312.5280	312.5212	312.5212	(0.002)	0.0000	0.0000	0
2019/09/16	R202	07/11/2019			Bond Future	233.1580	233.1580	233.1573	233.1573	0.000	0.0000	0.0000	9,089
2019/09/16	R202	06/02/2020			Bond Future	233.3318	233.3318	233.3313	233.3313	0.000	0.0000	0.0000	0
2019/09/16	R202	07/05/2020			Bond Future	237.6755	237.6755	237.6749	237.6749	0.000	0.0000	0.0000	0
2019/09/16	R207	07/11/2019	2.08	Put	Bond Future	816.1800	0.8162	817.0200	0.8170	0.103	0	0	0
2019/09/16	R207	07/11/2019			Bond Future	6.6408	102.4323	6.6455	102.4314	0.070	0.0000	0.0000	3,639
2019/09/16	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/16	R207	07/11/2019	2.07	Put	Bond Future	817.9800	0.8180	818.8200	0.8188	0.103	0	0	0
2019/09/16	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/16	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/16	R207	07/11/2019	2.06	Put	Bond Future	819.7900	0.8198	820.6300	0.8206	0.102	0	0	0
2019/09/16	R208	07/11/2019	6.83	Call	Bond Future	362.4100	0.3624	358.2700	0.3583	(1.142)	0	0	0
2019/09/16	R208	07/11/2019	6.82	Put	Bond Future	44.9700	0.0450	42.2800	0.0423	(5.982)	0	0	0
2019/09/16	R208	07/11/2019			Bond Future	6.5846	100.9985	6.5857	100.9970	0.017	0.0000	0.0000	10,069
2019/09/16	R208	07/11/2019	6.84	Call	Bond Future	373.3700	0.3734	369.2800	0.3693	(1.095)	0	0	0
2019/09/16	R208	07/11/2019	6.84	Put	Bond Future	40.9400	0.0409	38.3400	0.0383	(6.351)	0	0	0
2019/09/16	R208	07/11/2019	6.83	Put	Bond Future	42.9600	0.0430	40.3100	0.0403	(6.169)	0	0	0
2019/09/16	R208	07/11/2019	6.82	Call	Bond Future	351.4300	0.3514	347.2500	0.3473	(1.189)	0	0	0
2019/09/16	R208	06/02/2020	6.13	Put	Bond Future	365.2100	0.3652	365.2000	0.3652	(0.003)	0	0	0
2019/09/16	R208	06/02/2020	6.12	Call	Bond Future	43.1400	0.0431	41.7500	0.0417	(3.222)	0	0	0
2019/09/16	R208	06/02/2020			Bond Future	6.4248	102.8111	6.4261	102.8096	0.021	0.0000	0.0000	0
2019/09/16	R208	06/02/2020	6.13	Call	Bond Future	45.7100	0.0457	44.2700	0.0443	(3.150)	0	0	0
2019/09/16	R208	06/02/2020	6.12	Put	Bond Future	373.5100	0.3735	373.5500	0.3735	0.011	0	0	0
2019/09/16	R208	06/02/2020	6.14	Call	Bond Future	48.5700	0.0486	47.0800	0.0471	(3.068)	0	0	0
2019/09/16	R208	06/02/2020	6.14	Put	Bond Future	357.2100	0.3572	357.1500	0.3572	(0.017)	0	0	0
2019/09/16	R208	07/05/2020	4.81	Call	Bond Future	0.3600	0.0004	0.3300	0.0003	(8.333)	0	0	0
2019/09/16	R208	07/05/2020	4.80	Put	Bond Future	1,141.1900	1.1412	1,142.6500	1.1427	0.128	0	0	0
2019/09/16	R208	07/05/2020			Bond Future	6.1239	101.2972	6.1257	101.2957	0.028	0.0000	0.0000	0
2019/09/16	R208	07/05/2020	4.82	Call	Bond Future	0.3800	0.0004	0.3600	0.0004	(5.263)	0	0	0
2019/09/16	R208	07/05/2020	4.82	Put	Bond Future	1,123.8500	1.1239	1,125.3100	1.1253	0.130	0	0	0
