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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/10/2019 TO 08/10/2019

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
2019/10/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	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
2019/10/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	2025	07/11/2019			Bond Future	137.7598	137.7598	137.7606	137.7606	0.001	0.0000	0.0000	1,461
2019/10/08	2025	06/02/2020			Bond Future	138.7930	138.7930	138.7938	138.7938	0.001	0.0000	0.0000	0
2019/10/08	2025	07/05/2020			Bond Future	141.3742	141.3742	141.3751	141.3751	0.001	0.0000	0.0000	0
2019/10/08	2029	07/11/2019			Bond Future	102.5144	102.5144	102.5155	102.5155	0.001	0.0000	0.0000	4,410
2019/10/08	2029	06/02/2020			Bond Future	104.3801	104.3801	104.3812	104.3812	0.001	0.0000	0.0000	0
2019/10/08	2029	07/05/2020			Bond Future	105.2088	105.2088	105.2100	105.2100	0.001	0.0000	0.0000	0
2019/10/08	2030	07/11/2019	9.49	Put	Bond Future	83.6600	0.0837	111.6600	0.1117	33.469	0	0	0
2019/10/08	2030	07/11/2019	9.30	Put	Bond Future	198.2700	0.1983	259.1200	0.2591	30.690	0	0	2,750
2019/10/08	2030	07/11/2019	9.20	Put	Bond Future	304.9100	0.3049	392.6200	0.3926	28.766	0	0	2,750
2019/10/08	2030	07/11/2019	8.40	Put	Bond Future	3,356.3200	3.3563	3,742.2600	3.7423	11.499	0	0	0
2019/10/08	2030	07/11/2019	9.76	Put	Bond Future	22.1100	0.0221	30.0400	0.0300	35.866	0	0	5,500
2019/10/08	2030	07/11/2019			Bond Future	8.9061	96.2426	8.9713	95.8294	0.732	0.0000	0.0000	72,953
2019/10/08	2030	07/11/2019	9.48	Call	Bond Future	3,644.2300	3.6442	3,260.2500	3.2602	(10.537)	0	0	0
2019/10/08	2030	07/11/2019	9.48	Put	Bond Future	87.7000	0.0877	116.9500	0.1170	33.352	0	0	0
2019/10/08	2030	07/11/2019	9.30	Call	Bond Future	2,658.8800	2.6589	2,306.5000	2.3065	(13.253)	0	0	0
2019/10/08	2030	07/11/2019	8.60	Put	Bond Future	2,206.8500	2.2069	2,542.0900	2.5421	15.191	0	0	0
2019/10/08	2030	07/11/2019	8.60	Call	Bond Future	234.7000	0.2347	156.7100	0.1567	(33.230)	0	0	5,500
2019/10/08	2030	07/11/2019	9.10	Put	Bond Future	458.9500	0.4590	580.8200	0.5808	26.554	0	0	0
2019/10/08	2030	07/11/2019	9.10	Call	Bond Future	1,681.1500	1.6812	1,389.7900	1.3898	(17.331)	0	0	5,500
2019/10/08	2030	07/11/2019	9.49	Call	Bond Future	3,700.5700	3.7006	3,315.3400	3.3153	(10.410)	0	0	0
2019/10/08	2030	07/11/2019	9.20	Call	Bond Future	2,149.0700	2.1491	1,823.5500	1.8235	(15.147)	0	0	0
2019/10/08	2030	07/11/2019	9.25	Call	Bond Future	2,398.7800	2.3988	2,058.8300	2.0588	(14.172)	0	0	0
2019/10/08	2030	07/11/2019	9.85	Put	Bond Future	13.6400	0.0136	18.6100	0.0186	36.437	0	0	2,500
2019/10/08	2030	07/11/2019	8.40	Call	Bond Future	65.9100	0.0659	38.6200	0.0386	(41.405)	0	0	0
2019/10/08	2030	07/11/2019	8.57	Put	Bond Future	2,365.8100	2.3658	2,711.0200	2.7110	14.592	0	0	0
2019/10/08	2030	07/11/2019	9.76	Call	Bond Future	5,249.0400	5.2490	4,843.7400	4.8437	(7.721)	0	0	0
2019/10/08	2030	07/11/2019	9.47	Call	Bond Future	3,588.0300	3.5880	3,205.3400	3.2053	(10.666)	0	0	0
2019/10/08	2030	07/11/2019	9.47	Put	Bond Future	91.9200	0.0919	122.4600	0.1225	33.225	0	0	0
2019/10/08	2030	07/11/2019	9.25	Put	Bond Future	245.7100	0.2457	318.9900	0.3190	29.824	0	0	5,333
2019/10/08	2030	07/11/2019	9.35	Call	Bond Future	2,925.9000	2.9259	2,562.8000	2.5628	(12.410)	0	0	0
2019/10/08	2030	07/11/2019	9.35	Put	Bond Future	159.1100	0.1591	209.2400	0.2092	31.507	0	0	2,500
2019/10/08	2030	07/11/2019	9.85	Call	Bond Future	5,768.7500	5.7688	5,360.4900	5.3605	(7.077)	0	0	0
2019/10/08	2030	07/11/2019	8.95	Call	Bond Future	1,078.5300	1.0785	849.7300	0.8497	(21.214)	0	0	0
2019/10/08	2030	07/11/2019	8.95	Put	Bond Future	799.7200	0.7997	984.1500	0.9842	23.062	0	0	5,000
2019/10/08	2030	07/11/2019	8.57	Call	Bond Future	197.4300	0.1974	129.4100	0.1294	(34.453)	0	0	0
2019/10/08	2030	07/11/2019	9.12	Put	Bond Future	423.9600	0.4240	538.4400	0.5384	27.003	0	0	0
2019/10/08	2030	07/11/2019	9.12	Call	Bond Future	1,770.9900	1.7710	1,472.2400	1.4722	(16.869)	0	0	0
2019/10/08	2030	07/11/2019	9.70	Call	Bond Future	4,902.4700	4.9025	4,499.8900	4.4999	(8.212)	0	0	0
2019/10/08	2030	07/11/2019	9.70	Put	Bond Future	30.0100	0.0300	40.6600	0.0407	35.488	0	0	0
2019/10/08	2030	06/02/2020	8.40	Call	Bond Future	529.6600	0.5297	439.5800	0.4396	(17.007)	0	0	5,820
2019/10/08	2030	06/02/2020	9.15	Put	Bond Future	1,399.9900	1.4000	1,565.9500	1.5659	11.854	0	0	0
2019/10/08	2030	06/02/2020	9.14	Call	Bond Future	2,504.3700	2.5044	2,251.7700	2.2518	(10.086)	0	0	0

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2019/10/08	2030	06/02/2020			Bond Future	8.9652	93.9618	9.0329	93.5411	0.755	0.0000	0.0000	0
2019/10/08	2030	06/02/2020	9.00	Put	Bond Future	1,785.3700	1.7854	1,983.4800	1.9835	11.096	0	0	0
2019/10/08	2030	06/02/2020	9.00	Call	Bond Future	2,002.0500	2.0021	1,779.5300	1.7795	(11.115)	0	0	5,820
2019/10/08	2030	06/02/2020	8.40	Put	Bond Future	4,139.6500	4.1396	4,470.2000	4.4702	7.985	0	0	0
2019/10/08	2030	06/02/2020	9.15	Call	Bond Future	2,542.3400	2.5423	2,287.6700	2.2877	(10.017)	0	0	0
2019/10/08	2030	06/02/2020	9.14	Put	Bond Future	1,423.3600	1.4234	1,591.3900	1.5914	11.805	0	0	0
2019/10/08	2030	06/02/2020	9.16	Call	Bond Future	2,580.5700	2.5806	2,323.8500	2.3238	(9.948)	0	0	0
2019/10/08	2030	06/02/2020	9.16	Put	Bond Future	1,376.9400	1.3769	1,540.8500	1.5409	11.904	0	0	0
2019/10/08	2030	07/05/2020	8.79	Call	Bond Future	1,838.5500	1.8385	1,658.1900	1.6582	(9.810)	0	0	0
2019/10/08	2030	07/05/2020	8.78	Put	Bond Future	3,313.9000	3.3139	3,563.6500	3.5637	7.536	0	0	0
2019/10/08	2030	07/05/2020			Bond Future	9.0236	95.6871	9.0939	95.2587	0.780	0.0000	0.0000	0
2019/10/08	2030	07/05/2020	8.80	Call	Bond Future	1,866.5000	1.8665	1,684.4100	1.6844	(9.756)	0	0	0
2019/10/08	2030	07/05/2020	8.80	Put	Bond Future	3,245.2300	3.2452	3,491.5100	3.4915	7.589	0	0	0
2019/10/08	2030	07/05/2020	8.79	Put	Bond Future	3,279.5700	3.2796	3,527.5800	3.5276	7.562	0	0	0
2019/10/08	2030	07/05/2020	8.78	Call	Bond Future	1,810.5400	1.8105	1,631.9200	1.6319	(9.866)	0	0	0
2019/10/08	2032	07/11/2019	9.71	Call	Bond Future	3,282.5200	3.2825	2,885.4400	2.8854	(12.097)	0	0	0
2019/10/08	2032	07/11/2019	9.70	Put	Bond Future	172.2400	0.1722	225.6800	0.2257	31.026	0	0	0
2019/10/08	2032	07/11/2019			Bond Future	9.2484	93.6814	9.3134	93.2330	0.703	0.0000	0.0000	48,565
2019/10/08	2032	07/11/2019	9.72	Call	Bond Future	3,341.0800	3.3411	2,941.9700	2.9420	(11.946)	0	0	0
