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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/10/2019 TO 11/10/2019

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
2019/10/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	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
2019/10/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	2025	07/11/2019			Bond Future	137.8997	137.8997	137.8323	137.8323	(0.049)	0.0000	0.0000	1,461
2019/10/11	2025	06/02/2020			Bond Future	138.9359	138.9359	138.8675	138.8675	(0.049)	0.0000	0.0000	0
2019/10/11	2025	07/05/2020			Bond Future	141.5198	141.5198	141.4500	141.4500	(0.049)	0.0000	0.0000	0
2019/10/11	2025	06/08/2020			Bond Future	142.7074	142.7074	142.6362	142.6362	(0.050)	0.0000	0.0000	0
2019/10/11	2029	07/11/2019			Bond Future	102.1719	102.1719	102.0863	102.0863	(0.084)	0.0000	0.0000	4,410
2019/10/11	2029	06/02/2020			Bond Future	104.0317	104.0317	103.9447	103.9447	(0.084)	0.0000	0.0000	0
2019/10/11	2029	07/05/2020			Bond Future	104.8539	104.8539	104.7652	104.7652	(0.085)	0.0000	0.0000	0
2019/10/11	2029	06/08/2020			Bond Future	106.8491	106.8491	106.7587	106.7587	(0.085)	0.0000	0.0000	0
2019/10/11	2030	07/11/2019	9.49	Put	Bond Future	82.1300	0.0821	90.1500	0.0902	9.765	0	0	0
2019/10/11	2030	07/11/2019	9.76	Put	Bond Future	20.5700	0.0206	22.2600	0.0223	8.216	0	0	5,500
2019/10/11	2030	07/11/2019	9.30	Put	Bond Future	200.3600	0.2004	220.6800	0.2207	10.142	0	0	2,750
2019/10/11	2030	07/11/2019	9.20	Put	Bond Future	311.3100	0.3113	342.5600	0.3426	10.038	0	0	2,750
2019/10/11	2030	07/11/2019	8.40	Put	Bond Future	3,451.5800	3.4516	3,625.7600	3.6258	5.046	0	0	0
2019/10/11	2030	07/11/2019			Bond Future	8.9230	96.1346	8.9527	95.9465	0.333	0.0000	0.0000	72,487
2019/10/11	2030	07/11/2019	9.48	Call	Bond Future	3,534.7900	3.5348	3,355.1200	3.3551	(5.083)	0	0	0
2019/10/11	2030	07/11/2019	9.48	Put	Bond Future	86.2400	0.0862	94.6900	0.0947	9.798	0	0	0
2019/10/11	2030	07/11/2019	9.10	Put	Bond Future	471.8300	0.4718	517.7200	0.5177	9.726	0	0	0
2019/10/11	2030	07/11/2019	9.10	Call	Bond Future	1,586.0500	1.5860	1,443.8200	1.4438	(8.968)	0	0	5,500
2019/10/11	2030	07/11/2019	8.60	Put	Bond Future	2,282.2500	2.2822	2,430.4000	2.4304	6.491	0	0	0
2019/10/11	2030	07/11/2019	8.60	Call	Bond Future	202.1200	0.2021	162.1500	0.1621	(19.775)	0	0	5,500
2019/10/11	2030	07/11/2019	9.30	Call	Bond Future	2,552.9900	2.5530	2,385.1900	2.3852	(6.573)	0	0	0
2019/10/11	2030	07/11/2019	9.05	Call	Bond Future	1,374.8100	1.3748	1,241.2500	1.2413	(9.715)	0	0	0
2019/10/11	2030	07/11/2019	9.05	Put	Bond Future	573.6500	0.5737	628.2100	0.6282	9.511	0	0	5,333
2019/10/11	2030	07/11/2019	9.49	Call	Bond Future	3,591.0600	3.5911	3,410.9600	3.4110	(5.015)	0	0	0
2019/10/11	2030	07/11/2019	9.76	Call	Bond Future	5,139.5200	5.1395	4,953.0900	4.9531	(3.627)	0	0	0
2019/10/11	2030	07/11/2019	9.85	Put	Bond Future	12.4000	0.0124	13.3300	0.0133	7.500	0	0	2,500
2019/10/11	2030	07/11/2019	8.57	Put	Bond Future	2,444.8200	2.4448	2,598.0700	2.5981	6.268	0	0	0
2019/10/11	2030	07/11/2019	9.20	Call	Bond Future	2,047.4900	2.0475	1,890.6200	1.8906	(7.662)	0	0	0
2019/10/11	2030	07/11/2019	9.25	Call	Bond Future	2,294.8800	2.2949	2,132.0700	2.1321	(7.094)	0	0	0
2019/10/11	2030	07/11/2019	8.40	Call	Bond Future	53.1900	0.0532	39.2500	0.0392	(26.208)	0	0	0
2019/10/11	2030	07/11/2019	9.47	Call	Bond Future	3,478.6700	3.4787	3,299.4500	3.2994	(5.152)	0	0	0
2019/10/11	2030	07/11/2019	9.47	Put	Bond Future	90.5400	0.0905	99.4400	0.0994	9.830	0	0	0
2019/10/11	2030	07/11/2019	9.12	Put	Bond Future	435.3400	0.4353	478.0000	0.4780	9.799	0	0	0
2019/10/11	2030	07/11/2019	9.12	Call	Bond Future	1,674.3900	1.6744	1,528.9300	1.5289	(8.687)	0	0	0
2019/10/11	2030	07/11/2019	9.70	Call	Bond Future	4,792.7900	4.7928	4,607.1100	4.6071	(3.874)	0	0	0
2019/10/11	2030	07/11/2019	9.70	Put	Bond Future	28.3100	0.0283	30.7500	0.0308	8.619	0	0	0
2019/10/11	2030	07/11/2019	9.35	Call	Bond Future	2,818.5400	2.8185	2,646.5600	2.6466	(6.102)	0	0	0
2019/10/11	2030	07/11/2019	9.35	Put	Bond Future	159.7300	0.1597	175.8700	0.1759	10.105	0	0	2,500
2019/10/11	2030	07/11/2019	9.85	Call	Bond Future	5,659.5300	5.6595	5,472.3400	5.4723	(3.308)	0	0	0
2019/10/11	2030	07/11/2019	8.57	Call	Bond Future	168.4600	0.1685	133.5900	0.1336	(20.699)	0	0	0
2019/10/11	2030	07/11/2019	8.95	Call	Bond Future	998.3200	0.9983	884.4700	0.8845	(11.404)	0	0	0
2019/10/11	2030	07/11/2019	8.95	Put	Bond Future	827.4900	0.8275	901.7600	0.9018	8.975	0	0	5,000

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2019/10/11	2030	07/11/2019	9.25	Put	Bond Future	249.7900	0.2498	275.1000	0.2751	10.133	0	0	0
2019/10/11	2030	06/02/2020	8.40	Call	Bond Future	521.6500	0.5216	477.0400	0.4770	(8.552)	0	0	5,820
2019/10/11	2030	06/02/2020	9.14	Call	Bond Future	2,457.6800	2.4577	2,338.2700	2.3383	(4.859)	0	0	0
2019/10/11	2030	06/02/2020	9.15	Put	Bond Future	1,462.2600	1.4623	1,533.3400	1.5333	4.861	0	0	0
2019/10/11	2030	06/02/2020			Bond Future	8.9828	93.8522	9.0136	93.6608	0.343	0.0000	0.0000	0
2019/10/11	2030	06/02/2020	9.00	Put	Bond Future	1,856.8900	1.8569	1,942.4300	1.9424	4.607	0	0	0
2019/10/11	2030	06/02/2020	9.00	Call	Bond Future	1,964.0000	1.9640	1,858.1300	1.8581	(5.391)	0	0	5,820
2019/10/11	2030	06/02/2020	8.40	Put	Bond Future	4,241.2100	4.2412	4,388.0100	4.3880	3.461	0	0	0
2019/10/11	2030	06/02/2020	9.14	Put	Bond Future	1,486.2400	1.4862	1,558.2400	1.5582	4.844	0	0	0
2019/10/11	2030	06/02/2020	9.15	Call	Bond Future	2,495.0400	2.4950	2,374.7100	2.3747	(4.823)	0	0	0
2019/10/11	2030	06/02/2020	9.16	Call	Bond Future	2,532.6500	2.5326	2,411.4000	2.4114	(4.787)	0	0	0
2019/10/11	2030	06/02/2020	9.16	Put	Bond Future	1,438.5900	1.4386	1,508.7500	1.5088	4.877	0	0	0
2019/10/11	2030	07/05/2020	8.78	Put	Bond Future	3,487.7100	3.4877	3,596.8800	3.5969	3.130	0	0	0
2019/10/11	2030	07/05/2020	8.79	Call	Bond Future	1,899.7900	1.8998	1,813.2500	1.8132	(4.555)	0	0	0
2019/10/11	2030	07/05/2020			Bond Future	9.0419	95.5753	9.0739	95.3804	0.354	0.0000	0.0000	0
2019/10/11	2030	07/05/2020	8.80	Call	Bond Future	1,926.9300	1.9269	1,839.6300	1.8396	(4.531)	0	0	0
2019/10/11	2030	07/05/2020	8.80	Put	Bond Future	3,417.4200	3.4174	3,525.0700	3.5251	3.150	0	0	0
2019/10/11	2030	07/05/2020	8.78	Call	Bond Future	1,872.5900	1.8726	1,786.8100	1.7868	(4.581)	0	0	0
2019/10/11	2030	07/05/2020	8.79	Put	Bond Future	3,452.5700	3.4526	3,560.9800	3.5610	3.140	0	0	0
2019/10/11	2030	06/08/2020	9.11	Call	Bond Future	72.6200	0.0726	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	2030	06/08/2020			Bond Future	9.0978	93.3633	9.1311	93.1646	0.366	0.0000	0.0000	0
2019/10/11	2030	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	2030	06/08/2020	9.09	Put	Bond Future	46.8500	0.0468	245.5300	0.2455	424.077	0	0	0
2019/10/11	2030	06/08/2020	9.11	Put	Bond Future	0.0000	0.0000	126.0600	0.1261	100.000	0	0	0
2019/10/11	2030	06/08/2020	9.10	Call	Bond Future	12.9100	0.0129	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	2030	06/08/2020	9.10	Put	Bond Future	0.0000	0.0000	185.7700	0.1858	100.000	0	0	0
2019/10/11	2032	07/11/2019	9.71	Call	Bond Future	3,225.6500	3.2256	3,038.6300	3.0386	(5.798)	0	0	0
2019/10/11	2032	07/11/2019	9.70	Put	Bond Future	195.8400	0.1958	213.6100	0.2136	9.074	0	0	0
2019/10/11	2032	07/11/2019			Bond Future	9.2600	93.6014	9.2895	93.3974	0.319	0.0000	0.0000	48,565
2019/10/11	2032	07/11/2019	9.72	Call	Bond Future	3,283.7200	3.2837	3,095.9600	3.0960	(5.718)	0	0	0
