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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/10/2019 TO 14/10/2019

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
2019/10/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	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
2019/10/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	2025	07/11/2019			Bond Future	137.8323	137.8323	137.8330	137.8330	0.000	0.0000	0.0000	1,461
2019/10/14	2025	06/02/2020			Bond Future	138.8675	138.8675	138.8682	138.8682	0.001	0.0000	0.0000	0
2019/10/14	2025	07/05/2020			Bond Future	141.4500	141.4500	141.4508	141.4508	0.001	0.0000	0.0000	0
2019/10/14	2025	06/08/2020			Bond Future	142.6362	142.6362	142.6370	142.6370	0.001	0.0000	0.0000	0
2019/10/14	2029	07/11/2019			Bond Future	102.0863	102.0863	102.0875	102.0875	0.001	0.0000	0.0000	4,410
2019/10/14	2029	06/02/2020			Bond Future	103.9447	103.9447	103.9460	103.9460	0.001	0.0000	0.0000	0
2019/10/14	2029	07/05/2020			Bond Future	104.7652	104.7652	104.7664	104.7664	0.001	0.0000	0.0000	0
2019/10/14	2029	06/08/2020			Bond Future	106.7587	106.7587	106.7600	106.7600	0.001	0.0000	0.0000	0
2019/10/14	2030	07/11/2019	9.49	Put	Bond Future	90.1500	0.0902	63.8500	0.0638	(29.174)	0	0	0
2019/10/14	2030	07/11/2019	9.76	Put	Bond Future	22.2600	0.0223	13.5000	0.0135	(39.353)	0	0	5,500
2019/10/14	2030	07/11/2019	9.30	Put	Bond Future	220.6800	0.2207	171.7800	0.1718	(22.159)	0	0	2,750
2019/10/14	2030	07/11/2019	9.20	Put	Bond Future	342.5600	0.3426	278.6800	0.2787	(18.648)	0	0	2,750
2019/10/14	2030	07/11/2019	8.40	Put	Bond Future	3,625.7600	3.6258	3,518.9200	3.5189	(2.947)	0	0	0
2019/10/14	2030	07/11/2019			Bond Future	8.9527	95.9465	8.9369	96.0467	(0.177)	0.0000	0.0000	72,487
2019/10/14	2030	07/11/2019	9.48	Call	Bond Future	3,355.1200	3.3551	3,428.0700	3.4281	2.174	0	0	0
2019/10/14	2030	07/11/2019	9.48	Put	Bond Future	94.6900	0.0947	67.4300	0.0674	(28.789)	0	0	0
2019/10/14	2030	07/11/2019	9.10	Put	Bond Future	517.7200	0.5177	438.1400	0.4381	(15.371)	0	0	0
2019/10/14	2030	07/11/2019	9.10	Call	Bond Future	1,443.8200	1.4438	1,464.4500	1.4644	1.429	0	0	5,500
2019/10/14	2030	07/11/2019	8.60	Put	Bond Future	2,430.4000	2.4304	2,316.8900	2.3169	(4.670)	0	0	0
2019/10/14	2030	07/11/2019	8.60	Call	Bond Future	162.1500	0.1621	148.8500	0.1488	(8.202)	0	0	5,500
2019/10/14	2030	07/11/2019	9.30	Call	Bond Future	2,385.1900	2.3852	2,436.5000	2.4365	2.151	0	0	0
2019/10/14	2030	07/11/2019	9.05	Call	Bond Future	1,241.2500	1.2413	1,254.4200	1.2544	1.061	0	0	0
2019/10/14	2030	07/11/2019	9.05	Put	Bond Future	628.2100	0.6282	541.1700	0.5412	(13.855)	0	0	5,333
2019/10/14	2030	07/11/2019	9.49	Call	Bond Future	3,410.9600	3.4110	3,484.8700	3.4849	2.167	0	0	0