2019/10/08	2032	07/11/2019	9.72	Put	Bond Future	157.2000	0.1572	206.5100	0.2065	31.368	0	0	0
2019/10/08	2032	07/11/2019	9.71	Put	Bond Future	164.5700	0.1646	215.9100	0.2159	31.196	0	0	0
2019/10/08	2032	07/11/2019	9.70	Call	Bond Future	3,224.2000	3.2242	2,829.2200	2.8292	(12.250)	0	0	0
2019/10/08	2032	06/02/2020	9.40	Put	Bond Future	1,814.7500	1.8147	2,017.1400	2.0171	11.153	0	0	0
2019/10/08	2032	06/02/2020			Bond Future	9.3140	95.3634	9.3814	94.9069	0.723	0.0000	0.0000	0
2019/10/08	2032	06/02/2020	9.39	Call	Bond Future	2,358.5200	2.3585	2,106.7700	2.1068	(10.674)	0	0	0
2019/10/08	2032	06/02/2020	9.39	Put	Bond Future	1,843.7800	1.8438	2,048.5100	2.0485	11.104	0	0	0
2019/10/08	2032	06/02/2020	9.40	Call	Bond Future	2,396.9300	2.3969	2,142.8400	2.1428	(10.601)	0	0	0
2019/10/08	2032	06/02/2020	9.38	Call	Bond Future	2,320.2000	2.3202	2,070.8000	2.0708	(10.749)	0	0	0
2019/10/08	2032	06/02/2020	9.38	Put	Bond Future	1,872.9700	1.8730	2,080.0500	2.0800	11.056	0	0	0
2019/10/08	2032	07/05/2020	9.19	Call	Bond Future	2,292.4400	2.2924	2,084.6400	2.0846	(9.065)	0	0	0
2019/10/08	2032	07/05/2020			Bond Future	9.3772	92.9543	9.4470	92.4895	0.744	0.0000	0.0000	0
2019/10/08	2032	07/05/2020	9.17	Call	Bond Future	2,228.7200	2.2287	2,024.5100	2.0245	(9.163)	0	0	0
2019/10/08	2032	07/05/2020	9.17	Put	Bond Future	3,628.4800	3.6285	3,889.0700	3.8891	7.182	0	0	0
2019/10/08	2032	07/05/2020	9.19	Put	Bond Future	3,555.8200	3.5558	3,812.8200	3.8128	7.228	0	0	0
2019/10/08	2032	07/05/2020	9.18	Call	Bond Future	2,260.3300	2.2603	2,054.3200	2.0543	(9.114)	0	0	0
2019/10/08	2032	07/05/2020	9.18	Put	Bond Future	3,591.8600	3.5919	3,850.6500	3.8506	7.205	0	0	0
2019/10/08	2033	07/11/2019			Bond Future	102.5763	102.5763	102.5780	102.5780	0.002	0.0000	0.0000	6,260
2019/10/08	2033	06/02/2020			Bond Future	104.4432	104.4432	104.4449	104.4449	0.002	0.0000	0.0000	0
2019/10/08	2033	07/05/2020			Bond Future	105.1899	105.1899	105.1917	105.1917	0.002	0.0000	0.0000	0
2019/10/08	2037	07/11/2019	9.97	Call	Bond Future	2,775.9900	2.7760	2,380.0700	2.3801	(14.262)	0	0	0
2019/10/08	2037	07/11/2019			Bond Future	9.6544	92.7787	9.7194	92.2797	0.673	0.0000	0.0000	68,451
2019/10/08	2037	07/11/2019	9.95	Call	Bond Future	2,659.4300	2.6594	2,270.4200	2.2704	(14.628)	0	0	0
2019/10/08	2037	07/11/2019	9.95	Put	Bond Future	422.8400	0.4228	532.7800	0.5328	26.000	0	0	0
2019/10/08	2037	07/11/2019	9.97	Put	Bond Future	391.1100	0.3911	494.1400	0.4941	26.343	0	0	0
2019/10/08	2037	07/11/2019	9.96	Call	Bond Future	2,717.5000	2.7175	2,324.9900	2.3250	(14.444)	0	0	0

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2019/10/08	2037	07/11/2019	9.96	Put	Bond Future	406.7200	0.4067	513.1600	0.5132	26.170	0	0	0
2019/10/08	2037	06/02/2020	9.67	Call	Bond Future	2,216.9000	2.2169	1,968.4900	1.9685	(11.205)	0	0	0
2019/10/08	2037	06/02/2020	9.66	Put	Bond Future	2,658.7300	2.6587	2,920.7100	2.9207	9.854	0	0	0
2019/10/08	2037	06/02/2020			Bond Future	9.7229	90.1851	9.7900	89.6774	0.690	0.0000	0.0000	0
2019/10/08	2037	06/02/2020	9.68	Call	Bond Future	2,255.4100	2.2554	2,004.3800	2.0044	(11.130)	0	0	0
2019/10/08	2037	06/02/2020	9.68	Put	Bond Future	2,582.3300	2.5823	2,839.0700	2.8391	9.942	0	0	0
2019/10/08	2037	06/02/2020	9.67	Put	Bond Future	2,620.3100	2.6203	2,879.6700	2.8797	9.898	0	0	0
2019/10/08	2037	06/02/2020	9.66	Call	Bond Future	2,178.7300	2.1787	1,932.9400	1.9329	(11.281)	0	0	0
2019/10/08	2037	07/05/2020	9.60	Put	Bond Future	4,048.8400	4.0488	4,333.5800	4.3336	7.033	0	0	0
2019/10/08	2037	07/05/2020	9.59	Call	Bond Future	2,566.0500	2.5661	2,335.6200	2.3356	(8.980)	0	0	0
2019/10/08	2037	07/05/2020			Bond Future	9.7906	91.8411	9.8598	91.3240	0.707	0.0000	0.0000	0
2019/10/08	2037	07/05/2020	9.60	Call	Bond Future	2,601.7900	2.6018	2,369.3900	2.3694	(8.932)	0	0	0
2019/10/08	2037	07/05/2020	9.59	Put	Bond Future	4,089.9800	4.0900	4,376.6900	4.3767	7.010	0	0	0
2019/10/08	2037	07/05/2020	9.61	Call	Bond Future	2,637.7900	2.6378	2,403.4100	2.4034	(8.885)	0	0	0
2019/10/08	2037	07/05/2020	9.61	Put	Bond Future	4,008.0500	4.0081	4,290.8100	4.2908	7.055	0	0	0
2019/10/08	2038	07/11/2019			Bond Future	120.6241	120.6241	120.6258	120.6258	0.001	0.0000	0.0000	21,883
2019/10/08	2038	06/02/2020			Bond Future	121.1610	121.1610	121.1631	121.1631	0.002	0.0000	0.0000	0
2019/10/08	2038	07/05/2020			Bond Future	123.4144	123.4144	123.4164	123.4164	0.002	0.0000	0.0000	0
2019/10/08	2040	07/11/2019	10.04	Put	Bond Future	552.7100	0.5527	706.9600	0.7070	27.908	0	0	0
2019/10/08	2040	07/11/2019	10.03	Call	Bond Future	2,399.4100	2.3994	1,984.3100	1.9843	(17.300)	0	0	0
2019/10/08	2040	07/11/2019	9.80	Put	Bond Future	1,274.9700	1.2750	1,562.1600	1.5622	22.525	0	0	0
2019/10/08	2040	07/11/2019	9.30	Put	Bond Future	4,408.1800	4.4082	4,942.2000	4.9422	12.114	0	0	0
2019/10/08	2040	07/11/2019			Bond Future	9.8050	95.4925	9.8750	94.9184	0.714	0.0000	0.0000	45,596
2019/10/08	2040	07/11/2019	10.04	Call	Bond Future	2,457.9500	2.4579	2,038.1500	2.0381	(17.079)	0	0	0
2019/10/08	2040	07/11/2019	10.03	Put	Bond Future	573.9700	0.5740	732.9200	0.7329	27.693	0	0	0
2019/10/08	2040	07/11/2019	9.80	Call	Bond Future	1,233.9200	1.2339	947.0600	0.9471	(23.248)	0	0	1,260
2019/10/08	2040	07/11/2019	9.30	Call	Bond Future	94.7200	0.0947	54.6900	0.0547	(42.261)	0	0	1,260
2019/10/08	2040	07/11/2019	10.05	Call	Bond Future	2,517.0400	2.5170	2,092.6100	2.0926	(16.862)	0	0	0
2019/10/08	2040	07/11/2019	10.05	Put	Bond Future	532.1200	0.5321	681.7400	0.6817	28.118	0	0	0
2019/10/08	2040	06/02/2020	9.00	Put	Bond Future	7,817.8700	7.8179	8,346.6400	8.3466	6.764	0	0	0
2019/10/08	2040	06/02/2020	9.76	Call	Bond Future	2,090.6100	2.0906	1,825.6600	1.8257	(12.673)	0	0	0
2019/10/08	2040	06/02/2020			Bond Future	9.8751	92.6971	9.9473	92.1128	0.732	0.0000	0.0000	0
2019/10/08	2040	06/02/2020	8.40	Put	Bond Future	13,355.3400	13.3553	13,932.5800	13.9326	4.322	0	0	0
2019/10/08	2040	06/02/2020	8.40	Call	Bond Future	23.9900	0.0240	16.9100	0.0169	(29.512)	0	0	0
2019/10/08	2040	06/02/2020	9.74	Call	Bond Future	2,012.4600	2.0125	1,753.7300	1.7537	(12.856)	0	0	0
2019/10/08	2040	06/02/2020	9.74	Put	Bond Future	3,121.0500	3.1211	3,446.6400	3.4466	10.432	0	0	0
2019/10/08	2040	06/02/2020	9.00	Call	Bond Future	248.5800	0.2486	193.0300	0.1930	(22.347)	0	0	0
2019/10/08	2040	06/02/2020	9.76	Put	Bond Future	3,033.7600	3.0338	3,353.1300	3.3531	10.527	0	0	0
2019/10/08	2040	06/02/2020	9.75	Call	Bond Future	2,052.0900	2.0521	1,790.2200	1.7902	(12.761)	0	0	0