2019/10/11	2032	07/11/2019	9.72	Put	Bond Future	179.8700	0.1799	196.1200	0.1961	9.034	0	0	0
2019/10/11	2032	07/11/2019	9.71	Put	Bond Future	187.7300	0.1877	204.7200	0.2047	9.050	0	0	0
2019/10/11	2032	07/11/2019	9.70	Call	Bond Future	3,167.7700	3.1678	2,981.5300	2.9815	(5.879)	0	0	0
2019/10/11	2032	06/02/2020	9.40	Put	Bond Future	1,883.5000	1.8835	1,969.9200	1.9699	4.588	0	0	0
2019/10/11	2032	06/02/2020			Bond Future	9.3260	95.2822	9.3566	95.0746	0.328	0.0000	0.0000	0
2019/10/11	2032	06/02/2020	9.39	Call	Bond Future	2,346.6300	2.3466	2,226.4500	2.2265	(5.121)	0	0	0
2019/10/11	2032	06/02/2020	9.39	Put	Bond Future	1,913.0300	1.9130	2,000.4900	2.0005	4.572	0	0	0
2019/10/11	2032	06/02/2020	9.40	Call	Bond Future	2,384.5400	2.3845	2,263.3200	2.2633	(5.084)	0	0	0
2019/10/11	2032	06/02/2020	9.38	Call	Bond Future	2,308.7900	2.3088	2,189.6700	2.1897	(5.159)	0	0	0
2019/10/11	2032	06/02/2020	9.38	Put	Bond Future	1,942.7000	1.9427	2,031.2200	2.0312	4.557	0	0	0
2019/10/11	2032	07/05/2020	9.19	Call	Bond Future	2,308.0300	2.3080	2,208.7900	2.2088	(4.300)	0	0	0
2019/10/11	2032	07/05/2020			Bond Future	9.3896	92.8716	9.4213	92.6601	0.338	0.0000	0.0000	0
2019/10/11	2032	07/05/2020	9.17	Call	Bond Future	2,244.8400	2.2448	2,147.2300	2.1472	(4.348)	0	0	0
2019/10/11	2032	07/05/2020	9.17	Put	Bond Future	3,727.3900	3.7274	3,841.2000	3.8412	3.053	0	0	0
2019/10/11	2032	07/05/2020	9.19	Put	Bond Future	3,654.2000	3.6542	3,766.3800	3.7664	3.070	0	0	0
2019/10/11	2032	07/05/2020	9.18	Call	Bond Future	2,276.1800	2.2762	2,177.7600	2.1778	(4.324)	0	0	0
2019/10/11	2032	07/05/2020	9.18	Put	Bond Future	3,690.5000	3.6905	3,803.5000	3.8035	3.062	0	0	0

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2019/10/11	2032	06/08/2020	9.46	Put	Bond Future	0.0000	0.0000	148.7700	0.1488	100.000	0	0	0
2019/10/11	2032	06/08/2020	9.45	Call	Bond Future	1.0500	0.0011	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	2032	06/08/2020			Bond Future	9.4498	94.6178	9.4827	94.4024	0.348	0.0000	0.0000	0
2019/10/11	2032	06/08/2020	9.46	Call	Bond Future	66.6900	0.0667	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	2032	06/08/2020	9.45	Put	Bond Future	0.0000	0.0000	214.4100	0.2144	100.000	0	0	0
2019/10/11	2032	06/08/2020	9.47	Call	Bond Future	132.2700	0.1323	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	2032	06/08/2020	9.47	Put	Bond Future	0.0000	0.0000	83.1900	0.0832	100.000	0	0	0
2019/10/11	2033	07/11/2019			Bond Future	102.5843	102.5843	102.5859	102.5859	0.002	0.0000	0.0000	6,260
2019/10/11	2033	06/02/2020			Bond Future	104.4517	104.4517	104.4534	104.4534	0.002	0.0000	0.0000	0
2019/10/11	2033	07/05/2020			Bond Future	105.1986	105.1986	105.2003	105.2003	0.002	0.0000	0.0000	0
2019/10/11	2033	06/08/2020			Bond Future	107.2004	107.2004	107.2021	107.2021	0.002	0.0000	0.0000	0
2019/10/11	2037	07/11/2019	9.97	Call	Bond Future	2,748.1700	2.7482	2,645.0300	2.6450	(3.753)	0	0	0
2019/10/11	2037	07/11/2019			Bond Future	9.6557	92.7685	9.6701	92.6577	0.149	0.0000	0.0000	68,518
2019/10/11	2037	07/11/2019	9.95	Call	Bond Future	2,631.1600	2.6312	2,529.0400	2.5290	(3.881)	0	0	0
2019/10/11	2037	07/11/2019	9.95	Put	Bond Future	404.7500	0.4048	413.4600	0.4135	2.152	0	0	0
2019/10/11	2037	07/11/2019	9.97	Put	Bond Future	373.4700	0.3735	381.1600	0.3812	2.059	0	0	0
2019/10/11	2037	07/11/2019	9.96	Call	Bond Future	2,689.4400	2.6894	2,586.8000	2.5868	(3.816)	0	0	0
2019/10/11	2037	07/11/2019	9.96	Put	Bond Future	388.8400	0.3888	397.0300	0.3970	2.106	0	0	0
2019/10/11	2037	06/02/2020	9.67	Call	Bond Future	2,252.0500	2.2521	2,187.2800	2.1873	(2.876)	0	0	0
2019/10/11	2037	06/02/2020	9.66	Put	Bond Future	2,703.9800	2.7040	2,752.5800	2.7526	1.797	0	0	0
2019/10/11	2037	06/02/2020			Bond Future	9.7242	90.1751	9.7390	90.0623	0.153	0.0000	0.0000	0
2019/10/11	2037	06/02/2020	9.68	Call	Bond Future	2,290.4800	2.2905	2,225.1300	2.2251	(2.853)	0	0	0
2019/10/11	2037	06/02/2020	9.68	Put	Bond Future	2,627.4300	2.6274	2,674.8600	2.6749	1.805	0	0	0
2019/10/11	2037	06/02/2020	9.67	Put	Bond Future	2,665.4900	2.6655	2,713.5000	2.7135	1.801	0	0	0
2019/10/11	2037	06/02/2020	9.66	Call	Bond Future	2,213.9500	2.2140	2,149.7700	2.1498	(2.899)	0	0	0
2019/10/11	2037	07/05/2020	9.60	Put	Bond Future	4,219.7600	4.2198	4,275.0300	4.2750	1.310	0	0	0
2019/10/11	2037	07/05/2020	9.59	Call	Bond Future	2,727.0300	2.7270	2,667.8600	2.6679	(2.170)	0	0	0
2019/10/11	2037	07/05/2020			Bond Future	9.7920	91.8308	9.8073	91.7159	0.157	0.0000	0.0000	0
2019/10/11	2037	07/05/2020	9.60	Call	Bond Future	2,762.3600	2.7624	2,702.7600	2.7028	(2.158)	0	0	0
2019/10/11	2037	07/05/2020	9.59	Put	Bond Future	4,261.3100	4.2613	4,317.0100	4.3170	1.307	0	0	0
2019/10/11	2037	07/05/2020	9.61	Call	Bond Future	2,797.6500	2.7976	2,737.6200	2.7376	(2.146)	0	0	0
2019/10/11	2037	07/05/2020	9.61	Put	Bond Future	4,178.2600	4.1783	4,233.1000	4.2331	1.313	0	0	0
2019/10/11	2037	06/08/2020	9.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	2037	06/08/2020			Bond Future	9.8578	89.2977	9.8737	89.1807	0.161	0.0000	0.0000	0
2019/10/11	2037	06/08/2020	9.87	Call	Bond Future	90.0300	0.0900	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	2037	06/08/2020	9.87	Put	Bond Future	0.0000	0.0000	27.0300	0.0270	100.000	0	0	0
2019/10/11	2037	06/08/2020	9.88	Call	Bond Future	163.8500	0.1639	46.7900	0.0468	(71.443)	0	0	0
2019/10/11	2037	06/08/2020	9.86	Call	Bond Future	16.1200	0.0161	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	2037	06/08/2020	9.86	Put	Bond Future	0.0000	0.0000	100.9400	0.1009	100.000	0	0	0
2019/10/11	2038	07/11/2019			Bond Future	120.6330	120.6330	120.6347	120.6347	0.001	0.0000	0.0000	21,941
2019/10/11	2038	06/02/2020			Bond Future	121.1707	121.1707	121.1726	121.1726	0.002	0.0000	0.0000	0
2019/10/11	2038	07/05/2020			Bond Future	123.4241	123.4241	123.4260	123.4260	0.002	0.0000	0.0000	0
2019/10/11	2038	06/08/2020			Bond Future	124.0792	124.0792	124.0811	124.0811	0.002	0.0000	0.0000	0
2019/10/11	2040	07/11/2019	10.04	Put	Bond Future	535.2000	0.5352	548.4200	0.5484	2.470	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
2019/10/11	2040	07/11/2019	10.03	Call	Bond Future	2,371.6200	2.3716	2,267.2100	2.2672	(4.402)	0	0	0
2019/10/11	2040	07/11/2019	9.80	Put	Bond Future	1,257.0600	1.2571	1,295.0200	1.2950	3.020	0	0	0
2019/10/11	2040	07/11/2019	9.30	Put	Bond Future	4,411.9700	4.4120	4,515.8800	4.5159	2.355	0	0	0
2019/10/11	2040	07/11/2019			Bond Future	9.8062	95.4824	9.8206	95.3640	0.147	0.0000	0.0000	45,596
2019/10/11	2040	07/11/2019	10.04	Call	Bond Future	2,430.3000	2.4303	2,325.1600	2.3252	(4.326)	0	0	0
2019/10/11	2040	07/11/2019	10.03	Put	Bond Future	556.3200	0.5563	570.2700	0.5703	2.508	0	0	0
2019/10/11	2040	07/11/2019	9.80	Call	Bond Future	1,205.8700	1.2059	1,125.4700	1.1255	(6.667)	0	0	1,260
2019/10/11	2040	07/11/2019	9.30	Call	Bond Future	88.3700	0.0884	73.9200	0.0739	(16.352)	0	0	1,260
2019/10/11	2040	07/11/2019	10.05	Call	Bond Future	2,489.5300	2.4895	2,383.6800	2.3837	(4.252)	0	0	0
2019/10/11	2040	07/11/2019	10.05	Put	Bond Future	514.7500	0.5148	527.2600	0.5273	2.430	0	0	0
2019/10/11	2040	06/02/2020	9.76	Call	Bond Future	2,134.7900	2.1348	2,069.7000	2.0697	(3.049)	0	0	0
2019/10/11	2040	06/02/2020	9.00	Put	Bond Future	7,854.1700	7.8542	7,958.0700	7.9581	1.323	0	0	0
2019/10/11	2040	06/02/2020			Bond Future	9.8763	92.6871	9.8912	92.5667	0.150	0.0000	0.0000	0
2019/10/11	2040	06/02/2020	8.40	Put	Bond Future	13,370.6400	13.3706	13,488.4600	13.4885	0.881	0	0	0
