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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/09/2019 TO 27/09/2019

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
2019/09/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	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
2019/09/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	2025	07/11/2019			Bond Future	137.6605	137.6605	137.6143	137.6143	(0.034)	0.0000	0.0000	1,461
2019/09/27	2025	06/02/2020			Bond Future	138.6864	138.6864	138.6394	138.6394	(0.034)	0.0000	0.0000	0
2019/09/27	2025	07/05/2020			Bond Future	141.2673	141.2673	141.2194	141.2194	(0.034)	0.0000	0.0000	0
2019/09/27	2029	07/11/2019			Bond Future	102.1743	102.1743	102.1913	102.1913	0.017	0.0000	0.0000	4,260
2019/09/27	2029	06/02/2020			Bond Future	104.0297	104.0297	104.0471	104.0471	0.017	0.0000	0.0000	0
2019/09/27	2029	07/05/2020			Bond Future	104.8530	104.8530	104.8708	104.8708	0.017	0.0000	0.0000	0
2019/09/27	2030	07/11/2019	9.49	Put	Bond Future	237.2400	0.2372	218.9100	0.2189	(7.726)	0	0	0
2019/09/27	2030	07/11/2019	9.30	Put	Bond Future	451.6700	0.4517	423.3700	0.4234	(6.266)	0	0	2,750
2019/09/27	2030	07/11/2019	9.20	Put	Bond Future	623.5400	0.6235	589.0600	0.5891	(5.530)	0	0	2,750
2019/09/27	2030	07/11/2019	8.40	Put	Bond Future	4,037.9800	4.0380	3,970.1600	3.9702	(1.680)	0	0	0
2019/09/27	2030	07/11/2019	9.76	Put	Bond Future	87.8400	0.0878	79.0900	0.0791	(9.961)	0	0	5,500
2019/09/27	2030	07/11/2019			Bond Future	9.0138	95.5609	9.0030	95.6293	(0.120)	0.0000	0.0000	73,182
2019/09/27	2030	07/11/2019	9.48	Call	Bond Future	3,120.5200	3.1205	3,170.1300	3.1701	1.590	0	0	0
2019/09/27	2030	07/11/2019	9.48	Put	Bond Future	245.7200	0.2457	226.9300	0.2269	(7.647)	0	0	0
2019/09/27	2030	07/11/2019	9.30	Call	Bond Future	2,230.5500	2.2306	2,270.6500	2.2706	1.798	0	0	0
2019/09/27	2030	07/11/2019	8.60	Put	Bond Future	2,861.9600	2.8620	2,796.9700	2.7970	(2.271)	0	0	0
2019/09/27	2030	07/11/2019	8.60	Call	Bond Future	208.0800	0.2081	211.4900	0.2115	1.639	0	0	5,500
2019/09/27	2030	07/11/2019	9.10	Put	Bond Future	848.2400	0.8482	807.2600	0.8073	(4.831)	0	0	0
2019/09/27	2030	07/11/2019	9.10	Call	Bond Future	1,388.7100	1.3887	1,416.1300	1.4161	1.974	0	0	5,500
2019/09/27	2030	07/11/2019	9.49	Call	Bond Future	3,172.4200	3.1724	3,222.4900	3.2225	1.578	0	0	0
2019/09/27	2030	07/11/2019	9.20	Call	Bond Future	1,785.9700	1.7860	1,819.8900	1.8199	1.899	0	0	0
2019/09/27	2030	07/11/2019	9.25	Call	Bond Future	2,001.7800	2.0018	2,038.8800	2.0389	1.853	0	0	0
2019/09/27	2030	07/11/2019	9.85	Put	Bond Future	61.3200	0.0613	54.7200	0.0547	(10.763)	0	0	2,500
2019/09/27	2030	07/11/2019	8.40	Call	Bond Future	65.8400	0.0658	66.4200	0.0664	0.881	0	0	0
2019/09/27	2030	07/11/2019	8.57	Put	Bond Future	3,027.3000	3.0273	2,961.6700	2.9617	(2.168)	0	0	0
2019/09/27	2030	07/11/2019	9.76	Call	Bond Future	4,633.0400	4.6330	4,692.6900	4.6927	1.287	0	0	0
2019/09/27	2030	07/11/2019	9.47	Call	Bond Future	3,068.8600	3.0689	3,118.0000	3.1180	1.601	0	0	0
2019/09/27	2030	07/11/2019	9.47	Put	Bond Future	254.4800	0.2545	235.2200	0.2352	(7.568)	0	0	0
2019/09/27	2030	07/11/2019	9.25	Put	Bond Future	530.4400	0.5304	499.1400	0.4991	(5.901)	0	0	5,333
2019/09/27	2030	07/11/2019	9.35	Call	Bond Future	2,468.2100	2.4682	2,511.1800	2.5112	1.741	0	0	0
2019/09/27	2030	07/11/2019	9.35	Put	Bond Future	383.1500	0.3831	357.7200	0.3577	(6.637)	0	0	2,500
2019/09/27	2030	07/11/2019	9.85	Call	Bond Future	5,134.7000	5.1347	5,196.5000	5.1965	1.204	0	0	0
2019/09/27	2030	07/11/2019	8.95	Call	Bond Future	890.7300	0.8907	908.7700	0.9088	2.025	0	0	0
2019/09/27	2030	07/11/2019	8.95	Put	Bond Future	1,293.6500	1.2937	1,243.2900	1.2433	(3.893)	0	0	5,000
2019/09/27	2030	07/11/2019	8.57	Call	Bond Future	177.1900	0.1772	179.9600	0.1800	1.563	0	0	0
2019/09/27	2030	07/11/2019	9.12	Put	Bond Future	798.9600	0.7990	759.2800	0.7593	(4.966)	0	0	0
2019/09/27	2030	07/11/2019	9.12	Call	Bond Future	1,464.2600	1.4643	1,492.9800	1.4930	1.961	0	0	0
2019/09/27	2030	07/11/2019	9.70	Call	Bond Future	4,301.1000	4.3011	4,359.0700	4.3591	1.348	0	0	0
2019/09/27	2030	07/11/2019	9.70	Put	Bond Future	110.3700	0.1104	99.9400	0.0999	(9.450)	0	0	0
2019/09/27	2030	06/02/2020	8.40	Call	Bond Future	441.3700	0.4414	449.6800	0.4497	1.883	0	0	5,820
2019/09/27	2030	06/02/2020	9.15	Put	Bond Future	1,776.3300	1.7763	1,737.4100	1.7374	(2.191)	0	0	0
2019/09/27	2030	06/02/2020	9.14	Call	Bond Future	2,186.5000	2.1865	2,216.9800	2.2170	1.394	0	0	0

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2019/09/27	2030	06/02/2020			Bond Future	9.0777	93.2641	9.0664	93.3338	(0.124)	0.0000	0.0000	0
2019/09/27	2030	06/02/2020	9.00	Put	Bond Future	2,215.4200	2.2154	2,171.3800	2.1714	(1.988)	0	0	0
2019/09/27	2030	06/02/2020	9.00	Call	Bond Future	1,734.4100	1.7344	1,760.1200	1.7601	1.482	0	0	5,820
2019/09/27	2030	06/02/2020	8.40	Put	Bond Future	4,749.0500	4.7490	4,687.6100	4.6876	(1.294)	0	0	0
2019/09/27	2030	06/02/2020	9.15	Call	Bond Future	2,220.9900	2.2210	2,251.8200	2.2518	1.388	0	0	0
2019/09/27	2030	06/02/2020	9.14	Put	Bond Future	1,803.1800	1.8032	1,763.9100	1.7639	(2.178)	0	0	0
2019/09/27	2030	06/02/2020	9.16	Call	Bond Future	2,255.5300	2.2555	2,286.7000	2.2867	1.382	0	0	0
2019/09/27	2030	06/02/2020	9.16	Put	Bond Future	1,749.5900	1.7496	1,711.0100	1.7110	(2.205)	0	0	0
2019/09/27	2030	07/05/2020	8.79	Call	Bond Future	1,692.3400	1.6923	1,714.2300	1.7142	1.293	0	0	0
2019/09/27	2030	07/05/2020	8.78	Put	Bond Future	3,879.8700	3.8799	3,830.5500	3.8306	(1.271)	0	0	0
2019/09/27	2030	07/05/2020			Bond Future	9.1403	94.9778	9.1285	95.0488	(0.128)	0.0000	0.0000	0
2019/09/27	2030	07/05/2020	8.80	Call	Bond Future	1,717.3900	1.7174	1,739.5300	1.7395	1.289	0	0	0
2019/09/27	2030	07/05/2020	8.80	Put	Bond Future	3,805.4100	3.8054	3,756.5800	3.7566	(1.283)	0	0	0
2019/09/27	2030	07/05/2020	8.79	Put	Bond Future	3,842.6500	3.8426	3,793.5700	3.7936	(1.277)	0	0	0
2019/09/27	2030	07/05/2020	8.78	Call	Bond Future	1,667.2200	1.6672	1,688.8700	1.6889	1.299	0	0	0
2019/09/27	2032	07/11/2019	9.71	Call	Bond Future	2,818.8300	2.8188	2,865.0200	2.8650	1.639	0	0	0
2019/09/27	2032	07/11/2019	9.70	Put	Bond Future	459.1500	0.4591	430.0400	0.4300	(6.340)	0	0	0
2019/09/27	2032	07/11/2019			Bond Future	9.3566	92.9371	9.3457	93.0118	(0.117)	0.0000	0.0000	48,218
2019/09/27	2032	07/11/2019	9.72	Call	Bond Future	2,871.0800	2.8711	2,917.8500	2.9179	1.629	0	0	0
