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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/09/2019 TO 25/09/2019

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
2019/09/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	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
2019/09/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	2025	07/11/2019			Bond Future	137.6669	137.6669	137.6621	137.6621	(0.003)	0.0000	0.0000	1,461
2019/09/25	2025	06/02/2020			Bond Future	138.6924	138.6924	138.6879	138.6879	(0.003)	0.0000	0.0000	0
2019/09/25	2025	07/05/2020			Bond Future	141.2736	141.2736	141.2689	141.2689	(0.003)	0.0000	0.0000	0
2019/09/25	2029	07/11/2019			Bond Future	102.1330	102.1330	102.1313	102.1313	(0.002)	0.0000	0.0000	4,260
2019/09/25	2029	06/02/2020			Bond Future	103.9874	103.9874	103.9858	103.9858	(0.001)	0.0000	0.0000	0
2019/09/25	2029	07/05/2020			Bond Future	104.8100	104.8100	104.8084	104.8084	(0.002)	0.0000	0.0000	0
2019/09/25	2030	07/11/2019	9.49	Put	Bond Future	234.5700	0.2346	311.9900	0.3120	33.005	0	0	0
2019/09/25	2030	07/11/2019	9.30	Put	Bond Future	442.4500	0.4424	572.7200	0.5727	29.443	0	0	2,750
2019/09/25	2030	07/11/2019	9.20	Put	Bond Future	608.0400	0.6080	775.0700	0.7751	27.470	0	0	2,750
2019/09/25	2030	07/11/2019	8.40	Put	Bond Future	3,915.0800	3.9151	4,408.0900	4.4081	12.593	0	0	0
2019/09/25	2030	07/11/2019	9.76	Put	Bond Future	90.3900	0.0904	121.5800	0.1216	34.506	0	0	5,500
2019/09/25	2030	07/11/2019			Bond Future	8.9912	95.7037	9.0756	95.1731	0.939	0.0000	0.0000	73,122
2019/09/25	2030	07/11/2019	9.48	Call	Bond Future	3,260.4800	3.2605	2,809.5900	2.8096	(13.829)	0	0	0
2019/09/25	2030	07/11/2019	9.48	Put	Bond Future	242.8200	0.2428	322.5300	0.3225	32.827	0	0	0
2019/09/25	2030	07/11/2019	9.30	Call	Bond Future	2,364.1900	2.3642	1,963.8600	1.9639	(16.933)	0	0	0
2019/09/25	2030	07/11/2019	8.60	Put	Bond Future	2,767.6400	2.7676	3,201.7800	3.2018	15.686	0	0	0
2019/09/25	2030	07/11/2019	8.60	Call	Bond Future	256.6200	0.2566	160.1600	0.1602	(37.589)	0	0	5,500
2019/09/25	2030	07/11/2019	9.10	Put	Bond Future	823.9600	0.8240	1,033.4100	1.0334	25.420	0	0	0
2019/09/25	2030	07/11/2019	9.10	Call	Bond Future	1,507.2900	1.5073	1,186.1400	1.1861	(21.306)	0	0	5,500
2019/09/25	2030	07/11/2019	9.49	Call	Bond Future	3,312.6100	3.3126	2,859.4300	2.8594	(13.680)	0	0	0
2019/09/25	2030	07/11/2019	9.20	Call	Bond Future	1,913.3300	1.9133	1,549.7600	1.5498	(19.002)	0	0	0
2019/09/25	2030	07/11/2019	9.25	Call	Bond Future	2,132.6400	2.1326	1,749.7600	1.7498	(17.953)	0	0	0
2019/09/25	2030	07/11/2019	9.85	Put	Bond Future	64.8300	0.0648	86.4100	0.0864	33.287	0	0	2,500
2019/09/25	2030	07/11/2019	8.40	Call	Bond Future	85.8000	0.0858	48.2100	0.0482	(43.811)	0	0	0
2019/09/25	2030	07/11/2019	8.57	Put	Bond Future	2,928.5500	2.9286	3,373.1700	3.3732	15.182	0	0	0
2019/09/25	2030	07/11/2019	9.76	Call	Bond Future	4,778.4500	4.7785	4,279.0400	4.2790	(10.451)	0	0	0
2019/09/25	2030	07/11/2019	9.47	Call	Bond Future	3,208.5600	3.2086	2,760.0200	2.7600	(13.979)	0	0	0
2019/09/25	2030	07/11/2019	9.47	Put	Bond Future	251.3200	0.2513	333.3800	0.3334	32.652	0	0	0
2019/09/25	2030	07/11/2019	9.25	Put	Bond Future	518.4400	0.5184	666.1600	0.6662	28.493	0	0	5,333
2019/09/25	2030	07/11/2019	9.35	Call	Bond Future	2,604.1300	2.6041	2,187.8500	2.1878	(15.985)	0	0	0
2019/09/25	2030	07/11/2019	9.35	Put	Bond Future	376.2100	0.3762	490.5300	0.4905	30.387	0	0	2,500
2019/09/25	2030	07/11/2019	9.85	Call	Bond Future	5,281.0700	5.2811	4,772.0500	4.7720	(9.639)	0	0	0
2019/09/25	2030	07/11/2019	8.95	Call	Bond Future	991.9000	0.9919	740.7800	0.7408	(25.317)	0	0	0
2019/09/25	2030	07/11/2019	8.95	Put	Bond Future	1,251.9600	1.2520	1,531.4400	1.5314	22.323	0	0	5,000
2019/09/25	2030	07/11/2019	8.57	Call	Bond Future	221.3000	0.2213	135.3200	0.1353	(38.852)	0	0	0
2019/09/25	2030	07/11/2019	9.12	Put	Bond Future	776.5800	0.7766	977.2300	0.9772	25.838	0	0	0
2019/09/25	2030	07/11/2019	9.12	Call	Bond Future	1,584.7400	1.5847	1,254.7900	1.2548	(20.820)	0	0	0
2019/09/25	2030	07/11/2019	9.70	Call	Bond Future	4,445.8700	4.4459	3,954.0400	3.9540	(11.063)	0	0	0
2019/09/25	2030	07/11/2019	9.70	Put	Bond Future	112.2800	0.1123	151.0500	0.1511	34.530	0	0	0
2019/09/25	2030	06/02/2020	8.40	Call	Bond Future	546.7000	0.5467	377.7800	0.3778	(30.898)	0	0	5,820
2019/09/25	2030	06/02/2020	9.15	Put	Bond Future	1,828.5100	1.8285	1,969.1500	1.9691	7.692	0	0	0
2019/09/25	2030	06/02/2020	9.14	Call	Bond Future	2,383.2700	2.3833	1,986.5000	1.9865	(16.648)	0	0	0

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2019/09/25	2030	06/02/2020			Bond Future	9.0542	93.4092	9.1419	92.8693	0.968	0.0000	0.0000	0
2019/09/25	2030	06/02/2020	9.00	Put	Bond Future	2,254.7800	2.2548	2,437.5400	2.4375	8.105	0	0	0
2019/09/25	2030	06/02/2020	9.00	Call	Bond Future	1,918.9100	1.9189	1,561.7900	1.5618	(18.611)	0	0	5,820
2019/09/25	2030	06/02/2020	8.40	Put	Bond Future	4,709.2400	4.7092	5,080.2000	5.0802	7.877	0	0	0
2019/09/25	2030	06/02/2020	9.15	Call	Bond Future	2,418.3100	2.4183	2,019.0700	2.0191	(16.509)	0	0	0
2019/09/25	2030	06/02/2020	9.14	Put	Bond Future	1,854.8100	1.8548	1,997.9200	1.9979	7.716	0	0	0
2019/09/25	2030	06/02/2020	9.16	Call	Bond Future	2,453.5900	2.4536	2,051.6900	2.0517	(16.380)	0	0	0
2019/09/25	2030	06/02/2020	9.16	Put	Bond Future	1,802.5100	1.8025	1,940.4900	1.9405	7.655	0	0	0
2019/09/25	2030	07/05/2020	8.79	Call	Bond Future	1,788.1400	1.7881	1,547.6800	1.5477	(13.447)	0	0	0
2019/09/25	2030	07/05/2020	8.78	Put	Bond Future	3,826.9800	3.8270	4,138.5900	4.1386	8.142	0	0	0
2019/09/25	2030	07/05/2020			Bond Future	9.1158	95.1258	9.2069	94.5759	0.999	0.0000	0.0000	0
2019/09/25	2030	07/05/2020	8.80	Call	Bond Future	1,814.4300	1.8144	1,571.2700	1.5713	(13.401)	0	0	0
2019/09/25	2030	07/05/2020	8.80	Put	Bond Future	3,754.4300	3.7544	4,061.2100	4.0612	8.171	0	0	0
2019/09/25	2030	07/05/2020	8.79	Put	Bond Future	3,790.4300	3.7904	4,099.9100	4.0999	8.165	0	0	0
2019/09/25	2030	07/05/2020	8.78	Call	Bond Future	1,762.3500	1.7624	1,524.0200	1.5240	(13.523)	0	0	0
2019/09/25	2032	07/11/2019	9.71	Call	Bond Future	2,975.7700	2.9758	2,515.1700	2.5152	(15.478)	0	0	0
2019/09/25	2032	07/11/2019	9.70	Put	Bond Future	462.6300	0.4626	579.1100	0.5791	25.178	0	0	0
2019/09/25	2032	07/11/2019			Bond Future	9.3342	93.0903	9.4184	92.5162	0.901	0.0000	0.0000	48,218
2019/09/25	2032	07/11/2019	9.72	Call	Bond Future	3,028.3000	3.0283	2,564.7600	2.5648	(15.307)	0	0	0