2019/10/11	2040	06/02/2020	8.40	Call	Bond Future	29.2900	0.0293	26.7000	0.0267	(8.843)	0	0	0
2019/10/11	2040	06/02/2020	9.74	Call	Bond Future	2,056.6700	2.0567	1,992.9000	1.9929	(3.101)	0	0	0
2019/10/11	2040	06/02/2020	9.74	Put	Bond Future	3,175.2600	3.1753	3,231.9000	3.2319	1.784	0	0	0
2019/10/11	2040	06/02/2020	9.76	Put	Bond Future	3,087.9400	3.0879	3,143.2600	3.1433	1.791	0	0	0
2019/10/11	2040	06/02/2020	9.00	Call	Bond Future	274.8800	0.2749	258.3700	0.2584	(6.006)	0	0	0
2019/10/11	2040	06/02/2020	9.75	Call	Bond Future	2,096.2800	2.0963	2,031.8400	2.0318	(3.074)	0	0	0
2019/10/11	2040	06/02/2020	9.75	Put	Bond Future	3,132.0900	3.1321	3,188.0600	3.1881	1.787	0	0	0
2019/10/11	2040	07/05/2020	9.74	Call	Bond Future	2,880.2500	2.8802	2,817.2900	2.8173	(2.186)	0	0	0
2019/10/11	2040	07/05/2020	9.75	Put	Bond Future	4,509.9500	4.5100	4,569.1400	4.5691	1.312	0	0	0
2019/10/11	2040	07/05/2020			Bond Future	9.9457	94.3889	9.9610	94.2663	0.154	0.0000	0.0000	0
2019/10/11	2040	07/05/2020	9.74	Put	Bond Future	4,554.0400	4.5540	4,613.7000	4.6137	1.310	0	0	0
2019/10/11	2040	07/05/2020	9.75	Call	Bond Future	2,918.6400	2.9186	2,855.2100	2.8552	(2.173)	0	0	0
2019/10/11	2040	07/05/2020	9.73	Call	Bond Future	2,842.1100	2.8421	2,779.6100	2.7796	(2.199)	0	0	0
2019/10/11	2040	07/05/2020	9.73	Put	Bond Future	4,598.5000	4.5985	4,658.6200	4.6586	1.307	0	0	0
2019/10/11	2040	06/08/2020	10.02	Put	Bond Future	0.0000	0.0000	71.8600	0.0719	100.000	0	0	0
2019/10/11	2040	06/08/2020	10.03	Call	Bond Future	132.1500	0.1321	7.1900	0.0072	(94.559)	0	0	0
2019/10/11	2040	06/08/2020	10.04	Call	Bond Future	211.0800	0.2111	86.1200	0.0861	(59.200)	0	0	0
2019/10/11	2040	06/08/2020			Bond Future	10.0133	91.6534	10.0291	91.5284	0.158	0.0000	0.0000	0
2019/10/11	2040	06/08/2020	10.02	Call	Bond Future	53.1000	0.0531	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	2040	06/08/2020	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	2040	06/08/2020	10.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	2044	07/11/2019	10.07	Put	Bond Future	621.5600	0.6216	624.4500	0.6245	0.465	0	0	0
2019/10/11	2044	07/11/2019	9.74	Put	Bond Future	1,851.2400	1.8512	1,879.6100	1.8796	1.532	0	0	0
2019/10/11	2044	07/11/2019	10.52	Call	Bond Future	5,308.5300	5.3085	5,227.3500	5.2274	(1.529)	0	0	0
2019/10/11	2044	07/11/2019			Bond Future	9.8656	92.2365	9.8750	92.1582	0.095	0.0000	0.0000	38,206
2019/10/11	2044	07/11/2019	10.06	Call	Bond Future	2,248.3100	2.2483	2,173.4200	2.1734	(3.331)	0	0	0
2019/10/11	2044	07/11/2019	10.06	Put	Bond Future	645.2100	0.6452	648.5600	0.6486	0.519	0	0	0
2019/10/11	2044	07/11/2019	10.52	Put	Bond Future	97.0600	0.0971	94.1200	0.0941	(3.029)	0	0	328
2019/10/11	2044	07/11/2019	10.07	Call	Bond Future	2,305.8500	2.3059	2,230.5000	2.2305	(3.268)	0	0	0
2019/10/11	2044	07/11/2019	9.19	Call	Bond Future	25.6200	0.0256	21.1400	0.0211	(17.486)	0	0	328
2019/10/11	2044	07/11/2019	9.74	Call	Bond Future	788.8900	0.7889	739.0200	0.7390	(6.322)	0	0	328
2019/10/11	2044	07/11/2019	10.05	Call	Bond Future	2,191.3900	2.1914	2,116.9600	2.1170	(3.396)	0	0	0
2019/10/11	2044	07/11/2019	10.05	Put	Bond Future	669.6000	0.6696	673.4100	0.6734	0.569	0	0	0

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2019/10/11	2044	07/11/2019	9.19	Put	Bond Future	5,993.3900	5.9934	6,067.1500	6.0672	1.231	0	0	0
2019/10/11	2044	06/02/2020	9.74	Call	Bond Future	1,900.5200	1.9005	1,856.8300	1.8568	(2.299)	0	0	328
2019/10/11	2044	06/02/2020	10.78	Put	Bond Future	754.4100	0.7544	760.0900	0.7601	0.753	0	0	328
2019/10/11	2044	06/02/2020	9.77	Put	Bond Future	3,384.1200	3.3841	3,418.6000	3.4186	1.019	0	0	0
2019/10/11	2044	06/02/2020			Bond Future	9.9338	89.5082	9.9434	89.4287	0.097	0.0000	0.0000	0
2019/10/11	2044	06/02/2020	9.09	Put	Bond Future	7,771.5700	7.7716	7,837.4100	7.8374	0.847	0	0	0
2019/10/11	2044	06/02/2020	9.09	Call	Bond Future	317.1000	0.3171	303.4000	0.3034	(4.320)	0	0	328
2019/10/11	2044	06/02/2020	9.74	Put	Bond Future	3,526.6400	3.5266	3,562.4900	3.5625	1.017	0	0	0
2019/10/11	2044	06/02/2020	9.77	Call	Bond Future	2,012.9400	2.0129	1,967.8800	1.9679	(2.239)	0	0	0
2019/10/11	2044	06/02/2020	10.78	Call	Bond Future	7,315.7200	7.3157	7,241.8600	7.2419	(1.010)	0	0	0
2019/10/11	2044	06/02/2020	9.78	Call	Bond Future	2,050.5700	2.0506	2,005.0700	2.0051	(2.219)	0	0	0
2019/10/11	2044	06/02/2020	9.76	Put	Bond Future	3,431.5100	3.4315	3,466.4500	3.4664	1.018	0	0	0
2019/10/11	2044	06/02/2020	9.78	Put	Bond Future	3,337.0300	3.3370	3,371.0700	3.3711	1.020	0	0	0
2019/10/11	2044	06/02/2020	9.76	Call	Bond Future	1,975.4800	1.9755	1,930.8800	1.9309	(2.258)	0	0	0
2019/10/11	2044	07/05/2020	9.81	Call	Bond Future	3,015.2100	3.0152	2,969.8200	2.9698	(1.505)	0	0	0
2019/10/11	2044	07/05/2020	9.79	Put	Bond Future	4,691.1800	4.6912	4,727.4300	4.7274	0.773	0	0	0
2019/10/11	2044	07/05/2020	9.26	Call	Bond Future	1,240.4500	1.2405	1,213.6700	1.2137	(2.159)	0	0	556
2019/10/11	2044	07/05/2020	9.33	Call	Bond Future	1,421.9300	1.4219	1,392.7000	1.3927	(2.056)	0	0	100
2019/10/11	2044	07/05/2020	9.98	Call	Bond Future	3,701.6500	3.7017	3,651.1600	3.6512	(1.364)	0	0	100
2019/10/11	2044	07/05/2020			Bond Future	10.0011	91.1516	10.0110	91.0706	0.099	0.0000	0.0000	0
2019/10/11	2044	07/05/2020	9.81	Put	Bond Future	4,598.8600	4.5989	4,634.5000	4.6345	0.775	0	0	0
2019/10/11	2044	07/05/2020	9.79	Call	Bond Future	2,939.1000	2.9391	2,894.3200	2.8943	(1.524)	0	0	0
2019/10/11	2044	07/05/2020	9.33	Put	Bond Future	7,195.9000	7.1959	7,247.7000	7.2477	0.720	0	0	0
2019/10/11	2044	07/05/2020	9.80	Put	Bond Future	4,644.8400	4.6448	4,680.7800	4.6808	0.774	0	0	0
2019/10/11	2044	07/05/2020	9.26	Put	Bond Future	7,652.1600	7.6522	7,706.4100	7.7064	0.709	0	0	0
2019/10/11	2044	07/05/2020	9.91	Put	Bond Future	4,159.9800	4.1600	4,192.5700	4.1926	0.783	0	0	0
2019/10/11	2044	07/05/2020	9.98	Put	Bond Future	3,874.3000	3.8743	3,904.8400	3.9048	0.788	0	0	0
2019/10/11	2044	07/05/2020	11.09	Call	Bond Future	9,462.4600	9.4625	9,390.3000	9.3903	(0.763)	0	0	0
2019/10/11	2044	07/05/2020	9.80	Call	Bond Future	2,977.0400	2.9770	2,931.9500	2.9319	(1.515)	0	0	0
2019/10/11	2044	07/05/2020	9.91	Call	Bond Future	3,410.7900	3.4108	3,362.3500	3.3624	(1.420)	0	0	556
2019/10/11	2044	07/05/2020	11.02	Call	Bond Future	9,091.6400	9.0916	9,020.3100	9.0203	(0.785)	0	0	0
2019/10/11	2044	07/05/2020	11.02	Put	Bond Future	1,381.4400	1.3814	1,391.1400	1.3911	0.702	0	0	556
2019/10/11	2044	07/05/2020	11.09	Put	Bond Future	1,264.3900	1.2644	1,273.2600	1.2733	0.702	0	0	100
2019/10/11	2044	06/08/2020	9.01	Call	Bond Future	1,274.2200	1.2742	1,250.8500	1.2508	(1.834)	0	0	140
2019/10/11	2044	06/08/2020	9.66	Call	Bond Future	3,005.6900	3.0057	2,965.1500	2.9651	(1.349)	0	0	140
2019/10/11	2044	06/08/2020	9.88	Call	Bond Future	3,815.3100	3.8153	3,769.0000	3.7690	(1.214)	0	0	0
2019/10/11	2044	06/08/2020			Bond Future	10.0667	88.4806	10.0769	88.3980	0.102	0.0000	0.0000	0
2019/10/11	2044	06/08/2020	9.86	Call	Bond Future	3,738.0500	3.7381	3,692.2400	3.6922	(1.226)	0	0	0
2019/10/11	2044	06/08/2020	9.86	Put	Bond Future	5,431.5200	5.4315	5,468.3100	5.4683	0.677	0	0	0
2019/10/11	2044	06/08/2020	9.01	Put	Bond Future	10,528.8100	10.5288	10,588.0400	10.5880	0.563	0	0	0
2019/10/11	2044	06/08/2020	9.66	Put	Bond Future	6,389.7000	6.3897	6,431.7600	6.4318	0.658	0	0	0
2019/10/11	2044	06/08/2020	9.88	Put	Bond Future	5,342.5600	5.3426	5,378.8500	5.3788	0.679	0	0	0
2019/10/11	2044	06/08/2020	10.93	Call	Bond Future	8,716.9700	8.7170	8,649.8300	8.6498	(0.770)	0	0	0