2019/10/08	2040	06/02/2020	9.75	Put	Bond Future	3,077.9000	3.0779	3,400.3500	3.4004	10.476	0	0	0
2019/10/08	2040	07/05/2020	9.75	Put	Bond Future	4,424.3500	4.4244	4,752.1700	4.7522	7.409	0	0	0
2019/10/08	2040	07/05/2020	9.74	Call	Bond Future	2,804.9400	2.8049	2,539.9400	2.5399	(9.448)	0	0	0
2019/10/08	2040	07/05/2020			Bond Future	9.9444	94.3992	10.0189	93.8041	0.750	0.0000	0.0000	0
2019/10/08	2040	07/05/2020	9.75	Call	Bond Future	2,843.3100	2.8433	2,576.0600	2.5761	(9.399)	0	0	0
2019/10/08	2040	07/05/2020	9.74	Put	Bond Future	4,468.4600	4.4685	4,798.5300	4.7985	7.387	0	0	0
2019/10/08	2040	07/05/2020	9.73	Call	Bond Future	2,766.8400	2.7668	2,504.0700	2.5041	(9.497)	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
2019/10/08	2040	07/05/2020	9.73	Put	Bond Future	4,512.9600	4.5130	4,845.2600	4.8453	7.363	0	0	0
2019/10/08	2044	07/11/2019	10.07	Put	Bond Future	651.9000	0.6519	810.7400	0.8107	24.366	0	0	0
2019/10/08	2044	07/11/2019	9.74	Put	Bond Future	1,890.6200	1.8906	2,229.3200	2.2293	17.915	0	0	0
2019/10/08	2044	07/11/2019	10.52	Call	Bond Future	5,288.7500	5.2888	4,780.8800	4.7809	(9.603)	0	0	0
2019/10/08	2044	07/11/2019			Bond Future	9.8694	92.2052	9.9343	91.6645	0.658	0.0000	0.0000	38,163
2019/10/08	2044	07/11/2019	10.06	Call	Bond Future	2,247.8700	2.2479	1,870.6400	1.8706	(16.782)	0	0	0
2019/10/08	2044	07/11/2019	10.06	Put	Bond Future	676.0000	0.6760	839.4700	0.8395	24.182	0	0	0
2019/10/08	2044	07/11/2019	10.52	Put	Bond Future	108.5100	0.1085	141.3400	0.1413	30.255	0	0	328
2019/10/08	2044	07/11/2019	10.07	Call	Bond Future	2,304.9600	2.3050	1,923.1000	1.9231	(16.567)	0	0	0
2019/10/08	2044	07/11/2019	9.19	Call	Bond Future	26.8900	0.0269	14.3500	0.0144	(46.634)	0	0	328
2019/10/08	2044	07/11/2019	9.74	Call	Bond Future	797.0400	0.7970	595.0400	0.5950	(25.344)	0	0	328
2019/10/08	2044	07/11/2019	10.05	Call	Bond Future	2,191.3800	2.1914	1,818.8600	1.8189	(16.999)	0	0	0
2019/10/08	2044	07/11/2019	10.05	Put	Bond Future	700.8200	0.7008	869.0000	0.8690	23.998	0	0	0
2019/10/08	2044	07/11/2019	9.19	Put	Bond Future	6,025.8900	6.0259	6,554.0500	6.5540	8.765	0	0	0
2019/10/08	2044	06/02/2020	9.74	Call	Bond Future	1,834.4600	1.8345	1,606.5300	1.6065	(12.425)	0	0	328
2019/10/08	2044	06/02/2020	10.78	Put	Bond Future	730.1100	0.7301	822.3600	0.8224	12.635	0	0	328
2019/10/08	2044	06/02/2020	9.77	Put	Bond Future	3,349.5600	3.3496	3,663.2300	3.6632	9.365	0	0	0
2019/10/08	2044	06/02/2020			Bond Future	9.9377	89.4762	10.0046	88.9258	0.674	0.0000	0.0000	0
2019/10/08	2044	06/02/2020	9.09	Put	Bond Future	7,770.8100	7.7708	8,263.0800	8.2631	6.335	0	0	0
2019/10/08	2044	06/02/2020	9.09	Call	Bond Future	284.2700	0.2843	226.1500	0.2261	(20.445)	0	0	328
2019/10/08	2044	06/02/2020	9.74	Put	Bond Future	3,492.6500	3.4926	3,815.1100	3.8151	9.233	0	0	0
2019/10/08	2044	06/02/2020	9.77	Call	Bond Future	1,946.3100	1.9463	1,709.5900	1.7096	(12.163)	0	0	0
2019/10/08	2044	06/02/2020	10.78	Call	Bond Future	7,259.3500	7.2593	6,801.2100	6.8012	(6.311)	0	0	0
2019/10/08	2044	06/02/2020	9.78	Call	Bond Future	1,983.7000	1.9837	1,744.0700	1.7441	(12.080)	0	0	0
2019/10/08	2044	06/02/2020	9.76	Put	Bond Future	3,397.2100	3.3972	3,713.7900	3.7138	9.319	0	0	0
2019/10/08	2044	06/02/2020	9.78	Put	Bond Future	3,302.2300	3.3022	3,612.9900	3.6130	9.411	0	0	0
2019/10/08	2044	06/02/2020	9.76	Call	Bond Future	1,909.1100	1.9091	1,675.3000	1.6753	(12.247)	0	0	0
2019/10/08	2044	07/05/2020	9.33	Call	Bond Future	1,226.7100	1.2267	1,081.3300	1.0813	(11.851)	0	0	100
2019/10/08	2044	07/05/2020	9.98	Call	Bond Future	3,504.5500	3.5045	3,216.8100	3.2168	(8.210)	0	0	100
2019/10/08	2044	07/05/2020	9.26	Call	Bond Future	1,056.0400	1.0560	925.4500	0.9255	(12.366)	0	0	556
2019/10/08	2044	07/05/2020	9.81	Call	Bond Future	2,804.2000	2.8042	2,552.5200	2.5525	(8.975)	0	0	0
2019/10/08	2044	07/05/2020	9.79	Put	Bond Future	4,511.4200	4.5114	4,824.6000	4.8246	6.942	0	0	0
2019/10/08	2044	07/05/2020			Bond Future	10.0051	91.1192	10.0741	90.5586	0.690	0.0000	0.0000	0
2019/10/08	2044	07/05/2020	9.33	Put	Bond Future	7,033.1700	7.0332	7,448.3200	7.4483	5.903	0	0	0
2019/10/08	2044	07/05/2020	9.81	Put	Bond Future	4,420.3400	4.4203	4,729.1900	4.7292	6.987	0	0	0
2019/10/08	2044	07/05/2020	9.79	Call	Bond Future	2,726.8500	2.7269	2,479.5000	2.4795	(9.071)	0	0	0
2019/10/08	2044	07/05/2020	9.98	Put	Bond Future	3,709.6900	3.7097	3,982.4800	3.9825	7.353	0	0	0
2019/10/08	2044	07/05/2020	11.09	Call	Bond Future	9,309.2100	9.3092	8,852.1500	8.8522	(4.910)	0	0	0
2019/10/08	2044	07/05/2020	9.26	Put	Bond Future	7,500.2400	7.5002	7,930.1800	7.9302	5.732	0	0	0
2019/10/08	2044	07/05/2020	9.91	Put	Bond Future	3,989.0900	3.9891	4,276.5100	4.2765	7.205	0	0	0
2019/10/08	2044	07/05/2020	9.80	Put	Bond Future	4,465.5500	4.4656	4,776.5600	4.7766	6.965	0	0	0
2019/10/08	2044	07/05/2020	11.09	Put	Bond Future	1,143.6300	1.1436	1,247.1000	1.2471	9.048	0	0	100
2019/10/08	2044	07/05/2020	9.91	Call	Bond Future	3,207.4100	3.2074	2,934.3000	2.9343	(8.515)	0	0	556
2019/10/08	2044	07/05/2020	11.02	Call	Bond Future	8,902.1400	8.9021	8,451.8700	8.4519	(5.058)	0	0	0
2019/10/08	2044	07/05/2020	11.02	Put	Bond Future	1,224.4300	1.2244	1,334.6900	1.3347	9.005	0	0	556
2019/10/08	2044	07/05/2020	9.80	Call	Bond Future	2,765.2600	2.7653	2,515.7400	2.5157	(9.023)	0	0	0
2019/10/08	2044	06/08/2020	9.01	Call	Bond Future	1,297.0200	1.2970	1,169.3400	1.1693	(9.844)	0	0	140

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2019/10/08	2044	06/08/2020	9.66	Call	Bond Future	3,029.3000		3.0293	2,795.9900	2.7960	(7.702)	0	0	140
2019/10/08	2044	06/08/2020	9.88	Call	Bond Future	3,838.1500		3.8381	3,567.2300	3.5672	(7.059)	0	0	0
2019/10/08	2044	06/08/2020			Bond Future	10.0708		88.4476	10.1420	87.8765	0.707	0.0000	0.0000	0
2019/10/08	2044	06/08/2020	9.86	Call	Bond Future	3,760.9900		3.7610	3,493.4400	3.4934	(7.114)	0	0	0
2019/10/08	2044	06/08/2020	9.86	Put	Bond Future	5,487.4300		5.4874	5,791.0000	5.7910	5.532	0	0	0
2019/10/08	2044	06/08/2020	9.01	Put	Bond Future	10,584.5800		10.5846	11,028.0200	11.0280	4.189	0	0	0
2019/10/08	2044	06/08/2020	9.66	Put	Bond Future	6,446.2800		6.4463	6,784.0900	6.7841	5.240	0	0	0
2019/10/08	2044	06/08/2020	9.88	Put	Bond Future	5,398.3700		5.3984	5,698.5700	5.6986	5.561	0	0	0
2019/10/08	2044	06/08/2020	10.93	Call	Bond Future	8,726.5800		8.7266	8,307.4700	8.3075	(4.803)	0	0	0
2019/10/08	2044	06/08/2020	10.93	Put	Bond Future	2,229.9600		2.2300	2,381.9700	2.3820	6.817	0	0	140