2019/09/25	2032	07/11/2019	9.72	Put	Bond Future	435.5800	0.4356	546.1200	0.5461	25.378	0	0	0
2019/09/25	2032	07/11/2019	9.71	Put	Bond Future	448.9800	0.4490	562.4600	0.5625	25.275	0	0	0
2019/09/25	2032	07/11/2019	9.70	Call	Bond Future	2,923.4300	2.9234	2,465.8300	2.4658	(15.653)	0	0	0
2019/09/25	2032	06/02/2020	9.40	Put	Bond Future	2,352.9300	2.3529	2,491.1400	2.4911	5.874	0	0	0
2019/09/25	2032	06/02/2020			Bond Future	9.4035	94.7577	9.4906	94.1735	0.926	0.0000	0.0000	0
2019/09/25	2032	06/02/2020	9.39	Call	Bond Future	2,294.4700	2.2945	1,850.9500	1.8509	(19.330)	0	0	0
2019/09/25	2032	06/02/2020	9.39	Put	Bond Future	2,385.4300	2.3854	2,526.0700	2.5261	5.896	0	0	0
2019/09/25	2032	06/02/2020	9.40	Call	Bond Future	2,329.4100	2.3294	1,883.4600	1.8835	(19.144)	0	0	0
2019/09/25	2032	06/02/2020	9.38	Call	Bond Future	2,259.5800	2.2596	1,818.7400	1.8187	(19.510)	0	0	0
2019/09/25	2032	06/02/2020	9.38	Put	Bond Future	2,418.0500	2.4181	2,561.3700	2.5614	5.927	0	0	0
2019/09/25	2032	07/05/2020	9.19	Call	Bond Future	2,159.2100	2.1592	1,859.7500	1.8597	(13.869)	0	0	0
2019/09/25	2032	07/05/2020			Bond Future	9.4697	92.3389	9.5599	91.7439	0.953	0.0000	0.0000	0
2019/09/25	2032	07/05/2020	9.17	Call	Bond Future	2,100.8000	2.1008	1,804.6300	1.8046	(14.098)	0	0	0
2019/09/25	2032	07/05/2020	9.17	Put	Bond Future	4,115.9900	4.1160	4,414.8400	4.4148	7.261	0	0	0
2019/09/25	2032	07/05/2020	9.19	Put	Bond Future	4,038.0200	4.0380	4,333.5800	4.3336	7.319	0	0	0
2019/09/25	2032	07/05/2020	9.18	Call	Bond Future	2,129.8900	2.1299	1,831.9400	1.8319	(13.989)	0	0	0
2019/09/25	2032	07/05/2020	9.18	Put	Bond Future	4,076.8500	4.0769	4,373.9200	4.3739	7.287	0	0	0
2019/09/25	2033	07/11/2019			Bond Future	102.5526	102.5526	102.5522	102.5522	0.000	0.0000	0.0000	6,260
2019/09/25	2033	06/02/2020			Bond Future	104.4146	104.4146	104.4145	104.4145	0.000	0.0000	0.0000	0
2019/09/25	2033	07/05/2020			Bond Future	105.1623	105.1623	105.1620	105.1620	0.000	0.0000	0.0000	0
2019/09/25	2037	07/11/2019	9.97	Call	Bond Future	2,558.9000	2.5589	2,069.7800	2.0698	(19.114)	0	0	0
2019/09/25	2037	07/11/2019			Bond Future	9.7304	92.1957	9.8194	91.5200	0.915	0.0000	0.0000	67,556
2019/09/25	2037	07/11/2019	9.95	Call	Bond Future	2,455.6800	2.4557	1,975.6500	1.9756	(19.548)	0	0	0
2019/09/25	2037	07/11/2019	9.95	Put	Bond Future	802.0200	0.8020	997.7800	0.9978	24.408	0	0	0
2019/09/25	2037	07/11/2019	9.97	Put	Bond Future	756.9500	0.7569	943.6200	0.9436	24.661	0	0	0
2019/09/25	2037	07/11/2019	9.96	Call	Bond Future	2,507.0700	2.5071	2,022.4600	2.0225	(19.330)	0	0	0

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2019/09/25	2037	07/11/2019	9.96	Put	Bond Future	779.2200	0.7792	970.4000	0.9704	24.535	0	0	0
2019/09/25	2037	06/02/2020	9.67	Call	Bond Future	2,231.4700	2.2315	1,744.7600	1.7448	(21.811)	0	0	0
2019/09/25	2037	06/02/2020	9.66	Put	Bond Future	3,273.3400	3.2733	3,477.8000	3.4778	6.246	0	0	0
2019/09/25	2037	06/02/2020			Bond Future	9.8018	89.5879	9.8937	88.9002	0.938	0.0000	0.0000	0
2019/09/25	2037	06/02/2020	9.68	Call	Bond Future	2,266.8700	2.2669	1,777.1800	1.7772	(21.602)	0	0	0
2019/09/25	2037	06/02/2020	9.68	Put	Bond Future	3,190.9700	3.1910	3,389.0200	3.3890	6.207	0	0	0
2019/09/25	2037	06/02/2020	9.67	Put	Bond Future	3,232.0600	3.2321	3,433.0900	3.4331	6.220	0	0	0
2019/09/25	2037	06/02/2020	9.66	Call	Bond Future	2,196.1600	2.1962	1,712.8800	1.7129	(22.006)	0	0	0
2019/09/25	2037	07/05/2020	9.60	Put	Bond Future	4,549.4000	4.5494	4,981.7900	4.9818	9.504	0	0	0
2019/09/25	2037	07/05/2020	9.59	Call	Bond Future	2,462.4800	2.4625	2,196.8700	2.1969	(10.786)	0	0	0
2019/09/25	2037	07/05/2020			Bond Future	9.8719	91.2343	9.9668	90.5338	0.961	0.0000	0.0000	0
2019/09/25	2037	07/05/2020	9.60	Call	Bond Future	2,495.5200	2.4955	2,227.4400	2.2274	(10.742)	0	0	0
2019/09/25	2037	07/05/2020	9.59	Put	Bond Future	4,593.2400	4.5932	5,028.1000	5.0281	9.467	0	0	0
2019/09/25	2037	07/05/2020	9.61	Call	Bond Future	2,528.8000	2.5288	2,258.2500	2.2582	(10.699)	0	0	0
2019/09/25	2037	07/05/2020	9.61	Put	Bond Future	4,505.8900	4.5059	4,935.8100	4.9358	9.541	0	0	0
2019/09/25	2038	07/11/2019			Bond Future	120.5279	120.5279	120.5272	120.5272	(0.001)	0.0000	0.0000	21,883
2019/09/25	2038	06/02/2020			Bond Future	121.0581	121.0581	121.0575	121.0575	0.000	0.0000	0.0000	0
2019/09/25	2038	07/05/2020			Bond Future	123.3112	123.3112	123.3105	123.3105	(0.001)	0.0000	0.0000	0
2019/09/25	2040	07/11/2019	10.04	Put	Bond Future	978.8800	0.9789	1,208.0100	1.2080	23.407	0	0	0
2019/09/25	2040	07/11/2019	10.03	Call	Bond Future	2,413.7400	2.4137	1,924.5100	1.9245	(20.269)	0	0	0
2019/09/25	2040	07/11/2019	9.80	Put	Bond Future	1,815.0600	1.8151	2,180.4300	2.1804	20.130	0	0	0
2019/09/25	2040	07/11/2019	9.30	Put	Bond Future	4,909.2200	4.9092	5,549.4200	5.5494	13.041	0	0	0
2019/09/25	2040	07/11/2019			Bond Future	9.8558	95.0755	9.9447	94.3520	0.903	0.0000	0.0000	43,592
2019/09/25	2040	07/11/2019	10.04	Call	Bond Future	2,467.1300	2.4671	1,972.7900	1.9728	(20.037)	0	0	0
2019/09/25	2040	07/11/2019	10.03	Put	Bond Future	1,005.2900	1.0053	1,239.5300	1.2395	23.301	0	0	0
2019/09/25	2040	07/11/2019	9.80	Call	Bond Future	1,357.0200	1.3570	998.9200	0.9989	(26.389)	0	0	1,260
2019/09/25	2040	07/11/2019	9.30	Call	Bond Future	178.7700	0.1788	95.5000	0.0955	(46.579)	0	0	1,260
2019/09/25	2040	07/11/2019	10.05	Call	Bond Future	2,520.8800	2.5209	2,021.6200	2.0216	(19.805)	0	0	0
2019/09/25	2040	07/11/2019	10.05	Put	Bond Future	952.9500	0.9530	1,177.1600	1.1772	23.528	0	0	0
2019/09/25	2040	06/02/2020	9.00	Put	Bond Future	8,356.8200	8.3568	8,920.7900	8.9208	6.749	0	0	0
2019/09/25	2040	06/02/2020	9.76	Call	Bond Future	2,223.0800	2.2231	1,703.3500	1.7034	(23.379)	0	0	0
2019/09/25	2040	06/02/2020			Bond Future	9.9280	92.2687	10.0198	91.5325	0.925	0.0000	0.0000	0
2019/09/25	2040	06/02/2020	8.40	Put	Bond Future	13,812.8200	13.8128	14,514.1900	14.5142	5.078	0	0	0
2019/09/25	2040	06/02/2020	8.40	Call	Bond Future	53.0900	0.0531	18.2100	0.0182	(65.700)	0	0	0
2019/09/25	2040	06/02/2020	9.74	Call	Bond Future	2,149.7300	2.1497	1,636.1800	1.6362	(23.889)	0	0	0
2019/09/25	2040	06/02/2020	9.74	Put	Bond Future	3,686.7000	3.6867	3,909.4000	3.9094	6.041	0	0	0
2019/09/25	2040	06/02/2020	9.00	Call	Bond Future	359.1500	0.3591	186.8700	0.1869	(47.969)	0	0	0
2019/09/25	2040	06/02/2020	9.76	Put	Bond Future	3,594.6100	3.5946	3,811.1300	3.8111	6.023	0	0	0
2019/09/25	2040	06/02/2020	9.75	Call	Bond Future	2,186.5700	2.1866	1,670.3200	1.6703	(23.610)	0	0	0