2019/10/11	2044	06/08/2020	10.93	Put	Bond Future	2,187.3800	2.1874	2,202.8400	2.2028	0.707	0	0	140
2019/10/11	2044	06/08/2020	9.87	Call	Bond Future	3,776.5900	3.7766	3,730.5200	3.7305	(1.220)	0	0	0
2019/10/11	2044	06/08/2020	9.87	Put	Bond Future	5,386.8900	5.3869	5,423.4200	5.4234	0.678	0	0	0
2019/10/11	2046	07/11/2019			Bond Future	110.9097	110.9097	111.1138	111.1138	0.184	0.0000	0.0000	17,994

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
2019/10/11	2046	06/02/2020			Bond Future	112.9285	112.9285	113.1365	113.1365	0.184	0.0000	0.0000	0
2019/10/11	2046	07/05/2020			Bond Future	113.2804	113.2804	113.4922	113.4922	0.187	0.0000	0.0000	0
2019/10/11	2046	06/08/2020			Bond Future	115.4361	115.4361	115.6518	115.6518	0.187	0.0000	0.0000	0
2019/10/11	2050	07/11/2019			Bond Future	115.4601	115.4601	115.5769	115.5769	0.101	0.0000	0.0000	12,916
2019/10/11	2050	06/02/2020			Bond Future	115.7261	115.7261	115.8454	115.8454	0.103	0.0000	0.0000	0
2019/10/11	2050	07/05/2020			Bond Future	117.8783	117.8783	117.9996	117.9996	0.103	0.0000	0.0000	0
2019/10/11	2050	06/08/2020			Bond Future	118.2414	118.2414	118.3651	118.3651	0.105	0.0000	0.0000	0
2019/10/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	AL37	07/11/2019			Index Future	667.8280	667.8280	667.6720	667.6720	(0.023)	0.0000	0.0000	0
2019/10/11	AL37	06/02/2020			Index Future	679.8200	679.8200	679.6620	679.6620	(0.023)	0.0000	0.0000	0
2019/10/11	AL37	07/05/2020			Index Future	692.3010	692.3010	692.1390	692.1390	(0.023)	0.0000	0.0000	0
2019/10/11	AL37	06/08/2020			Index Future	705.3160	705.3160	705.1510	705.1510	(0.023)	0.0000	0.0000	0
2019/10/11	AL7T	07/11/2019			Index Future	777.2570	777.2570	776.2150	776.2150	(0.134)	0.0000	0.0000	120
2019/10/11	AL7T	06/02/2020			Index Future	791.2140	791.2140	790.1540	790.1540	(0.134)	0.0000	0.0000	0
2019/10/11	AL7T	07/05/2020			Index Future	805.7400	805.7400	804.6610	804.6610	(0.134)	0.0000	0.0000	0
2019/10/11	AL7T	06/08/2020			Index Future	820.8870	820.8870	819.7880	819.7880	(0.134)	0.0000	0.0000	0
2019/10/11	ALBI	07/11/2019			Index Future	697.1100	697.1100	696.3390	696.3390	(0.111)	0.0000	0.0000	214
2019/10/11	ALBI	06/02/2020			Index Future	709.6280	709.6280	708.8430	708.8430	(0.111)	0.0000	0.0000	0
2019/10/11	ALBI	07/05/2020			Index Future	722.6560	722.6560	721.8570	721.8570	(0.111)	0.0000	0.0000	0
2019/10/11	ALBI	06/08/2020			Index Future	736.2420	736.2420	735.4270	735.4270	(0.111)	0.0000	0.0000	0
2019/10/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C040	31/01/2040			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
2019/10/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/11	ES33	07/11/2019			Bond Future	10.7695	77.9233	10.7834	77.8415	0.129	0.0000	0.0000	350
2019/10/11	ES33	06/02/2020			Bond Future	10.8848	79.3226	10.8993	79.2393	0.132	0.0000	0.0000	0
2019/10/11	ES33	07/05/2020			Bond Future	10.9967	76.9851	11.0116	76.9003	0.136	0.0000	0.0000	0
2019/10/11	ES33	06/08/2020			Bond Future	11.1067	78.4327	11.1222	78.3462	0.140	0.0000	0.0000	0
2019/10/11	ES42	07/11/2019			Bond Future	11.1181	78.9347	11.1320	78.8410	0.126	0.0000	0.0000	4,919
2019/10/11	ES42	06/02/2020			Bond Future	11.2286	80.3521	11.2430	80.2568	0.129	0.0000	0.0000	0
2019/10/11	ES42	07/05/2020			Bond Future	11.3403	77.5628	11.3553	77.4657	0.132	0.0000	0.0000	0
2019/10/11	ES42	06/08/2020			Bond Future	11.4489	79.0212	11.4644	78.9224	0.135	0.0000	0.0000	0
2019/10/11	GOVI	07/11/2019	672.90	Call	GOVI	171,230.0000	17.1230	163,630.0000	16.3630	(4.438)	0	0	0
2019/10/11	GOVI	07/11/2019			GOVI	690.0230	690.0230	689.2630	689.2630	(0.110)	0.0000	0.0000	1,232
2019/10/11	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	GOVI	07/11/2019	672.91	Call	GOVI	171,130.0000	17.1130	163,530.0000	16.3530	(4.441)	0	0	0
2019/10/11	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	GOVI	07/11/2019	672.92	Call	GOVI	171,030.0000	17.1030	163,430.0000	16.3430	(4.444)	0	0	0
2019/10/11	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	GOVI	06/02/2020	703.15	Put	GOVI	7,370.0000	0.7370	15,100.0000	1.5100	104.885	0	0	0
2019/10/11	GOVI	06/02/2020			GOVI	702.4130	702.4130	701.6400	701.6400	(0.110)	0.0000	0.0000	0
2019/10/11	GOVI	06/02/2020	703.14	Put	GOVI	7,270.0000	0.7270	15,000.0000	1.5000	106.327	0	0	0
2019/10/11	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	GOVI	06/02/2020	703.13	Put	GOVI	7,170.0000	0.7170	14,900.0000	1.4900	107.810	0	0	0
2019/10/11	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	GOVI	07/05/2020			GOVI	715.3090	715.3090	714.5220	714.5220	(0.110)	0.0000	0.0000	0
2019/10/11	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	GOVI	07/05/2020	720.00	Put	GOVI	46,910.0000	4.6910	54,780.0000	5.4780	16.777	0	0	0
2019/10/11	GOVI	07/05/2020	719.98	Put	GOVI	46,710.0000	4.6710	54,580.0000	5.4580	16.849	0	0	0
2019/10/11	GOVI	07/05/2020	719.99	Put	GOVI	46,810.0000	4.6810	54,680.0000	5.4680	16.813	0	0	0
2019/10/11	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	GOVI	06/08/2020	728.13	Call	GOVI	6,270.0000	0.6270	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	1,660.0000	0.1660	100.000	0	0	0
2019/10/11	GOVI	06/08/2020			GOVI	728.7570	728.7570	727.9540	727.9540	(0.110)	0.0000	0.0000	0
2019/10/11	GOVI	06/08/2020	728.14	Call	GOVI	6,170.0000	0.6170	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	1,860.0000	0.1860	100.000	0	0	0
2019/10/11	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	1,760.0000	0.1760	100.000	0	0	0
2019/10/11	GOVI	06/08/2020	728.12	Call	GOVI	6,370.0000	0.6370	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/11	IGOV	07/11/2019			Index Future	261.9470	261.9470	261.9680	261.9680	0.008	0.0000	0.0000	1,070
2019/10/11	IGOV	06/02/2020			Index Future	266.7150	266.7150	266.7360	266.7360	0.008	0.0000	0.0000	39
2019/10/11	IGOV	07/05/2020			Index Future	271.6750	271.6750	271.6970	271.6970	0.008	0.0000	0.0000	0
2019/10/11	IGOV	06/08/2020			Index Future	276.8450	276.8450	276.8670	276.8670	0.008	0.0000	0.0000	0
2019/10/11	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0

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2019/10/11	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/11	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9700	101.9700	0.000	0.0000	0.0000	0
2019/10/11	IS02	21/09/2020			Interest Rate Swap	98.7700	98.7700	98.7600	98.7600	(0.010)	0.0000	0.0000	0
2019/10/11	IS05	17/12/2020			Interest Rate Swap	95.3700	95.3700	95.3600	95.3600	(0.010)	0.0000	0.0000	0
2019/10/11	IS05	16/03/2021			Interest Rate Swap	94.3200	94.3200	94.3100	94.3100	(0.011)	0.0000	0.0000	0
2019/10/11	IS05	15/06/2021			Interest Rate Swap	93.2300	93.2300	93.2200	93.2200	(0.011)	0.0000	0.0000	0
2019/10/11	IS05	21/09/2021			Interest Rate Swap	93.1100	93.1100	93.1000	93.1000	(0.011)	0.0000	0.0000	0
2019/10/11	IS05	21/12/2021			Interest Rate Swap	95.0600	95.0600	95.0500	95.0500	(0.011)	0.0000	0.0000	51
2019/10/11	IS05	15/03/2022			Interest Rate Swap	94.9600	94.9600	94.9600	94.9600	0.000	0.0000	0.0000	0
2019/10/11	IS05	21/06/2022			Interest Rate Swap	95.9000	95.9000	95.9100	95.9100	0.010	0.0000	0.0000	0
2019/10/11	IS05	20/09/2022			Interest Rate Swap	99.6200	99.6200	99.6400	99.6400	0.020	0.0000	0.0000	0
2019/10/11	IS05	20/12/2022			Interest Rate Swap	100.6600	100.6600	100.6900	100.6900	0.030	0.0000	0.0000	0
2019/10/11	IS05	22/03/2023			Interest Rate Swap	93.7400	93.7400	93.7800	93.7800	0.043	0.0000	0.0000	0
2019/10/11	IS05	20/06/2023			Interest Rate Swap	99.6500	99.6500	99.7000	99.7000	0.050	0.0000	0.0000	0