2019/10/14	2030	07/11/2019	9.76	Call	Bond Future	4,953.0900	4.9531	5,044.5400	5.0445	1.846	0	0	0
2019/10/14	2030	07/11/2019	9.85	Put	Bond Future	13.3300	0.0133	7.6300	0.0076	(42.761)	0	0	2,500
2019/10/14	2030	07/11/2019	8.57	Put	Bond Future	2,598.0700	2.5981	2,485.4100	2.4854	(4.336)	0	0	0
2019/10/14	2030	07/11/2019	9.20	Call	Bond Future	1,890.6200	1.8906	1,926.9500	1.9269	1.922	0	0	0
2019/10/14	2030	07/11/2019	9.25	Call	Bond Future	2,132.0700	2.1321	2,176.1600	2.1762	2.068	0	0	0
2019/10/14	2030	07/11/2019	8.40	Call	Bond Future	39.2500	0.0392	32.6200	0.0326	(16.892)	0	0	0
2019/10/14	2030	07/11/2019	9.47	Call	Bond Future	3,299.4500	3.2994	3,371.4000	3.3714	2.181	0	0	0
2019/10/14	2030	07/11/2019	9.47	Put	Bond Future	99.4400	0.0994	71.1800	0.0712	(28.419)	0	0	0
2019/10/14	2030	07/11/2019	9.12	Put	Bond Future	478.0000	0.4780	401.5200	0.4015	(16.000)	0	0	0
2019/10/14	2030	07/11/2019	9.12	Call	Bond Future	1,528.9300	1.5289	1,552.6600	1.5527	1.552	0	0	0
2019/10/14	2030	07/11/2019	9.70	Call	Bond Future	4,607.1100	4.6071	4,695.9200	4.6959	1.928	0	0	0
2019/10/14	2030	07/11/2019	9.70	Put	Bond Future	30.7500	0.0308	19.3500	0.0194	(37.073)	0	0	0
2019/10/14	2030	07/11/2019	9.35	Call	Bond Future	2,646.5600	2.6466	2,704.6200	2.7046	2.194	0	0	0
2019/10/14	2030	07/11/2019	9.35	Put	Bond Future	175.8700	0.1759	133.7200	0.1337	(23.967)	0	0	2,500
2019/10/14	2030	07/11/2019	9.85	Call	Bond Future	5,472.3400	5.4723	5,566.8500	5.5668	1.727	0	0	0
2019/10/14	2030	07/11/2019	8.57	Call	Bond Future	133.5900	0.1336	121.1400	0.1211	(9.320)	0	0	0
2019/10/14	2030	07/11/2019	8.95	Call	Bond Future	884.4700	0.8845	884.5600	0.8846	0.010	0	0	0
2019/10/14	2030	07/11/2019	8.95	Put	Bond Future	901.7600	0.9018	801.6400	0.8016	(11.103)	0	0	5,000

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2019/10/14	2030	07/11/2019	9.25	Put	Bond Future	275.1000	0.2751	218.9800	0.2190	(20.400)	0	0	0
2019/10/14	2030	06/02/2020	8.40	Call	Bond Future	477.0400	0.4770	481.6900	0.4817	0.975	0	0	5,820
2019/10/14	2030	06/02/2020	9.14	Call	Bond Future	2,338.2700	2.3383	2,373.1300	2.3731	1.491	0	0	0
2019/10/14	2030	06/02/2020	9.15	Put	Bond Future	1,533.3400	1.5333	1,466.6600	1.4667	(4.349)	0	0	0
2019/10/14	2030	06/02/2020			Bond Future	9.0136	93.6608	8.9971	93.7629	(0.182)	0.0000	0.0000	0
2019/10/14	2030	06/02/2020	9.00	Put	Bond Future	1,942.4300	1.9424	1,867.8300	1.8678	(3.841)	0	0	0
2019/10/14	2030	06/02/2020	9.00	Call	Bond Future	1,858.1300	1.8581	1,885.6000	1.8856	1.478	0	0	5,820
2019/10/14	2030	06/02/2020	8.40	Put	Bond Future	4,388.0100	4.3880	4,290.5900	4.2906	(2.220)	0	0	0
2019/10/14	2030	06/02/2020	9.14	Put	Bond Future	1,558.2400	1.5582	1,491.0300	1.4910	(4.313)	0	0	0