2019/10/08	2044	06/08/2020	9.87	Call	Bond Future	3,799.4800		3.7995	3,530.2400	3.5302	(7.086)	0	0	0
2019/10/08	2044	06/08/2020	9.87	Put	Bond Future	5,442.7500		5.4427	5,744.6300	5.7446	5.546	0	0	0
2019/10/08	2046	07/11/2019			Bond Future	111.7127		111.7127	111.5107	111.5107	(0.181)	0.0000	0.0000	17,994
2019/10/08	2046	06/02/2020			Bond Future	113.7458		113.7458	113.5401	113.5401	(0.181)	0.0000	0.0000	0
2019/10/08	2046	07/05/2020			Bond Future	114.1129		114.1129	113.9035	113.9035	(0.184)	0.0000	0.0000	0
2019/10/08	2050	07/11/2019			Bond Future	116.1429		116.1429	115.9133	115.9133	(0.198)	0.0000	0.0000	12,916
2019/10/08	2050	06/02/2020			Bond Future	116.4213		116.4213	116.1876	116.1876	(0.201)	0.0000	0.0000	0
2019/10/08	2050	07/05/2020			Bond Future	118.5865		118.5865	118.3483	118.3483	(0.201)	0.0000	0.0000	0
2019/10/08	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	AL37	07/11/2019			Index Future	667.9590		667.9590	666.5550	666.5550	(0.210)	0.0000	0.0000	0
2019/10/08	AL37	06/02/2020			Index Future	679.9520		679.9520	678.5230	678.5230	(0.210)	0.0000	0.0000	0
2019/10/08	AL37	07/05/2020			Index Future	692.4360		692.4360	690.9810	690.9810	(0.210)	0.0000	0.0000	0
2019/10/08	AL7T	07/11/2019			Index Future	777.9400		777.9400	774.9820	774.9820	(0.380)	0.0000	0.0000	120
2019/10/08	AL7T	06/02/2020			Index Future	791.9070		791.9070	788.8970	788.8970	(0.380)	0.0000	0.0000	0
2019/10/08	AL7T	07/05/2020			Index Future	806.4470		806.4470	803.3810	803.3810	(0.380)	0.0000	0.0000	0
2019/10/08	ALBI	07/11/2019			Index Future	697.3170		697.3170	694.1550	694.1550	(0.453)	0.0000	0.0000	214
2019/10/08	ALBI	06/02/2020			Index Future	709.8370		709.8370	706.6190	706.6190	(0.453)	0.0000	0.0000	0
2019/10/08	ALBI	07/05/2020			Index Future	722.8700		722.8700	719.5930	719.5930	(0.453)	0.0000	0.0000	0
2019/10/08	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	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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2019/10/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	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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2019/10/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/08	ES33	07/11/2019			Bond Future	10.7706	77.9167	10.8352	77.5379	0.600	0.0000	0.0000	350
2019/10/08	ES33	06/02/2020			Bond Future	10.8861	79.3155	10.9530	78.9300	0.615	0.0000	0.0000	0
2019/10/08	ES33	07/05/2020			Bond Future	10.9980	76.9780	11.0673	76.5854	0.631	0.0000	0.0000	0
2019/10/08	ES42	07/11/2019			Bond Future	11.1240	78.8947	11.1886	78.4635	0.581	0.0000	0.0000	4,919
2019/10/08	ES42	06/02/2020			Bond Future	11.2348	80.3112	11.3016	79.8723	0.595	0.0000	0.0000	0
2019/10/08	ES42	07/05/2020			Bond Future	11.3467	77.5212	11.4160	77.0742	0.611	0.0000	0.0000	0
2019/10/08	GOVI	07/11/2019	672.90	Call	GOVI	173,270.0000	17.3270	140,790.0000	14.0790	(18.745)	0	0	0
2019/10/08	GOVI	07/11/2019			GOVI	690.2270	690.2270	686.9790	686.9790	(0.471)	0.0000	0.0000	1,229
2019/10/08	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	GOVI	07/11/2019	672.91	Call	GOVI	173,170.0000	17.3170	140,690.0000	14.0690	(18.756)	0	0	0
2019/10/08	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	GOVI	07/11/2019	672.92	Call	GOVI	173,070.0000	17.3070	140,590.0000	14.0590	(18.767)	0	0	0
2019/10/08	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	GOVI	06/02/2020	703.15	Put	GOVI	5,300.0000	0.5300	38,360.0000	3.8360	623.774	0	0	0
2019/10/08	GOVI	06/02/2020			GOVI	702.6200	702.6200	699.3140	699.3140	(0.471)	0.0000	0.0000	0
2019/10/08	GOVI	06/02/2020	703.14	Put	GOVI	5,200.0000	0.5200	38,260.0000	3.8260	635.769	0	0	0
2019/10/08	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	GOVI	06/02/2020	703.13	Put	GOVI	5,100.0000	0.5100	38,160.0000	3.8160	648.235	0	0	0
2019/10/08	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	GOVI	07/05/2020			GOVI	715.5200	715.5200	712.1530	712.1530	(0.471)	0.0000	0.0000	0
2019/10/08	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	GOVI	07/05/2020	720.00	Put	GOVI	44,800.0000	4.4800	78,470.0000	7.8470	75.156	0	0	0
2019/10/08	GOVI	07/05/2020	719.98	Put	GOVI	44,600.0000	4.4600	78,270.0000	7.8270	75.493	0	0	0
2019/10/08	GOVI	07/05/2020	719.99	Put	GOVI	44,700.0000	4.4700	78,370.0000	7.8370	75.324	0	0	0
2019/10/08	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/08	IGOV	07/11/2019			Index Future	262.3520	262.3520	262.2770	262.2770	(0.029)	0.0000	0.0000	1,070
2019/10/08	IGOV	06/02/2020			Index Future	267.1280	267.1280	267.0510	267.0510	(0.029)	0.0000	0.0000	39
2019/10/08	IGOV	07/05/2020			Index Future	272.0950	272.0950	272.0170	272.0170	(0.029)	0.0000	0.0000	0
2019/10/08	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
2019/10/08	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5700	98.5700	0.010	0.0000	0.0000	0
2019/10/08	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9800	101.9800	0.010	0.0000	0.0000	0
2019/10/08	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7800	98.7800	0.030	0.0000	0.0000	0
2019/10/08	IS05	17/12/2020			Interest Rate Swap	95.3400	95.3400	95.3800	95.3800	0.042	0.0000	0.0000	0
2019/10/08	IS05	16/03/2021			Interest Rate Swap	94.2900	94.2900	94.3400	94.3400	0.053	0.0000	0.0000	0
2019/10/08	IS05	15/06/2021			Interest Rate Swap	93.1900	93.1900	93.2600	93.2600	0.075	0.0000	0.0000	0
2019/10/08	IS05	21/09/2021			Interest Rate Swap	93.0700	93.0700	93.1400	93.1400	0.075	0.0000	0.0000	0
2019/10/08	IS05	21/12/2021			Interest Rate Swap	95.0100	95.0100	95.1000	95.1000	0.095	0.0000	0.0000	51
2019/10/08	IS05	15/03/2022			Interest Rate Swap	94.9200	94.9200	95.0100	95.0100	0.095	0.0000	0.0000	0
2019/10/08	IS05	21/06/2022			Interest Rate Swap	95.8400	95.8400	95.9500	95.9500	0.115	0.0000	0.0000	0
2019/10/08	IS05	20/09/2022			Interest Rate Swap	99.5500	99.5500	99.6800	99.6800	0.131	0.0000	0.0000	0
2019/10/08	IS05	20/12/2022			Interest Rate Swap	100.5700	100.5700	100.7300	100.7300	0.159	0.0000	0.0000	0
2019/10/08	IS05	22/03/2023			Interest Rate Swap	93.6300	93.6300	93.8100	93.8100	0.192	0.0000	0.0000	0
2019/10/08	IS05	20/06/2023			Interest Rate Swap	99.5200	99.5200	99.7300	99.7300	0.211	0.0000	0.0000	0
2019/10/08	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.9800	94.9800	0.253	0.0000	0.0000	0
2019/10/08	IS10	17/12/2025			Interest Rate Swap	89.9100	89.9100	90.2500	90.2500	0.378	0.0000	0.0000	0
2019/10/08	IS10	16/03/2026			Interest Rate Swap	86.7100	86.7100	87.0600	87.0600	0.404	0.0000	0.0000	0