2019/10/11	IS05	19/09/2023			Interest Rate Swap	94.9000	94.9000	94.9600	94.9600	0.063	0.0000	0.0000	0
2019/10/11	IS10	17/12/2025			Interest Rate Swap	90.0600	90.0600	90.1900	90.1900	0.144	0.0000	0.0000	0
2019/10/11	IS10	16/03/2026			Interest Rate Swap	86.8700	86.8700	87.0100	87.0100	0.161	0.0000	0.0000	0
2019/10/11	IS10	15/06/2026			Interest Rate Swap	85.4700	85.4700	85.6100	85.6100	0.164	0.0000	0.0000	0
2019/10/11	IS10	21/09/2026			Interest Rate Swap	87.5800	87.5800	87.7400	87.7400	0.183	0.0000	0.0000	0
2019/10/11	IS10	21/12/2026			Interest Rate Swap	91.4000	91.4000	91.5700	91.5700	0.186	0.0000	0.0000	0
2019/10/11	IS10	15/03/2027			Interest Rate Swap	89.8600	89.8600	90.0400	90.0400	0.200	0.0000	0.0000	0
2019/10/11	IS10	21/06/2027			Interest Rate Swap	91.9200	91.9200	92.1100	92.1100	0.207	0.0000	0.0000	0
2019/10/11	IS10	20/09/2027			Interest Rate Swap	97.4500	97.4500	97.6500	97.6500	0.205	0.0000	0.0000	0
2019/10/11	IS10	20/12/2027			Interest Rate Swap	97.7900	97.7900	97.9900	97.9900	0.205	0.0000	0.0000	0
2019/10/11	IS10	22/03/2028			Interest Rate Swap	91.1000	91.1000	91.3000	91.3000	0.220	0.0000	0.0000	0
2019/10/11	IS10	20/06/2028			Interest Rate Swap	98.4800	98.4800	98.6700	98.6700	0.193	0.0000	0.0000	0
2019/10/11	IS10	19/09/2028			Interest Rate Swap	91.8400	91.8400	92.0400	92.0400	0.218	0.0000	0.0000	0
2019/10/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/11	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/11	R023	07/11/2019	7.98	Call	Bond Future	1,981.6800	1.9817	1,966.5800	1.9666	(0.762)	0	0	0
2019/10/11	R023	07/11/2019			Bond Future	7.2936	102.8631	7.2986	102.8486	0.068	0.0000	0.0000	55,418
2019/10/11	R023	07/11/2019	7.99	Call	Bond Future	2,009.6900	2.0097	1,994.6100	1.9946	(0.750)	0	0	0
2019/10/11	R023	07/11/2019	7.98	Put	Bond Future	7.5500	0.0076	6.9800	0.0070	(7.550)	0	0	0
2019/10/11	R023	07/11/2019	7.99	Put	Bond Future	7.1600	0.0072	6.6100	0.0066	(7.682)	0	0	0
2019/10/11	R023	07/11/2019	8.00	Call	Bond Future	2,037.7100	2.0377	2,022.6500	2.0226	(0.739)	0	0	0
2019/10/11	R023	07/11/2019	8.00	Put	Bond Future	6.7800	0.0068	6.2500	0.0063	(7.817)	0	0	0
2019/10/11	R023	06/02/2020	7.54	Call	Bond Future	1,031.9100	1.0319	1,019.7400	1.0197	(1.179)	0	0	0
2019/10/11	R023	06/02/2020			Bond Future	7.3017	104.7102	7.3071	104.6955	0.074	0.0000	0.0000	0
2019/10/11	R023	06/02/2020	7.52	Call	Bond Future	992.9200	0.9929	980.9100	0.9809	(1.210)	0	0	0
2019/10/11	R023	06/02/2020	7.52	Put	Bond Future	403.7200	0.4037	406.3900	0.4064	0.661	0	0	0
2019/10/11	R023	06/02/2020	7.54	Put	Bond Future	388.9300	0.3889	391.4400	0.3914	0.645	0	0	0

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2019/10/11	R023	06/02/2020	7.53	Call	Bond Future	1,012.3400	1.0123	1,000.2600	1.0003	(1.193)	0	0	0
2019/10/11	R023	06/02/2020	7.53	Put	Bond Future	396.2500	0.3963	398.8500	0.3988	0.656	0	0	0
2019/10/11	R023	07/05/2020	6.91	Put	Bond Future	1,314.2700	1.3143	1,323.0100	1.3230	0.665	0	0	0
2019/10/11	R023	07/05/2020			Bond Future	7.2820	102.6998	7.2879	102.6849	0.082	0.0000	0.0000	0
2019/10/11	R023	07/05/2020	6.90	Call	Bond Future	364.0100	0.3640	357.8800	0.3579	(1.684)	0	0	0
2019/10/11	R023	07/05/2020	6.90	Put	Bond Future	1,329.5100	1.3295	1,338.3500	1.3384	0.665	0	0	0
2019/10/11	R023	07/05/2020	6.91	Call	Bond Future	374.2000	0.3742	367.9700	0.3680	(1.665)	0	0	0
2019/10/11	R023	07/05/2020	6.89	Call	Bond Future	353.9900	0.3540	347.9500	0.3480	(1.706)	0	0	0
2019/10/11	R023	07/05/2020	6.89	Put	Bond Future	1,344.9100	1.3449	1,353.8400	1.3538	0.664	0	0	0
2019/10/11	R023	06/08/2020	7.26	Call	Bond Future	57.5500	0.0575	42.2200	0.0422	(26.638)	0	0	0
2019/10/11	R023	06/08/2020			Bond Future	7.2351	104.6308	7.2417	104.6155	0.092	0.0000	0.0000	0
2019/10/11	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R023	06/08/2020	7.27	Call	Bond Future	80.6600	0.0807	65.3300	0.0653	(19.006)	0	0	0
2019/10/11	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R023	06/08/2020	7.28	Call	Bond Future	103.7500	0.1038	88.4200	0.0884	(14.776)	0	0	0
2019/10/11	R035	07/11/2019	9.88	Call	Bond Future	2,946.4200	2.9464	2,842.5800	2.8426	(3.524)	0	0	0
2019/10/11	R035	07/11/2019	9.89	Call	Bond Future	3,006.9600	3.0070	2,902.7100	2.9027	(3.467)	0	0	0
2019/10/11	R035	07/11/2019	9.87	Put	Bond Future	347.5300	0.3475	353.9900	0.3540	1.859	0	0	0
2019/10/11	R035	07/11/2019	10.21	Put	Bond Future	82.7100	0.0827	82.2000	0.0822	(0.617)	0	0	3,500
2019/10/11	R035	07/11/2019			Bond Future	9.5320	96.5306	9.5464	96.4207	0.151	0.0000	0.0000	98,096
2019/10/11	R035	07/11/2019	9.89	Put	Bond Future	321.2400	0.3212	326.8500	0.3269	1.746	0	0	0
2019/10/11	R035	07/11/2019	9.87	Call	Bond Future	2,886.1700	2.8862	2,782.7700	2.7828	(3.583)	0	0	0
2019/10/11	R035	07/11/2019	8.92	Put	Bond Future	4,903.2800	4.9033	5,005.7200	5.0057	2.089	0	0	0
2019/10/11	R035	07/11/2019	8.92	Call	Bond Future	39.1200	0.0391	31.7000	0.0317	(18.967)	0	0	3,500
2019/10/11	R035	07/11/2019	9.52	Put	Bond Future	1,214.3100	1.2143	1,249.8000	1.2498	2.923	0	0	0
2019/10/11	R035	07/11/2019	9.52	Call	Bond Future	1,122.0700	1.1221	1,047.7000	1.0477	(6.628)	0	0	3,500
2019/10/11	R035	07/11/2019	9.88	Put	Bond Future	334.2000	0.3342	340.2200	0.3402	1.801	0	0	0
2019/10/11	R035	07/11/2019	10.21	Call	Bond Future	5,075.4600	5.0755	4,965.0900	4.9651	(2.175)	0	0	0
2019/10/11	R035	06/02/2020	9.60	Call	Bond Future	2,361.9400	2.3619	2,295.3600	2.2954	(2.819)	0	0	0
2019/10/11	R035	06/02/2020	9.61	Put	Bond Future	2,364.1000	2.3641	2,408.7700	2.4088	1.890	0	0	0
2019/10/11	R035	06/02/2020			Bond Future	9.6050	98.2640	9.6199	98.1521	0.155	0.0000	0.0000	0
2019/10/11	R035	06/02/2020	9.60	Put	Bond Future	2,399.8200	2.3998	2,445.0600	2.4451	1.885	0	0	0
2019/10/11	R035	06/02/2020	9.61	Call	Bond Future	2,401.6400	2.4016	2,334.4900	2.3345	(2.796)	0	0	0
2019/10/11	R035	06/02/2020	9.59	Call	Bond Future	2,322.3500	2.3224	2,256.3500	2.2563	(2.842)	0	0	0
2019/10/11	R035	06/02/2020	9.59	Put	Bond Future	2,435.7400	2.4357	2,481.5600	2.4816	1.881	0	0	0
2019/10/11	R035	07/05/2020	9.75	Call	Bond Future	3,695.1900	3.6952	3,625.3000	3.6253	(1.891)	0	0	5,000
2019/10/11	R035	07/05/2020	10.75	Put	Bond Future	1,105.0800	1.1051	1,121.0200	1.1210	1.442	0	0	5,000
2019/10/11	R035	07/05/2020	9.48	Put	Bond Future	4,092.6700	4.0927	4,147.8700	4.1479	1.349	0	0	0
2019/10/11	R035	07/05/2020	9.47	Call	Bond Future	2,632.4000	2.6324	2,574.1800	2.5742	(2.212)	0	0	0
2019/10/11	R035	07/05/2020			Bond Future	9.6695	95.5644	9.6848	95.4505	0.159	0.0000	0.0000	0
2019/10/11	R035	07/05/2020	9.11	Put	Bond Future	5,808.0600	5.8081	5,880.2000	5.8802	1.242	0	0	0
2019/10/11	R035	07/05/2020	9.11	Call	Bond Future	1,510.5500	1.5106	1,468.8200	1.4688	(2.763)	0	0	5,000
2019/10/11	R035	07/05/2020	9.75	Put	Bond Future	3,099.5300	3.0995	3,143.5100	3.1435	1.419	0	0	0
2019/10/11	R035	07/05/2020	10.75	Call	Bond Future	8,661.0900	8.6611	8,563.1600	8.5632	(1.131)	0	0	0
2019/10/11	R035	07/05/2020	9.48	Call	Bond Future	2,668.1500	2.6681	2,609.4800	2.6095	(2.199)	0	0	0
2019/10/11	R035	07/05/2020	9.47	Put	Bond Future	4,132.9600	4.1330	4,188.6100	4.1886	1.346	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
2019/10/11	R035	07/05/2020	9.49	Call	Bond Future	2,703.8500	2.7038	2,644.7400	2.6447	(2.186)	0	0	0
2019/10/11	R035	07/05/2020	9.49	Put	Bond Future	4,052.4200	4.0524	4,107.1800	4.1072	1.351	0	0	0
2019/10/11	R035	06/08/2020	9.00	Put	Bond Future	8,021.4400	8.0214	8,091.2900	8.0913	0.871	0	0	0