2019/10/14	2030	06/02/2020	9.15	Call	Bond Future	2,374.7100	2.3747	2,410.1000	2.4101	1.490	0	0	0
2019/10/14	2030	06/02/2020	9.16	Call	Bond Future	2,411.4000	2.4114	2,447.3300	2.4473	1.490	0	0	0
2019/10/14	2030	06/02/2020	9.16	Put	Bond Future	1,508.7500	1.5088	1,442.6100	1.4426	(4.384)	0	0	0
2019/10/14	2030	07/05/2020	8.78	Put	Bond Future	3,596.8800	3.5969	3,517.1400	3.5171	(2.217)	0	0	0
2019/10/14	2030	07/05/2020	8.79	Call	Bond Future	1,813.2500	1.8132	1,837.8000	1.8378	1.354	0	0	0
2019/10/14	2030	07/05/2020			Bond Future	9.0739	95.3804	9.0568	95.4843	(0.188)	0.0000	0.0000	0
2019/10/14	2030	07/05/2020	8.80	Call	Bond Future	1,839.6300	1.8396	1,864.5200	1.8645	1.353	0	0	0
2019/10/14	2030	07/05/2020	8.80	Put	Bond Future	3,525.0700	3.5251	3,446.0000	3.4460	(2.243)	0	0	0
2019/10/14	2030	07/05/2020	8.78	Call	Bond Future	1,786.8100	1.7868	1,811.0300	1.8110	1.355	0	0	0
2019/10/14	2030	07/05/2020	8.79	Put	Bond Future	3,560.9800	3.5610	3,481.5700	3.4816	(2.230)	0	0	0
2019/10/14	2030	06/08/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	2030	06/08/2020			Bond Future	9.1311	93.1646	9.1134	93.2705	(0.194)	0.0000	0.0000	0
2019/10/14	2030	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	2030	06/08/2020	9.09	Put	Bond Future	245.5300	0.2455	139.7000	0.1397	(43.103)	0	0	0
2019/10/14	2030	06/08/2020	9.11	Put	Bond Future	126.0600	0.1261	20.2300	0.0202	(83.952)	0	0	0
2019/10/14	2030	06/08/2020	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	2030	06/08/2020	9.10	Put	Bond Future	185.7700	0.1858	79.9400	0.0799	(56.968)	0	0	0
2019/10/14	2032	07/11/2019	9.71	Call	Bond Future	3,038.6300	3.0386	3,130.5700	3.1306	3.026	0	0	0
2019/10/14	2032	07/11/2019	9.70	Put	Bond Future	213.6100	0.2136	159.7800	0.1598	(25.200)	0	0	0
2019/10/14	2032	07/11/2019			Bond Future	9.2895	93.3974	9.2686	93.5416	(0.225)	0.0000	0.0000	48,565
2019/10/14	2032	07/11/2019	9.72	Call	Bond Future	3,095.9600	3.0960	3,189.4200	3.1894	3.019	0	0	0
2019/10/14	2032	07/11/2019	9.72	Put	Bond Future	196.1200	0.1961	145.3600	0.1454	(25.882)	0	0	0
2019/10/14	2032	07/11/2019	9.71	Put	Bond Future	204.7200	0.2047	152.4400	0.1524	(25.537)	0	0	0
2019/10/14	2032	07/11/2019	9.70	Call	Bond Future	2,981.5300	2.9815	3,071.9200	3.0719	3.032	0	0	0
2019/10/14	2032	06/02/2020	9.40	Put	Bond Future	1,969.9200	1.9699	1,875.2000	1.8752	(4.808)	0	0	0
2019/10/14	2032	06/02/2020			Bond Future	9.3566	95.0746	9.3349	95.2215	(0.232)	0.0000	0.0000	0
2019/10/14	2032	06/02/2020	9.39	Call	Bond Future	2,226.4500	2.2265	2,277.8600	2.2779	2.309	0	0	0
2019/10/14	2032	06/02/2020	9.39	Put	Bond Future	2,000.4900	2.0005	1,905.0200	1.9050	(4.772)	0	0	0
2019/10/14	2032	06/02/2020	9.40	Call	Bond Future	2,263.3200	2.2633	2,315.4800	2.3155	2.305	0	0	0