2019/09/16	R208	07/05/2020	4.81	Put	Bond Future	1,132.5200	1.1325	1,133.9700	1.1340	0.128	0	0	0
2019/09/16	R208	07/05/2020	4.80	Call	Bond Future	0.3300	0.0003	0.3100	0.0003	(6.061)	0	0	0
2019/09/16	R209	07/11/2019	9.82	Call	Bond Future	2,849.5100	2.8495	2,407.7900	2.4078	(15.502)	0	0	0
2019/09/16	R209	07/11/2019	9.77	Put	Bond Future	640.3300	0.6403	778.2400	0.7782	21.537	0	0	8,000
2019/09/16	R209	07/11/2019	9.33	Call	Bond Future	952.7400	0.9527	708.9500	0.7089	(25.588)	0	0	8,000
2019/09/16	R209	07/11/2019			Bond Future	9.4660	74.2137	9.5518	73.6496	0.906	0.0000	0.0000	92,570
2019/09/16	R209	07/11/2019	9.80	Call	Bond Future	2,753.3400	2.7533	2,317.6600	2.3177	(15.824)	0	0	0
2019/09/16	R209	07/11/2019	9.80	Put	Bond Future	592.0300	0.5920	720.4700	0.7205	21.695	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
2019/09/16	R209	07/11/2019	9.50	Put	Bond Future	1,267.6000	1.2676	1,510.4500	1.5104	19.158	0	0	0
2019/09/16	R209	07/11/2019	9.50	Call	Bond Future	1,492.1000	1.4921	1,170.8300	1.1708	(21.531)	0	0	5,000
2019/09/16	R209	07/11/2019	8.92	Put	Bond Future	3,941.0000	3.9410	4,428.0800	4.4281	12.359	0	0	0
2019/09/16	R209	07/11/2019	8.92	Call	Bond Future	199.8600	0.1999	122.8200	0.1228	(38.547)	0	0	8,000
2019/09/16	R209	07/11/2019	9.82	Put	Bond Future	561.7400	0.5617	684.1400	0.6841	21.789	0	0	0
2019/09/16	R209	07/11/2019	9.77	Call	Bond Future	2,611.3200	2.6113	2,185.1100	2.1851	(16.322)	0	0	0
2019/09/16	R209	07/11/2019	9.33	Put	Bond Future	1,859.6800	1.8597	2,180.0100	2.1800	17.225	0	0	0
2019/09/16	R209	07/11/2019	9.81	Call	Bond Future	2,801.3400	2.8013	2,362.6100	2.3626	(15.661)	0	0	0
2019/09/16	R209	07/11/2019	9.81	Put	Bond Future	576.7600	0.5768	702.1500	0.7022	21.740	0	0	0
2019/09/16	R209	06/02/2020	9.52	Put	Bond Future	2,457.5500	2.4575	2,722.7200	2.7227	10.790	0	0	0
2019/09/16	R209	06/02/2020			Bond Future	9.5261	75.5456	9.6145	74.9714	0.928	0.0000	0.0000	0
2019/09/16	R209	06/02/2020	9.51	Call	Bond Future	2,383.5900	2.3836	2,077.1000	2.0771	(12.858)	0	0	0
2019/09/16	R209	06/02/2020	9.51	Put	Bond Future	2,488.9600	2.4890	2,756.6500	2.7567	10.755	0	0	0
2019/09/16	R209	06/02/2020	9.52	Call	Bond Future	2,417.6100	2.4176	2,108.6000	2.1086	(12.782)	0	0	0
2019/09/16	R209	06/02/2020	9.50	Call	Bond Future	2,349.8100	2.3498	2,045.8500	2.0459	(12.936)	0	0	0
2019/09/16	R209	06/02/2020	9.50	Put	Bond Future	2,520.7000	2.5207	2,790.9200	2.7909	10.720	0	0	0
2019/09/16	R209	07/05/2020	9.47	Call	Bond Future	2,676.2500	2.6763	2,384.7600	2.3848	(10.892)	0	0	0
2019/09/16	R209	07/05/2020			Bond Future	9.5836	73.7827	9.6746	73.1980	0.950	0.0000	0.0000	0
2019/09/16	R209	07/05/2020	9.45	Call	Bond Future	2,611.4800	2.6115	2,324.1800	2.3242	(11.001)	0	0	0