2019/10/11	R035	06/08/2020	9.92	Put	Bond Future	4,098.7200	4.0987	4,140.9500	4.1410	1.030	0	0	0
2019/10/11	R035	06/08/2020			Bond Future	9.7305	97.3612	9.7463	97.2452	0.163	0.0000	0.0000	0
2019/10/11	R035	06/08/2020	9.00	Call	Bond Future	2,437.5300	2.4375	2,391.3900	2.3914	(1.893)	0	0	24,761
2019/10/11	R035	06/08/2020	9.92	Call	Bond Future	5,472.6400	5.4726	5,398.8800	5.3989	(1.348)	0	0	0
2019/10/11	R035	06/08/2020	9.93	Call	Bond Future	5,513.2200	5.5132	5,439.1900	5.4392	(1.343)	0	0	0
2019/10/11	R035	06/08/2020	9.91	Put	Bond Future	4,129.6900	4.1297	4,172.1900	4.1722	1.029	0	0	0
2019/10/11	R035	06/08/2020	8.75	Put	Bond Future	9,259.4000	9.2594	9,338.8700	9.3389	0.858	0	0	0
2019/10/11	R035	06/08/2020	8.75	Call	Bond Future	1,654.2200	1.6542	1,617.7000	1.6177	(2.208)	0	0	3,000
2019/10/11	R035	06/08/2020	9.93	Put	Bond Future	4,067.6100	4.0676	4,109.5700	4.1096	1.032	0	0	0
2019/10/11	R035	06/08/2020	9.91	Call	Bond Future	5,431.8400	5.4318	5,358.3500	5.3584	(1.353)	0	0	0
2019/10/11	R186	07/11/2019	8.94	Call	Bond Future	3,982.8100	3.9828	3,899.0100	3.8990	(2.104)	0	0	0
2019/10/11	R186	07/11/2019	8.20	Call	Bond Future	677.2500	0.6772	625.2800	0.6253	(7.674)	0	0	0
2019/10/11	R186	07/11/2019	8.23	Call	Bond Future	761.6300	0.7616	706.5200	0.7065	(7.236)	0	0	4,955
2019/10/11	R186	07/11/2019			Bond Future	8.2297	116.1479	8.2444	116.0642	0.178	0.0000	0.0000	127,259
2019/10/11	R186	07/11/2019	8.94	Put	Bond Future	23.8700	0.0239	23.7600	0.0238	(0.461)	0	0	0
2019/10/11	R186	07/11/2019	8.25	Put	Bond Future	705.4800	0.7055	732.0400	0.7320	3.765	0	0	3,750
2019/10/11	R186	07/11/2019	8.25	Call	Bond Future	821.1900	0.8212	764.0600	0.7641	(6.957)	0	0	3,750
2019/10/11	R186	07/11/2019	8.73	Call	Bond Future	2,884.7700	2.8848	2,802.3800	2.8024	(2.856)	0	0	0
2019/10/11	R186	07/11/2019	8.73	Put	Bond Future	77.2700	0.0773	78.5700	0.0786	1.682	0	0	4,955
2019/10/11	R186	07/11/2019	8.95	Call	Bond Future	4,035.8900	4.0359	3,952.0700	3.9521	(2.077)	0	0	0
2019/10/11	R186	07/11/2019	8.96	Put	Bond Future	21.2500	0.0213	21.0900	0.0211	(0.753)	0	0	0
2019/10/11	R186	07/11/2019	8.20	Put	Bond Future	846.8200	0.8468	878.5400	0.8785	3.746	0	0	7,500
2019/10/11	R186	07/11/2019	8.23	Put	Bond Future	759.9200	0.7599	788.5000	0.7885	3.761	0	0	0
2019/10/11	R186	07/11/2019	8.95	Put	Bond Future	22.5200	0.0225	22.3900	0.0224	(0.577)	0	0	0
2019/10/11	R186	07/11/2019	8.96	Call	Bond Future	4,089.0300	4.0890	4,005.1800	4.0052	(2.051)	0	0	0
2019/10/11	R186	06/02/2020	8.11	Put	Bond Future	2,071.0600	2.0711	2,115.0000	2.1150	2.122	0	0	0
2019/10/11	R186	06/02/2020	8.50	Call	Bond Future	2,295.5600	2.2956	2,236.0800	2.2361	(2.591)	0	0	0
2019/10/11	R186	06/02/2020	8.57	Call	Bond Future	2,552.0600	2.5521	2,489.8200	2.4898	(2.439)	0	0	0
2019/10/11	R186	06/02/2020			Bond Future	8.2767	112.9296	8.2921	112.8445	0.186	0.0000	0.0000	5,040
2019/10/11	R186	06/02/2020	8.11	Call	Bond Future	1,144.6900	1.1447	1,103.5000	1.1035	(3.598)	0	0	1,007
2019/10/11	R186	06/02/2020	8.55	Call	Bond Future	2,477.6200	2.4776	2,416.1500	2.4162	(2.481)	0	0	0
2019/10/11	R186	06/02/2020	8.55	Put	Bond Future	980.2100	0.9802	1,003.8700	1.0039	2.414	0	0	0
2019/10/11	R186	06/02/2020	9.00	Put	Bond Future	432.2100	0.4322	442.6800	0.4427	2.422	0	0	1,007
2019/10/11	R186	06/02/2020	8.50	Put	Bond Future	1,070.1900	1.0702	1,095.8400	1.0958	2.397	0	0	1,007
2019/10/11	R186	06/02/2020	8.57	Put	Bond Future	946.0800	0.9461	968.9700	0.9690	2.419	0	0	0
2019/10/11	R186	06/02/2020	9.00	Call	Bond Future	4,339.5900	4.3396	4,264.9300	4.2649	(1.720)	0	0	0
2019/10/11	R186	06/02/2020	8.56	Call	Bond Future	2,514.7200	2.5147	2,452.8700	2.4529	(2.460)	0	0	0
2019/10/11	R186	06/02/2020	8.56	Put	Bond Future	963.0100	0.9630	986.2900	0.9863	2.417	0	0	0
2019/10/11	R186	07/05/2020	8.93	Call	Bond Future	4,200.1400	4.2001	4,132.9600	4.1330	(1.599)	0	0	0
2019/10/11	R186	07/05/2020	8.28	Put	Bond Future	2,182.8300	2.1828	2,222.1500	2.2222	1.801	0	0	0
2019/10/11	R186	07/05/2020	8.09	Put	Bond Future	2,707.3900	2.7074	2,753.9300	2.7539	1.719	0	0	0
2019/10/11	R186	07/05/2020			Bond Future	8.3191	115.0030	8.3353	114.9163	0.195	0.0000	0.0000	0
2019/10/11	R186	07/05/2020	8.08	Call	Bond Future	1,448.9700	1.4490	1,409.1700	1.4092	(2.747)	0	0	0
2019/10/11	R186	07/05/2020	8.08	Put	Bond Future	2,737.5900	2.7376	2,784.5300	2.7845	1.715	0	0	0

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2019/10/11	R186	07/05/2020	8.93	Put	Bond Future	991.9500	0.9919	1,011.5100	1.0115	1.972	0	0	6,000
2019/10/11	R186	07/05/2020	8.28	Call	Bond Future	1,973.5400	1.9735	1,926.1200	1.9261	(2.403)	0	0	6,000
2019/10/11	R186	07/05/2020	8.09	Call	Bond Future	1,473.0600	1.4731	1,432.8600	1.4329	(2.729)	0	0	0
2019/10/11	R186	07/05/2020	8.07	Call	Bond Future	1,425.1200	1.4251	1,385.7100	1.3857	(2.765)	0	0	0
2019/10/11	R186	07/05/2020	8.07	Put	Bond Future	2,768.0500	2.7681	2,815.3800	2.8154	1.710	0	0	0
2019/10/11	R186	07/05/2020	7.60	Put	Bond Future	4,492.1200	4.4921	4,557.4600	4.5575	1.455	0	0	0
2019/10/11	R186	07/05/2020	7.60	Call	Bond Future	558.1100	0.5581	536.7100	0.5367	(3.834)	0	0	6,000
2019/10/11	R186	06/08/2020	8.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R186	06/08/2020			Bond Future	8.3552	111.8601	8.3723	111.7717	0.205	0.0000	0.0000	0
2019/10/11	R186	06/08/2020	8.37	Call	Bond Future	76.5200	0.0765	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	R186	06/08/2020	8.37	Put	Bond Future	0.0000	0.0000	11.8900	0.0119	100.000	0	0	0
2019/10/11	R186	06/08/2020	8.38	Call	Bond Future	128.2200	0.1282	39.8100	0.0398	(68.952)	0	0	0
2019/10/11	R186	06/08/2020	8.36	Call	Bond Future	24.7900	0.0248	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	R186	06/08/2020	8.36	Put	Bond Future	0.0000	0.0000	63.6200	0.0636	100.000	0	0	0
2019/10/11	R197	07/11/2019			Bond Future	308.6034	308.6034	308.6020	308.6020	0.000	0.0000	0.0000	2,507
2019/10/11	R197	06/02/2020			Bond Future	306.5663	306.5663	306.5651	306.5651	0.000	0.0000	0.0000	40
2019/10/11	R197	07/05/2020			Bond Future	312.2676	312.2676	312.2663	312.2663	0.000	0.0000	0.0000	0
2019/10/11	R197	06/08/2020			Bond Future	310.4161	310.4161	310.4147	310.4147	0.000	0.0000	0.0000	0
2019/10/11	R202	07/11/2019			Bond Future	233.3456	233.3456	233.3489	233.3489	0.001	0.0000	0.0000	9,029
2019/10/11	R202	06/02/2020			Bond Future	233.5276	233.5276	233.5311	233.5311	0.002	0.0000	0.0000	0
2019/10/11	R202	07/05/2020			Bond Future	237.8705	237.8705	237.8741	237.8741	0.001	0.0000	0.0000	0
2019/10/11	R202	06/08/2020			Bond Future	238.2573	238.2573	238.2608	238.2608	0.001	0.0000	0.0000	0
2019/10/11	R207	07/11/2019	2.08	Put	Bond Future	839.5500	0.8395	840.3500	0.8403	0.095	0	0	0
2019/10/11	R207	07/11/2019			Bond Future	6.7725	102.4089	6.7770	102.4081	0.067	0.0000	0.0000	3,123
2019/10/11	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R207	07/11/2019	2.07	Put	Bond Future	841.3500	0.8414	842.1500	0.8422	0.095	0	0	0
2019/10/11	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R207	07/11/2019	2.06	Put	Bond Future	843.1600	0.8432	843.9600	0.8440	0.095	0	0	0
2019/10/11	R208	07/11/2019	6.83	Call	Bond Future	313.2800	0.3133	311.0300	0.3110	(0.718)	0	0	0
2019/10/11	R208	07/11/2019	6.82	Put	Bond Future	16.1800	0.0162	15.4300	0.0154	(4.635)	0	0	0
2019/10/11	R208	07/11/2019			Bond Future	6.6007	100.9775	6.6018	100.9760	0.018	0.0000	0.0000	11,067
2019/10/11	R208	07/11/2019	6.84	Call	Bond Future	324.9400	0.3249	322.7100	0.3227	(0.686)	0	0	0
2019/10/11	R208	07/11/2019	6.84	Put	Bond Future	13.4700	0.0135	12.7800	0.0128	(5.122)	0	0	0