2019/09/27	2032	07/11/2019	9.72	Put	Bond Future	431.5200	0.4315	403.5700	0.4036	(6.477)	0	0	0
2019/09/27	2032	07/11/2019	9.71	Put	Bond Future	445.2000	0.4452	416.6700	0.4167	(6.408)	0	0	0
2019/09/27	2032	07/11/2019	9.70	Call	Bond Future	2,766.7900	2.7668	2,812.4000	2.8124	1.648	0	0	0
2019/09/27	2032	06/02/2020	9.40	Put	Bond Future	2,261.3700	2.2614	2,215.2200	2.2152	(2.041)	0	0	0
2019/09/27	2032	06/02/2020			Bond Future	9.4266	94.6020	9.4153	94.6781	(0.120)	0.0000	0.0000	0
2019/09/27	2032	06/02/2020	9.39	Call	Bond Future	2,047.5400	2.0475	2,077.1600	2.0772	1.447	0	0	0
2019/09/27	2032	06/02/2020	9.39	Put	Bond Future	2,294.1800	2.2942	2,247.6600	2.2477	(2.028)	0	0	0
2019/09/27	2032	06/02/2020	9.40	Call	Bond Future	2,082.1700	2.0822	2,112.1600	2.1122	1.440	0	0	0
2019/09/27	2032	06/02/2020	9.38	Call	Bond Future	2,013.2100	2.0132	2,042.4600	2.0425	1.453	0	0	0
2019/09/27	2032	06/02/2020	9.38	Put	Bond Future	2,327.3600	2.3274	2,280.4700	2.2805	(2.015)	0	0	0
2019/09/27	2032	07/05/2020	9.19	Call	Bond Future	2,025.7200	2.0257	2,051.0000	2.0510	1.248	0	0	0
2019/09/27	2032	07/05/2020			Bond Future	9.4937	92.1802	9.4819	92.2577	(0.123)	0.0000	0.0000	0
2019/09/27	2032	07/05/2020	9.17	Call	Bond Future	1,967.4100	1.9674	1,992.1700	1.9922	1.259	0	0	0
2019/09/27	2032	07/05/2020	9.17	Put	Bond Future	4,141.2700	4.1413	4,088.5900	4.0886	(1.272)	0	0	0
2019/09/27	2032	07/05/2020	9.19	Put	Bond Future	4,063.2000	4.0632	4,011.0400	4.0110	(1.284)	0	0	0
2019/09/27	2032	07/05/2020	9.18	Call	Bond Future	1,996.3100	1.9963	2,021.3300	2.0213	1.253	0	0	0
2019/09/27	2032	07/05/2020	9.18	Put	Bond Future	4,101.9400	4.1019	4,049.5200	4.0495	(1.278)	0	0	0
2019/09/27	2033	07/11/2019			Bond Future	102.3752	102.3752	102.5107	102.5107	0.132	0.0000	0.0000	6,260
2019/09/27	2033	06/02/2020			Bond Future	104.2343	104.2343	104.3723	104.3723	0.132	0.0000	0.0000	0
2019/09/27	2033	07/05/2020			Bond Future	104.9785	104.9785	105.1189	105.1189	0.134	0.0000	0.0000	0
2019/09/27	2037	07/11/2019	9.97	Call	Bond Future	2,308.2200	2.3082	2,349.0400	2.3490	1.768	0	0	0
2019/09/27	2037	07/11/2019			Bond Future	9.7678	91.9103	9.7569	91.9935	(0.112)	0.0000	0.0000	67,556
2019/09/27	2037	07/11/2019	9.95	Call	Bond Future	2,207.9700	2.2080	2,247.3300	2.2473	1.783	0	0	0
2019/09/27	2037	07/11/2019	9.95	Put	Bond Future	839.7300	0.8397	795.9000	0.7959	(5.220)	0	0	0
2019/09/27	2037	07/11/2019	9.97	Put	Bond Future	791.6900	0.7917	749.3200	0.7493	(5.352)	0	0	0
2019/09/27	2037	07/11/2019	9.96	Call	Bond Future	2,257.8500	2.2578	2,297.9400	2.2979	1.776	0	0	0

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2019/09/27	2037	07/11/2019	9.96	Put	Bond Future	815.4200	0.8154	772.3200	0.7723	(5.286)	0	0	0
2019/09/27	2037	06/02/2020	9.67	Call	Bond Future	1,902.4100	1.9024	1,930.0000	1.9300	1.450	0	0	0
2019/09/27	2037	06/02/2020	9.66	Put	Bond Future	3,236.1100	3.2361	3,178.6100	3.1786	(1.777)	0	0	0
2019/09/27	2037	06/02/2020			Bond Future	9.8405	89.2976	9.8292	89.3824	(0.115)	0.0000	0.0000	0
2019/09/27	2037	06/02/2020	9.68	Call	Bond Future	1,936.7400	1.9367	1,964.7000	1.9647	1.444	0	0	0
2019/09/27	2037	06/02/2020	9.68	Put	Bond Future	3,151.1300	3.1511	3,094.3900	3.0944	(1.801)	0	0	0
2019/09/27	2037	06/02/2020	9.67	Put	Bond Future	3,193.2900	3.1933	3,136.1800	3.1362	(1.788)	0	0	0
2019/09/27	2037	06/02/2020	9.66	Call	Bond Future	1,868.6400	1.8686	1,895.8400	1.8958	1.456	0	0	0
2019/09/27	2037	07/05/2020	9.60	Put	Bond Future	4,732.1900	4.7322	4,674.1300	4.6741	(1.227)	0	0	0
2019/09/27	2037	07/05/2020	9.59	Call	Bond Future	2,350.5800	2.3506	2,378.4400	2.3784	1.185	0	0	0
2019/09/27	2037	07/05/2020			Bond Future	9.9118	90.9385	9.9002	91.0247	(0.118)	0.0000	0.0000	0
2019/09/27	2037	07/05/2020	9.60	Call	Bond Future	2,382.5600	2.3826	2,410.7100	2.4107	1.182	0	0	0
2019/09/27	2037	07/05/2020	9.59	Put	Bond Future	4,777.0900	4.7771	4,718.7400	4.7187	(1.221)	0	0	0
2019/09/27	2037	07/05/2020	9.61	Call	Bond Future	2,414.7800	2.4148	2,443.2100	2.4432	1.177	0	0	0
2019/09/27	2037	07/05/2020	9.61	Put	Bond Future	4,687.6200	4.6876	4,629.8400	4.6298	(1.233)	0	0	0
2019/09/27	2038	07/11/2019			Bond Future	120.4403	120.4403	120.5475	120.5475	0.089	0.0000	0.0000	21,883
2019/09/27	2038	06/02/2020			Bond Future	120.9691	120.9691	121.0785	121.0785	0.090	0.0000	0.0000	0
2019/09/27	2038	07/05/2020			Bond Future	123.2203	123.2203	123.3317	123.3317	0.090	0.0000	0.0000	0
2019/09/27	2040	07/11/2019	10.04	Put	Bond Future	1,041.3500	1.0414	990.6400	0.9906	(4.870)	0	0	0
2019/09/27	2040	07/11/2019	10.03	Call	Bond Future	2,131.6200	2.1316	2,169.1800	2.1692	1.762	0	0	0
2019/09/27	2040	07/11/2019	9.80	Put	Bond Future	1,938.8300	1.9388	1,870.2000	1.8702	(3.540)	0	0	0
2019/09/27	2040	07/11/2019	9.30	Put	Bond Future	5,193.7600	5.1938	5,105.6600	5.1057	(1.696)	0	0	0
2019/09/27	2040	07/11/2019			Bond Future	9.8983	94.7288	9.8873	94.8178	(0.111)	0.0000	0.0000	43,592
2019/09/27	2040	07/11/2019	10.04	Call	Bond Future	2,182.8800	2.1829	2,221.2200	2.2212	1.756	0	0	0
2019/09/27	2040	07/11/2019	10.03	Put	Bond Future	1,069.8900	1.0699	1,018.4000	1.0184	(4.813)	0	0	0
2019/09/27	2040	07/11/2019	9.80	Call	Bond Future	1,134.0700	1.1341	1,154.4900	1.1545	1.801	0	0	1,260
2019/09/27	2040	07/11/2019	9.30	Call	Bond Future	116.5900	0.1166	117.5400	0.1175	0.815	0	0	1,260
2019/09/27	2040	07/11/2019	10.05	Call	Bond Future	2,234.6700	2.2347	2,273.7700	2.2738	1.750	0	0	0
2019/09/27	2040	07/11/2019	10.05	Put	Bond Future	1,013.4600	1.0135	963.5100	0.9635	(4.929)	0	0	0
2019/09/27	2040	06/02/2020	9.00	Put	Bond Future	8,564.6800	8.5647	8,478.3700	8.4784	(1.008)	0	0	0
2019/09/27	2040	06/02/2020	9.76	Call	Bond Future	1,846.9700	1.8470	1,874.8500	1.8749	1.509	0	0	0
2019/09/27	2040	06/02/2020			Bond Future	9.9718	91.9160	9.9605	92.0067	(0.113)	0.0000	0.0000	0
2019/09/27	2040	06/02/2020	8.40	Put	Bond Future	14,134.0700	14.1341	14,043.7700	14.0438	(0.639)	0	0	0
2019/09/27	2040	06/02/2020	8.40	Call	Bond Future	21.6400	0.0216	22.0400	0.0220	1.848	0	0	0
2019/09/27	2040	06/02/2020	9.74	Call	Bond Future	1,776.0500	1.7760	1,803.1100	1.8031	1.524	0	0	0
2019/09/27	2040	06/02/2020	9.74	Put	Bond Future	3,665.7200	3.6657	3,602.0800	3.6021	(1.736)	0	0	0
2019/09/27	2040	06/02/2020	9.00	Call	Bond Future	214.3100	0.2143	218.7000	0.2187	2.048	0	0	0
2019/09/27	2040	06/02/2020	9.76	Put	Bond Future	3,571.2000	3.5712	3,508.3800	3.5084	(1.759)	0	0	0
2019/09/27	2040	06/02/2020	9.75	Call	Bond Future	1,812.0800	1.8121	1,839.5400	1.8395	1.515	0	0	0