2019/09/25	2040	06/02/2020	9.75	Put	Bond Future	3,640.7600	3.6408	3,860.7600	3.8608	6.043	0	0	0
2019/09/25	2040	07/05/2020	9.75	Put	Bond Future	4,827.4900	4.8275	5,185.9200	5.1859	7.425	0	0	0
2019/09/25	2040	07/05/2020	9.74	Call	Bond Future	2,775.3600	2.7754	2,385.8400	2.3858	(14.035)	0	0	0
2019/09/25	2040	07/05/2020			Bond Future	9.9988	93.9644	10.0936	93.2144	0.948	0.0000	0.0000	0
2019/09/25	2040	07/05/2020	9.75	Call	Bond Future	2,811.6400	2.8116	2,420.1200	2.4201	(13.925)	0	0	0
2019/09/25	2040	07/05/2020	9.74	Put	Bond Future	4,873.6900	4.8737	5,234.1200	5.2341	7.395	0	0	0
2019/09/25	2040	07/05/2020	9.73	Call	Bond Future	2,739.3300	2.7393	2,351.8100	2.3518	(14.147)	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
2019/09/25	2040	07/05/2020	9.73	Put	Bond Future	4,920.2600	4.9203	5,282.6900	5.2827	7.366	0	0	0
2019/09/25	2044	07/11/2019	10.07	Put	Bond Future	1,005.4100	1.0054	1,260.9400	1.2609	25.416	0	0	0
2019/09/25	2044	07/11/2019	9.74	Put	Bond Future	2,336.4700	2.3365	2,806.9600	2.8070	20.137	0	0	0
2019/09/25	2044	07/11/2019	10.52	Call	Bond Future	5,144.2100	5.1442	4,446.2400	4.4462	(13.568)	0	0	0
2019/09/25	2044	07/11/2019			Bond Future	9.9046	91.9109	9.9987	91.1335	0.950	0.0000	0.0000	37,997
2019/09/25	2044	07/11/2019	10.06	Call	Bond Future	2,311.6500	2.3116	1,795.4900	1.7955	(22.329)	0	0	0
2019/09/25	2044	07/11/2019	10.06	Put	Bond Future	1,034.1200	1.0341	1,295.3300	1.2953	25.259	0	0	0
2019/09/25	2044	07/11/2019	10.52	Put	Bond Future	258.3100	0.2583	337.7100	0.3377	30.738	0	0	328
2019/09/25	2044	07/11/2019	10.07	Call	Bond Future	2,364.1300	2.3641	1,842.2900	1.8423	(22.073)	0	0	0
2019/09/25	2044	07/11/2019	9.19	Call	Bond Future	56.9900	0.0570	29.3100	0.0293	(48.570)	0	0	328
2019/09/25	2044	07/11/2019	9.74	Call	Bond Future	948.5500	0.9486	641.6700	0.6417	(32.353)	0	0	328
2019/09/25	2044	07/11/2019	10.05	Call	Bond Future	2,259.7000	2.2597	1,749.3000	1.7493	(22.587)	0	0	0
2019/09/25	2044	07/11/2019	10.05	Put	Bond Future	1,063.4800	1.0635	1,330.4500	1.3304	25.103	0	0	0
2019/09/25	2044	07/11/2019	9.19	Put	Bond Future	6,350.3300	6.3503	7,100.0200	7.1000	11.806	0	0	0
2019/09/25	2044	06/02/2020	9.74	Call	Bond Future	2,038.8300	2.0388	1,519.5300	1.5195	(25.470)	0	0	328
2019/09/25	2044	06/02/2020	10.78	Put	Bond Future	980.6200	0.9806	1,035.2500	1.0353	5.571	0	0	328
2019/09/25	2044	06/02/2020	9.77	Put	Bond Future	3,853.3700	3.8534	4,113.9800	4.1140	6.763	0	0	0
2019/09/25	2044	06/02/2020			Bond Future	9.9745	89.1727	10.0715	88.3816	0.973	0.0000	0.0000	0
2019/09/25	2044	06/02/2020	9.09	Put	Bond Future	8,220.1400	8.2201	8,802.6200	8.8026	7.086	0	0	0
2019/09/25	2044	06/02/2020	9.09	Call	Bond Future	430.1300	0.4301	221.5100	0.2215	(48.502)	0	0	328
2019/09/25	2044	06/02/2020	9.74	Put	Bond Future	4,000.4900	4.0005	4,272.2900	4.2723	6.794	0	0	0
2019/09/25	2044	06/02/2020	9.77	Call	Bond Future	2,146.6500	2.1466	1,616.1600	1.6162	(24.712)	0	0	0
2019/09/25	2044	06/02/2020	10.78	Call	Bond Future	7,206.3900	7.2064	6,469.9200	6.4699	(10.220)	0	0	0
2019/09/25	2044	06/02/2020	9.78	Call	Bond Future	2,183.0500	2.1831	1,648.5200	1.6485	(24.485)	0	0	0
2019/09/25	2044	06/02/2020	9.76	Put	Bond Future	3,902.1500	3.9021	4,166.6500	4.1667	6.778	0	0	0
2019/09/25	2044	06/02/2020	9.78	Put	Bond Future	3,805.0500	3.8050	4,061.6200	4.0616	6.743	0	0	0
2019/09/25	2044	06/02/2020	9.76	Call	Bond Future	2,110.5800	2.1106	1,583.9800	1.5840	(24.950)	0	0	0
2019/09/25	2044	07/05/2020	9.33	Call	Bond Future	1,428.4900	1.4285	1,122.5800	1.1226	(21.415)	0	0	100
2019/09/25	2044	07/05/2020	9.98	Call	Bond Future	3,605.3600	3.6054	3,142.4000	3.1424	(12.841)	0	0	100
2019/09/25	2044	07/05/2020	9.26	Call	Bond Future	1,256.4700	1.2565	968.3700	0.9684	(22.929)	0	0	556
2019/09/25	2044	07/05/2020	9.81	Call	Bond Future	2,942.0500	2.9420	2,522.8400	2.5228	(14.249)	0	0	0
2019/09/25	2044	07/05/2020	9.79	Put	Bond Future	4,960.6800	4.9607	5,352.6900	5.3527	7.902	0	0	0
2019/09/25	2044	07/05/2020			Bond Future	10.0429	90.8115	10.1430	90.0057	0.996	0.0000	0.0000	0
2019/09/25	2044	07/05/2020	9.33	Put	Bond Future	7,542.6200	7.5426	8,042.4600	8.0425	6.627	0	0	0
2019/09/25	2044	07/05/2020	9.81	Put	Bond Future	4,865.8600	4.8659	5,252.4000	5.2524	7.944	0	0	0
2019/09/25	2044	07/05/2020	9.79	Call	Bond Future	2,868.4400	2.8684	2,454.7000	2.4547	(14.424)	0	0	0
2019/09/25	2044	07/05/2020	9.98	Put	Bond Future	4,118.1700	4.1182	4,460.9600	4.4610	8.324	0	0	0
2019/09/25	2044	07/05/2020	11.09	Call	Bond Future	9,205.2500	9.2052	8,573.7000	8.5737	(6.861)	0	0	0
2019/09/25	2044	07/05/2020	9.26	Put	Bond Future	8,008.3400	8.0083	8,525.9900	8.5260	6.464	0	0	0
2019/09/25	2044	07/05/2020	9.91	Put	Bond Future	4,413.6100	4.4136	4,773.9300	4.7739	8.164	0	0	0
2019/09/25	2044	07/05/2020	9.80	Put	Bond Future	4,913.0800	4.9131	5,302.3600	5.3024	7.923	0	0	0
2019/09/25	2044	07/05/2020	11.09	Put	Bond Future	1,347.3400	1.3473	1,521.5400	1.5215	12.929	0	0	100
2019/09/25	2044	07/05/2020	9.91	Call	Bond Future	3,324.2600	3.3243	2,878.8300	2.8788	(13.399)	0	0	556
2019/09/25	2044	07/05/2020	11.02	Call	Bond Future	8,839.8000	8.8398	8,220.0400	8.2200	(7.011)	0	0	0
2019/09/25	2044	07/05/2020	11.02	Put	Bond Future	1,469.7600	1.4698	1,655.7500	1.6557	12.654	0	0	556
2019/09/25	2044	07/05/2020	9.80	Call	Bond Future	2,905.1200	2.9051	2,488.6500	2.4887	(14.336)	0	0	0
2019/09/25	2044	06/08/2020	9.01	Call	Bond Future	1,284.4600	1.2845	1,101.0500	1.1011	(14.279)	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
2019/09/25	2044	06/08/2020	9.66	Call	Bond Future	2,981.4400	2.9814	2,739.0700	2.7391	(8.129)	0	0	140
2019/09/25	2044	06/08/2020	9.88	Call	Bond Future	3,774.3100	3.7743	3,475.8600	3.4759	(7.907)	0	0	0
2019/09/25	2044	06/08/2020			Bond Future	10.1117	88.1186	10.2150	87.2979	1.021	0.0000	0.0000	0
2019/09/25	2044	06/08/2020	9.86	Call	Bond Future	3,698.7700	3.6988	3,405.2100	3.4052	(7.937)	0	0	0
2019/09/25	2044	06/08/2020	9.86	Put	Bond Future	5,754.2600	5.7543	6,281.4000	6.2814	9.161	0	0	0
2019/09/25	2044	06/08/2020	9.01	Put	Bond Future	10,901.0700	10.9011	11,538.3600	11.5384	5.846	0	0	0
2019/09/25	2044	06/08/2020	9.66	Put	Bond Future	6,727.4700	6.7275	7,305.8000	7.3058	8.597	0	0	0
2019/09/25	2044	06/08/2020	9.88	Put	Bond Future	5,663.5800	5.6636	6,185.8300	6.1858	9.221	0	0	0
2019/09/25	2044	06/08/2020	10.93	Call	Bond Future	8,570.5400	8.5705	8,099.0700	8.0991	(5.501)	0	0	0
2019/09/25	2044	06/08/2020	10.93	Put	Bond Future	2,402.9700	2.4030	2,752.2000	2.7522	14.533	0	0	140