2019/10/11	R208	07/11/2019	6.83	Put	Bond Future	14.7900	0.0148	14.0800	0.0141	(4.801)	0	0	0
2019/10/11	R208	07/11/2019	6.82	Call	Bond Future	301.6800	0.3017	299.3900	0.2994	(0.759)	0	0	0
2019/10/11	R208	06/02/2020	6.13	Put	Bond Future	366.1700	0.3662	367.1100	0.3671	0.257	0	0	0
2019/10/11	R208	06/02/2020	6.12	Call	Bond Future	24.9900	0.0250	24.4600	0.0245	(2.121)	0	0	0
2019/10/11	R208	06/02/2020			Bond Future	6.4436	102.7907	6.4450	102.7892	0.022	0.0000	0.0000	0
2019/10/11	R208	06/02/2020	6.13	Call	Bond Future	26.3400	0.0263	25.7800	0.0258	(2.126)	0	0	0
2019/10/11	R208	06/02/2020	6.12	Put	Bond Future	375.6900	0.3757	376.6600	0.3767	0.258	0	0	0
2019/10/11	R208	06/02/2020	6.14	Call	Bond Future	27.8900	0.0279	27.3200	0.0273	(2.044)	0	0	0
2019/10/11	R208	06/02/2020	6.14	Put	Bond Future	356.8600	0.3569	357.7900	0.3578	0.261	0	0	0
2019/10/11	R208	07/05/2020	4.81	Call	Bond Future	0.1900	0.0002	0.1800	0.0002	(5.263)	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
2019/10/11	R208	07/05/2020	4.80	Put	Bond Future	1,163.8800	1.1639	1,165.4400	1.1654	0.134	0	0	0
2019/10/11	R208	07/05/2020			Bond Future	6.1507	101.2743	6.1525	101.2728	0.030	0.0000	0.0000	0
2019/10/11	R208	07/05/2020	4.82	Call	Bond Future	0.2100	0.0002	0.2000	0.0002	(4.762)	0	0	0
2019/10/11	R208	07/05/2020	4.82	Put	Bond Future	1,146.5200	1.1465	1,148.0800	1.1481	0.136	0	0	0
2019/10/11	R208	07/05/2020	4.81	Put	Bond Future	1,155.1900	1.1552	1,156.7500	1.1567	0.135	0	0	0
2019/10/11	R208	07/05/2020	4.80	Call	Bond Future	0.1800	0.0002	0.1700	0.0002	(5.556)	0	0	0
2019/10/11	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R208	06/08/2020			Bond Future	5.5600	5.5600	5.5618	103.1769	0.032	0.0000	0.0000	0
2019/10/11	R208	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	1.1200	0.0011	100.000	0	0	0
2019/10/11	R208	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	5.1100	0.0051	100.000	0	0	0
2019/10/11	R208	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	7.3500	0.0074	100.000	0	0	0
2019/10/11	R209	07/11/2019	9.82	Call	Bond Future	2,316.7500	2.3168	2,228.7700	2.2288	(3.798)	0	0	0
2019/10/11	R209	07/11/2019	9.77	Put	Bond Future	414.6800	0.4147	424.0100	0.4240	2.250	0	0	8,000
2019/10/11	R209	07/11/2019	9.33	Call	Bond Future	503.6400	0.5036	458.4400	0.4584	(8.975)	0	0	8,000
2019/10/11	R209	07/11/2019			Bond Future	9.5137	73.8994	9.5281	73.8045	0.152	0.0000	0.0000	97,211
2019/10/11	R209	07/11/2019	9.80	Call	Bond Future	2,217.4500	2.2175	2,130.3700	2.1304	(3.927)	0	0	0
2019/10/11	R209	07/11/2019	9.80	Put	Bond Future	370.4700	0.3705	378.3100	0.3783	2.116	0	0	0
2019/10/11	R209	07/11/2019	9.50	Put	Bond Future	1,057.8200	1.0578	1,088.5000	1.0885	2.900	0	0	0
2019/10/11	R209	07/11/2019	9.50	Call	Bond Future	967.9900	0.9680	903.7500	0.9038	(6.636)	0	0	5,000
2019/10/11	R209	07/11/2019	8.92	Put	Bond Future	4,099.9300	4.0999	4,186.8900	4.1869	2.121	0	0	0
2019/10/11	R209	07/11/2019	8.92	Call	Bond Future	44.4600	0.0445	36.5000	0.0365	(17.904)	0	0	8,000
2019/10/11	R209	07/11/2019	9.82	Put	Bond Future	343.3100	0.3433	350.2500	0.3502	2.021	0	0	0
2019/10/11	R209	07/11/2019	9.77	Call	Bond Future	2,071.3400	2.0713	1,985.7500	1.9857	(4.132)	0	0	0
2019/10/11	R209	07/11/2019	9.33	Put	Bond Future	1,724.9100	1.7249	1,774.6300	1.7746	2.882	0	0	0
2019/10/11	R209	07/11/2019	9.81	Call	Bond Future	2,266.9500	2.2669	2,179.4100	2.1794	(3.862)	0	0	0
2019/10/11	R209	07/11/2019	9.81	Put	Bond Future	356.7000	0.3567	364.0800	0.3641	2.069	0	0	0
2019/10/11	R209	06/02/2020	9.52	Put	Bond Future	2,256.8200	2.2568	2,298.1300	2.2981	1.830	0	0	0
2019/10/11	R209	06/02/2020			Bond Future	9.5751	75.2264	9.5900	75.1298	0.156	0.0000	0.0000	0
2019/10/11	R209	06/02/2020	9.51	Call	Bond Future	1,865.4500	1.8654	1,810.6700	1.8107	(2.937)	0	0	0
2019/10/11	R209	06/02/2020	9.51	Put	Bond Future	2,290.0000	2.2900	2,331.8100	2.3318	1.826	0	0	0
2019/10/11	R209	06/02/2020	9.52	Call	Bond Future	1,897.7000	1.8977	1,842.4200	1.8424	(2.913)	0	0	0
2019/10/11	R209	06/02/2020	9.50	Call	Bond Future	1,833.4900	1.8335	1,779.2200	1.7792	(2.960)	0	0	0
2019/10/11	R209	06/02/2020	9.50	Put	Bond Future	2,323.5600	2.3236	2,365.8800	2.3659	1.821	0	0	0
2019/10/11	R209	07/05/2020	9.47	Call	Bond Future	2,394.0100	2.3940	2,342.1200	2.3421	(2.167)	0	0	0
2019/10/11	R209	07/05/2020			Bond Future	9.6343	73.4561	9.6497	73.3577	0.159	0.0000	0.0000	0
2019/10/11	R209	07/05/2020	9.45	Call	Bond Future	2,331.7500	2.3318	2,280.6200	2.2806	(2.193)	0	0	0
2019/10/11	R209	07/05/2020	9.45	Put	Bond Future	3,528.7500	3.5288	3,575.9800	3.5760	1.338	0	0	0
2019/10/11	R209	07/05/2020	9.47	Put	Bond Future	3,459.7700	3.4598	3,506.2400	3.5062	1.343	0	0	0
2019/10/11	R209	07/05/2020	9.46	Call	Bond Future	2,362.6700	2.3627	2,311.1600	2.3112	(2.180)	0	0	0
2019/10/11	R209	07/05/2020	9.46	Put	Bond Future	3,494.0100	3.4940	3,540.8600	3.5409	1.341	0	0	0
2019/10/11	R209	06/08/2020	5.55	Put	Bond Future	34,679.4700	34.6795	34,779.7300	34.7797	0.289	0	0	0
2019/10/11	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R209	06/08/2020			Bond Future	9.6905	74.8373	9.7063	74.7370	0.163	0.0000	0.0000	0
2019/10/11	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R209	06/08/2020	5.57	Put	Bond Future	34,462.6300	34.4626	34,562.8900	34.5629	0.291	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
2019/10/11	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R209	06/08/2020	5.56	Put	Bond Future	34,570.9800	34.5710	34,671.2400	34.6712	0.290	0	0	0
2019/10/11	R210	07/11/2019			Bond Future	188.7157	188.7157	188.5062	188.5062	(0.111)	0.0000	0.0000	2,132
2019/10/11	R210	06/02/2020			Bond Future	192.1510	192.1510	191.9378	191.9378	(0.111)	0.0000	0.0000	0
2019/10/11	R210	07/05/2020			Bond Future	193.0743	193.0743	192.8571	192.8571	(0.113)	0.0000	0.0000	0
2019/10/11	R210	06/08/2020			Bond Future	196.7483	196.7483	196.5269	196.5269	(0.113)	0.0000	0.0000	0
2019/10/11	R212	07/11/2019			Bond Future	162.2254	162.2254	162.2245	162.2245	(0.001)	0.0000	0.0000	7,384
2019/10/11	R212	06/02/2020			Bond Future	162.9326	162.9326	162.9318	162.9318	0.000	0.0000	0.0000	0
2019/10/11	R212	07/05/2020			Bond Future	165.9627	165.9627	165.9618	165.9618	(0.001)	0.0000	0.0000	0
2019/10/11	R212	06/08/2020			Bond Future	166.8272	166.8272	166.8263	166.8263	(0.001)	0.0000	0.0000	0
2019/10/11	R213	07/11/2019	9.59	Put	Bond Future	134.8400	0.1348	147.9900	0.1480	9.752	0	0	0
2019/10/11	R213	07/11/2019	9.58	Call	Bond Future	2,958.2900	2.9583	2,787.0400	2.7870	(5.789)	0	0	0
2019/10/11	R213	07/11/2019			Bond Future	9.1200	86.6340	9.1496	86.4490	0.324	0.0000	0.0000	23,319
2019/10/11	R213	07/11/2019	9.59	Call	Bond Future	3,011.8300	3.0118	2,839.9400	2.8399	(5.707)	0	0	0
2019/10/11	R213	07/11/2019	9.58	Put	Bond Future	141.1600	0.1412	154.9500	0.1549	9.769	0	0	0
2019/10/11	R213	07/11/2019	9.60	Call	Bond Future	3,065.5600	3.0656	2,893.0500	2.8931	(5.627)	0	0	0
2019/10/11	R213	07/11/2019	9.60	Put	Bond Future	128.7800	0.1288	141.3100	0.1413	9.730	0	0	0
2019/10/11	R213	06/02/2020	9.27	Call	Bond Future	2,200.7400	2.2007	2,089.9300	2.0899	(5.035)	0	0	0
2019/10/11	R213	06/02/2020	9.26	Put	Bond Future	1,713.7000	1.7137	1,792.1200	1.7921	4.576	0	0	0
2019/10/11	R213	06/02/2020			Bond Future	9.1862	88.1897	9.2168	88.0014	0.334	0.0000	0.0000	0
2019/10/11	R213	06/02/2020	9.28	Call	Bond Future	2,235.6800	2.2357	2,123.9400	2.1239	(4.998)	0	0	0
2019/10/11	R213	06/02/2020	9.28	Put	Bond Future	1,661.0600	1.6611	1,737.6100	1.7376	4.609	0	0	0