2019/09/16	R209	07/05/2020	9.45	Put	Bond Future	3,481.8800	3.4819	3,779.3100	3.7793	8.542	0	0	0
2019/09/16	R209	07/05/2020	9.47	Put	Bond Future	3,415.4100	3.4154	3,708.6500	3.7087	8.586	0	0	0
2019/09/16	R209	07/05/2020	9.46	Call	Bond Future	2,643.6500	2.6437	2,354.2500	2.3543	(10.947)	0	0	0
2019/09/16	R209	07/05/2020	9.46	Put	Bond Future	3,448.3900	3.4484	3,743.7200	3.7437	8.564	0	0	0
2019/09/16	R210	07/11/2019			Bond Future	189.4388	189.4388	189.2942	189.2942	(0.076)	0.0000	0.0000	2,132
2019/09/16	R210	06/02/2020			Bond Future	192.8849	192.8849	192.7378	192.7378	(0.076)	0.0000	0.0000	0
2019/09/16	R210	07/05/2020			Bond Future	193.8254	193.8254	193.6756	193.6756	(0.077)	0.0000	0.0000	0
2019/09/16	R212	07/11/2019			Bond Future	162.5487	162.5487	162.5078	162.5078	(0.025)	0.0000	0.0000	7,384
2019/09/16	R212	06/02/2020			Bond Future	163.2597	163.2597	163.2182	163.2182	(0.025)	0.0000	0.0000	0
2019/09/16	R212	07/05/2020			Bond Future	166.2989	166.2989	166.2566	166.2566	(0.025)	0.0000	0.0000	0
2019/09/16	R213	07/11/2019	9.59	Put	Bond Future	306.5100	0.3065	373.2100	0.3732	21.761	0	0	0
2019/09/16	R213	07/11/2019	9.58	Call	Bond Future	3,491.3700	3.4914	3,052.2000	3.0522	(12.579)	0	0	0
2019/09/16	R213	07/11/2019			Bond Future	9.0629	86.9929	9.1438	86.4851	0.893	0.0000	0.0000	21,564
2019/09/16	R213	07/11/2019	9.59	Call	Bond Future	3,542.3400	3.5423	3,101.2700	3.1013	(12.451)	0	0	0
2019/09/16	R213	07/11/2019	9.58	Put	Bond Future	315.4000	0.3154	384.0000	0.3840	21.750	0	0	0
2019/09/16	R213	07/11/2019	9.60	Call	Bond Future	3,593.4700	3.5935	3,150.5400	3.1505	(12.326)	0	0	0
2019/09/16	R213	07/11/2019	9.60	Put	Bond Future	297.8500	0.2979	362.6900	0.3627	21.769	0	0	0
2019/09/16	R213	06/02/2020	9.27	Call	Bond Future	2,672.5500	2.6725	2,361.9900	2.3620	(11.620)	0	0	0
2019/09/16	R213	06/02/2020	9.26	Put	Bond Future	1,819.6300	1.8196	2,028.1600	2.0282	11.460	0	0	0
2019/09/16	R213	06/02/2020			Bond Future	9.1271	88.5542	9.2110	88.0373	0.919	0.0000	0.0000	0
2019/09/16	R213	06/02/2020	9.28	Call	Bond Future	2,708.9000	2.7089	2,396.1000	2.3961	(11.547)	0	0	0
2019/09/16	R213	06/02/2020	9.28	Put	Bond Future	1,769.8300	1.7698	1,973.8700	1.9739	11.529	0	0	0
2019/09/16	R213	06/02/2020	9.27	Put	Bond Future	1,794.4800	1.7945	2,000.7600	2.0008	11.495	0	0	0
2019/09/16	R213	06/02/2020	9.26	Call	Bond Future	2,636.6400	2.6366	2,328.3300	2.3283	(11.693)	0	0	0
2019/09/16	R213	07/05/2020	9.01	Put	Bond Future	3,302.8300	3.3028	3,581.0300	3.5810	8.423	0	0	0
2019/09/16	R213	07/05/2020	9.00	Call	Bond Future	2,217.8700	2.2179	1,971.6900	1.9717	(11.100)	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
2019/09/16	R213	07/05/2020			Bond Future	9.1820	86.6296	9.2688	86.1032	0.946	0.0000	0.0000	0