2019/09/25	2044	06/08/2020	9.87	Call	Bond Future	3,736.4500	3.7364	3,440.2800	3.4403	(7.927)	0	0	0
2019/09/25	2044	06/08/2020	9.87	Put	Bond Future	5,708.7700	5.7088	6,233.3000	6.2333	9.188	0	0	0
2019/09/25	2046	07/11/2019			Bond Future	111.8264	111.8264	111.7238	111.7238	(0.092)	0.0000	0.0000	17,994
2019/09/25	2046	06/02/2020			Bond Future	113.8568	113.8568	113.7525	113.7525	(0.092)	0.0000	0.0000	0
2019/09/25	2046	07/05/2020			Bond Future	114.2274	114.2274	114.1211	114.1211	(0.093)	0.0000	0.0000	0
2019/09/25	2050	07/11/2019			Bond Future	116.2809	116.2809	116.0482	116.0482	(0.200)	0.0000	0.0000	12,916
2019/09/25	2050	06/02/2020			Bond Future	116.5566	116.5566	116.3200	116.3200	(0.203)	0.0000	0.0000	0
2019/09/25	2050	07/05/2020			Bond Future	118.7259	118.7259	118.4848	118.4848	(0.203)	0.0000	0.0000	0
2019/09/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	AL37	07/11/2019			Index Future	665.7490	665.7490	664.3020	664.3020	(0.217)	0.0000	0.0000	0
2019/09/25	AL37	06/02/2020			Index Future	677.6750	677.6750	676.2020	676.2020	(0.217)	0.0000	0.0000	0
2019/09/25	AL37	07/05/2020			Index Future	690.1260	690.1260	688.6260	688.6260	(0.217)	0.0000	0.0000	0
2019/09/25	AL7T	07/11/2019			Index Future	774.1790	774.1790	770.5460	770.5460	(0.469)	0.0000	0.0000	120
2019/09/25	AL7T	06/02/2020			Index Future	788.0460	788.0460	784.3490	784.3490	(0.469)	0.0000	0.0000	0
2019/09/25	AL7T	07/05/2020			Index Future	802.5260	802.5260	798.7600	798.7600	(0.469)	0.0000	0.0000	0
2019/09/25	ALBI	07/11/2019			Index Future	694.1800	694.1800	690.0140	690.0140	(0.600)	0.0000	0.0000	220
2019/09/25	ALBI	06/02/2020			Index Future	706.6140	706.6140	702.3750	702.3750	(0.600)	0.0000	0.0000	0
2019/09/25	ALBI	07/05/2020			Index Future	719.5980	719.5980	715.2800	715.2800	(0.600)	0.0000	0.0000	0
2019/09/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	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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2019/09/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	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
2019/09/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/25	ES33	07/11/2019			Bond Future	10.8480	77.4628	10.9307	76.9827	0.762	0.0000	0.0000	350
2019/09/25	ES33	06/02/2020			Bond Future	10.9669	78.8502	11.0526	78.3618	0.781	0.0000	0.0000	0
2019/09/25	ES33	07/05/2020			Bond Future	11.0815	76.5053	11.1703	76.0078	0.801	0.0000	0.0000	0
2019/09/25	ES42	07/11/2019			Bond Future	11.1924	78.4382	11.2801	77.8596	0.783	0.0000	0.0000	4,919
2019/09/25	ES42	06/02/2020			Bond Future	11.3061	79.8430	11.3969	79.2542	0.803	0.0000	0.0000	0
2019/09/25	ES42	07/05/2020			Bond Future	11.4205	77.0456	11.5146	76.4459	0.824	0.0000	0.0000	0
2019/09/25	GOVI	07/11/2019	672.90	Call	GOVI	142,500.0000	14.2500	99,430.0000	9.9430	(30.225)	0	0	0
2019/09/25	GOVI	07/11/2019			GOVI	687.1500	687.1500	682.8430	682.8430	(0.627)	0.0000	0.0000	1,198
2019/09/25	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	GOVI	07/11/2019	672.91	Call	GOVI	142,400.0000	14.2400	99,330.0000	9.9330	(30.246)	0	0	0
2019/09/25	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	GOVI	07/11/2019	672.92	Call	GOVI	142,300.0000	14.2300	99,230.0000	9.9230	(30.267)	0	0	0
2019/09/25	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	GOVI	06/02/2020	703.15	Put	GOVI	36,920.0000	3.6920	80,750.0000	8.0750	118.716	0	0	0
2019/09/25	GOVI	06/02/2020			GOVI	699.4580	699.4580	695.0750	695.0750	(0.627)	0.0000	0.0000	0
2019/09/25	GOVI	06/02/2020	703.14	Put	GOVI	36,820.0000	3.6820	80,650.0000	8.0650	119.039	0	0	0
2019/09/25	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	GOVI	06/02/2020	703.13	Put	GOVI	36,720.0000	3.6720	80,550.0000	8.0550	119.363	0	0	0
2019/09/25	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	GOVI	07/05/2020			GOVI	712.3100	712.3100	707.8460	707.8460	(0.627)	0.0000	0.0000	0
2019/09/25	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	GOVI	07/05/2020	720.00	Put	GOVI	76,900.0000	7.6900	121,540.0000	12.1540	58.049	0	0	0
2019/09/25	GOVI	07/05/2020	719.98	Put	GOVI	76,700.0000	7.6700	121,340.0000	12.1340	58.201	0	0	0
2019/09/25	GOVI	07/05/2020	719.99	Put	GOVI	76,800.0000	7.6800	121,440.0000	12.1440	58.125	0	0	0
2019/09/25	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/25	IGOV	07/11/2019			Index Future	262.4770	262.4770	262.4020	262.4020	(0.029)	0.0000	0.0000	1,070
2019/09/25	IGOV	06/02/2020			Index Future	267.2430	267.2430	267.1670	267.1670	(0.028)	0.0000	0.0000	0
2019/09/25	IGOV	07/05/2020			Index Future	272.2160	272.2160	272.1390	272.1390	(0.028)	0.0000	0.0000	0
2019/09/25	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	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
2019/09/25	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5800	98.5800	0.010	0.0000	0.0000	0
2019/09/25	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	102.0000	102.0000	0.010	0.0000	0.0000	0
2019/09/25	IS02	21/09/2020			Interest Rate Swap	98.8000	98.8000	98.8100	98.8100	0.010	0.0000	0.0000	0
2019/09/25	IS05	17/12/2020			Interest Rate Swap	95.4100	95.4100	95.4300	95.4300	0.021	0.0000	0.0000	0
2019/09/25	IS05	16/03/2021			Interest Rate Swap	94.3900	94.3900	94.4100	94.4100	0.021	0.0000	0.0000	0
2019/09/25	IS05	15/06/2021			Interest Rate Swap	93.3300	93.3300	93.3500	93.3500	0.021	0.0000	0.0000	0
2019/09/25	IS05	21/09/2021			Interest Rate Swap	93.2400	93.2400	93.2600	93.2600	0.021	0.0000	0.0000	0
2019/09/25	IS05	21/12/2021			Interest Rate Swap	95.2100	95.2100	95.2500	95.2500	0.042	0.0000	0.0000	51
2019/09/25	IS05	15/03/2022			Interest Rate Swap	95.1400	95.1400	95.1900	95.1900	0.053	0.0000	0.0000	0
2019/09/25	IS05	21/06/2022			Interest Rate Swap	96.0900	96.0900	96.1500	96.1500	0.062	0.0000	0.0000	0
2019/09/25	IS05	20/09/2022			Interest Rate Swap	99.8300	99.8300	99.9000	99.9000	0.070	0.0000	0.0000	0
2019/09/25	IS05	20/12/2022			Interest Rate Swap	100.8800	100.8800	100.9700	100.9700	0.089	0.0000	0.0000	0
2019/09/25	IS05	22/03/2023			Interest Rate Swap	93.9800	93.9800	94.0900	94.0900	0.117	0.0000	0.0000	0
2019/09/25	IS05	20/06/2023			Interest Rate Swap	99.8900	99.8900	100.0200	100.0200	0.130	0.0000	0.0000	0
2019/09/25	IS05	19/09/2023			Interest Rate Swap	95.1500	95.1500	95.3000	95.3000	0.158	0.0000	0.0000	0
2019/09/25	IS10	17/12/2025			Interest Rate Swap	90.5200	90.5200	90.7100	90.7100	0.210	0.0000	0.0000	0
2019/09/25	IS10	16/03/2026			Interest Rate Swap	87.3400	87.3400	87.5400	87.5400	0.229	0.0000	0.0000	0