2019/10/14	2032	06/02/2020	9.38	Call	Bond Future	2,189.6700	2.1897	2,240.3400	2.2403	2.314	0	0	0
2019/10/14	2032	06/02/2020	9.38	Put	Bond Future	2,031.2200	2.0312	1,935.0100	1.9350	(4.737)	0	0	0
2019/10/14	2032	07/05/2020	9.19	Call	Bond Future	2,208.7900	2.2088	2,253.2100	2.2532	2.011	0	0	0
2019/10/14	2032	07/05/2020			Bond Future	9.4213	92.6601	9.3989	92.8097	(0.238)	0.0000	0.0000	0
2019/10/14	2032	07/05/2020	9.17	Call	Bond Future	2,147.2300	2.1472	2,190.6500	2.1906	2.022	0	0	0
2019/10/14	2032	07/05/2020	9.17	Put	Bond Future	3,841.2000	3.8412	3,735.0700	3.7351	(2.763)	0	0	0
2019/10/14	2032	07/05/2020	9.19	Put	Bond Future	3,766.3800	3.7664	3,661.2500	3.6613	(2.791)	0	0	0
2019/10/14	2032	07/05/2020	9.18	Call	Bond Future	2,177.7600	2.1778	2,221.6800	2.2217	2.017	0	0	0
2019/10/14	2032	07/05/2020	9.18	Put	Bond Future	3,803.5000	3.8035	3,697.8700	3.6979	(2.777)	0	0	0

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2019/10/14	2032	06/08/2020	9.46	Put	Bond Future	148.7700	0.1488	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	2032	06/08/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	2032	06/08/2020			Bond Future	9.4827	94.4024	9.4595	94.5547	(0.245)	0.0000	0.0000	0
2019/10/14	2032	06/08/2020	9.46	Call	Bond Future	0.0000	0.0000	3.5500	0.0036	100.000	0	0	0
2019/10/14	2032	06/08/2020	9.45	Put	Bond Future	214.4100	0.2144	62.0900	0.0621	(71.041)	0	0	0
2019/10/14	2032	06/08/2020	9.47	Call	Bond Future	0.0000	0.0000	69.1300	0.0691	100.000	0	0	0
2019/10/14	2032	06/08/2020	9.47	Put	Bond Future	83.1900	0.0832	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	2033	07/11/2019			Bond Future	102.5859	102.5859	102.5874	102.5874	0.001	0.0000	0.0000	6,260
2019/10/14	2033	06/02/2020			Bond Future	104.4534	104.4534	104.4550	104.4550	0.002	0.0000	0.0000	0
2019/10/14	2033	07/05/2020			Bond Future	105.2003	105.2003	105.2020	105.2020	0.002	0.0000	0.0000	0
2019/10/14	2033	06/08/2020			Bond Future	107.2021	107.2021	107.2038	107.2038	0.002	0.0000	0.0000	0
2019/10/14	2037	07/11/2019	9.97	Call	Bond Future	2,645.0300	2.6450	2,724.7500	2.7248	3.014	0	0	0
2019/10/14	2037	07/11/2019			Bond Future	9.6701	92.6577	9.6492	92.8189	(0.216)	0.0000	0.0000	68,518
2019/10/14	2037	07/11/2019	9.95	Call	Bond Future	2,529.0400	2.5290	2,604.5900	2.6046	2.987	0	0	0
2019/10/14	2037	07/11/2019	9.95	Put	Bond Future	413.4600	0.4135	327.7400	0.3277	(20.732)	0	0	0
2019/10/14	2037	07/11/2019	9.97	Put	Bond Future	381.1600	0.3812	299.6100	0.2996	(21.395)	0	0	0
2019/10/14	2037	07/11/2019	9.96	Call	Bond Future	2,586.8000	2.5868	2,664.4500	2.6644	3.002	0	0	0
2019/10/14	2037	07/11/2019	9.96	Put	Bond Future	397.0300	0.3970	313.4100	0.3134	(21.061)	0	0	0