2019/10/08	IS10	15/06/2026			Interest Rate Swap	85.3000	85.3000	85.6600	85.6600	0.422	0.0000	0.0000	0
2019/10/08	IS10	21/09/2026			Interest Rate Swap	87.4000	87.4000	87.7700	87.7700	0.423	0.0000	0.0000	0
2019/10/08	IS10	21/12/2026			Interest Rate Swap	91.2100	91.2100	91.5800	91.5800	0.406	0.0000	0.0000	0
2019/10/08	IS10	15/03/2027			Interest Rate Swap	89.6600	89.6600	90.0400	90.0400	0.424	0.0000	0.0000	0
2019/10/08	IS10	21/06/2027			Interest Rate Swap	91.7100	91.7100	92.1000	92.1000	0.425	0.0000	0.0000	0
2019/10/08	IS10	20/09/2027			Interest Rate Swap	97.2400	97.2400	97.6300	97.6300	0.401	0.0000	0.0000	0
2019/10/08	IS10	20/12/2027			Interest Rate Swap	97.5600	97.5600	97.9700	97.9700	0.420	0.0000	0.0000	0
2019/10/08	IS10	22/03/2028			Interest Rate Swap	90.8600	90.8600	91.2900	91.2900	0.473	0.0000	0.0000	0
2019/10/08	IS10	20/06/2028			Interest Rate Swap	98.2400	98.2400	98.6600	98.6600	0.428	0.0000	0.0000	0
2019/10/08	IS10	19/09/2028			Interest Rate Swap	91.5900	91.5900	92.0300	92.0300	0.480	0.0000	0.0000	0
2019/10/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/08	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/08	R023	07/11/2019	7.98	Call	Bond Future	1,991.1200	1.9911	1,799.4700	1.7995	(9.625)	0	0	0
2019/10/08	R023	07/11/2019			Bond Future	7.2892	102.8759	7.3560	102.6817	0.917	0.0000	0.0000	55,418
2019/10/08	R023	07/11/2019	7.99	Call	Bond Future	2,019.2900	2.0193	1,827.5000	1.8275	(9.498)	0	0	0
2019/10/08	R023	07/11/2019	7.98	Put	Bond Future	4.1800	0.0042	6.8100	0.0068	62.919	0	0	0
2019/10/08	R023	07/11/2019	7.99	Put	Bond Future	3.9500	0.0040	6.4400	0.0064	63.038	0	0	0
2019/10/08	R023	07/11/2019	8.00	Call	Bond Future	2,047.4900	2.0475	1,855.5600	1.8556	(9.374)	0	0	0
2019/10/08	R023	07/11/2019	8.00	Put	Bond Future	3.7500	0.0038	6.1000	0.0061	62.667	0	0	0
2019/10/08	R023	06/02/2020	7.54	Call	Bond Future	988.4000	0.9884	858.2900	0.8583	(13.164)	0	0	0
2019/10/08	R023	06/02/2020			Bond Future	7.2970	104.7229	7.3701	104.5252	1.001	0.0000	0.0000	0
2019/10/08	R023	06/02/2020	7.52	Call	Bond Future	949.4400	0.9494	821.8000	0.8218	(13.444)	0	0	0
2019/10/08	R023	06/02/2020	7.52	Put	Bond Future	347.5100	0.3475	417.6100	0.4176	20.172	0	0	0
2019/10/08	R023	06/02/2020	7.54	Put	Bond Future	332.6900	0.3327	400.3200	0.4003	20.328	0	0	0

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2019/10/08	R023	06/02/2020	7.53	Call	Bond Future	968.8400	0.9688	839.9700	0.8400	(13.301)	0	0	0
2019/10/08	R023	06/02/2020	7.53	Put	Bond Future	340.0200	0.3400	408.8900	0.4089	20.255	0	0	0
2019/10/08	R023	07/05/2020	6.91	Put	Bond Future	1,239.3000	1.2393	1,383.9700	1.3840	11.674	0	0	0
2019/10/08	R023	07/05/2020			Bond Future	7.2768	102.7129	7.3570	102.5116	1.103	0.0000	0.0000	0
2019/10/08	R023	07/05/2020	6.90	Call	Bond Future	302.3400	0.3023	246.8500	0.2468	(18.354)	0	0	0
2019/10/08	R023	07/05/2020	6.90	Put	Bond Future	1,254.7400	1.2547	1,400.6200	1.4006	11.626	0	0	0
2019/10/08	R023	07/05/2020	6.91	Call	Bond Future	312.3300	0.3123	255.6300	0.2556	(18.154)	0	0	0
2019/10/08	R023	07/05/2020	6.89	Call	Bond Future	292.8000	0.2928	238.5000	0.2385	(18.545)	0	0	0
2019/10/08	R023	07/05/2020	6.89	Put	Bond Future	1,270.6200	1.2706	1,417.6900	1.4177	11.575	0	0	0
2019/10/08	R035	07/11/2019	9.88	Call	Bond Future	2,935.4800	2.9355	2,528.5200	2.5285	(13.863)	0	0	0
2019/10/08	R035	07/11/2019	9.89	Call	Bond Future	2,996.0700	2.9961	2,586.0100	2.5860	(13.687)	0	0	0
2019/10/08	R035	07/11/2019	9.87	Put	Bond Future	328.2100	0.3282	420.3300	0.4203	28.067	0	0	0
2019/10/08	R035	07/11/2019	10.21	Put	Bond Future	74.5000	0.0745	98.6500	0.0987	32.416	0	0	3,500
2019/10/08	R035	07/11/2019			Bond Future	9.5309	96.5389	9.5959	96.0430	0.682	0.0000	0.0000	98,096
2019/10/08	R035	07/11/2019	9.89	Put	Bond Future	302.0000	0.3020	387.8400	0.3878	28.424	0	0	0
2019/10/08	R035	07/11/2019	9.87	Call	Bond Future	2,875.2000	2.8752	2,471.4200	2.4714	(14.044)	0	0	0
2019/10/08	R035	07/11/2019	8.92	Put	Bond Future	4,896.1600	4.8962	5,374.0900	5.3741	9.761	0	0	0
2019/10/08	R035	07/11/2019	8.92	Call	Bond Future	40.3500	0.0404	22.3800	0.0224	(44.535)	0	0	3,500
2019/10/08	R035	07/11/2019	9.52	Put	Bond Future	1,190.1000	1.1901	1,439.6600	1.4397	20.970	0	0	0
2019/10/08	R035	07/11/2019	9.52	Call	Bond Future	1,106.2100	1.1062	859.8700	0.8599	(22.269)	0	0	3,500
2019/10/08	R035	07/11/2019	9.88	Put	Bond Future	314.9100	0.3149	403.8500	0.4038	28.243	0	0	0
2019/10/08	R035	07/11/2019	10.21	Call	Bond Future	5,075.6000	5.0756	4,603.8500	4.6038	(9.294)	0	0	0
2019/10/08	R035	06/02/2020	9.60	Call	Bond Future	2,325.6700	2.3257	2,067.4200	2.0674	(11.104)	0	0	0
2019/10/08	R035	06/02/2020	9.61	Put	Bond Future	2,319.7700	2.3198	2,563.6600	2.5637	10.514	0	0	0
2019/10/08	R035	06/02/2020			Bond Future	9.6039	98.2721	9.6711	97.7674	0.700	0.0000	0.0000	0
2019/10/08	R035	06/02/2020	9.60	Put	Bond Future	2,355.4000	2.3554	2,601.9000	2.6019	10.465	0	0	0
2019/10/08	R035	06/02/2020	9.61	Call	Bond Future	2,365.4600	2.3655	2,104.6000	2.1046	(11.028)	0	0	0
2019/10/08	R035	06/02/2020	9.59	Call	Bond Future	2,285.9800	2.2860	2,030.3700	2.0304	(11.182)	0	0	0
2019/10/08	R035	06/02/2020	9.59	Put	Bond Future	2,391.2200	2.3912	2,640.3600	2.6404	10.419	0	0	0
2019/10/08	R035	07/05/2020	9.75	Call	Bond Future	3,631.2400	3.6312	3,348.9500	3.3489	(7.774)	0	0	5,000
2019/10/08	R035	07/05/2020	10.75	Put	Bond Future	1,060.4000	1.0604	1,156.2200	1.1562	9.036	0	0	5,000
2019/10/08	R035	07/05/2020	9.48	Put	Bond Future	4,021.8500	4.0219	4,304.5500	4.3045	7.029	0	0	0
2019/10/08	R035	07/05/2020	9.47	Call	Bond Future	2,570.0100	2.5700	2,340.6000	2.3406	(8.926)	0	0	0
2019/10/08	R035	07/05/2020			Bond Future	9.6684	95.5728	9.7378	95.0587	0.718	0.0000	0.0000	0
2019/10/08	R035	07/05/2020	9.11	Put	Bond Future	5,742.2600	5.7423	6,098.2800	6.0983	6.200	0	0	0
2019/10/08	R035	07/05/2020	9.11	Call	Bond Future	1,453.1600	1.4532	1,295.1100	1.2951	(10.876)	0	0	5,000
2019/10/08	R035	07/05/2020	9.75	Put	Bond Future	3,027.1700	3.0272	3,258.9500	3.2589	7.657	0	0	0
2019/10/08	R035	07/05/2020	10.75	Call	Bond Future	8,624.8200	8.6248	8,206.5700	8.2066	(4.849)	0	0	0
2019/10/08	R035	07/05/2020	9.48	Call	Bond Future	2,605.7400	2.6057	2,374.3700	2.3744	(8.879)	0	0	0
2019/10/08	R035	07/05/2020	9.47	Put	Bond Future	4,062.1600	4.0622	4,346.8200	4.3468	7.008	0	0	0
2019/10/08	R035	07/05/2020	9.49	Call	Bond Future	2,641.4200	2.6414	2,408.1000	2.4081	(8.833)	0	0	0
2019/10/08	R035	07/05/2020	9.49	Put	Bond Future	3,981.5800	3.9816	4,262.3300	4.2623	7.051	0	0	0