2019/09/25	IS10	15/06/2026			Interest Rate Swap	85.9400	85.9400	86.1600	86.1600	0.256	0.0000	0.0000	0
2019/09/25	IS10	21/09/2026			Interest Rate Swap	88.0500	88.0500	88.2900	88.2900	0.273	0.0000	0.0000	0
2019/09/25	IS10	21/12/2026			Interest Rate Swap	91.8600	91.8600	92.1100	92.1100	0.272	0.0000	0.0000	0
2019/09/25	IS10	15/03/2027			Interest Rate Swap	90.3200	90.3200	90.6000	90.6000	0.310	0.0000	0.0000	0
2019/09/25	IS10	21/06/2027			Interest Rate Swap	92.3800	92.3800	92.6800	92.6800	0.325	0.0000	0.0000	0
2019/09/25	IS10	20/09/2027			Interest Rate Swap	97.9000	97.9000	98.2100	98.2100	0.317	0.0000	0.0000	0
2019/09/25	IS10	20/12/2027			Interest Rate Swap	98.2500	98.2500	98.5500	98.5500	0.305	0.0000	0.0000	0
2019/09/25	IS10	22/03/2028			Interest Rate Swap	91.6000	91.6000	91.8900	91.8900	0.317	0.0000	0.0000	0
2019/09/25	IS10	20/06/2028			Interest Rate Swap	98.9800	98.9800	99.2500	99.2500	0.273	0.0000	0.0000	0
2019/09/25	IS10	19/09/2028			Interest Rate Swap	92.3600	92.3600	92.6300	92.6300	0.292	0.0000	0.0000	0
2019/09/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/25	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/25	R023	07/11/2019	7.98	Call	Bond Future	1,735.9400	1.7359	1,535.0800	1.5351	(11.571)	0	0	0
2019/09/25	R023	07/11/2019			Bond Future	7.3908	102.5805	7.4577	102.3868	0.904	0.0000	0.0000	54,077
2019/09/25	R023	07/11/2019	7.99	Call	Bond Future	1,762.7400	1.7627	1,562.0300	1.5620	(11.386)	0	0	0
2019/09/25	R023	07/11/2019	7.98	Put	Bond Future	44.4400	0.0444	37.2800	0.0373	(16.112)	0	0	0
2019/09/25	R023	07/11/2019	7.99	Put	Bond Future	42.8400	0.0428	35.8300	0.0358	(16.363)	0	0	0
2019/09/25	R023	07/11/2019	8.00	Call	Bond Future	1,789.5500	1.7896	1,589.0900	1.5891	(11.202)	0	0	0
2019/09/25	R023	07/11/2019	8.00	Put	Bond Future	41.2500	0.0413	34.4900	0.0345	(16.388)	0	0	0
2019/09/25	R023	06/02/2020	7.54	Call	Bond Future	950.9100	0.9509	714.6800	0.7147	(24.843)	0	0	0
2019/09/25	R023	06/02/2020			Bond Future	7.4098	104.4178	7.4829	104.2209	0.986	0.0000	0.0000	0
2019/09/25	R023	06/02/2020	7.52	Call	Bond Future	916.0900	0.9161	682.2200	0.6822	(25.529)	0	0	0
2019/09/25	R023	06/02/2020	7.52	Put	Bond Future	619.2400	0.6192	582.3200	0.5823	(5.962)	0	0	0
2019/09/25	R023	06/02/2020	7.54	Put	Bond Future	600.2800	0.6003	561.0000	0.5610	(6.544)	0	0	0

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2019/09/25	R023	06/02/2020	7.53	Call	Bond Future	933.4300	0.9334	698.3600	0.6984	(25.183)	0	0	0
2019/09/25	R023	06/02/2020	7.53	Put	Bond Future	609.6900	0.6097	571.5700	0.5716	(6.252)	0	0	0
2019/09/25	R023	07/05/2020	6.91	Put	Bond Future	1,567.2200	1.5672	1,642.1000	1.6421	4.778	0	0	0
2019/09/25	R023	07/05/2020			Bond Future	7.4000	102.4038	7.4803	102.2031	1.085	0.0000	0.0000	0
2019/09/25	R023	07/05/2020	6.90	Call	Bond Future	321.9900	0.3220	198.0700	0.1981	(38.486)	0	0	0
2019/09/25	R023	07/05/2020	6.90	Put	Bond Future	1,583.5400	1.5835	1,660.3200	1.6603	4.849	0	0	0
2019/09/25	R023	07/05/2020	6.91	Call	Bond Future	331.1000	0.3311	205.2800	0.2053	(38.001)	0	0	0
2019/09/25	R023	07/05/2020	6.89	Call	Bond Future	313.2900	0.3133	191.0300	0.1910	(39.025)	0	0	0
2019/09/25	R023	07/05/2020	6.89	Put	Bond Future	1,600.2600	1.6003	1,678.7000	1.6787	4.902	0	0	0
2019/09/25	R035	07/11/2019	9.88	Call	Bond Future	2,846.7600	2.8468	2,362.9100	2.3629	(16.997)	0	0	0
2019/09/25	R035	07/11/2019	9.89	Call	Bond Future	2,901.7100	2.9017	2,414.1300	2.4141	(16.803)	0	0	0
2019/09/25	R035	07/11/2019	9.87	Put	Bond Future	675.2100	0.6752	830.4100	0.8304	22.985	0	0	0
2019/09/25	R035	07/11/2019	10.21	Put	Bond Future	244.2800	0.2443	303.3300	0.3033	24.173	0	0	3,500
2019/09/25	R035	07/11/2019			Bond Future	9.5872	96.1089	9.6711	95.4735	0.875	0.0000	0.0000	97,234
2019/09/25	R035	07/11/2019	9.89	Put	Bond Future	637.6500	0.6377	785.4400	0.7854	23.177	0	0	0
2019/09/25	R035	07/11/2019	9.87	Call	Bond Future	2,792.1900	2.7922	2,312.0200	2.3120	(17.197)	0	0	0
2019/09/25	R035	07/11/2019	8.92	Put	Bond Future	5,365.9300	5.3659	5,961.9800	5.9620	11.108	0	0	0
2019/09/25	R035	07/11/2019	8.92	Call	Bond Future	80.1100	0.0801	40.7900	0.0408	(49.083)	0	0	3,500
2019/09/25	R035	07/11/2019	9.52	Put	Bond Future	1,714.4100	1.7144	2,037.5100	2.0375	18.846	0	0	0
2019/09/25	R035	07/11/2019	9.52	Call	Bond Future	1,200.5100	1.2005	888.2400	0.8882	(26.011)	0	0	3,500
2019/09/25	R035	07/11/2019	9.88	Put	Bond Future	656.2000	0.6562	807.7200	0.8077	23.091	0	0	0
2019/09/25	R035	07/11/2019	10.21	Call	Bond Future	4,815.3700	4.8154	4,239.0500	4.2390	(11.968)	0	0	0
2019/09/25	R035	06/02/2020	9.60	Call	Bond Future	2,402.6200	2.4026	1,906.9700	1.9070	(20.630)	0	0	0
2019/09/25	R035	06/02/2020	9.61	Put	Bond Future	2,836.0600	2.8361	2,984.0800	2.9841	5.219	0	0	0
2019/09/25	R035	06/02/2020			Bond Future	9.6627	97.8303	9.7495	97.1838	0.898	0.0000	0.0000	0
2019/09/25	R035	06/02/2020	9.60	Put	Bond Future	2,874.1300	2.8741	3,025.0100	3.0250	5.250	0	0	0
2019/09/25	R035	06/02/2020	9.61	Call	Bond Future	2,439.9700	2.4400	1,941.4600	1.9415	(20.431)	0	0	0
2019/09/25	R035	06/02/2020	9.59	Call	Bond Future	2,365.5800	2.3656	1,872.5800	1.8726	(20.841)	0	0	0
2019/09/25	R035	06/02/2020	9.59	Put	Bond Future	2,912.6000	2.9126	3,066.1300	3.0661	5.271	0	0	0
2019/09/25	R035	07/05/2020	9.75	Call	Bond Future	3,533.9500	3.5339	3,132.5300	3.1325	(11.359)	0	0	5,000
2019/09/25	R035	07/05/2020	10.75	Put	Bond Future	1,213.6200	1.2136	1,353.9300	1.3539	11.561	0	0	5,000
2019/09/25	R035	07/05/2020	9.48	Put	Bond Future	4,419.6300	4.4196	4,731.3500	4.7313	7.053	0	0	0
2019/09/25	R035	07/05/2020	9.47	Call	Bond Future	2,521.8100	2.5218	2,176.4000	2.1764	(13.697)	0	0	0
2019/09/25	R035	07/05/2020			Bond Future	9.7289	95.1243	9.8185	94.4658	0.921	0.0000	0.0000	0
2019/09/25	R035	07/05/2020	9.11	Put	Bond Future	6,211.5400	6.2115	6,589.6500	6.5897	6.087	0	0	0
2019/09/25	R035	07/05/2020	9.11	Call	Bond Future	1,473.9800	1.4740	1,193.5800	1.1936	(19.023)	0	0	5,000
2019/09/25	R035	07/05/2020	9.75	Put	Bond Future	3,378.3400	3.3783	3,635.4300	3.6354	7.610	0	0	0
2019/09/25	R035	07/05/2020	10.75	Call	Bond Future	8,329.5800	8.3296	7,811.3800	7.8114	(6.221)	0	0	0
2019/09/25	R035	07/05/2020	9.48	Call	Bond Future	2,555.0600	2.5551	2,208.2700	2.2083	(13.573)	0	0	0
2019/09/25	R035	07/05/2020	9.47	Put	Bond Future	4,462.4200	4.4624	4,775.5200	4.7755	7.016	0	0	0
2019/09/25	R035	07/05/2020	9.49	Call	Bond Future	2,588.8300	2.5888	2,240.0900	2.2401	(13.471)	0	0	0
2019/09/25	R035	07/05/2020	9.49	Put	Bond Future	4,377.4500	4.3775	4,687.2200	4.6872	7.076	0	0	0