2019/09/27	2040	06/02/2020	9.75	Put	Bond Future	3,618.9700	3.6190	3,555.7300	3.5557	(1.747)	0	0	0
2019/09/27	2040	07/05/2020	9.75	Put	Bond Future	4,946.7400	4.9467	4,885.1100	4.8851	(1.246)	0	0	0
2019/09/27	2040	07/05/2020	9.74	Call	Bond Future	2,535.8800	2.5359	2,566.3000	2.5663	1.200	0	0	0
2019/09/27	2040	07/05/2020			Bond Future	10.0440	93.6050	10.0324	93.6974	(0.116)	0.0000	0.0000	0
2019/09/27	2040	07/05/2020	9.75	Call	Bond Future	2,571.5500	2.5715	2,602.2800	2.6023	1.195	0	0	0
2019/09/27	2040	07/05/2020	9.74	Put	Bond Future	4,993.5500	4.9936	4,931.6100	4.9316	(1.240)	0	0	0
2019/09/27	2040	07/05/2020	9.73	Call	Bond Future	2,500.4600	2.5005	2,530.5700	2.5306	1.204	0	0	0

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2019/09/27	2040	07/05/2020	9.73	Put	Bond Future	5,040.7300	5.0407	4,978.4800	4.9785	(1.235)	0	0	0
2019/09/27	2044	07/11/2019	10.07	Put	Bond Future	1,102.4600	1.1025	1,049.5500	1.0495	(4.799)	0	0	0
2019/09/27	2044	07/11/2019	9.74	Put	Bond Future	2,554.2300	2.5542	2,477.3000	2.4773	(3.012)	0	0	0
2019/09/27	2044	07/11/2019	10.52	Call	Bond Future	4,727.4400	4.7274	4,795.7900	4.7958	1.446	0	0	0
2019/09/27	2044	07/11/2019			Bond Future	9.9574	91.4739	9.9464	91.5641	(0.110)	0.0000	0.0000	37,997
2019/09/27	2044	07/11/2019	10.06	Call	Bond Future	1,974.4800	1.9745	2,010.9900	2.0110	1.849	0	0	0
2019/09/27	2044	07/11/2019	10.06	Put	Bond Future	1,134.0000	1.1340	1,080.2900	1.0803	(4.736)	0	0	0
2019/09/27	2044	07/11/2019	10.52	Put	Bond Future	278.5900	0.2786	256.7200	0.2567	(7.850)	0	0	328
2019/09/27	2044	07/11/2019	10.07	Call	Bond Future	2,024.1300	2.0241	2,061.4400	2.0614	1.843	0	0	0
2019/09/27	2044	07/11/2019	9.19	Call	Bond Future	35.6500	0.0356	35.5900	0.0356	(0.168)	0	0	328
2019/09/27	2044	07/11/2019	9.74	Call	Bond Future	729.2600	0.7293	742.5500	0.7425	1.822	0	0	328
2019/09/27	2044	07/11/2019	10.05	Call	Bond Future	1,925.4300	1.9254	1,961.1200	1.9611	1.854	0	0	0
2019/09/27	2044	07/11/2019	10.05	Put	Bond Future	1,166.2600	1.1663	1,111.7300	1.1117	(4.676)	0	0	0
2019/09/27	2044	07/11/2019	9.19	Put	Bond Future	6,766.0400	6.7660	6,675.7600	6.6758	(1.334)	0	0	0
2019/09/27	2044	06/02/2020	9.74	Call	Bond Future	1,636.3700	1.6364	1,661.4800	1.6615	1.534	0	0	328
2019/09/27	2044	06/02/2020	10.78	Put	Bond Future	952.2700	0.9523	925.0000	0.9250	(2.864)	0	0	328
2019/09/27	2044	06/02/2020	9.77	Put	Bond Future	3,889.2900	3.8893	3,823.7300	3.8237	(1.686)	0	0	0
2019/09/27	2044	06/02/2020			Bond Future	10.0289	88.7281	10.0176	88.8200	(0.112)	0.0000	0.0000	0
2019/09/27	2044	06/02/2020	9.09	Put	Bond Future	8,483.5500	8.4836	8,396.6600	8.3967	(1.024)	0	0	0
2019/09/27	2044	06/02/2020	9.09	Call	Bond Future	248.9600	0.2490	253.9600	0.2540	2.008	0	0	328
2019/09/27	2044	06/02/2020	9.74	Put	Bond Future	4,042.6100	4.0426	3,975.8300	3.9758	(1.652)	0	0	0
2019/09/27	2044	06/02/2020	9.77	Call	Bond Future	1,737.9900	1.7380	1,764.3200	1.7643	1.515	0	0	0
2019/09/27	2044	06/02/2020	10.78	Call	Bond Future	6,733.4600	6.7335	6,798.0800	6.7981	0.960	0	0	0
2019/09/27	2044	06/02/2020	9.78	Call	Bond Future	1,772.0000	1.7720	1,798.7400	1.7987	1.509	0	0	0
2019/09/27	2044	06/02/2020	9.76	Put	Bond Future	3,940.3000	3.9403	3,874.3300	3.8743	(1.674)	0	0	0
2019/09/27	2044	06/02/2020	9.78	Put	Bond Future	3,838.5800	3.8386	3,773.4300	3.7734	(1.697)	0	0	0
2019/09/27	2044	06/02/2020	9.76	Call	Bond Future	1,704.1500	1.7041	1,730.0700	1.7301	1.521	0	0	0
2019/09/27	2044	07/05/2020	9.33	Call	Bond Future	1,201.2100	1.2012	1,218.2600	1.2183	1.419	0	0	100
2019/09/27	2044	07/05/2020	9.98	Call	Bond Future	3,300.7800	3.3008	3,337.4900	3.3375	1.112	0	0	100
2019/09/27	2044	07/05/2020	9.26	Call	Bond Future	1,039.0000	1.0390	1,054.1900	1.0542	1.462	0	0	556
2019/09/27	2044	07/05/2020	9.81	Call	Bond Future	2,660.2600	2.6603	2,691.6100	2.6916	1.178	0	0	0
2019/09/27	2044	07/05/2020	9.79	Put	Bond Future	5,134.8700	5.1349	5,072.0300	5.0720	(1.224)	0	0	0
2019/09/27	2044	07/05/2020			Bond Future	10.0990	90.3585	10.0874	90.4521	(0.115)	0.0000	0.0000	0
2019/09/27	2044	07/05/2020	9.33	Put	Bond Future	7,768.3200	7.7683	7,691.8100	7.6918	(0.985)	0	0	0
2019/09/27	2044	07/05/2020	9.81	Put	Bond Future	5,037.0500	5.0370	4,974.8400	4.9748	(1.235)	0	0	0
2019/09/27	2044	07/05/2020	9.79	Call	Bond Future	2,589.6500	2.5896	2,620.3700	2.6204	1.186	0	0	0
2019/09/27	2044	07/05/2020	9.98	Put	Bond Future	4,266.5700	4.2666	4,209.7200	4.2097	(1.332)	0	0	0
2019/09/27	2044	07/05/2020	11.09	Call	Bond Future	8,840.2600	8.8403	8,906.3900	8.9064	0.748	0	0	0
2019/09/27	2044	07/05/2020	9.26	Put	Bond Future	8,243.8500	8.2438	8,165.4800	8.1655	(0.951)	0	0	0
2019/09/27	2044	07/05/2020	9.91	Put	Bond Future	4,570.9400	4.5709	4,511.8900	4.5119	(1.292)	0	0	0
2019/09/27	2044	07/05/2020	9.80	Put	Bond Future	5,085.7700	5.0858	5,023.2500	5.0232	(1.229)	0	0	0
2019/09/27	2044	07/05/2020	11.09	Put	Bond Future	1,435.3300	1.4353	1,407.9000	1.4079	(1.911)	0	0	100
2019/09/27	2044	07/05/2020	9.91	Call	Bond Future	3,028.6100	3.0286	3,063.1200	3.0631	1.139	0	0	556
2019/09/27	2044	07/05/2020	11.02	Call	Bond Future	8,481.0700	8.4811	8,545.5500	8.5455	0.760	0	0	0
2019/09/27	2044	07/05/2020	11.02	Put	Bond Future	1,564.0100	1.5640	1,534.9300	1.5349	(1.859)	0	0	556
2019/09/27	2044	07/05/2020	9.80	Call	Bond Future	2,624.8300	2.6248	2,655.8700	2.6559	1.183	0	0	0
2019/09/27	2044	06/08/2020	9.01	Call	Bond Future	1,168.2200	1.1682	1,182.9300	1.1829	1.259	0	0	140

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2019/09/27	2044	06/08/2020	9.66	Call	Bond Future	2,868.2900	2.8683	2,898.0800	2.8981	1.039	0	0	140
2019/09/27	2044	06/08/2020	9.88	Call	Bond Future	3,627.1900	3.6272	3,662.5900	3.6626	0.976	0	0	0
2019/09/27	2044	06/08/2020			Bond Future	10.1696	87.6573	10.1576	87.7525	(0.118)	0.0000	0.0000	0
2019/09/27	2044	06/08/2020	9.86	Call	Bond Future	3,554.5300	3.5545	3,589.4200	3.5894	0.982	0	0	0
2019/09/27	2044	06/08/2020	9.86	Put	Bond Future	6,071.3100	6.0713	6,010.9900	6.0110	(0.994)	0	0	0
2019/09/27	2044	06/08/2020	9.01	Put	Bond Future	11,246.1200	11.2461	11,165.6200	11.1656	(0.716)	0	0	0
2019/09/27	2044	06/08/2020	9.66	Put	Bond Future	7,075.6100	7.0756	7,010.1900	7.0102	(0.925)	0	0	0
2019/09/27	2044	06/08/2020	9.88	Put	Bond Future	5,977.7500	5.9777	5,917.9400	5.9179	(1.001)	0	0	0
2019/09/27	2044	06/08/2020	10.93	Call	Bond Future	8,342.5100	8.3425	8,402.3900	8.4024	0.718	0	0	0
2019/09/27	2044	06/08/2020	10.93	Put	Bond Future	2,636.2300	2.6362	2,600.9000	2.6009	(1.340)	0	0	140