2019/10/08	R035	06/08/2020	9.00	Put	Bond Future	7,797.3000	7.7973	8,146.7400	8.1467	4.482	0	0	0
2019/10/08	R035	06/08/2020	9.92	Put	Bond Future	3,979.5200	3.9795	4,201.2100	4.2012	5.571	0	0	0
2019/10/08	R035	06/08/2020			Bond Future	9.7293	97.3700	9.8011	96.8463	0.737	0.0000	0.0000	0
2019/10/08	R035	06/08/2020	9.00	Call	Bond Future	2,222.1800	2.2222	2,047.9100	2.0479	(7.842)	0	0	24,761
2019/10/08	R035	06/08/2020	9.92	Call	Bond Future	5,362.2300	5.3622	5,060.2100	5.0602	(5.632)	0	0	0

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2019/10/08	R035	06/08/2020	9.93	Call	Bond Future	5,402.9800		5.4030	5,099.6800	5.0997	(5.614)	0	0	0
2019/10/08	R035	06/08/2020	9.91	Put	Bond Future	4,010.6700		4.0107	4,233.6400	4.2336	5.559	0	0	0
2019/10/08	R035	06/08/2020	8.75	Put	Bond Future	9,290.7900		9.2908	9,671.9700	9.6720	4.103	0	0	0
2019/10/08	R035	06/08/2020	8.75	Call	Bond Future	1,694.4000		1.6944	1,551.8700	1.5519	(8.412)	0	0	3,000
2019/10/08	R035	06/08/2020	9.93	Put	Bond Future	3,948.5800		3.9486	4,168.9900	4.1690	5.582	0	0	0
2019/10/08	R035	06/08/2020	9.91	Call	Bond Future	5,321.6100		5.3216	5,020.8700	5.0209	(5.651)	0	0	0
2019/10/08	R186	07/11/2019	8.94	Call	Bond Future	4,056.9700		4.0570	3,693.8700	3.6939	(8.950)	0	0	0
2019/10/08	R186	07/11/2019	8.23	Call	Bond Future	818.9900		0.8190	626.9700	0.6270	(23.446)	0	0	4,955
2019/10/08	R186	07/11/2019	8.20	Call	Bond Future	731.7900		0.7318	553.0400	0.5530	(24.426)	0	0	0
2019/10/08	R186	07/11/2019			Bond Future	8.2171		116.2197	8.2827	115.8460	0.798	0.0000	0.0000	127,284
2019/10/08	R186	07/11/2019	8.94	Put	Bond Future	26.2400		0.0262	36.8200	0.0368	40.320	0	0	0
2019/10/08	R186	07/11/2019	8.25	Put	Bond Future	692.8800		0.6929	865.7600	0.8658	24.951	0	0	3,750
2019/10/08	R186	07/11/2019	8.25	Call	Bond Future	880.3800		0.8804	679.5800	0.6796	(22.808)	0	0	3,750
2019/10/08	R186	07/11/2019	8.73	Call	Bond Future	2,959.7500		2.9598	2,615.9500	2.6160	(11.616)	0	0	0
2019/10/08	R186	07/11/2019	8.73	Put	Bond Future	80.4600		0.0805	110.3400	0.1103	37.136	0	0	4,955
2019/10/08	R186	07/11/2019	8.95	Call	Bond Future	4,109.9800		4.1100	3,746.3400	3.7463	(8.848)	0	0	0
2019/10/08	R186	07/11/2019	8.96	Put	Bond Future	23.4800		0.0235	33.0000	0.0330	40.545	0	0	0
2019/10/08	R186	07/11/2019	8.23	Put	Bond Future	745.4900		0.7455	927.1500	0.9272	24.368	0	0	0
2019/10/08	R186	07/11/2019	8.20	Put	Bond Future	829.5700		0.8296	1,024.5000	1.0245	23.498	0	0	7,500
2019/10/08	R186	07/11/2019	8.95	Put	Bond Future	24.8200		0.0248	34.8600	0.0349	40.451	0	0	0
2019/10/08	R186	07/11/2019	8.96	Call	Bond Future	4,163.0500		4.1631	3,798.8900	3.7989	(8.747)	0	0	0
2019/10/08	R186	06/02/2020	8.11	Put	Bond Future	1,986.2700		1.9863	2,209.1100	2.2091	11.219	0	0	0
2019/10/08	R186	06/02/2020	8.50	Call	Bond Future	2,296.5900		2.2966	2,055.2700	2.0553	(10.508)	0	0	0
2019/10/08	R186	06/02/2020	8.57	Call	Bond Future	2,552.1200		2.5521	2,297.3700	2.2974	(9.982)	0	0	0
2019/10/08	R186	06/02/2020			Bond Future	8.2636		113.0023	8.3325	112.6220	0.834	0.0000	0.0000	5,040
2019/10/08	R186	06/02/2020	8.11	Call	Bond Future	1,132.6200		1.1326	975.1000	0.9751	(13.908)	0	0	1,007
2019/10/08	R186	06/02/2020	8.55	Call	Bond Future	2,477.8400		2.4778	2,226.8400	2.2268	(10.130)	0	0	0
2019/10/08	R186	06/02/2020	8.55	Put	Bond Future	907.7100		0.9077	1,037.0700	1.0371	14.251	0	0	0
2019/10/08	R186	06/02/2020	9.00	Put	Bond Future	370.7900		0.3708	432.7200	0.4327	16.702	0	0	1,007
2019/10/08	R186	06/02/2020	8.50	Put	Bond Future	998.5000		0.9985	1,137.5400	1.1375	13.925	0	0	1,007
2019/10/08	R186	06/02/2020	8.57	Put	Bond Future	873.4200		0.8734	999.0300	0.9990	14.381	0	0	0
2019/10/08	R186	06/02/2020	9.00	Call	Bond Future	4,350.8900		4.3509	4,032.4600	4.0325	(7.319)	0	0	0
2019/10/08	R186	06/02/2020	8.56	Call	Bond Future	2,514.8600		2.5149	2,261.9800	2.2620	(10.055)	0	0	0
2019/10/08	R186	06/02/2020	8.56	Put	Bond Future	890.4300		0.8904	1,017.9100	1.0179	14.317	0	0	0
2019/10/08	R186	07/05/2020	8.28	Put	Bond Future	2,146.1800		2.1462	2,341.2500	2.3413	9.089	0	0	0
2019/10/08	R186	07/05/2020	8.93	Call	Bond Future	4,255.8400		4.2558	3,973.4500	3.9735	(6.635)	0	0	0
2019/10/08	R186	07/05/2020	8.09	Put	Bond Future	2,664.3800		2.6644	2,890.8200	2.8908	8.499	0	0	0
2019/10/08	R186	07/05/2020			Bond Future	8.3052		115.0772	8.3777	114.6899	0.873	0.0000	0.0000	0
2019/10/08	R186	07/05/2020	8.08	Call	Bond Future	1,479.8200		1.4798	1,320.6100	1.3206	(10.759)	0	0	0
2019/10/08	R186	07/05/2020	8.08	Put	Bond Future	2,694.2500		2.6943	2,922.3700	2.9224	8.467	0	0	0
2019/10/08	R186	07/05/2020	8.28	Call	Bond Future	2,011.0800		2.0111	1,818.8200	1.8188	(9.560)	0	0	6,000
2019/10/08	R186	07/05/2020	8.93	Put	Bond Future	973.4600		0.9735	1,078.4000	1.0784	10.780	0	0	6,000
2019/10/08	R186	07/05/2020	8.09	Call	Bond Future	1,504.2400		1.5042	1,343.3500	1.3434	(10.696)	0	0	0
2019/10/08	R186	07/05/2020	7.60	Put	Bond Future	4,433.4000		4.4334	4,738.2900	4.7383	6.877	0	0	0
2019/10/08	R186	07/05/2020	7.60	Call	Bond Future	573.5800		0.5736	491.1400	0.4911	(14.373)	0	0	6,000
2019/10/08	R186	07/05/2020	8.07	Call	Bond Future	1,455.6300		1.4556	1,298.0800	1.2981	(10.823)	0	0	0
2019/10/08	R186	07/05/2020	8.07	Put	Bond Future	2,724.3700		2.7244	2,954.1500	2.9542	8.434	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
2019/10/08	R197	07/11/2019			Bond Future	308.6100		308.6100	308.6087	308.6087	0.000	0.0000	0.0000	2,507
2019/10/08	R197	06/02/2020			Bond Future	306.5719		306.5719	306.5708	306.5708	0.000	0.0000	0.0000	40
2019/10/08	R197	07/05/2020			Bond Future	312.2735		312.2735	312.2724	312.2724	0.000	0.0000	0.0000	0
2019/10/08	R202	07/11/2019			Bond Future	233.2011		233.2011	233.3324	233.3324	0.056	0.0000	0.0000	9,010
2019/10/08	R202	06/02/2020			Bond Future	233.3795		233.3795	233.5134	233.5134	0.057	0.0000	0.0000	0
2019/10/08	R202	07/05/2020			Bond Future	237.7198		237.7198	237.8562	237.8562	0.057	0.0000	0.0000	0
2019/10/08	R207	07/11/2019	2.08	Put	Bond Future	835.5500		0.8356	836.3300	0.8363	0.093	0	0	0
2019/10/08	R207	07/11/2019			Bond Future	6.7499		102.4129	6.7544	102.4121	0.066	0.0000	0.0000	3,123
2019/10/08	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	R207	07/11/2019	2.07	Put	Bond Future	837.3500		0.8373	838.1300	0.8381	0.093	0	0	0
2019/10/08	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/08	R207	07/11/2019	2.06	Put	Bond Future	839.1600		0.8392	839.9400	0.8399	0.093	0	0	0