2019/09/25	R035	06/08/2020	9.00	Put	Bond Future	8,280.6100	8.2806	8,720.6300	8.7206	5.314	0	0	0
2019/09/25	R035	06/08/2020	9.92	Put	Bond Future	4,350.1500	4.3501	4,640.4300	4.6404	6.673	0	0	0
2019/09/25	R035	06/08/2020			Bond Future	9.7941	96.8967	9.8868	96.2259	0.946	0.0000	0.0000	0
2019/09/25	R035	06/08/2020	9.00	Call	Bond Future	2,232.2600	2.2323	2,001.4600	2.0015	(10.339)	0	0	24,761
2019/09/25	R035	06/08/2020	9.92	Call	Bond Future	5,259.6300	5.2596	4,879.0900	4.8791	(7.235)	0	0	0

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2019/09/25	R035	06/08/2020	9.93	Call	Bond Future	5,300.5900	5.3006	4,917.0200	4.9170	(7.236)	0	0	0
2019/09/25	R035	06/08/2020	9.91	Put	Bond Future	4,381.0900	4.3811	4,674.0500	4.6740	6.687	0	0	0
2019/09/25	R035	06/08/2020	8.75	Put	Bond Future	9,708.0000	9.7080	10,192.0500	10.1921	4.986	0	0	0
2019/09/25	R035	06/08/2020	8.75	Call	Bond Future	1,638.3800	1.6384	1,451.6100	1.4516	(11.400)	0	0	3,000
2019/09/25	R035	06/08/2020	9.93	Put	Bond Future	4,319.4200	4.3194	4,606.6700	4.6067	6.650	0	0	0
2019/09/25	R035	06/08/2020	9.91	Call	Bond Future	5,218.8000	5.2188	4,840.9400	4.8409	(7.240)	0	0	0
2019/09/25	R186	07/11/2019	8.94	Call	Bond Future	3,674.4300	3.6744	3,284.6700	3.2847	(10.607)	0	0	0
2019/09/25	R186	07/11/2019	8.23	Call	Bond Future	749.6500	0.7497	570.1900	0.5702	(23.939)	0	0	4,955
2019/09/25	R186	07/11/2019	8.20	Call	Bond Future	675.5000	0.6755	508.1700	0.5082	(24.771)	0	0	0
2019/09/25	R186	07/11/2019			Bond Future	8.2961	115.7698	8.3711	115.3449	0.904	0.0000	0.0000	127,053
2019/09/25	R186	07/11/2019	8.94	Put	Bond Future	93.5700	0.0936	128.7000	0.1287	37.544	0	0	0
2019/09/25	R186	07/11/2019	8.25	Put	Bond Future	1,064.1000	1.0641	1,301.5000	1.3015	22.310	0	0	3,750
2019/09/25	R186	07/11/2019	8.25	Call	Bond Future	801.7300	0.8017	614.2400	0.6142	(23.386)	0	0	3,750
2019/09/25	R186	07/11/2019	8.73	Call	Bond Future	2,641.4200	2.6414	2,289.1700	2.2892	(13.336)	0	0	0
2019/09/25	R186	07/11/2019	8.73	Put	Bond Future	212.0000	0.2120	284.6400	0.2846	34.264	0	0	4,955
2019/09/25	R186	07/11/2019	8.95	Call	Bond Future	3,725.1600	3.7252	3,334.1600	3.3342	(10.496)	0	0	0
2019/09/25	R186	07/11/2019	8.96	Put	Bond Future	86.3100	0.0863	118.9900	0.1190	37.864	0	0	0
2019/09/25	R186	07/11/2019	8.23	Put	Bond Future	1,126.0200	1.1260	1,371.4500	1.3715	21.796	0	0	0
2019/09/25	R186	07/11/2019	8.20	Put	Bond Future	1,223.1500	1.2231	1,480.7100	1.4807	21.057	0	0	7,500
2019/09/25	R186	07/11/2019	8.95	Put	Bond Future	89.8700	0.0899	123.7600	0.1238	37.710	0	0	0
2019/09/25	R186	07/11/2019	8.96	Call	Bond Future	3,776.0100	3.7760	3,383.8000	3.3838	(10.387)	0	0	0
2019/09/25	R186	06/02/2020	8.11	Put	Bond Future	2,422.0200	2.4220	2,645.9400	2.6459	9.245	0	0	0
2019/09/25	R186	06/02/2020	8.50	Call	Bond Future	2,202.0300	2.2020	1,883.5300	1.8835	(14.464)	0	0	0
2019/09/25	R186	06/02/2020	8.57	Call	Bond Future	2,446.6200	2.4466	2,111.0000	2.1110	(13.718)	0	0	0
2019/09/25	R186	06/02/2020			Bond Future	8.3475	112.5396	8.4262	112.1073	0.944	0.0000	0.0000	5,040
2019/09/25	R186	06/02/2020	8.11	Call	Bond Future	1,105.6000	1.1056	897.2400	0.8972	(18.846)	0	0	1,007
2019/09/25	R186	06/02/2020	8.55	Call	Bond Future	2,375.6300	2.3756	2,044.7700	2.0448	(13.927)	0	0	0
2019/09/25	R186	06/02/2020	8.55	Put	Bond Future	1,268.2700	1.2683	1,369.6900	1.3697	7.997	0	0	0
2019/09/25	R186	06/02/2020	9.00	Put	Bond Future	640.4300	0.6404	661.3300	0.6613	3.263	0	0	1,007
2019/09/25	R186	06/02/2020	8.50	Put	Bond Future	1,366.7100	1.3667	1,480.4900	1.4805	8.325	0	0	1,007
2019/09/25	R186	06/02/2020	8.57	Put	Bond Future	1,230.6900	1.2307	1,327.3500	1.3274	7.854	0	0	0
2019/09/25	R186	06/02/2020	9.00	Call	Bond Future	4,157.7600	4.1578	3,746.3800	3.7464	(9.894)	0	0	0
2019/09/25	R186	06/02/2020	8.56	Call	Bond Future	2,411.0100	2.4110	2,077.7600	2.0778	(13.822)	0	0	0
2019/09/25	R186	06/02/2020	8.56	Put	Bond Future	1,249.3500	1.2494	1,348.3800	1.3484	7.927	0	0	0
2019/09/25	R186	07/05/2020	8.28	Put	Bond Future	2,455.5500	2.4556	2,686.8900	2.6869	9.421	0	0	0
2019/09/25	R186	07/05/2020	8.93	Call	Bond Future	4,028.4200	4.0284	3,671.3700	3.6714	(8.863)	0	0	0
2019/09/25	R186	07/05/2020	8.09	Put	Bond Future	2,991.6600	2.9917	3,273.5400	3.2735	9.422	0	0	0
2019/09/25	R186	07/05/2020			Bond Future	8.3931	114.6076	8.4760	114.1673	0.988	0.0000	0.0000	0
2019/09/25	R186	07/05/2020	8.08	Call	Bond Future	1,338.2800	1.3383	1,182.6200	1.1826	(11.631)	0	0	0
2019/09/25	R186	07/05/2020	8.08	Put	Bond Future	3,022.2600	3.0223	3,306.9700	3.3070	9.420	0	0	0
2019/09/25	R186	07/05/2020	8.28	Call	Bond Future	1,850.9000	1.8509	1,641.8700	1.6419	(11.293)	0	0	6,000
2019/09/25	R186	07/05/2020	8.93	Put	Bond Future	1,215.5900	1.2156	1,298.9100	1.2989	6.854	0	0	6,000
2019/09/25	R186	07/05/2020	8.09	Call	Bond Future	1,361.9700	1.3620	1,203.4800	1.2035	(11.637)	0	0	0
2019/09/25	R186	07/05/2020	7.60	Put	Bond Future	4,793.8200	4.7938	5,200.9400	5.2009	8.493	0	0	0
2019/09/25	R186	07/05/2020	7.60	Call	Bond Future	464.4500	0.4645	431.2000	0.4312	(7.159)	0	0	6,000
2019/09/25	R186	07/05/2020	8.07	Call	Bond Future	1,314.8200	1.3148	1,161.9800	1.1620	(11.624)	0	0	0
2019/09/25	R186	07/05/2020	8.07	Put	Bond Future	3,053.1100	3.0531	3,340.6400	3.3406	9.418	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/25	R197	07/11/2019			Bond Future	308.4410		308.4410	308.4213	308.4213	(0.006)	0.0000	0.0000	2,507
2019/09/25	R197	06/02/2020			Bond Future	306.3833		306.3833	306.3640	306.3640	(0.006)	0.0000	0.0000	40
2019/09/25	R197	07/05/2020			Bond Future	312.0853		312.0853	312.0654	312.0654	(0.006)	0.0000	0.0000	0
2019/09/25	R202	07/11/2019			Bond Future	233.6591		233.6591	233.6568	233.6568	(0.001)	0.0000	0.0000	9,010
2019/09/25	R202	06/02/2020			Bond Future	233.8340		233.8340	233.8322	233.8322	(0.001)	0.0000	0.0000	0
2019/09/25	R202	07/05/2020			Bond Future	238.1858		238.1858	238.1837	238.1837	(0.001)	0.0000	0.0000	0
2019/09/25	R207	07/11/2019	2.08	Put	Bond Future	826.5900		0.8266	828.9100	0.8289	0.281	0	0	0
2019/09/25	R207	07/11/2019			Bond Future	6.6995		102.4218	6.7125	102.4195	0.194	0.0000	0.0000	3,123
2019/09/25	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	R207	07/11/2019	2.07	Put	Bond Future	828.3900		0.8284	830.7100	0.8307	0.280	0	0	0
2019/09/25	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/25	R207	07/11/2019	2.06	Put	Bond Future	830.2000		0.8302	832.5200	0.8325	0.279	0	0	0
2019/09/25	R208	07/11/2019	6.83	Call	Bond Future	340.2500		0.3402	310.8800	0.3109	(8.632)	0	0	0