2019/09/27	2044	06/08/2020	9.87	Call	Bond Future	3,590.6100	3.5906	3,625.7500	3.6257	0.979	0	0	0
2019/09/27	2044	06/08/2020	9.87	Put	Bond Future	6,024.2200	6.0242	5,964.1500	5.9641	(0.997)	0	0	0
2019/09/27	2046	07/11/2019			Bond Future	111.7236	111.7236	111.7429	111.7429	0.017	0.0000	0.0000	17,994
2019/09/27	2046	06/02/2020			Bond Future	113.7525	113.7525	113.7721	113.7721	0.017	0.0000	0.0000	0
2019/09/27	2046	07/05/2020			Bond Future	114.1211	114.1211	114.1411	114.1411	0.017	0.0000	0.0000	0
2019/09/27	2050	07/11/2019			Bond Future	116.0482	116.0482	116.0682	116.0682	0.017	0.0000	0.0000	12,916
2019/09/27	2050	06/02/2020			Bond Future	116.3200	116.3200	116.3404	116.3404	0.018	0.0000	0.0000	0
2019/09/27	2050	07/05/2020			Bond Future	118.4848	118.4848	118.5053	118.5053	0.017	0.0000	0.0000	0
2019/09/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	AL37	07/11/2019			Index Future	665.4080	665.4080	665.4550	665.4550	0.007	0.0000	0.0000	0
2019/09/27	AL37	06/02/2020			Index Future	677.3280	677.3280	677.3770	677.3770	0.007	0.0000	0.0000	0
2019/09/27	AL37	07/05/2020			Index Future	689.7730	689.7730	689.8220	689.8220	0.007	0.0000	0.0000	0
2019/09/27	AL7T	07/11/2019			Index Future	773.1180	773.1180	773.5040	773.5040	0.050	0.0000	0.0000	120
2019/09/27	AL7T	06/02/2020			Index Future	786.9680	786.9680	787.3620	787.3620	0.050	0.0000	0.0000	0
2019/09/27	AL7T	07/05/2020			Index Future	801.4270	801.4270	801.8270	801.8270	0.050	0.0000	0.0000	0
2019/09/27	ALBI	07/11/2019			Index Future	692.3440	692.3440	692.7830	692.7830	0.063	0.0000	0.0000	220
2019/09/27	ALBI	06/02/2020			Index Future	704.7470	704.7470	705.1940	705.1940	0.063	0.0000	0.0000	0
2019/09/27	ALBI	07/05/2020			Index Future	717.6950	717.6950	718.1500	718.1500	0.063	0.0000	0.0000	0
2019/09/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	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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2019/09/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/27	ES33	07/11/2019			Bond Future	10.8836	77.2556	10.8772	77.2927	(0.059)	0.0000	0.0000	350
2019/09/27	ES33	06/02/2020			Bond Future	11.0038	78.6396	10.9971	78.6773	(0.060)	0.0000	0.0000	0
2019/09/27	ES33	07/05/2020			Bond Future	11.1197	76.2906	11.1129	76.3290	(0.062)	0.0000	0.0000	0
2019/09/27	ES42	07/11/2019			Bond Future	11.2331	78.1693	11.2216	78.2451	(0.102)	0.0000	0.0000	4,919
2019/09/27	ES42	06/02/2020			Bond Future	11.3482	79.5696	11.3363	79.6467	(0.105)	0.0000	0.0000	0
2019/09/27	ES42	07/05/2020			Bond Future	11.4640	76.7670	11.4517	76.8455	(0.107)	0.0000	0.0000	0
2019/09/27	GOVI	07/11/2019	672.90	Call	GOVI	122,960.0000	12.2960	127,440.0000	12.7440	3.643	0	0	0
2019/09/27	GOVI	07/11/2019			GOVI	685.1960	685.1960	685.6440	685.6440	0.065	0.0000	0.0000	1,201
2019/09/27	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	GOVI	07/11/2019	672.91	Call	GOVI	122,860.0000	12.2860	127,340.0000	12.7340	3.646	0	0	0
2019/09/27	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	GOVI	07/11/2019	672.92	Call	GOVI	122,760.0000	12.2760	127,240.0000	12.7240	3.649	0	0	0
2019/09/27	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	GOVI	06/02/2020	703.15	Put	GOVI	56,790.0000	5.6790	52,230.0000	5.2230	(8.030)	0	0	0
2019/09/27	GOVI	06/02/2020			GOVI	697.4710	697.4710	697.9270	697.9270	0.065	0.0000	0.0000	0
2019/09/27	GOVI	06/02/2020	703.14	Put	GOVI	56,690.0000	5.6690	52,130.0000	5.2130	(8.044)	0	0	0
2019/09/27	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	GOVI	06/02/2020	703.13	Put	GOVI	56,590.0000	5.6590	52,030.0000	5.2030	(8.058)	0	0	0
2019/09/27	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	GOVI	07/05/2020			GOVI	710.2850	710.2850	710.7490	710.7490	0.065	0.0000	0.0000	0
2019/09/27	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	GOVI	07/05/2020	720.00	Put	GOVI	97,150.0000	9.7150	92,510.0000	9.2510	(4.776)	0	0	0
2019/09/27	GOVI	07/05/2020	719.98	Put	GOVI	96,950.0000	9.6950	92,310.0000	9.2310	(4.786)	0	0	0
2019/09/27	GOVI	07/05/2020	719.99	Put	GOVI	97,050.0000	9.7050	92,410.0000	9.2410	(4.781)	0	0	0
2019/09/27	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/27	IGOV	07/11/2019			Index Future	262.3690	262.3690	262.2990	262.2990	(0.027)	0.0000	0.0000	1,070
2019/09/27	IGOV	06/02/2020			Index Future	267.1340	267.1340	267.0630	267.0630	(0.027)	0.0000	0.0000	0
2019/09/27	IGOV	07/05/2020			Index Future	272.1050	272.1050	272.0320	272.0320	(0.027)	0.0000	0.0000	0
2019/09/27	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
2019/09/27	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5700	98.5700	0.000	0.0000	0.0000	0
2019/09/27	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	101.9900	101.9900	0.000	0.0000	0.0000	0
2019/09/27	IS02	21/09/2020			Interest Rate Swap	98.8000	98.8000	98.8100	98.8100	0.010	0.0000	0.0000	0
2019/09/27	IS05	17/12/2020			Interest Rate Swap	95.4100	95.4100	95.4200	95.4200	0.010	0.0000	0.0000	0
2019/09/27	IS05	16/03/2021			Interest Rate Swap	94.3800	94.3800	94.4000	94.4000	0.021	0.0000	0.0000	0
2019/09/27	IS05	15/06/2021			Interest Rate Swap	93.3200	93.3200	93.3400	93.3400	0.021	0.0000	0.0000	0
2019/09/27	IS05	21/09/2021			Interest Rate Swap	93.2100	93.2100	93.2400	93.2400	0.032	0.0000	0.0000	0
2019/09/27	IS05	21/12/2021			Interest Rate Swap	95.1800	95.1800	95.2200	95.2200	0.042	0.0000	0.0000	51
2019/09/27	IS05	15/03/2022			Interest Rate Swap	95.1100	95.1100	95.1500	95.1500	0.042	0.0000	0.0000	0
2019/09/27	IS05	21/06/2022			Interest Rate Swap	96.0700	96.0700	96.1000	96.1000	0.031	0.0000	0.0000	0
2019/09/27	IS05	20/09/2022			Interest Rate Swap	99.8000	99.8000	99.8400	99.8400	0.040	0.0000	0.0000	0
2019/09/27	IS05	20/12/2022			Interest Rate Swap	100.8600	100.8600	100.9000	100.9000	0.040	0.0000	0.0000	0
2019/09/27	IS05	22/03/2023			Interest Rate Swap	93.9600	93.9600	93.9900	93.9900	0.032	0.0000	0.0000	0
2019/09/27	IS05	20/06/2023			Interest Rate Swap	99.8800	99.8800	99.9100	99.9100	0.030	0.0000	0.0000	0
2019/09/27	IS05	19/09/2023			Interest Rate Swap	95.1400	95.1400	95.1800	95.1800	0.042	0.0000	0.0000	0
2019/09/27	IS10	17/12/2025			Interest Rate Swap	90.4600	90.4600	90.5500	90.5500	0.099	0.0000	0.0000	0
2019/09/27	IS10	16/03/2026			Interest Rate Swap	87.2800	87.2800	87.3700	87.3700	0.103	0.0000	0.0000	0
2019/09/27	IS10	15/06/2026			Interest Rate Swap	85.8800	85.8800	85.9700	85.9700	0.105	0.0000	0.0000	0