2019/10/14	2037	06/02/2020	9.67	Call	Bond Future	2,187.2800	2.1873	2,235.6800	2.2357	2.213	0	0	0
2019/10/14	2037	06/02/2020	9.66	Put	Bond Future	2,752.5800	2.7526	2,635.9500	2.6360	(4.237)	0	0	0
2019/10/14	2037	06/02/2020			Bond Future	9.7390	90.0623	9.7174	90.2266	(0.222)	0.0000	0.0000	0
2019/10/14	2037	06/02/2020	9.68	Call	Bond Future	2,225.1300	2.2251	2,274.3100	2.2743	2.210	0	0	0
2019/10/14	2037	06/02/2020	9.68	Put	Bond Future	2,674.8600	2.6749	2,559.7800	2.5598	(4.302)	0	0	0
2019/10/14	2037	06/02/2020	9.67	Put	Bond Future	2,713.5000	2.7135	2,597.6400	2.5976	(4.270)	0	0	0
2019/10/14	2037	06/02/2020	9.66	Call	Bond Future	2,149.7700	2.1498	2,197.4000	2.1974	2.216	0	0	0
2019/10/14	2037	07/05/2020	9.60	Put	Bond Future	4,275.0300	4.2750	4,158.6100	4.1586	(2.723)	0	0	0
2019/10/14	2037	07/05/2020	9.59	Call	Bond Future	2,667.8600	2.6679	2,718.1300	2.7181	1.884	0	0	0
2019/10/14	2037	07/05/2020			Bond Future	9.8073	91.7159	9.7850	91.8831	(0.227)	0.0000	0.0000	0
2019/10/14	2037	07/05/2020	9.60	Call	Bond Future	2,702.7600	2.7028	2,753.5800	2.7536	1.880	0	0	0
2019/10/14	2037	07/05/2020	9.59	Put	Bond Future	4,317.0100	4.3170	4,200.0400	4.2000	(2.710)	0	0	0
2019/10/14	2037	07/05/2020	9.61	Call	Bond Future	2,737.6200	2.7376	2,788.9900	2.7890	1.876	0	0	0
2019/10/14	2037	07/05/2020	9.61	Put	Bond Future	4,233.1000	4.2331	4,117.2300	4.1172	(2.737)	0	0	0
2019/10/14	2037	06/08/2020	9.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	2037	06/08/2020			Bond Future	9.8737	89.1807	9.8506	89.3510	(0.233)	0.0000	0.0000	0
2019/10/14	2037	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	143.3200	0.1433	100.000	0	0	0
2019/10/14	2037	06/08/2020	9.87	Put	Bond Future	27.0300	0.0270	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	2037	06/08/2020	9.88	Call	Bond Future	46.7900	0.0468	217.1400	0.2171	364.074	0	0	0
2019/10/14	2037	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	69.4100	0.0694	100.000	0	0	0
2019/10/14	2037	06/08/2020	9.86	Put	Bond Future	100.9400	0.1009	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	2038	07/11/2019			Bond Future	120.6347	120.6347	120.6365	120.6365	0.001	0.0000	0.0000	21,941
2019/10/14	2038	06/02/2020			Bond Future	121.1726	121.1726	121.1745	121.1745	0.002	0.0000	0.0000	0
2019/10/14	2038	07/05/2020			Bond Future	123.4260	123.4260	123.4279	123.4279	0.002	0.0000	0.0000	0
2019/10/14	2038	06/08/2020			Bond Future	124.0811	124.0811	124.0831	124.0831	0.002	0.0000	0.0000	0
2019/10/14	2040	07/11/2019	10.04	Put	Bond Future	548.4200	0.5484	444.4000	0.4444	(18.967)	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
2019/10/14	2040	07/11/2019	10.03	Call	Bond Future	2,267.2100		2.2672	2,333.3900	2.3334	2.919	0	0	0
2019/10/14	2040	07/11/2019	9.80	Put	Bond Future	1,295.0200		1.2950	1,138.8000	1.1388	(12.063)	0	0	0