2019/09/25	R208	07/11/2019	6.82	Put	Bond Future	39.3700		0.0394	13.5700	0.0136	(65.532)	0	0	0
2019/09/25	R208	07/11/2019			Bond Future	6.5973		100.9819	6.6005	100.9776	0.049	0.0000	0.0000	10,718
2019/09/25	R208	07/11/2019	6.84	Call	Bond Future	351.3500		0.3513	322.6000	0.3226	(8.183)	0	0	0
2019/09/25	R208	07/11/2019	6.84	Put	Bond Future	35.5000		0.0355	10.9900	0.0110	(69.042)	0	0	0
2019/09/25	R208	07/11/2019	6.83	Put	Bond Future	37.3800		0.0374	12.2500	0.0123	(67.228)	0	0	0
2019/09/25	R208	07/11/2019	6.82	Call	Bond Future	329.2500		0.3292	299.2100	0.2992	(9.124)	0	0	0
2019/09/25	R208	06/02/2020	6.13	Put	Bond Future	379.5700		0.3796	366.5700	0.3666	(3.425)	0	0	0
2019/09/25	R208	06/02/2020	6.12	Call	Bond Future	37.2900		0.0373	21.3000	0.0213	(42.880)	0	0	0
2019/09/25	R208	06/02/2020			Bond Future	6.4437		102.7906	6.4475	102.7865	0.059	0.0000	0.0000	0
2019/09/25	R208	06/02/2020	6.13	Call	Bond Future	39.6200		0.0396	22.5100	0.0225	(43.185)	0	0	0
2019/09/25	R208	06/02/2020	6.12	Put	Bond Future	388.1100		0.3881	376.2300	0.3762	(3.061)	0	0	0
2019/09/25	R208	06/02/2020	6.14	Call	Bond Future	42.2200		0.0422	23.9100	0.0239	(43.368)	0	0	0
2019/09/25	R208	06/02/2020	6.14	Put	Bond Future	371.3100		0.3713	357.1100	0.3571	(3.824)	0	0	0
2019/09/25	R208	07/05/2020	4.81	Call	Bond Future	0.3600		0.0004	0.2200	0.0002	(38.889)	0	0	0
2019/09/25	R208	07/05/2020	4.80	Put	Bond Future	1,162.5700		1.1626	1,166.7500	1.1667	0.360	0	0	0
2019/09/25	R208	07/05/2020			Bond Future	6.1490		101.2758	6.1540	101.2715	0.082	0.0000	0.0000	0
2019/09/25	R208	07/05/2020	4.82	Call	Bond Future	0.3900		0.0004	0.2400	0.0002	(38.462)	0	0	0
2019/09/25	R208	07/05/2020	4.82	Put	Bond Future	1,145.2300		1.1452	1,149.4000	1.1494	0.364	0	0	0
2019/09/25	R208	07/05/2020	4.81	Put	Bond Future	1,153.8900		1.1539	1,158.0700	1.1581	0.362	0	0	0
2019/09/25	R208	07/05/2020	4.80	Call	Bond Future	0.3400		0.0003	0.2000	0.0002	(41.176)	0	0	0
2019/09/25	R209	07/11/2019	9.82	Call	Bond Future	2,190.8200		2.1908	1,804.1300	1.8041	(17.650)	0	0	0
2019/09/25	R209	07/11/2019	9.33	Call	Bond Future	569.9000		0.5699	396.1100	0.3961	(30.495)	0	0	8,000
2019/09/25	R209	07/11/2019	9.77	Put	Bond Future	761.0600		0.7611	937.3400	0.9373	23.162	0	0	8,000
2019/09/25	R209	07/11/2019			Bond Future	9.5818		73.4536	9.6659	72.9090	0.877	0.0000	0.0000	97,252
2019/09/25	R209	07/11/2019	9.80	Call	Bond Future	2,102.0900		2.1021	1,722.6000	1.7226	(18.053)	0	0	0
2019/09/25	R209	07/11/2019	9.80	Put	Bond Future	700.9200		0.7009	866.0600	0.8661	23.560	0	0	0
2019/09/25	R209	07/11/2019	9.50	Put	Bond Future	1,530.4000		1.5304	1,824.0000	1.8240	19.185	0	0	0
2019/09/25	R209	07/11/2019	9.50	Call	Bond Future	994.7600		0.9948	743.7300	0.7437	(25.235)	0	0	5,000
2019/09/25	R209	07/11/2019	8.92	Put	Bond Future	4,580.4700		4.5805	5,089.5100	5.0895	11.113	0	0	0

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2019/09/25	R209	07/11/2019	8.92	Call	Bond Future	79.1900		0.0792	43.6000	0.0436	(44.943)	0	0	8,000
2019/09/25	R209	07/11/2019	9.82	Put	Bond Future	663.1900		0.6632	821.1300	0.8211	23.815	0	0	0
2019/09/25	R209	07/11/2019	9.33	Put	Bond Future	2,236.9800		2.2370	2,607.8200	2.6078	16.578	0	0	0
2019/09/25	R209	07/11/2019	9.77	Call	Bond Future	1,971.9100		1.9719	1,603.5600	1.6036	(18.680)	0	0	0
2019/09/25	R209	07/11/2019	9.81	Call	Bond Future	2,146.3200		2.1463	1,763.1500	1.7631	(17.852)	0	0	0
2019/09/25	R209	07/11/2019	9.81	Put	Bond Future	681.8800		0.6819	843.3400	0.8433	23.679	0	0	0
2019/09/25	R209	06/02/2020	9.52	Put	Bond Future	2,700.4600		2.7005	2,876.2300	2.8762	6.509	0	0	0
2019/09/25	R209	06/02/2020			Bond Future	9.6458		74.7692	9.7325	74.2150	0.898	0.0000	0.0000	0
2019/09/25	R209	06/02/2020	9.51	Call	Bond Future	1,853.7500		1.8538	1,478.2100	1.4782	(20.258)	0	0	0
2019/09/25	R209	06/02/2020	9.51	Put	Bond Future	2,735.5000		2.7355	2,914.2000	2.9142	6.533	0	0	0
2019/09/25	R209	06/02/2020	9.52	Call	Bond Future	1,884.1400		1.8841	1,505.6700	1.5057	(20.087)	0	0	0
2019/09/25	R209	06/02/2020	9.50	Call	Bond Future	1,823.6200		1.8236	1,451.0400	1.4510	(20.431)	0	0	0
2019/09/25	R209	06/02/2020	9.50	Put	Bond Future	2,770.8900		2.7709	2,952.5500	2.9525	6.556	0	0	0
2019/09/25	R209	07/05/2020	9.47	Call	Bond Future	2,264.2500		2.2643	1,974.8800	1.9749	(12.780)	0	0	0
2019/09/25	R209	07/05/2020			Bond Future	9.7070		72.9917	9.7963	72.4272	0.920	0.0000	0.0000	0
2019/09/25	R209	07/05/2020	9.45	Call	Bond Future	2,205.3300		2.2053	1,919.7800	1.9198	(12.948)	0	0	0
2019/09/25	R209	07/05/2020	9.45	Put	Bond Future	3,866.7500		3.8668	4,145.6800	4.1457	7.214	0	0	0
2019/09/25	R209	07/05/2020	9.47	Put	Bond Future	3,794.4300		3.7944	4,069.5400	4.0695	7.250	0	0	0
2019/09/25	R209	07/05/2020	9.46	Call	Bond Future	2,234.8000		2.2348	1,947.1200	1.9471	(12.873)	0	0	0
2019/09/25	R209	07/05/2020	9.46	Put	Bond Future	3,830.5600		3.8306	4,107.3600	4.1074	7.226	0	0	0
2019/09/25	R210	07/11/2019			Bond Future	188.7073		188.7073	188.7037	188.7037	(0.002)	0.0000	0.0000	2,132
2019/09/25	R210	06/02/2020			Bond Future	192.1335		192.1335	192.1303	192.1303	(0.002)	0.0000	0.0000	0
2019/09/25	R210	07/05/2020			Bond Future	193.0592		193.0592	193.0556	193.0556	(0.002)	0.0000	0.0000	0
2019/09/25	R212	07/11/2019			Bond Future	162.4707		162.4707	162.4586	162.4586	(0.007)	0.0000	0.0000	7,384
2019/09/25	R212	06/02/2020			Bond Future	163.1747		163.1747	163.1628	163.1628	(0.007)	0.0000	0.0000	0
2019/09/25	R212	07/05/2020			Bond Future	166.2115		166.2115	166.1993	166.1993	(0.007)	0.0000	0.0000	0
2019/09/25	R213	07/11/2019	9.59	Put	Bond Future	338.6000		0.3386	441.9100	0.4419	30.511	0	0	0
2019/09/25	R213	07/11/2019	9.58	Call	Bond Future	2,703.0700		2.7031	2,288.2900	2.2883	(15.345)	0	0	0
2019/09/25	R213	07/11/2019			Bond Future	9.1943		86.1701	9.2785	85.6492	0.915	0.0000	0.0000	23,319
2019/09/25	R213	07/11/2019	9.59	Call	Bond Future	2,751.7200		2.7517	2,334.1200	2.3341	(15.176)	0	0	0
2019/09/25	R213	07/11/2019	9.58	Put	Bond Future	349.8100		0.3498	455.9400	0.4559	30.339	0	0	0
2019/09/25	R213	07/11/2019	9.60	Call	Bond Future	2,800.6100		2.8006	2,380.2600	2.3803	(15.009)	0	0	0
2019/09/25	R213	07/11/2019	9.60	Put	Bond Future	327.7000		0.3277	428.2600	0.4283	30.687	0	0	0
2019/09/25	R213	06/02/2020	9.27	Call	Bond Future	2,125.0100		2.1250	1,756.4500	1.7565	(17.344)	0	0	0
2019/09/25	R213	06/02/2020	9.26	Put	Bond Future	2,116.1300		2.1161	2,280.4700	2.2805	7.766	0	0	0
2019/09/25	R213	06/02/2020			Bond Future	9.2638		87.7136	9.3510	87.1835	0.941	0.0000	0.0000	0