2019/09/27	IS10	21/09/2026			Interest Rate Swap	87.9900	87.9900	88.0800	88.0800	0.102	0.0000	0.0000	0
2019/09/27	IS10	21/12/2026			Interest Rate Swap	91.8100	91.8100	91.8900	91.8900	0.087	0.0000	0.0000	0
2019/09/27	IS10	15/03/2027			Interest Rate Swap	90.2800	90.2800	90.3700	90.3700	0.100	0.0000	0.0000	0
2019/09/27	IS10	21/06/2027			Interest Rate Swap	92.3600	92.3600	92.4500	92.4500	0.097	0.0000	0.0000	0
2019/09/27	IS10	20/09/2027			Interest Rate Swap	97.8900	97.8900	97.9800	97.9800	0.092	0.0000	0.0000	0
2019/09/27	IS10	20/12/2027			Interest Rate Swap	98.2300	98.2300	98.3200	98.3200	0.092	0.0000	0.0000	0
2019/09/27	IS10	22/03/2028			Interest Rate Swap	91.5600	91.5600	91.6600	91.6600	0.109	0.0000	0.0000	0
2019/09/27	IS10	20/06/2028			Interest Rate Swap	98.9300	98.9300	99.0200	99.0200	0.091	0.0000	0.0000	0
2019/09/27	IS10	19/09/2028			Interest Rate Swap	92.3100	92.3100	92.4100	92.4100	0.108	0.0000	0.0000	0
2019/09/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/27	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/27	R023	07/11/2019	7.98	Call	Bond Future	1,674.8700	1.6749	1,674.2200	1.6742	(0.039)	0	0	0
2019/09/27	R023	07/11/2019			Bond Future	7.4054	102.5383	7.4051	102.5391	(0.004)	0.0000	0.0000	54,077
2019/09/27	R023	07/11/2019	7.99	Call	Bond Future	1,702.2400	1.7022	1,701.6300	1.7016	(0.036)	0	0	0
2019/09/27	R023	07/11/2019	7.98	Put	Bond Future	25.5700	0.0256	24.1100	0.0241	(5.710)	0	0	0
2019/09/27	R023	07/11/2019	7.99	Put	Bond Future	24.5400	0.0245	23.1200	0.0231	(5.786)	0	0	0
2019/09/27	R023	07/11/2019	8.00	Call	Bond Future	1,729.7000	1.7297	1,729.1200	1.7291	(0.034)	0	0	0
2019/09/27	R023	07/11/2019	8.00	Put	Bond Future	23.6000	0.0236	22.2100	0.0222	(5.890)	0	0	0
2019/09/27	R023	06/02/2020	7.54	Call	Bond Future	798.8600	0.7989	797.0200	0.7970	(0.230)	0	0	0
2019/09/27	R023	06/02/2020			Bond Future	7.4256	104.3752	7.4253	104.3761	(0.004)	0.0000	0.0000	0
2019/09/27	R023	06/02/2020	7.52	Call	Bond Future	764.3800	0.7644	762.5300	0.7625	(0.242)	0	0	0
2019/09/27	R023	06/02/2020	7.52	Put	Bond Future	510.1700	0.5102	507.4600	0.5075	(0.531)	0	0	0
2019/09/27	R023	06/02/2020	7.54	Put	Bond Future	490.8700	0.4909	488.1700	0.4882	(0.550)	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
2019/09/27	R023	06/02/2020	7.53	Call	Bond Future	781.5300	0.7815	779.6900	0.7797	(0.235)	0	0	0
2019/09/27	R023	06/02/2020	7.53	Put	Bond Future	500.4300	0.5004	497.7300	0.4977	(0.540)	0	0	0
2019/09/27	R023	07/05/2020	6.91	Put	Bond Future	1,518.8000	1.5188	1,516.9500	1.5169	(0.122)	0	0	0
2019/09/27	R023	07/05/2020			Bond Future	7.4175	102.3601	7.4171	102.3610	(0.005)	0.0000	0.0000	0
2019/09/27	R023	07/05/2020	6.90	Call	Bond Future	231.0600	0.2311	230.0800	0.2301	(0.424)	0	0	0
2019/09/27	R023	07/05/2020	6.90	Put	Bond Future	1,536.2300	1.5362	1,534.4000	1.5344	(0.119)	0	0	0
2019/09/27	R023	07/05/2020	6.91	Call	Bond Future	239.0600	0.2391	238.0600	0.2381	(0.418)	0	0	0
2019/09/27	R023	07/05/2020	6.89	Call	Bond Future	223.2200	0.2232	222.2500	0.2223	(0.435)	0	0	0
2019/09/27	R023	07/05/2020	6.89	Put	Bond Future	1,553.8100	1.5538	1,551.9900	1.5520	(0.117)	0	0	0
2019/09/27	R035	07/11/2019	9.88	Call	Bond Future	2,590.4900	2.5905	2,607.3600	2.6074	0.651	0	0	0
2019/09/27	R035	07/11/2019	9.89	Call	Bond Future	2,644.2400	2.6442	2,661.5500	2.6615	0.655	0	0	0
2019/09/27	R035	07/11/2019	9.87	Put	Bond Future	703.6100	0.7036	675.3200	0.6753	(4.021)	0	0	0
2019/09/27	R035	07/11/2019	10.21	Put	Bond Future	245.4400	0.2454	230.5200	0.2305	(6.079)	0	0	3,500
2019/09/27	R035	07/11/2019			Bond Future	9.6246	95.8253	9.6187	95.8701	(0.061)	0.0000	0.0000	97,124
2019/09/27	R035	07/11/2019	9.89	Put	Bond Future	663.7200	0.6637	636.3000	0.6363	(4.131)	0	0	0
2019/09/27	R035	07/11/2019	9.87	Call	Bond Future	2,537.0500	2.5371	2,553.4900	2.5535	0.648	0	0	0
2019/09/27	R035	07/11/2019	8.92	Put	Bond Future	5,620.3100	5.6203	5,574.1700	5.5742	(0.821)	0	0	0
2019/09/27	R035	07/11/2019	8.92	Call	Bond Future	50.9500	0.0509	49.5400	0.0495	(2.767)	0	0	3,500
2019/09/27	R035	07/11/2019	9.52	Put	Bond Future	1,809.4900	1.8095	1,767.3900	1.7674	(2.327)	0	0	0
2019/09/27	R035	07/11/2019	9.52	Call	Bond Future	1,012.0500	1.0120	1,014.6800	1.0147	0.260	0	0	3,500
2019/09/27	R035	07/11/2019	9.88	Put	Bond Future	683.4700	0.6835	655.6100	0.6556	(4.076)	0	0	0
2019/09/27	R035	07/11/2019	10.21	Call	Bond Future	4,532.9900	4.5330	4,562.8000	4.5628	0.658	0	0	0
2019/09/27	R035	06/02/2020	9.60	Call	Bond Future	2,059.4800	2.0595	2,071.6100	2.0716	0.589	0	0	0
2019/09/27	R035	06/02/2020	9.61	Put	Bond Future	2,780.2000	2.7802	2,746.8800	2.7469	(1.198)	0	0	0
2019/09/27	R035	06/02/2020			Bond Future	9.7013	97.5420	9.6952	97.5876	(0.063)	0.0000	0.0000	0
2019/09/27	R035	06/02/2020	9.60	Put	Bond Future	2,819.3600	2.8194	2,785.8300	2.7858	(1.189)	0	0	0
2019/09/27	R035	06/02/2020	9.61	Call	Bond Future	2,095.7400	2.0957	2,108.0800	2.1081	0.589	0	0	0
2019/09/27	R035	06/02/2020	9.59	Call	Bond Future	2,023.3300	2.0233	2,035.2500	2.0353	0.589	0	0	0
2019/09/27	R035	06/02/2020	9.59	Put	Bond Future	2,858.7200	2.8587	2,824.9800	2.8250	(1.180)	0	0	0
2019/09/27	R035	07/05/2020	9.75	Call	Bond Future	3,308.3700	3.3084	3,324.6000	3.3246	0.491	0	0	5,000
2019/09/27	R035	07/05/2020	10.75	Put	Bond Future	1,266.1300	1.2661	1,249.7400	1.2497	(1.294)	0	0	5,000
2019/09/27	R035	07/05/2020	9.48	Put	Bond Future	4,507.6000	4.5076	4,473.3000	4.4733	(0.761)	0	0	0
2019/09/27	R035	07/05/2020	9.47	Call	Bond Future	2,316.0500	2.3160	2,328.0100	2.3280	0.516	0	0	0
2019/09/27	R035	07/05/2020			Bond Future	9.7688	94.8305	9.7625	94.8769	(0.065)	0.0000	0.0000	0
2019/09/27	R035	07/05/2020	9.11	Put	Bond Future	6,317.9700	6.3180	6,278.6700	6.2787	(0.622)	0	0	0
2019/09/27	R035	07/05/2020	9.11	Call	Bond Future	1,286.6100	1.2866	1,293.7100	1.2937	0.552	0	0	5,000
2019/09/27	R035	07/05/2020	9.75	Put	Bond Future	3,446.5600	3.4466	3,416.3900	3.4164	(0.875)	0	0	0
2019/09/27	R035	07/05/2020	10.75	Call	Bond Future	8,088.2900	8.0883	8,118.3000	8.1183	0.371	0	0	0
2019/09/27	R035	07/05/2020	9.48	Call	Bond Future	2,349.2300	2.3492	2,361.3300	2.3613	0.515	0	0	0
2019/09/27	R035	07/05/2020	9.47	Put	Bond Future	4,550.4600	4.5505	4,516.0200	4.5160	(0.757)	0	0	0
2019/09/27	R035	07/05/2020	9.49	Call	Bond Future	2,382.3500	2.3824	2,394.6100	2.3946	0.515	0	0	0
2019/09/27	R035	07/05/2020	9.49	Put	Bond Future	4,464.7700	4.4648	4,430.6300	4.4306	(0.765)	0	0	0