2019/10/14	2040	07/11/2019	9.30	Put	Bond Future	4,515.8800		4.5159	4,334.6600	4.3347	(4.013)	0	0	0
2019/10/14	2040	07/11/2019			Bond Future	9.8206		95.3640	9.7996	95.5365	(0.213)	0.0000	0.0000	45,596
2019/10/14	2040	07/11/2019	10.04	Call	Bond Future	2,325.1600		2.3252	2,393.6600	2.3937	2.946	0	0	0
2019/10/14	2040	07/11/2019	10.03	Put	Bond Future	570.2700		0.5703	463.9300	0.4639	(18.647)	0	0	0
2019/10/14	2040	07/11/2019	9.80	Call	Bond Future	1,125.4700		1.1255	1,141.7700	1.1418	1.448	0	0	1,260
2019/10/14	2040	07/11/2019	9.30	Call	Bond Future	73.9200		0.0739	65.2200	0.0652	(11.769)	0	0	1,260
2019/10/14	2040	07/11/2019	10.05	Call	Bond Future	2,383.6800		2.3837	2,454.5000	2.4545	2.971	0	0	0
2019/10/14	2040	07/11/2019	10.05	Put	Bond Future	527.2600		0.5273	425.5600	0.4256	(19.288)	0	0	0
2019/10/14	2040	06/02/2020	9.76	Call	Bond Future	2,069.7000		2.0697	2,116.7000	2.1167	2.271	0	0	0
2019/10/14	2040	06/02/2020	9.00	Put	Bond Future	7,958.0700		7.9581	7,787.3500	7.7874	(2.145)	0	0	0
2019/10/14	2040	06/02/2020			Bond Future	9.8912		92.5667	9.8695	92.7424	(0.219)	0.0000	0.0000	0
2019/10/14	2040	06/02/2020	8.40	Put	Bond Future	13,488.4600		13.4885	13,312.6400	13.3126	(1.303)	0	0	0
2019/10/14	2040	06/02/2020	8.40	Call	Bond Future	26.7000		0.0267	26.5900	0.0266	(0.412)	0	0	0
2019/10/14	2040	06/02/2020	9.74	Call	Bond Future	1,992.9000		1.9929	2,038.2900	2.0383	2.278	0	0	0
2019/10/14	2040	06/02/2020	9.74	Put	Bond Future	3,231.9000		3.2319	3,101.5800	3.1016	(4.032)	0	0	0
2019/10/14	2040	06/02/2020	9.76	Put	Bond Future	3,143.2600		3.1433	3,014.5500	3.0145	(4.095)	0	0	0
2019/10/14	2040	06/02/2020	9.00	Call	Bond Future	258.3700		0.2584	263.3600	0.2634	1.931	0	0	0
2019/10/14	2040	06/02/2020	9.75	Call	Bond Future	2,031.8400		2.0318	2,078.0200	2.0780	2.273	0	0	0
2019/10/14	2040	06/02/2020	9.75	Put	Bond Future	3,188.0600		3.1881	3,058.5300	3.0585	(4.063)	0	0	0
2019/10/14	2040	07/05/2020	9.74	Call	Bond Future	2,817.2900		2.8173	2,871.0100	2.8710	1.907	0	0	0
2019/10/14	2040	07/05/2020	9.75	Put	Bond Future	4,569.1400		4.5691	4,444.5800	4.4446	(2.726)	0	0	0
2019/10/14	2040	07/05/2020			Bond Future	9.9610		94.2663	9.9387	94.4452	(0.224)	0.0000	0.0000	0
2019/10/14	2040	07/05/2020	9.74	Put	Bond Future	4,613.7000		4.6137	4,488.5400	4.4885	(2.713)	0	0	0
2019/10/14	2040	07/05/2020	9.75	Call	Bond Future	2,855.2100		2.8552	2,909.5300	2.9095	1.902	0	0	0
2019/10/14	2040	07/05/2020	9.73	Call	Bond Future	2,779.6100		2.7796	2,832.7500	2.8327	1.912	0	0	0
2019/10/14	2040	07/05/2020	9.73	Put	Bond Future	4,658.6200		4.6586	4,532.8800	4.5329	(2.699)	0	0	0
2019/10/14	2040	06/08/2020	10.02	Put	Bond Future	71.8600		0.0719	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	2040	06/08/2020	10.03	Call	Bond Future	7.1900		0.0072	189.3400	0.1893	2533.380	0	0	0