2019/09/16	R213	07/05/2020	9.01	Call	Bond Future	2,247.2900	2.2473	1,999.1400	1.9991	(11.042)	0	0	0
2019/09/16	R213	07/05/2020	9.00	Put	Bond Future	3,335.3000	3.3353	3,615.4700	3.6155	8.400	0	0	0
2019/09/16	R213	07/05/2020	9.02	Call	Bond Future	2,277.1900	2.2772	2,027.0700	2.0271	(10.984)	0	0	0
2019/09/16	R213	07/05/2020	9.02	Put	Bond Future	3,270.9000	3.2709	3,547.1300	3.5471	8.445	0	0	0
2019/09/16	R214	07/11/2019	10.02	Put	Bond Future	740.0900	0.7401	878.3000	0.8783	18.675	0	0	0
2019/09/16	R214	07/11/2019			Bond Future	9.7343	72.4551	9.8149	71.9061	0.829	0.0000	0.0000	15,477
2019/09/16	R214	07/11/2019	10.01	Call	Bond Future	2,607.5900	2.6076	2,200.0400	2.2000	(15.629)	0	0	0
2019/09/16	R214	07/11/2019	10.01	Put	Bond Future	758.5500	0.7586	899.9000	0.8999	18.634	0	0	0
2019/09/16	R214	07/11/2019	10.02	Call	Bond Future	2,654.7500	2.6548	2,244.0600	2.2441	(15.470)	0	0	0
2019/09/16	R214	07/11/2019	10.00	Call	Bond Future	2,560.6400	2.5606	2,156.2800	2.1563	(15.791)	0	0	0
2019/09/16	R214	07/11/2019	10.00	Put	Bond Future	777.3100	0.7773	921.8500	0.9219	18.595	0	0	0
2019/09/16	R214	06/02/2020	9.73	Call	Bond Future	2,348.3400	2.3483	2,059.2400	2.0592	(12.311)	0	0	0
2019/09/16	R214	06/02/2020			Bond Future	9.8007	73.7554	9.8838	73.1967	0.848	0.0000	0.0000	0
2019/09/16	R214	06/02/2020	9.71	Call	Bond Future	2,281.6500	2.2816	1,997.4400	1.9974	(12.456)	0	0	0
2019/09/16	R214	06/02/2020	9.71	Put	Bond Future	2,899.4400	2.8994	3,173.9500	3.1739	9.468	0	0	0
2019/09/16	R214	06/02/2020	9.73	Put	Bond Future	2,829.1500	2.8292	3,098.7700	3.0988	9.530	0	0	0
2019/09/16	R214	06/02/2020	9.72	Call	Bond Future	2,314.8700	2.3149	2,028.2100	2.0282	(12.383)	0	0	0
2019/09/16	R214	06/02/2020	9.72	Put	Bond Future	2,864.1200	2.8641	3,136.1800	3.1362	9.499	0	0	0
2019/09/16	R214	07/05/2020	9.77	Put	Bond Future	3,559.3200	3.5593	3,835.3700	3.8354	7.756	0	0	0
2019/09/16	R214	07/05/2020			Bond Future	9.8592	71.8126	9.9447	71.2436	0.867	0.0000	0.0000	0
2019/09/16	R214	07/05/2020	9.76	Call	Bond Future	2,924.6000	2.9246	2,633.6400	2.6336	(9.949)	0	0	0
2019/09/16	R214	07/05/2020	9.76	Put	Bond Future	3,593.9100	3.5939	3,871.9200	3.8719	7.736	0	0	0
2019/09/16	R214	07/05/2020	9.77	Call	Bond Future	2,957.9400	2.9579	2,665.0200	2.6650	(9.903)	0	0	0
2019/09/16	R214	07/05/2020	9.75	Call	Bond Future	2,891.4500	2.8914	2,602.4400	2.6024	(9.995)	0	0	0
2019/09/16	R214	07/05/2020	9.75	Put	Bond Future	3,628.7900	3.6288	3,908.7500	3.9088	7.715	0	0	0
2019/09/16	R248	07/11/2019	10.02	Call	Bond Future	3,095.1700	3.0952	2,559.4500	2.5594	(17.308)	0	0	0
2019/09/16	R248	07/11/2019	10.01	Put	Bond Future	1,020.6700	1.0207	1,233.6500	1.2336	20.867	0	0	0
2019/09/16	R248	07/11/2019			Bond Future	9.7747	91.9607	9.8604	91.2166	0.878	0.0000	0.0000	85,385