2019/10/08	R208	07/11/2019	6.83	Call	Bond Future	318.7000		0.3187	316.6000	0.3166	(0.659)	0	0	0
2019/10/08	R208	07/11/2019	6.82	Put	Bond Future	13.7400		0.0137	13.1500	0.0131	(4.294)	0	0	0
2019/10/08	R208	07/11/2019			Bond Future	6.5948		100.9852	6.5959	100.9837	0.018	0.0000	0.0000	11,063
2019/10/08	R208	07/11/2019	6.84	Call	Bond Future	330.5100		0.3305	328.4400	0.3284	(0.626)	0	0	0
2019/10/08	R208	07/11/2019	6.84	Put	Bond Future	11.3500		0.0114	10.8200	0.0108	(4.670)	0	0	0
2019/10/08	R208	07/11/2019	6.83	Put	Bond Future	12.5200		0.0125	11.9600	0.0120	(4.473)	0	0	0
2019/10/08	R208	07/11/2019	6.82	Call	Bond Future	306.9300		0.3069	304.8000	0.3048	(0.694)	0	0	0
2019/10/08	R208	06/02/2020	6.13	Put	Bond Future	347.2800		0.3473	348.3900	0.3484	0.320	0	0	0
2019/10/08	R208	06/02/2020	6.12	Call	Bond Future	13.7600		0.0138	13.4000	0.0134	(2.616)	0	0	0
2019/10/08	R208	06/02/2020			Bond Future	6.4367		102.7982	6.4380	102.7967	0.021	0.0000	0.0000	0
2019/10/08	R208	06/02/2020	6.13	Call	Bond Future	14.9400		0.0149	14.5600	0.0146	(2.544)	0	0	0
2019/10/08	R208	06/02/2020	6.12	Put	Bond Future	356.9700		0.3570	358.1000	0.3581	0.317	0	0	0
2019/10/08	R208	06/02/2020	6.14	Call	Bond Future	16.0800		0.0161	15.6800	0.0157	(2.488)	0	0	0
2019/10/08	R208	06/02/2020	6.14	Put	Bond Future	337.5600		0.3376	338.6500	0.3387	0.323	0	0	0
2019/10/08	R208	07/05/2020	4.81	Call	Bond Future	0.1100		0.0001	0.1100	0.0001	0.000	0	0	0
2019/10/08	R208	07/05/2020	4.80	Put	Bond Future	1,156.0500		1.1561	1,157.6000	1.1576	0.134	0	0	0
2019/10/08	R208	07/05/2020			Bond Future	6.1416		101.2821	6.1434	101.2806	0.029	0.0000	0.0000	0
2019/10/08	R208	07/05/2020	4.82	Call	Bond Future	0.1200		0.0001	0.1100	0.0001	(8.333)	0	0	0
2019/10/08	R208	07/05/2020	4.82	Put	Bond Future	1,138.6800		1.1387	1,140.2200	1.1402	0.135	0	0	0
2019/10/08	R208	07/05/2020	4.81	Put	Bond Future	1,147.3600		1.1474	1,148.9100	1.1489	0.135	0	0	0
2019/10/08	R208	07/05/2020	4.80	Call	Bond Future	0.1000		0.0001	0.1000	0.0001	0.000	0	0	0
2019/10/08	R209	07/11/2019	9.82	Call	Bond Future	2,312.5500		2.3125	1,975.7000	1.9757	(14.566)	0	0	0
2019/10/08	R209	07/11/2019	9.33	Call	Bond Future	488.6800		0.4887	354.3700	0.3544	(27.484)	0	0	8,000
2019/10/08	R209	07/11/2019	9.77	Put	Bond Future	399.7600		0.3998	503.9500	0.5040	26.063	0	0	8,000
2019/10/08	R209	07/11/2019			Bond Future	9.5120		73.9105	9.5770	73.4851	0.683	0.0000	0.0000	96,982
2019/10/08	R209	07/11/2019	9.80	Call	Bond Future	2,213.3900		2.2134	1,882.5900	1.8826	(14.945)	0	0	0
2019/10/08	R209	07/11/2019	9.80	Put	Bond Future	355.3000		0.3553	449.8900	0.4499	26.623	0	0	0
2019/10/08	R209	07/11/2019	9.50	Put	Bond Future	1,039.6300		1.0396	1,253.2900	1.2533	20.552	0	0	0
2019/10/08	R209	07/11/2019	9.50	Call	Bond Future	960.9100		0.9609	749.1800	0.7492	(22.034)	0	0	5,000
2019/10/08	R209	07/11/2019	8.92	Put	Bond Future	4,091.8000		4.0918	4,497.1700	4.4972	9.907	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
2019/10/08	R209	07/11/2019	8.92	Call	Bond Future	47.4400	0.0474	27.4200	0.0274	(42.201)	0	0	8,000
2019/10/08	R209	07/11/2019	9.82	Put	Bond Future	328.0000	0.3280	416.5400	0.4165	26.994	0	0	0
2019/10/08	R209	07/11/2019	9.33	Put	Bond Future	1,698.8400	1.6988	1,989.9200	1.9899	17.134	0	0	0
2019/10/08	R209	07/11/2019	9.77	Call	Bond Future	2,067.5300	2.0675	1,746.3300	1.7463	(15.535)	0	0	0
2019/10/08	R209	07/11/2019	9.81	Call	Bond Future	2,262.8100	2.2628	1,928.9600	1.9290	(14.754)	0	0	0
2019/10/08	R209	07/11/2019	9.81	Put	Bond Future	341.4500	0.3415	432.9900	0.4330	26.809	0	0	0
2019/10/08	R209	06/02/2020	9.52	Put	Bond Future	2,221.5500	2.2216	2,442.9500	2.4429	9.966	0	0	0
2019/10/08	R209	06/02/2020			Bond Future	9.5734	75.2375	9.6404	74.8045	0.699	0.0000	0.0000	0
2019/10/08	R209	06/02/2020	9.51	Call	Bond Future	1,841.1500	1.8412	1,631.8400	1.6318	(11.368)	0	0	0
2019/10/08	R209	06/02/2020	9.51	Put	Bond Future	2,254.6600	2.2547	2,478.3100	2.4783	9.919	0	0	0
2019/10/08	R209	06/02/2020	9.52	Call	Bond Future	1,873.4700	1.8735	1,661.9100	1.6619	(11.292)	0	0	0
2019/10/08	R209	06/02/2020	9.50	Call	Bond Future	1,809.1200	1.8091	1,602.0600	1.6021	(11.445)	0	0	0
2019/10/08	R209	06/02/2020	9.50	Put	Bond Future	2,288.1500	2.2881	2,514.0500	2.5141	9.873	0	0	0
2019/10/08	R209	07/05/2020	9.47	Call	Bond Future	2,352.7500	2.3528	2,148.6500	2.1487	(8.675)	0	0	0
2019/10/08	R209	07/05/2020			Bond Future	9.6326	73.4674	9.7015	73.0265	0.716	0.0000	0.0000	0
2019/10/08	R209	07/05/2020	9.45	Call	Bond Future	2,290.4500	2.2904	2,089.6700	2.0897	(8.766)	0	0	0
2019/10/08	R209	07/05/2020	9.45	Put	Bond Future	3,476.1500	3.4762	3,716.2900	3.7163	6.908	0	0	0
2019/10/08	R209	07/05/2020	9.47	Put	Bond Future	3,407.2100	3.4072	3,644.0300	3.6440	6.951	0	0	0
2019/10/08	R209	07/05/2020	9.46	Call	Bond Future	2,321.3900	2.3214	2,118.9500	2.1190	(8.721)	0	0	0
2019/10/08	R209	07/05/2020	9.46	Put	Bond Future	3,441.4300	3.4414	3,679.9100	3.6799	6.930	0	0	0
2019/10/08	R210	07/11/2019			Bond Future	189.2723	189.2723	189.2741	189.2741	0.001	0.0000	0.0000	2,132
2019/10/08	R210	06/02/2020			Bond Future	192.7169	192.7169	192.7189	192.7189	0.001	0.0000	0.0000	0
2019/10/08	R210	07/05/2020			Bond Future	193.6508	193.6508	193.6529	193.6529	0.001	0.0000	0.0000	0
2019/10/08	R212	07/11/2019			Bond Future	162.3372	162.3372	162.3363	162.3363	(0.001)	0.0000	0.0000	7,384
2019/10/08	R212	06/02/2020			Bond Future	163.0458	163.0458	163.0450	163.0450	(0.001)	0.0000	0.0000	0
2019/10/08	R212	07/05/2020			Bond Future	166.0781	166.0781	166.0772	166.0772	(0.001)	0.0000	0.0000	0
2019/10/08	R213	07/11/2019	9.59	Put	Bond Future	138.1900	0.1382	181.4600	0.1815	31.312	0	0	0
2019/10/08	R213	07/11/2019	9.58	Call	Bond Future	3,034.1500	3.0342	2,672.3900	2.6724	(11.923)	0	0	0
2019/10/08	R213	07/11/2019			Bond Future	9.1084	86.7066	9.1735	86.2998	0.715	0.0000	0.0000	23,319
2019/10/08	R213	07/11/2019	9.59	Call	Bond Future	3,087.7400	3.0877	2,724.2200	2.7242	(11.773)	0	0	0
2019/10/08	R213	07/11/2019	9.58	Put	Bond Future	144.4600	0.1445	189.4900	0.1895	31.171	0	0	0
2019/10/08	R213	07/11/2019	9.60	Call	Bond Future	3,141.5100	3.1415	2,776.2900	2.7763	(11.626)	0	0	0
2019/10/08	R213	07/11/2019	9.60	Put	Bond Future	132.1700	0.1322	173.7400	0.1737	31.452	0	0	0
2019/10/08	R213	06/02/2020	9.27	Call	Bond Future	2,221.3600	2.2214	1,989.0100	1.9890	(10.460)	0	0	0
2019/10/08	R213	06/02/2020	9.26	Put	Bond Future	1,660.3900	1.6604	1,844.0600	1.8441	11.062	0	0	0
2019/10/08	R213	06/02/2020			Bond Future	9.1742	88.2632	9.2417	87.8493	0.735	0.0000	0.0000	0