2019/09/27	R035	06/08/2020	9.00	Put	Bond Future	8,456.4800	8.4565	8,417.6400	8.4176	(0.459)	0	0	0
2019/09/27	R035	06/08/2020	9.92	Put	Bond Future	4,461.5800	4.4616	4,432.5500	4.4325	(0.651)	0	0	0
2019/09/27	R035	06/08/2020			Bond Future	9.8353	96.5975	9.8288	96.6448	(0.066)	0.0000	0.0000	0
2019/09/27	R035	06/08/2020	9.00	Call	Bond Future	2,108.8300	2.1088	2,117.3000	2.1173	0.402	0	0	24,761
2019/09/27	R035	06/08/2020	9.92	Call	Bond Future	5,071.7600	5.0718	5,090.0400	5.0900	0.360	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
2019/09/27	R035	06/08/2020	9.93	Call	Bond Future	5,110.5800		5.1106	5,128.9700	5.1290	0.360	0	0	0
2019/09/27	R035	06/08/2020	9.91	Put	Bond Future	4,494.3100		4.4943	4,465.1600	4.4652	(0.649)	0	0	0
2019/09/27	R035	06/08/2020	8.75	Put	Bond Future	9,905.7600		9.9058	9,864.7500	9.8648	(0.414)	0	0	0
2019/09/27	R035	06/08/2020	8.75	Call	Bond Future	1,536.8400		1.5368	1,543.1400	1.5431	0.410	0	0	3,000
2019/09/27	R035	06/08/2020	9.93	Put	Bond Future	4,428.7100		4.4287	4,399.7900	4.3998	(0.653)	0	0	0
2019/09/27	R035	06/08/2020	9.91	Call	Bond Future	5,032.7200		5.0327	5,050.8800	5.0509	0.361	0	0	0
2019/09/27	R186	07/11/2019	8.94	Call	Bond Future	3,545.4200		3.5454	3,570.6700	3.5707	0.712	0	0	0
2019/09/27	R186	07/11/2019	8.23	Call	Bond Future	674.4900		0.6745	677.4100	0.6774	0.433	0	0	4,955
2019/09/27	R186	07/11/2019	8.20	Call	Bond Future	604.3000		0.6043	606.4900	0.6065	0.362	0	0	0
2019/09/27	R186	07/11/2019			Bond Future	8.3194		115.6379	8.3137	115.6703	(0.069)	0.0000	0.0000	127,067
2019/09/27	R186	07/11/2019	8.94	Put	Bond Future	96.4400		0.0964	89.3100	0.0893	(7.393)	0	0	0
2019/09/27	R186	07/11/2019	8.25	Put	Bond Future	1,118.3300		1.1183	1,089.3900	1.0894	(2.588)	0	0	3,750
2019/09/27	R186	07/11/2019	8.25	Call	Bond Future	724.0800		0.7241	727.5200	0.7275	0.475	0	0	3,750
2019/09/27	R186	07/11/2019	8.73	Call	Bond Future	2,519.9900		2.5200	2,539.7100	2.5397	0.783	0	0	0
2019/09/27	R186	07/11/2019	8.73	Put	Bond Future	222.4500		0.2225	209.7900	0.2098	(5.691)	0	0	4,955
2019/09/27	R186	07/11/2019	8.95	Call	Bond Future	3,595.9700		3.5960	3,621.4200	3.6214	0.708	0	0	0
2019/09/27	R186	07/11/2019	8.96	Put	Bond Future	88.8200		0.0888	82.0900	0.0821	(7.577)	0	0	0
2019/09/27	R186	07/11/2019	8.23	Put	Bond Future	1,182.7400		1.1827	1,153.2800	1.1533	(2.491)	0	0	0
2019/09/27	R186	07/11/2019	8.20	Put	Bond Future	1,283.8300		1.2838	1,253.6400	1.2536	(2.352)	0	0	7,500
2019/09/27	R186	07/11/2019	8.95	Put	Bond Future	92.5600		0.0926	85.6300	0.0856	(7.487)	0	0	0
2019/09/27	R186	07/11/2019	8.96	Call	Bond Future	3,646.6400		3.6466	3,672.2900	3.6723	0.703	0	0	0
2019/09/27	R186	06/02/2020	8.11	Put	Bond Future	2,447.4700		2.4475	2,420.8800	2.4209	(1.086)	0	0	0
2019/09/27	R186	06/02/2020	8.50	Call	Bond Future	2,044.3700		2.0444	2,057.1800	2.0572	0.627	0	0	0
2019/09/27	R186	06/02/2020	8.57	Call	Bond Future	2,282.2500		2.2822	2,296.2600	2.2963	0.614	0	0	0
2019/09/27	R186	06/02/2020			Bond Future	8.3718		112.4057	8.3658	112.4387	(0.072)	0.0000	0.0000	5,040
2019/09/27	R186	06/02/2020	8.11	Call	Bond Future	997.1800		0.9972	1,003.6100	1.0036	0.645	0	0	1,007
2019/09/27	R186	06/02/2020	8.55	Call	Bond Future	2,213.0900		2.2131	2,226.7500	2.2268	0.617	0	0	0
2019/09/27	R186	06/02/2020	8.55	Put	Bond Future	1,239.6000		1.2396	1,220.2400	1.2202	(1.562)	0	0	0
2019/09/27	R186	06/02/2020	9.00	Put	Bond Future	587.4700		0.5875	575.1800	0.5752	(2.092)	0	0	1,007
2019/09/27	R186	06/02/2020	8.50	Put	Bond Future	1,342.9200		1.3429	1,322.7100	1.3227	(1.505)	0	0	1,007
2019/09/27	R186	06/02/2020	8.57	Put	Bond Future	1,200.1900		1.2002	1,181.1800	1.1812	(1.584)	0	0	0
2019/09/27	R186	06/02/2020	9.00	Call	Bond Future	3,970.9300		3.9709	3,991.6600	3.9917	0.522	0	0	0
2019/09/27	R186	06/02/2020	8.56	Call	Bond Future	2,247.5500		2.2475	2,261.3800	2.2614	0.615	0	0	0
2019/09/27	R186	06/02/2020	8.56	Put	Bond Future	1,219.7600		1.2198	1,200.5700	1.2006	(1.573)	0	0	0
2019/09/27	R186	07/05/2020	8.28	Put	Bond Future	2,512.8600		2.5129	2,489.8700	2.4899	(0.915)	0	0	0
2019/09/27	R186	07/05/2020	8.93	Call	Bond Future	3,873.0100		3.8730	3,891.5700	3.8916	0.479	0	0	0
2019/09/27	R186	07/05/2020	8.09	Put	Bond Future	3,076.1900		3.0762	3,050.8900	3.0509	(0.822)	0	0	0
2019/09/27	R186	07/05/2020			Bond Future	8.4188		114.4711	8.4125	114.5046	(0.075)	0.0000	0.0000	0
2019/09/27	R186	07/05/2020	8.08	Call	Bond Future	1,287.8700		1.2879	1,296.0100	1.2960	0.632	0	0	0
2019/09/27	R186	07/05/2020	8.08	Put	Bond Future	3,108.4100		3.1084	3,082.9900	3.0830	(0.818)	0	0	0
2019/09/27	R186	07/05/2020	8.28	Call	Bond Future	1,771.6500		1.7716	1,782.2200	1.7822	0.597	0	0	6,000
2019/09/27	R186	07/05/2020	8.93	Put	Bond Future	1,196.7400		1.1967	1,181.7400	1.1817	(1.253)	0	0	6,000
2019/09/27	R186	07/05/2020	8.09	Call	Bond Future	1,309.9400		1.3099	1,318.2000	1.3182	0.631	0	0	0
2019/09/27	R186	07/05/2020	7.60	Put	Bond Future	4,948.6400		4.9486	4,918.4800	4.9185	(0.609)	0	0	0
2019/09/27	R186	07/05/2020	7.60	Call	Bond Future	482.7100		0.4827	486.1100	0.4861	0.704	0	0	6,000
2019/09/27	R186	07/05/2020	8.07	Call	Bond Future	1,266.0100		1.2660	1,274.0400	1.2740	0.634	0	0	0
2019/09/27	R186	07/05/2020	8.07	Put	Bond Future	3,140.8600		3.1409	3,115.3300	3.1153	(0.813)	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
2019/09/27	R197	07/11/2019			Bond Future	308.4147	308.4147	308.4615	308.4615	0.015	0.0000	0.0000	2,507
2019/09/27	R197	06/02/2020			Bond Future	306.3576	306.3576	306.4053	306.4053	0.016	0.0000	0.0000	40
2019/09/27	R197	07/05/2020			Bond Future	312.0587	312.0587	312.1074	312.1074	0.016	0.0000	0.0000	0
2019/09/27	R202	07/11/2019			Bond Future	233.6560	233.6560	233.1821	233.1821	(0.203)	0.0000	0.0000	9,010
2019/09/27	R202	06/02/2020			Bond Future	233.8317	233.8317	233.3492	233.3492	(0.206)	0.0000	0.0000	0
2019/09/27	R202	07/05/2020			Bond Future	238.1830	238.1830	237.6918	237.6918	(0.206)	0.0000	0.0000	0
2019/09/27	R207	07/11/2019	2.08	Put	Bond Future	829.6700	0.8297	830.4400	0.8304	0.093	0	0	0
2019/09/27	R207	07/11/2019			Bond Future	6.7168	102.4188	6.7211	102.4180	0.065	0.0000	0.0000	3,123
2019/09/27	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	R207	07/11/2019	2.07	Put	Bond Future	831.4700	0.8315	832.2400	0.8322	0.093	0	0	0
2019/09/27	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/27	R207	07/11/2019	2.06	Put	Bond Future	833.2800	0.8333	834.0500	0.8341	0.092	0	0	0
2019/09/27	R208	07/11/2019	6.83	Call	Bond Future	309.1000	0.3091	307.3200	0.3073	(0.576)	0	0	0