2019/10/11	R213	06/02/2020	9.27	Put	Bond Future	1,687.1200	1.6871	1,764.6000	1.7646	4.592	0	0	0
2019/10/11	R213	06/02/2020	9.26	Call	Bond Future	2,166.2600	2.1663	2,056.3900	2.0564	(5.072)	0	0	0
2019/10/11	R213	07/05/2020	9.01	Put	Bond Future	3,407.0400	3.4070	3,511.5600	3.5116	3.068	0	0	0
2019/10/11	R213	07/05/2020	9.00	Call	Bond Future	1,951.1300	1.9511	1,864.5900	1.8646	(4.435)	0	0	0
2019/10/11	R213	07/05/2020			Bond Future	9.2435	86.2566	9.2752	86.0648	0.343	0.0000	0.0000	0
2019/10/11	R213	07/05/2020	9.01	Call	Bond Future	1,978.5600	1.9786	1,891.2900	1.8913	(4.411)	0	0	0
2019/10/11	R213	07/05/2020	9.00	Put	Bond Future	3,441.5000	3.4415	3,546.7500	3.5468	3.058	0	0	0
2019/10/11	R213	07/05/2020	9.02	Call	Bond Future	2,005.9500	2.0059	1,917.9400	1.9179	(4.387)	0	0	0
2019/10/11	R213	07/05/2020	9.02	Put	Bond Future	3,372.6000	3.3726	3,476.3800	3.4764	3.077	0	0	0
2019/10/11	R213	06/08/2020	9.31	Call	Bond Future	79.9900	0.0800	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	R213	06/08/2020			Bond Future	9.2965	87.8784	9.3294	87.6830	0.354	0.0000	0.0000	0
2019/10/11	R213	06/08/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R213	06/08/2020	9.29	Put	Bond Future	38.9900	0.0390	234.4200	0.2344	501.231	0	0	0
2019/10/11	R213	06/08/2020	9.31	Put	Bond Future	0.0000	0.0000	115.4400	0.1154	100.000	0	0	0
2019/10/11	R213	06/08/2020	9.30	Call	Bond Future	20.5300	0.0205	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	R213	06/08/2020	9.30	Put	Bond Future	0.0000	0.0000	174.9000	0.1749	100.000	0	0	0
2019/10/11	R214	07/11/2019	10.02	Put	Bond Future	475.6300	0.4756	485.7200	0.4857	2.121	0	0	0
2019/10/11	R214	07/11/2019			Bond Future	9.7755	72.1738	9.7899	72.0760	0.147	0.0000	0.0000	16,236
2019/10/11	R214	07/11/2019	10.01	Call	Bond Future	2,060.5800	2.0606	1,973.4200	1.9734	(4.230)	0	0	0
2019/10/11	R214	07/11/2019	10.01	Put	Bond Future	492.7500	0.4927	503.4000	0.5034	2.161	0	0	0
2019/10/11	R214	07/11/2019	10.02	Call	Bond Future	2,109.0800	2.1091	2,021.3600	2.0214	(4.159)	0	0	0
2019/10/11	R214	07/11/2019	10.00	Call	Bond Future	2,012.5000	2.0125	1,925.9200	1.9259	(4.302)	0	0	0

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2019/10/11	R214	07/11/2019	10.00	Put	Bond Future	510.3800	0.5104	521.6100	0.5216	2.200	0	0	0
2019/10/11	R214	06/02/2020	9.73	Call	Bond Future	1,827.1500	1.8272	1,772.7100	1.7727	(2.980)	0	0	0
2019/10/11	R214	06/02/2020			Bond Future	9.8430	73.4699	9.8578	73.3704	0.151	0.0000	0.0000	0
2019/10/11	R214	06/02/2020	9.71	Call	Bond Future	1,761.4700	1.7615	1,708.1000	1.7081	(3.030)	0	0	0
2019/10/11	R214	06/02/2020	9.71	Put	Bond Future	2,664.7700	2.6648	2,710.9300	2.7109	1.732	0	0	0
2019/10/11	R214	06/02/2020	9.73	Put	Bond Future	2,593.4700	2.5935	2,638.5600	2.6386	1.739	0	0	0
2019/10/11	R214	06/02/2020	9.72	Call	Bond Future	1,794.2400	1.7942	1,740.3400	1.7403	(3.004)	0	0	0
2019/10/11	R214	06/02/2020	9.72	Put	Bond Future	2,629.0000	2.6290	2,674.6300	2.6746	1.736	0	0	0
2019/10/11	R214	07/05/2020	9.77	Put	Bond Future	3,570.9800	3.5710	3,617.0500	3.6170	1.290	0	0	0
2019/10/11	R214	07/05/2020			Bond Future	9.9030	71.5203	9.9182	71.4189	0.154	0.0000	0.0000	0
2019/10/11	R214	07/05/2020	9.76	Call	Bond Future	2,644.7800	2.6448	2,589.8700	2.5899	(2.076)	0	0	0
2019/10/11	R214	07/05/2020	9.76	Put	Bond Future	3,606.3700	3.6064	3,652.8200	3.6528	1.288	0	0	0
2019/10/11	R214	07/05/2020	9.77	Call	Bond Future	2,677.3200	2.6773	2,622.0300	2.6220	(2.065)	0	0	0
2019/10/11	R214	07/05/2020	9.75	Call	Bond Future	2,612.6600	2.6127	2,558.1100	2.5581	(2.088)	0	0	0
2019/10/11	R214	07/05/2020	9.75	Put	Bond Future	3,642.2800	3.6423	3,689.0900	3.6891	1.285	0	0	0
2019/10/11	R214	06/08/2020	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R214	06/08/2020	9.97	Call	Bond Future	67.2100	0.0672	0.0000	0.0000	(100.000)	0	0	0
2019/10/11	R214	06/08/2020			Bond Future	9.9598	72.8650	9.9755	72.7617	0.158	0.0000	0.0000	0
2019/10/11	R214	06/08/2020	9.98	Call	Bond Future	132.9300	0.1329	29.6300	0.0296	(77.710)	0	0	0
2019/10/11	R214	06/08/2020	9.97	Put	Bond Future	0.0000	0.0000	36.0900	0.0361	100.000	0	0	0
2019/10/11	R214	06/08/2020	9.99	Call	Bond Future	198.5500	0.1986	95.2500	0.0953	(52.027)	0	0	0
2019/10/11	R214	06/08/2020	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/11	R248	07/11/2019	10.02	Call	Bond Future	2,184.2500	2.1843	2,108.2400	2.1082	(3.480)	0	0	0
2019/10/11	R248	07/11/2019	10.01	Put	Bond Future	730.1600	0.7302	735.2400	0.7352	0.696	0	0	0
2019/10/11	R248	07/11/2019			Bond Future	9.8460	91.3417	9.8553	91.2611	0.095	0.0000	0.0000	86,810
2019/10/11	R248	07/11/2019	10.03	Call	Bond Future	2,242.3000	2.2423	2,165.7900	2.1658	(3.412)	0	0	0
2019/10/11	R248	07/11/2019	10.03	Put	Bond Future	677.8400	0.6778	681.8900	0.6819	0.597	0	0	0
2019/10/11	R248	07/11/2019	10.02	Put	Bond Future	703.5600	0.7036	708.1100	0.7081	0.647	0	0	0
2019/10/11	R248	07/11/2019	10.01	Call	Bond Future	2,126.9300	2.1269	2,051.4500	2.0515	(3.549)	0	0	0
2019/10/11	R248	06/02/2020	9.71	Put	Bond Future	3,660.5900	3.6606	3,698.3200	3.6983	1.031	0	0	0
2019/10/11	R248	06/02/2020			Bond Future	9.9152	92.9819	9.9248	92.9000	0.097	0.0000	0.0000	100
2019/10/11	R248	06/02/2020	9.71	Call	Bond Future	1,881.9200	1.8819	1,837.7600	1.8378	(2.347)	0	0	0
2019/10/11	R248	06/02/2020	9.70	Put	Bond Future	3,710.4200	3.7104	3,748.6400	3.7486	1.030	0	0	0
2019/10/11	R248	06/02/2020	9.72	Call	Bond Future	1,920.5400	1.9205	1,875.8900	1.8759	(2.325)	0	0	0
2019/10/11	R248	06/02/2020	9.72	Put	Bond Future	3,611.1100	3.6111	3,648.3500	3.6483	1.031	0	0	0
2019/10/11	R248	06/02/2020	9.70	Call	Bond Future	1,843.5100	1.8435	1,799.8400	1.7998	(2.369)	0	0	0
2019/10/11	R248	07/05/2020	9.79	Call	Bond Future	3,085.8900	3.0859	3,039.1200	3.0391	(1.516)	0	0	0
2019/10/11	R248	07/05/2020	9.77	Put	Bond Future	4,779.4600	4.7795	4,816.7400	4.8167	0.780	0	0	0
2019/10/11	R248	07/05/2020			Bond Future	9.9768	90.2487	9.9867	90.1653	0.099	0.0000	0.0000	0
2019/10/11	R248	07/05/2020	9.79	Put	Bond Future	4,684.3000	4.6843	4,720.9400	4.7209	0.782	0	0	0
2019/10/11	R248	07/05/2020	9.77	Call	Bond Future	3,006.9800	3.0070	2,960.8500	2.9608	(1.534)	0	0	0
2019/10/11	R248	07/05/2020	9.78	Put	Bond Future	4,731.6800	4.7317	4,768.6400	4.7686	0.781	0	0	0
2019/10/11	R248	07/05/2020	9.78	Call	Bond Future	3,046.3000	3.0463	2,999.8500	2.9999	(1.525)	0	0	0
2019/10/11	R248	06/08/2020	9.00	Put	Bond Future	11,156.0600	11.1561	11,213.1500	11.2132	0.512	0	0	0
2019/10/11	R248	06/08/2020	10.20	Call	Bond Future	6,073.3600	6.0734	6,016.2200	6.0162	(0.941)	0	0	0
2019/10/11	R248	06/08/2020			Bond Future	10.0354	91.9456	10.0456	91.8606	0.102	0.0000	0.0000	0
2019/10/11	R248	06/08/2020	9.25	Put	Bond Future	9,413.2900	9.4133	9,463.8100	9.4638	0.537	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
2019/10/11	R248	06/08/2020	9.25	Call	Bond Future	2,424.3800	2.4244	2,389.9100	2.3899	(1.422)	0	0	20,640
2019/10/11	R248	06/08/2020	10.18	Call	Bond Future	5,982.9100	5.9829	5,926.1800	5.9262	(0.948)	0	0	0
2019/10/11	R248	06/08/2020	10.18	Put	Bond Future	4,792.3800	4.7924	4,820.6400	4.8206	0.590	0	0	0
2019/10/11	R248	06/08/2020	9.00	Call	Bond Future	1,741.1200	1.7411	1,713.2200	1.7132	(1.602)	0	0	3,000
2019/10/11	R248	06/08/2020	10.20	Put	Bond Future	4,720.3800	4.7204	4,748.2300	4.7482	0.590	0	0	0
2019/10/11	R248	06/08/2020	10.19	Call	Bond Future	6,028.0700	6.0281	5,971.1400	5.9711	(0.944)	0	0	0
2019/10/11	R248	06/08/2020	10.19	Put	Bond Future	4,756.2500	4.7563	4,784.3100	4.7843	0.590	0	0	0
Total												1098801	