2019/10/08	R213	06/02/2020	9.28	Call	Bond Future	2,256.7300	2.2567	2,022.3000	2.0223	(10.388)	0	0	0
2019/10/08	R213	06/02/2020	9.28	Put	Bond Future	1,608.6100	1.6086	1,788.1000	1.7881	11.158	0	0	0
2019/10/08	R213	06/02/2020	9.27	Put	Bond Future	1,634.2400	1.6342	1,815.8100	1.8158	11.110	0	0	0
2019/10/08	R213	06/02/2020	9.26	Call	Bond Future	2,186.4500	2.1865	1,956.2000	1.9562	(10.531)	0	0	0
2019/10/08	R213	07/05/2020	9.01	Put	Bond Future	3,251.0300	3.2510	3,491.5600	3.4916	7.399	0	0	0
2019/10/08	R213	07/05/2020	9.00	Call	Bond Future	1,869.5100	1.8695	1,690.1000	1.6901	(9.597)	0	0	0
2019/10/08	R213	07/05/2020			Bond Future	9.2311	86.3317	9.3009	85.9100	0.756	0.0000	0.0000	0
2019/10/08	R213	07/05/2020	9.01	Call	Bond Future	1,897.5700	1.8976	1,716.4800	1.7165	(9.543)	0	0	0
2019/10/08	R213	07/05/2020	9.00	Put	Bond Future	3,284.8600	3.2849	3,527.0700	3.5271	7.374	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
2019/10/08	R213	07/05/2020	9.02	Call	Bond Future	1,925.8500	1.9259	1,743.0800	1.7431	(9.490)	0	0	0
2019/10/08	R213	07/05/2020	9.02	Put	Bond Future	3,217.4800	3.2175	3,456.3300	3.4563	7.424	0	0	0
2019/10/08	R214	07/11/2019	10.02	Put	Bond Future	466.4000	0.4664	581.4600	0.5815	24.670	0	0	0
2019/10/08	R214	07/11/2019			Bond Future	9.7791	72.1487	9.8441	71.7094	0.664	0.0000	0.0000	16,236
2019/10/08	R214	07/11/2019	10.01	Call	Bond Future	2,026.6900	2.0267	1,705.8500	1.7059	(15.831)	0	0	0
2019/10/08	R214	07/11/2019	10.01	Put	Bond Future	483.9600	0.4840	602.5000	0.6025	24.494	0	0	0
2019/10/08	R214	07/11/2019	10.02	Call	Bond Future	2,074.7500	2.0747	1,750.4300	1.7504	(15.632)	0	0	0
2019/10/08	R214	07/11/2019	10.00	Call	Bond Future	1,979.0000	1.9790	1,661.7000	1.6617	(16.033)	0	0	0
2019/10/08	R214	07/11/2019	10.00	Put	Bond Future	501.9800	0.5020	624.0600	0.6241	24.320	0	0	0
2019/10/08	R214	06/02/2020	9.73	Call	Bond Future	1,778.4500	1.7784	1,573.2900	1.5733	(11.536)	0	0	0
2019/10/08	R214	06/02/2020			Bond Future	9.8468	73.4441	9.9137	72.9969	0.679	0.0000	0.0000	0
2019/10/08	R214	06/02/2020	9.71	Call	Bond Future	1,713.0500	1.7131	1,512.5700	1.5126	(11.703)	0	0	0
2019/10/08	R214	06/02/2020	9.71	Put	Bond Future	2,642.1600	2.6422	2,888.9000	2.8889	9.339	0	0	0
2019/10/08	R214	06/02/2020	9.73	Put	Bond Future	2,570.5800	2.5706	2,812.6400	2.8126	9.417	0	0	0
2019/10/08	R214	06/02/2020	9.72	Call	Bond Future	1,745.6800	1.7457	1,542.8500	1.5428	(11.619)	0	0	0
2019/10/08	R214	06/02/2020	9.72	Put	Bond Future	2,606.2500	2.6063	2,850.6400	2.8506	9.377	0	0	0
2019/10/08	R214	07/05/2020	9.77	Put	Bond Future	3,521.8100	3.5218	3,760.2900	3.7603	6.772	0	0	0
2019/10/08	R214	07/05/2020			Bond Future	9.9069	71.4941	9.9757	71.0387	0.695	0.0000	0.0000	0
2019/10/08	R214	07/05/2020	9.76	Call	Bond Future	2,569.5900	2.5696	2,354.2600	2.3543	(8.380)	0	0	0
2019/10/08	R214	07/05/2020	9.76	Put	Bond Future	3,557.3200	3.5573	3,797.4600	3.7975	6.751	0	0	0
2019/10/08	R214	07/05/2020	9.77	Call	Bond Future	2,602.0100	2.6020	2,385.0200	2.3850	(8.339)	0	0	0
2019/10/08	R214	07/05/2020	9.75	Call	Bond Future	2,537.5800	2.5376	2,323.9000	2.3239	(8.421)	0	0	0
2019/10/08	R214	07/05/2020	9.75	Put	Bond Future	3,593.3400	3.5933	3,835.1300	3.8351	6.729	0	0	0
2019/10/08	R248	07/11/2019	10.02	Call	Bond Future	2,153.9700	2.1540	1,777.5500	1.7775	(17.476)	0	0	0
2019/10/08	R248	07/11/2019	10.01	Put	Bond Future	776.9600	0.7770	962.2100	0.9622	23.843	0	0	0
2019/10/08	R248	07/11/2019			Bond Future	9.8548	91.2654	9.9197	90.7088	0.659	0.0000	0.0000	86,811
2019/10/08	R248	07/11/2019	10.03	Call	Bond Future	2,211.2000	2.2112	1,829.7800	1.8298	(17.249)	0	0	0
2019/10/08	R248	07/11/2019	10.03	Put	Bond Future	722.9900	0.7230	898.1600	0.8982	24.229	0	0	0
2019/10/08	R248	07/11/2019	10.02	Put	Bond Future	749.5300	0.7495	929.7000	0.9297	24.038	0	0	0
2019/10/08	R248	07/11/2019	10.01	Call	Bond Future	2,097.4800	2.0975	1,726.1400	1.7261	(17.704)	0	0	0
2019/10/08	R248	06/02/2020	9.71	Put	Bond Future	3,653.3200	3.6533	3,991.4800	3.9915	9.256	0	0	0
2019/10/08	R248	06/02/2020			Bond Future	9.9244	92.9040	9.9913	92.3374	0.675	0.0000	0.0000	100
2019/10/08	R248	06/02/2020	9.71	Call	Bond Future	1,796.7600	1.7968	1,568.3100	1.5683	(12.715)	0	0	0
2019/10/08	R248	06/02/2020	9.70	Put	Bond Future	3,703.6800	3.7037	4,044.9500	4.0450	9.214	0	0	0
2019/10/08	R248	06/02/2020	9.72	Call	Bond Future	1,835.0600	1.8351	1,603.5100	1.6035	(12.618)	0	0	0
2019/10/08	R248	06/02/2020	9.72	Put	Bond Future	3,603.5200	3.6035	3,938.5800	3.9386	9.298	0	0	0
2019/10/08	R248	06/02/2020	9.70	Call	Bond Future	1,758.8800	1.7589	1,533.5400	1.5335	(12.812)	0	0	0
2019/10/08	R248	07/05/2020	9.79	Call	Bond Future	2,962.3300	2.9623	2,701.6000	2.7016	(8.802)	0	0	0
2019/10/08	R248	07/05/2020	9.77	Put	Bond Future	4,735.7600	4.7358	5,056.4200	5.0564	6.771	0	0	0
2019/10/08	R248	07/05/2020			Bond Future	9.9862	90.1695	10.0552	89.5925	0.691	0.0000	0.0000	0
2019/10/08	R248	07/05/2020	9.79	Put	Bond Future	4,639.8600	4.6399	4,956.1700	4.9562	6.817	0	0	0
2019/10/08	R248	07/05/2020	9.77	Call	Bond Future	2,884.1600	2.8842	2,627.7800	2.6278	(8.889)	0	0	0
2019/10/08	R248	07/05/2020	9.78	Put	Bond Future	4,687.6100	4.6876	5,006.1000	5.0061	6.794	0	0	0
2019/10/08	R248	07/05/2020	9.78	Call	Bond Future	2,923.1100	2.9231	2,664.5600	2.6646	(8.845)	0	0	0
2019/10/08	R248	06/08/2020	9.00	Put	Bond Future	11,249.0800	11.2491	11,686.2800	11.6863	3.887	0	0	0
2019/10/08	R248	06/08/2020	10.20	Call	Bond Future	5,976.6600	5.9767	5,639.8000	5.6398	(5.636)	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
2019/10/08	R248	06/08/2020			Bond Future	10.0451	91.8651	10.1162	91.2772	0.708	0.0000	0.0000	0
2019/10/08	R248	06/08/2020	9.25	Put	Bond Future	9,404.1600	9.4042	9,805.3000	9.8053	4.266	0	0	0
2019/10/08	R248	06/08/2020	9.25	Call	Bond Future	2,334.7500	2.3347	2,148.0400	2.1480	(7.997)	0	0	20,640
2019/10/08	R248	06/08/2020	10.18	Call	Bond Future	5,886.4600	5.8865	5,552.4500	5.5525	(5.674)	0	0	0
2019/10/08	R248	06/08/2020	10.18	Put	Bond Future	4,776.4300	4.7764	5,030.2700	5.0303	5.314	0	0	0
2019/10/08	R248	06/08/2020	9.00	Call	Bond Future	1,753.6400	1.7536	1,602.9900	1.6030	(8.591)	0	0	3,000
2019/10/08	R248	06/08/2020	10.20	Put	Bond Future	4,704.1800	4.7042	4,955.1700	4.9552	5.335	0	0	0
2019/10/08	R248	06/08/2020	10.19	Call	Bond Future	5,931.4900	5.9315	5,596.0600	5.5961	(5.655)	0	0	0
2019/10/08	R248	06/08/2020	10.19	Put	Bond Future	4,740.1700	4.7402	4,992.5900	4.9926	5.325	0	0	0

Total **1098870**