2019/09/25	R213	06/02/2020	9.28	Call	Bond Future	2,157.6500		2.1576	1,786.5400	1.7865	(17.200)	0	0	0
2019/09/25	R213	06/02/2020	9.28	Put	Bond Future	2,059.1000		2.0591	2,218.1000	2.2181	7.722	0	0	0
2019/09/25	R213	06/02/2020	9.27	Put	Bond Future	2,087.4600		2.0875	2,249.0100	2.2490	7.739	0	0	0
2019/09/25	R213	06/02/2020	9.26	Call	Bond Future	2,092.6200		2.0926	1,726.8500	1.7269	(17.479)	0	0	0
2019/09/25	R213	07/05/2020	9.01	Put	Bond Future	3,761.4000		3.7614	4,060.1200	4.0601	7.942	0	0	0
2019/09/25	R213	07/05/2020	9.00	Call	Bond Future	1,823.3000		1.8233	1,584.4200	1.5844	(13.102)	0	0	0
2019/09/25	R213	07/05/2020			Bond Future	9.3237		85.7732	9.4139	85.2333	0.968	0.0000	0.0000	0
2019/09/25	R213	07/05/2020	9.01	Call	Bond Future	1,849.4700		1.8495	1,608.2600	1.6083	(13.042)	0	0	0
2019/09/25	R213	07/05/2020	9.00	Put	Bond Future	3,797.1200		3.7971	4,098.1700	4.0982	7.928	0	0	0

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2019/09/25	R213	07/05/2020	9.02	Call	Bond Future	1,876.1100	1.8761	1,632.3100	1.6323	(12.995)	0	0	0
2019/09/25	R213	07/05/2020	9.02	Put	Bond Future	3,726.2100	3.7262	4,022.3400	4.0223	7.947	0	0	0
2019/09/25	R214	07/11/2019	10.02	Put	Bond Future	843.2200	0.8432	1,038.9600	1.0390	23.213	0	0	0
2019/09/25	R214	07/11/2019			Bond Future	9.8397	71.7390	9.9287	71.1435	0.904	0.0000	0.0000	16,090
2019/09/25	R214	07/11/2019	10.01	Call	Bond Future	1,998.4800	1.9985	1,602.8100	1.6028	(19.799)	0	0	0
2019/09/25	R214	07/11/2019	10.01	Put	Bond Future	865.4900	0.8655	1,065.3000	1.0653	23.086	0	0	0
2019/09/25	R214	07/11/2019	10.02	Call	Bond Future	2,041.8300	2.0418	1,642.0900	1.6421	(19.578)	0	0	0
2019/09/25	R214	07/11/2019	10.00	Call	Bond Future	1,955.4200	1.9554	1,563.9700	1.5640	(20.019)	0	0	0
2019/09/25	R214	07/11/2019	10.00	Put	Bond Future	888.1400	0.8881	1,092.1700	1.0922	22.973	0	0	0
2019/09/25	R214	06/02/2020	9.73	Call	Bond Future	1,852.2300	1.8522	1,439.3300	1.4393	(22.292)	0	0	0
2019/09/25	R214	06/02/2020			Bond Future	9.9097	73.0240	10.0013	72.4179	0.925	0.0000	0.0000	0
2019/09/25	R214	06/02/2020	9.71	Call	Bond Future	1,791.2900	1.7913	1,383.3700	1.3834	(22.772)	0	0	0
2019/09/25	R214	06/02/2020	9.71	Put	Bond Future	3,140.5300	3.1405	3,338.6300	3.3386	6.308	0	0	0
2019/09/25	R214	06/02/2020	9.73	Put	Bond Future	3,064.4900	3.0645	3,257.6100	3.2576	6.302	0	0	0
2019/09/25	R214	06/02/2020	9.72	Call	Bond Future	1,821.5400	1.8215	1,411.2800	1.4113	(22.523)	0	0	0
2019/09/25	R214	06/02/2020	9.72	Put	Bond Future	3,102.2400	3.1022	3,298.0000	3.2980	6.310	0	0	0
2019/09/25	R214	07/05/2020	9.77	Put	Bond Future	3,889.7300	3.8897	4,177.3700	4.1774	7.395	0	0	0
2019/09/25	R214	07/05/2020			Bond Future	9.9714	71.0673	10.0658	70.4501	0.946	0.0000	0.0000	0
2019/09/25	R214	07/05/2020	9.76	Call	Bond Future	2,512.4000	2.5124	2,184.6500	2.1847	(13.045)	0	0	0
2019/09/25	R214	07/05/2020	9.76	Put	Bond Future	3,926.9600	3.9270	4,216.4000	4.2164	7.371	0	0	0
2019/09/25	R214	07/05/2020	9.77	Call	Bond Future	2,543.1000	2.5431	2,213.5500	2.2135	(12.959)	0	0	0
2019/09/25	R214	07/05/2020	9.75	Call	Bond Future	2,481.6700	2.4817	2,156.1700	2.1562	(13.116)	0	0	0
2019/09/25	R214	07/05/2020	9.75	Put	Bond Future	3,964.2600	3.9643	4,255.9500	4.2560	7.358	0	0	0
2019/09/25	R248	07/11/2019	10.02	Call	Bond Future	2,253.9000	2.2539	1,711.2800	1.7113	(24.075)	0	0	0
2019/09/25	R248	07/11/2019	10.01	Put	Bond Future	1,141.8800	1.1419	1,448.9400	1.4489	26.891	0	0	0
2019/09/25	R248	07/11/2019			Bond Future	9.8851	91.0045	9.9843	90.1614	1.003	0.0000	0.0000	85,896
2019/09/25	R248	07/11/2019	10.03	Call	Bond Future	2,306.8700	2.3069	1,757.8200	1.7578	(23.801)	0	0	0
2019/09/25	R248	07/11/2019	10.03	Put	Bond Future	1,079.5800	1.0796	1,373.5800	1.3736	27.233	0	0	0
2019/09/25	R248	07/11/2019	10.02	Put	Bond Future	1,110.3800	1.1104	1,410.8100	1.4108	27.057	0	0	0
2019/09/25	R248	07/11/2019	10.01	Call	Bond Future	2,201.4800	2.2015	1,665.4900	1.6655	(24.347)	0	0	0
2019/09/25	R248	06/02/2020	9.71	Put	Bond Future	4,153.4000	4.1534	4,465.4900	4.4655	7.514	0	0	0
2019/09/25	R248	06/02/2020			Bond Future	9.9561	92.6345	10.0584	91.7765	1.027	0.0000	0.0000	100
2019/09/25	R248	06/02/2020	9.71	Call	Bond Future	2,027.3800	2.0274	1,481.4600	1.4815	(26.927)	0	0	0
2019/09/25	R248	06/02/2020	9.70	Put	Bond Future	4,205.2600	4.2053	4,521.0300	4.5210	7.509	0	0	0
2019/09/25	R248	06/02/2020	9.72	Call	Bond Future	2,064.1300	2.0641	1,514.5700	1.5146	(26.624)	0	0	0
2019/09/25	R248	06/02/2020	9.72	Put	Bond Future	4,102.0500	4.1020	4,410.5000	4.4105	7.519	0	0	0
2019/09/25	R248	06/02/2020	9.70	Call	Bond Future	1,991.0000	1.9910	1,448.7600	1.4488	(27.235)	0	0	0
2019/09/25	R248	07/05/2020	9.79	Call	Bond Future	3,013.1000	3.0131	2,562.1600	2.5622	(14.966)	0	0	0
2019/09/25	R248	07/05/2020	9.77	Put	Bond Future	5,062.0500	5.0620	5,490.7400	5.4907	8.469	0	0	0
2019/09/25	R248	07/05/2020			Bond Future	10.0188	89.8964	10.1242	89.0226	1.052	0.0000	0.0000	0
2019/09/25	R248	07/05/2020	9.79	Put	Bond Future	4,963.7500	4.9638	5,386.6700	5.3867	8.520	0	0	0
2019/09/25	R248	07/05/2020	9.77	Call	Bond Future	2,937.3300	2.9373	2,492.1600	2.4922	(15.156)	0	0	0
2019/09/25	R248	07/05/2020	9.78	Put	Bond Future	5,012.7100	5.0127	5,438.6400	5.4386	8.497	0	0	0
2019/09/25	R248	07/05/2020	9.78	Call	Bond Future	2,975.0900	2.9751	2,527.1600	2.5272	(15.056)	0	0	0
2019/09/25	R248	06/08/2020	9.00	Put	Bond Future	11,552.8400	11.5528	12,209.8400	12.2098	5.687	0	0	0
2019/09/25	R248	06/08/2020	10.20	Call	Bond Future	6,021.1500	6.0212	5,511.5200	5.5115	(8.464)	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
2019/09/25	R248	06/08/2020			Bond Future	10.0805	91.5714	10.1891	90.6813	1.077	0.0000	0.0000	0
2019/09/25	R248	06/08/2020	9.25	Put	Bond Future	9,802.0600	9.8021	10,402.6600	10.4027	6.127	0	0	0
2019/09/25	R248	06/08/2020	9.25	Call	Bond Future	2,438.9900	2.4390	2,149.4800	2.1495	(11.870)	0	0	20,640
2019/09/25	R248	06/08/2020	10.18	Call	Bond Future	5,932.5400	5.9325	5,427.1000	5.4271	(8.520)	0	0	0
2019/09/25	R248	06/08/2020	10.18	Put	Bond Future	5,116.1700	5.1162	5,500.8400	5.5008	7.519	0	0	0
2019/09/25	R248	06/08/2020	9.00	Call	Bond Future	1,763.7400	1.7637	1,530.6300	1.5306	(13.217)	0	0	3,000
2019/09/25	R248	06/08/2020	10.20	Put	Bond Future	5,042.3300	5.0423	5,422.8100	5.4228	7.546	0	0	0
2019/09/25	R248	06/08/2020	10.19	Call	Bond Future	5,976.7800	5.9768	5,469.2500	5.4692	(8.492)	0	0	0
2019/09/25	R248	06/08/2020	10.19	Put	Bond Future	5,079.1200	5.0791	5,461.7000	5.4617	7.532	0	0	0

Total **1091843**