2019/09/16	R248	07/11/2019	10.03	Call	Bond Future	3,154.3900	3.1544	2,614.0900	2.6141	(17.129)	0	0	0
2019/09/16	R248	07/11/2019	10.03	Put	Bond Future	970.8900	0.9709	1,174.6400	1.1746	20.986	0	0	0
2019/09/16	R248	07/11/2019	10.02	Put	Bond Future	995.4400	0.9954	1,203.7700	1.2038	20.928	0	0	0
2019/09/16	R248	07/11/2019	10.01	Call	Bond Future	3,036.4800	3.0365	2,505.4100	2.5054	(17.490)	0	0	0
2019/09/16	R248	06/02/2020	9.71	Put	Bond Future	3,694.7800	3.6948	4,089.8600	4.0899	10.693	0	0	0
2019/09/16	R248	06/02/2020			Bond Future	9.8418	93.6111	9.9303	92.8538	0.899	0.0000	0.0000	100
2019/09/16	R248	06/02/2020	9.71	Call	Bond Future	2,545.3700	2.5454	2,183.1300	2.1831	(14.231)	0	0	0
2019/09/16	R248	06/02/2020	9.70	Put	Bond Future	3,741.5100	3.7415	4,140.1900	4.1402	10.656	0	0	0
2019/09/16	R248	06/02/2020	9.72	Call	Bond Future	2,586.9900	2.5870	2,221.1600	2.2212	(14.141)	0	0	0
2019/09/16	R248	06/02/2020	9.72	Put	Bond Future	3,648.3000	3.6483	4,039.7900	4.0398	10.731	0	0	0
2019/09/16	R248	06/02/2020	9.70	Call	Bond Future	2,503.8600	2.5039	2,145.2200	2.1452	(14.323)	0	0	0
2019/09/16	R248	07/05/2020	9.79	Call	Bond Future	3,549.9100	3.5499	3,163.5000	3.1635	(10.885)	0	0	0
2019/09/16	R248	07/05/2020	9.77	Put	Bond Future	4,596.5300	4.5965	4,986.8700	4.9869	8.492	0	0	0
2019/09/16	R248	07/05/2020			Bond Future	9.9010	90.8915	9.9921	90.1202	0.920	0.0000	0.0000	0
2019/09/16	R248	07/05/2020	9.79	Put	Bond Future	4,505.5300	4.5055	4,890.3800	4.8904	8.542	0	0	0
2019/09/16	R248	07/05/2020	9.77	Call	Bond Future	3,466.8400	3.4668	3,085.9200	3.0859	(10.988)	0	0	0
2019/09/16	R248	07/05/2020	9.78	Put	Bond Future	4,550.8400	4.5508	4,938.4300	4.9384	8.517	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
2019/09/16	R248	07/05/2020	9.78	Call	Bond Future	3,508.2500	3.5082	3,124.5800	3.1246	(10.936)	0	0	0
2019/09/16	R248	06/08/2020	10.20	Call	Bond Future	6,633.9900	6.6340	6,156.4100	6.1564	(7.199)	0	0	0
2019/09/16	R248	06/08/2020			Bond Future	9.9592	92.5844	10.0530	91.7988	0.942	0.0000	0.0000	0
2019/09/16	R248	06/08/2020	10.18	Call	Bond Future	6,541.0000	6.5410	6,067.0100	6.0670	(7.246)	0	0	0
2019/09/16	R248	06/08/2020	10.18	Put	Bond Future	4,711.6800	4.7117	5,023.3100	5.0233	6.614	0	0	0
2019/09/16	R248	06/08/2020	9.25	Put	Bond Future	9,184.8300	9.1848	9,685.3900	9.6854	5.450	0	0	0
2019/09/16	R248	06/08/2020	9.25	Call	Bond Future	2,834.7100	2.8347	2,549.6500	2.5497	(10.056)	0	0	20,640
2019/09/16	R248	06/08/2020	10.20	Put	Bond Future	4,642.2200	4.6422	4,950.2600	4.9503	6.636	0	0	0
2019/09/16	R248	06/08/2020	10.19	Call	Bond Future	6,587.2700	6.5873	6,111.4800	6.1115	(7.223)	0	0	0
2019/09/16	R248	06/08/2020	10.19	Put	Bond Future	4,676.6600	4.6767	4,986.4900	4.9865	6.625	0	0	0

Total **1060222**