2019/09/27	R208	07/11/2019	6.82	Put	Bond Future	13.1900	0.0132	12.8100	0.0128	(2.881)	0	0	0
2019/09/27	R208	07/11/2019			Bond Future	6.6016	100.9762	6.6027	100.9748	0.017	0.0000	0.0000	11,031
2019/09/27	R208	07/11/2019	6.84	Call	Bond Future	320.8400	0.3208	319.0700	0.3191	(0.552)	0	0	0
2019/09/27	R208	07/11/2019	6.84	Put	Bond Future	10.6500	0.0106	10.3000	0.0103	(3.286)	0	0	0
2019/09/27	R208	07/11/2019	6.83	Put	Bond Future	11.8900	0.0119	11.5300	0.0115	(3.028)	0	0	0
2019/09/27	R208	07/11/2019	6.82	Call	Bond Future	297.4100	0.2974	295.6100	0.2956	(0.605)	0	0	0
2019/09/27	R208	06/02/2020	6.13	Put	Bond Future	367.4800	0.3675	368.4100	0.3684	0.253	0	0	0
2019/09/27	R208	06/02/2020	6.12	Call	Bond Future	20.8700	0.0209	20.4400	0.0204	(2.060)	0	0	0
2019/09/27	R208	06/02/2020			Bond Future	6.4488	102.7851	6.4500	102.7838	0.020	0.0000	0.0000	0
2019/09/27	R208	06/02/2020	6.13	Call	Bond Future	22.0500	0.0221	21.6100	0.0216	(1.995)	0	0	0
2019/09/27	R208	06/02/2020	6.12	Put	Bond Future	377.1700	0.3772	378.1100	0.3781	0.249	0	0	0
2019/09/27	R208	06/02/2020	6.14	Call	Bond Future	23.4400	0.0234	22.9800	0.0230	(1.962)	0	0	0
2019/09/27	R208	06/02/2020	6.14	Put	Bond Future	358.0100	0.3580	358.9200	0.3589	0.254	0	0	0
2019/09/27	R208	07/05/2020	4.81	Call	Bond Future	0.2100	0.0002	0.2000	0.0002	(4.762)	0	0	0
2019/09/27	R208	07/05/2020	4.80	Put	Bond Future	1,168.1900	1.1682	1,169.6300	1.1696	0.123	0	0	0
2019/09/27	R208	07/05/2020			Bond Future	6.1557	101.2701	6.1574	101.2686	0.028	0.0000	0.0000	0
2019/09/27	R208	07/05/2020	4.82	Call	Bond Future	0.2300	0.0002	0.2200	0.0002	(4.348)	0	0	0
2019/09/27	R208	07/05/2020	4.82	Put	Bond Future	1,150.8300	1.1508	1,152.2700	1.1523	0.125	0	0	0
2019/09/27	R208	07/05/2020	4.81	Put	Bond Future	1,159.5000	1.1595	1,160.9400	1.1609	0.124	0	0	0
2019/09/27	R208	07/05/2020	4.80	Call	Bond Future	0.2000	0.0002	0.1900	0.0002	(5.000)	0	0	0
2019/09/27	R209	07/11/2019	9.82	Call	Bond Future	1,984.9200	1.9849	1,996.4800	1.9965	0.582	0	0	0
2019/09/27	R209	07/11/2019	9.33	Call	Bond Future	459.9900	0.4600	458.5100	0.4585	(0.322)	0	0	8,000
2019/09/27	R209	07/11/2019	9.77	Put	Bond Future	807.1300	0.8071	779.4100	0.7794	(3.434)	0	0	8,000
2019/09/27	R209	07/11/2019			Bond Future	9.6196	73.2084	9.6138	73.2459	(0.060)	0.0000	0.0000	97,252
2019/09/27	R209	07/11/2019	9.80	Call	Bond Future	1,898.8200	1.8988	1,909.6600	1.9097	0.571	0	0	0
2019/09/27	R209	07/11/2019	9.80	Put	Bond Future	742.8500	0.7428	716.2100	0.7162	(3.586)	0	0	0
2019/09/27	R209	07/11/2019	9.50	Put	Bond Future	1,626.8600	1.6269	1,590.7600	1.5908	(2.219)	0	0	0
2019/09/27	R209	07/11/2019	9.50	Call	Bond Future	846.0200	0.8460	847.4000	0.8474	0.163	0	0	5,000
2019/09/27	R209	07/11/2019	8.92	Put	Bond Future	4,800.2000	4.8002	4,761.2600	4.7613	(0.811)	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
2019/09/27	R209	07/11/2019	8.92	Call	Bond Future	53.7200	0.0537	52.2600	0.0523	(2.718)	0	0	8,000
2019/09/27	R209	07/11/2019	9.82	Put	Bond Future	702.4900	0.7025	676.5700	0.6766	(3.690)	0	0	0
2019/09/27	R209	07/11/2019	9.33	Put	Bond Future	2,372.2700	2.3723	2,333.3100	2.3333	(1.642)	0	0	0
2019/09/27	R209	07/11/2019	9.77	Call	Bond Future	1,772.7800	1.7728	1,782.5400	1.7825	0.551	0	0	0
2019/09/27	R209	07/11/2019	9.81	Call	Bond Future	1,941.6700	1.9417	1,952.8700	1.9529	0.577	0	0	0
2019/09/27	R209	07/11/2019	9.81	Put	Bond Future	722.4300	0.7224	696.1500	0.6961	(3.638)	0	0	0
2019/09/27	R209	06/02/2020	9.52	Put	Bond Future	2,692.6400	2.6926	2,663.2400	2.6632	(1.092)	0	0	0
2019/09/27	R209	06/02/2020			Bond Future	9.6847	74.5199	9.6787	74.5581	(0.062)	0.0000	0.0000	0
2019/09/27	R209	06/02/2020	9.51	Call	Bond Future	1,598.0300	1.5980	1,606.7000	1.6067	0.543	0	0	0
2019/09/27	R209	06/02/2020	9.51	Put	Bond Future	2,729.1500	2.7292	2,699.5800	2.6996	(1.083)	0	0	0
2019/09/27	R209	06/02/2020	9.52	Call	Bond Future	1,626.9500	1.6269	1,635.7900	1.6358	0.543	0	0	0
2019/09/27	R209	06/02/2020	9.50	Call	Bond Future	1,569.3900	1.5694	1,577.9000	1.5779	0.542	0	0	0
2019/09/27	R209	06/02/2020	9.50	Put	Bond Future	2,766.0300	2.7660	2,736.3000	2.7363	(1.075)	0	0	0
2019/09/27	R209	07/05/2020	9.47	Call	Bond Future	2,097.1900	2.0972	2,107.3600	2.1074	0.485	0	0	0
2019/09/27	R209	07/05/2020			Bond Future	9.7471	72.7376	9.7409	72.7765	(0.063)	0.0000	0.0000	0
2019/09/27	R209	07/05/2020	9.45	Call	Bond Future	2,039.8900	2.0399	2,049.8100	2.0498	0.486	0	0	0
2019/09/27	R209	07/05/2020	9.45	Put	Bond Future	3,955.3700	3.9554	3,926.4200	3.9264	(0.732)	0	0	0
2019/09/27	R209	07/05/2020	9.47	Put	Bond Future	3,881.4300	3.8814	3,852.7300	3.8527	(0.739)	0	0	0
2019/09/27	R209	07/05/2020	9.46	Call	Bond Future	2,068.3300	2.0683	2,078.3700	2.0784	0.485	0	0	0
2019/09/27	R209	07/05/2020	9.46	Put	Bond Future	3,918.1500	3.9181	3,889.3200	3.8893	(0.736)	0	0	0
2019/09/27	R210	07/11/2019			Bond Future	188.7024	188.7024	188.7339	188.7339	0.017	0.0000	0.0000	2,132
2019/09/27	R210	06/02/2020			Bond Future	192.1292	192.1292	192.1613	192.1613	0.017	0.0000	0.0000	0
2019/09/27	R210	07/05/2020			Bond Future	193.0544	193.0544	193.0871	193.0871	0.017	0.0000	0.0000	0
2019/09/27	R212	07/11/2019			Bond Future	162.4365	162.4365	162.4606	162.4606	0.015	0.0000	0.0000	7,384
2019/09/27	R212	06/02/2020			Bond Future	163.1404	163.1404	163.1650	163.1650	0.015	0.0000	0.0000	0
2019/09/27	R212	07/05/2020			Bond Future	166.1764	166.1764	166.2015	166.2015	0.015	0.0000	0.0000	0
2019/09/27	R213	07/11/2019	9.59	Put	Bond Future	344.2600	0.3443	320.7200	0.3207	(6.838)	0	0	0
2019/09/27	R213	07/11/2019	9.58	Call	Bond Future	2,570.1900	2.5702	2,613.9000	2.6139	1.701	0	0	0
2019/09/27	R213	07/11/2019			Bond Future	9.2167	86.0312	9.2058	86.0990	(0.118)	0.0000	0.0000	23,319
2019/09/27	R213	07/11/2019	9.59	Call	Bond Future	2,618.4600	2.6185	2,662.7000	2.6627	1.690	0	0	0
2019/09/27	R213	07/11/2019	9.58	Put	Bond Future	355.8500	0.3559	331.7800	0.3318	(6.764)	0	0	0
2019/09/27	R213	07/11/2019	9.60	Call	Bond Future	2,666.9900	2.6670	2,711.7500	2.7118	1.678	0	0	0
2019/09/27	R213	07/11/2019	9.60	Put	Bond Future	333.0000	0.3330	309.9800	0.3100	(6.913)	0	0	0
2019/09/27	R213	06/02/2020	9.27	Call	Bond Future	1,938.6300	1.9386	1,966.0800	1.9661	1.416	0	0	0
2019/09/27	R213	06/02/2020	9.26	Put	Bond Future	2,071.8500	2.0719	2,029.8900	2.0299	(2.025)	0	0	0
2019/09/27	R213	06/02/2020			Bond Future	9.2870	87.5724	9.2757	87.6415	(0.122)	0.0000	0.0000	0
2019/09/27	R213	06/02/2020	9.28	Call	Bond Future	1,970.6200	1.9706	1,998.3900	1.9984	1.409	0	0	0
2019/09/27	R213	06/02/2020	9.28	Put	Bond Future	2,013.2800	2.0133	1,971.9800	1.9720	(2.051)	0	0	0
2019/09/27	R213	06/02/2020	9.27	Put	Bond Future	2,042.2900	2.0423	2,000.6700	2.0007	(2.038)	0	0	0
2019/09/27	R213	06/02/2020	9.26	Call	Bond Future	1,907.1300	1.9071	1,934.2400	1.9342	1.422	0	0	0
2019/09/27	R213	07/05/2020	9.01	Put	Bond Future	3,809.8500	3.8099	3,761.7000	3.7617	(1.264)	0	0	0
2019/09/27	R213	07/05/2020	9.00	Call	Bond Future	1,728.7400	1.7287	1,750.6100	1.7506	1.265	0	0	0
2019/09/27	R213	07/05/2020			Bond Future	9.3476	85.6293	9.3359	85.6995	(0.125)	0.0000	0.0000	0
2019/09/27	R213	07/05/2020	9.01	Call	Bond Future	1,754.0000	1.7540	1,776.1200	1.7761	1.261	0	0	0
2019/09/27	R213	07/05/2020	9.00	Put	Bond Future	3,846.4800	3.8465	3,798.0800	3.7981	(1.258)	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
2019/09/27	R213	07/05/2020	9.02	Call	Bond Future	1,779.4800	1.7795	1,801.8300	1.8018	1.256	0	0	0
2019/09/27	R213	07/05/2020	9.02	Put	Bond Future	3,773.5000	3.7735	3,725.5800	3.7256	(1.270)	0	0	0
2019/09/27	R214	07/11/2019	10.02	Put	Bond Future	900.1400	0.9001	857.6000	0.8576	(4.726)	0	0	0
2019/09/27	R214	07/11/2019			Bond Future	9.8823	71.4531	9.8713	71.5262	(0.111)	0.0000	0.0000	16,090
2019/09/27	R214	07/11/2019	10.01	Call	Bond Future	1,771.1400	1.7711	1,801.1500	1.8012	1.694	0	0	0
2019/09/27	R214	07/11/2019	10.01	Put	Bond Future	924.0700	0.9241	880.9200	0.8809	(4.670)	0	0	0
2019/09/27	R214	07/11/2019	10.02	Call	Bond Future	1,812.8300	1.8128	1,843.4500	1.8434	1.689	0	0	0
2019/09/27	R214	07/11/2019	10.00	Call	Bond Future	1,729.8900	1.7299	1,759.2900	1.7593	1.700	0	0	0
2019/09/27	R214	07/11/2019	10.00	Put	Bond Future	948.5300	0.9485	904.7700	0.9048	(4.613)	0	0	0
2019/09/27	R214	06/02/2020	9.73	Call	Bond Future	1,556.7500	1.5568	1,579.2500	1.5793	1.445	0	0	0
2019/09/27	R214	06/02/2020			Bond Future	9.9535	72.7331	9.9423	72.8076	(0.113)	0.0000	0.0000	0
2019/09/27	R214	06/02/2020	9.71	Call	Bond Future	1,497.7800	1.4978	1,519.6300	1.5196	1.459	0	0	0
2019/09/27	R214	06/02/2020	9.71	Put	Bond Future	3,137.8200	3.1378	3,085.2100	3.0852	(1.677)	0	0	0
2019/09/27	R214	06/02/2020	9.73	Put	Bond Future	3,059.8100	3.0598	3,007.8500	3.0079	(1.698)	0	0	0
2019/09/27	R214	06/02/2020	9.72	Call	Bond Future	1,527.2000	1.5272	1,549.3700	1.5494	1.452	0	0	0
2019/09/27	R214	06/02/2020	9.72	Put	Bond Future	3,098.7000	3.0987	3,046.4100	3.0464	(1.687)	0	0	0
2019/09/27	R214	07/05/2020	9.77	Put	Bond Future	3,987.5400	3.9875	3,938.2600	3.9383	(1.236)	0	0	0
2019/09/27	R214	07/05/2020			Bond Future	10.0165	70.7710	10.0049	70.8469	(0.116)	0.0000	0.0000	0
2019/09/27	R214	07/05/2020	9.76	Call	Bond Future	2,314.6400	2.3146	2,340.9300	2.3409	1.136	0	0	0
2019/09/27	R214	07/05/2020	9.76	Put	Bond Future	4,025.4700	4.0255	3,975.9300	3.9759	(1.231)	0	0	0
2019/09/27	R214	07/05/2020	9.77	Call	Bond Future	2,344.6400	2.3446	2,371.1900	2.3712	1.132	0	0	0
2019/09/27	R214	07/05/2020	9.75	Call	Bond Future	2,285.0500	2.2850	2,311.0900	2.3111	1.140	0	0	0
2019/09/27	R214	07/05/2020	9.75	Put	Bond Future	4,063.9100	4.0639	4,014.1200	4.0141	(1.225)	0	0	0
2019/09/27	R248	07/11/2019	10.02	Call	Bond Future	1,863.6500	1.8637	1,898.9800	1.8990	1.896	0	0	0
2019/09/27	R248	07/11/2019	10.01	Put	Bond Future	1,291.5700	1.2916	1,233.1500	1.2331	(4.523)	0	0	0
2019/09/27	R248	07/11/2019			Bond Future	9.9480	90.4685	9.9370	90.5615	(0.110)	0.0000	0.0000	86,346
2019/09/27	R248	07/11/2019	10.03	Call	Bond Future	1,912.8200	1.9128	1,948.9900	1.9490	1.891	0	0	0
2019/09/27	R248	07/11/2019	10.03	Put	Bond Future	1,221.4800	1.2215	1,164.7300	1.1647	(4.646)	0	0	0
2019/09/27	R248	07/11/2019	10.02	Put	Bond Future	1,256.0800	1.2561	1,198.4900	1.1985	(4.585)	0	0	0
2019/09/27	R248	07/11/2019	10.01	Call	Bond Future	1,815.2200	1.8152	1,849.7200	1.8497	1.901	0	0	0
2019/09/27	R248	06/02/2020	9.71	Put	Bond Future	4,253.6300	4.2536	4,183.9000	4.1839	(1.639)	0	0	0
2019/09/27	R248	06/02/2020			Bond Future	10.0209	92.0892	10.0096	92.1838	(0.113)	0.0000	0.0000	100
2019/09/27	R248	06/02/2020	9.71	Call	Bond Future	1,582.3100	1.5823	1,607.1800	1.6072	1.572	0	0	0
2019/09/27	R248	06/02/2020	9.70	Put	Bond Future	4,307.6500	4.3076	4,237.5000	4.2375	(1.628)	0	0	0
2019/09/27	R248	06/02/2020	9.72	Call	Bond Future	1,616.9500	1.6169	1,642.2400	1.6422	1.564	0	0	0
2019/09/27	R248	06/02/2020	9.72	Put	Bond Future	4,200.1700	4.2002	4,130.8600	4.1309	(1.650)	0	0	0
2019/09/27	R248	06/02/2020	9.70	Call	Bond Future	1,548.0900	1.5481	1,572.5400	1.5725	1.579	0	0	0
2019/09/27	R248	07/05/2020	9.79	Call	Bond Future	2,684.7200	2.6847	2,716.8000	2.7168	1.195	0	0	0
2019/09/27	R248	07/05/2020	9.77	Put	Bond Future	5,292.6000	5.2926	5,227.7900	5.2278	(1.225)	0	0	0
2019/09/27	R248	07/05/2020			Bond Future	10.0855	89.3410	10.0739	89.4373	(0.115)	0.0000	0.0000	0
2019/09/27	R248	07/05/2020	9.79	Put	Bond Future	5,190.7900	5.1908	5,126.6300	5.1266	(1.236)	0	0	0
2019/09/27	R248	07/05/2020	9.77	Call	Bond Future	2,612.4600	2.6125	2,643.8900	2.6439	1.203	0	0	0
2019/09/27	R248	07/05/2020	9.78	Put	Bond Future	5,241.6400	5.2416	5,177.1500	5.1772	(1.230)	0	0	0
2019/09/27	R248	07/05/2020	9.78	Call	Bond Future	2,648.6000	2.6486	2,680.3500	2.6804	1.199	0	0	0
2019/09/27	R248	06/08/2020	9.00	Put	Bond Future	11,954.5300	11.9545	11,873.5500	11.8736	(0.677)	0	0	0
2019/09/27	R248	06/08/2020	10.20	Call	Bond Future	5,677.2000	5.6772	5,721.8200	5.7218	0.786	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
2019/09/27	R248	06/08/2020			Bond Future	10.1493	91.0057	10.1373	91.1037	(0.118)	0.0000	0.0000	0
2019/09/27	R248	06/08/2020	9.25	Put	Bond Future	10,166.8300	10.1668	10,091.1500	10.0912	(0.744)	0	0	0
2019/09/27	R248	06/08/2020	9.25	Call	Bond Future	2,238.0300	2.2380	2,260.4000	2.2604	1.000	0	0	20,640
2019/09/27	R248	06/08/2020	10.18	Call	Bond Future	5,591.2400	5.5912	5,635.4000	5.6354	0.790	0	0	0
2019/09/27	R248	06/08/2020	10.18	Put	Bond Future	5,340.6000	5.3406	5,286.7100	5.2867	(1.009)	0	0	0
2019/09/27	R248	06/08/2020	9.00	Call	Bond Future	1,599.7000	1.5997	1,616.7700	1.6168	1.067	0	0	3,000
2019/09/27	R248	06/08/2020	10.20	Put	Bond Future	5,264.1100	5.2641	5,210.6800	5.2107	(1.015)	0	0	0
2019/09/27	R248	06/08/2020	10.19	Call	Bond Future	5,634.1600	5.6342	5,678.5400	5.6785	0.788	0	0	0
2019/09/27	R248	06/08/2020	10.19	Put	Bond Future	5,302.2300	5.3022	5,248.5600	5.2486	(1.012)	0	0	0

**Total** **1092573**