2019/10/14	2040	06/08/2020	10.04	Call	Bond Future	86.1200		0.0861	268.2700	0.2683	211.507	0	0	0
2019/10/14	2040	06/08/2020			Bond Future	10.0291		91.5284	10.0061	91.7106	(0.230)	0.0000	0.0000	0
2019/10/14	2040	06/08/2020	10.02	Call	Bond Future	0.0000		0.0000	110.2900	0.1103	100.000	0	0	0
2019/10/14	2040	06/08/2020	10.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	2040	06/08/2020	10.03	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	2044	07/11/2019	10.07	Put	Bond Future	624.4500		0.6245	511.8700	0.5119	(18.029)	0	0	0
2019/10/14	2044	07/11/2019	9.74	Put	Bond Future	1,879.6100		1.8796	1,703.0300	1.7030	(9.395)	0	0	0
2019/10/14	2044	07/11/2019	10.52	Call	Bond Future	5,227.3500		5.2274	5,371.4600	5.3715	2.757	0	0	0
2019/10/14	2044	07/11/2019			Bond Future	9.8750		92.1582	9.8541	92.3334	(0.212)	0.0000	0.0000	38,206
2019/10/14	2044	07/11/2019	10.06	Call	Bond Future	2,173.4200		2.1734	2,233.6900	2.2337	2.773	0	0	0
2019/10/14	2044	07/11/2019	10.06	Put	Bond Future	648.5600		0.6486	533.6300	0.5336	(17.721)	0	0	0
2019/10/14	2044	07/11/2019	10.52	Put	Bond Future	94.1200		0.0941	63.0300	0.0630	(33.032)	0	0	328
2019/10/14	2044	07/11/2019	10.07	Call	Bond Future	2,230.5000		2.2305	2,293.1200	2.2931	2.807	0	0	0
2019/10/14	2044	07/11/2019	9.19	Call	Bond Future	21.1400		0.0211	16.9300	0.0169	(19.915)	0	0	328
2019/10/14	2044	07/11/2019	9.74	Call	Bond Future	739.0200		0.7390	737.6400	0.7376	(0.187)	0	0	328
2019/10/14	2044	07/11/2019	10.05	Call	Bond Future	2,116.9600		2.1170	2,174.8900	2.1749	2.736	0	0	0
2019/10/14	2044	07/11/2019	10.05	Put	Bond Future	673.4100		0.6734	556.1400	0.5561	(17.414)	0	0	0

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2019/10/14	2044	07/11/2019	9.19	Put	Bond Future	6,067.1500	6.0672	5,887.7400	5.8877	(2.957)	0	0	0
2019/10/14	2044	06/02/2020	9.74	Call	Bond Future	1,856.8300	1.8568	1,898.5800	1.8986	2.248	0	0	328
2019/10/14	2044	06/02/2020	10.78	Put	Bond Future	760.0900	0.7601	704.2700	0.7043	(7.344)	0	0	328
2019/10/14	2044	06/02/2020	9.77	Put	Bond Future	3,418.6000	3.4186	3,284.3300	3.2843	(3.928)	0	0	0
2019/10/14	2044	06/02/2020			Bond Future	9.9434	89.4287	9.9218	89.6071	(0.217)	0.0000	0.0000	0
2019/10/14	2044	06/02/2020	9.09	Put	Bond Future	7,837.4100	7.8374	7,664.9500	7.6650	(2.200)	0	0	0
2019/10/14	2044	06/02/2020	9.09	Call	Bond Future	303.4000	0.3034	309.3500	0.3093	1.961	0	0	328
2019/10/14	2044	06/02/2020	9.74	Put	Bond Future	3,562.4900	3.5625	3,425.8300	3.4258	(3.836)	0	0	0
2019/10/14	2044	06/02/2020	9.77	Call	Bond Future	1,967.8800	1.9679	2,012.0200	2.0120	2.243	0	0	0
2019/10/14	2044	06/02/2020	10.78	Call	Bond Future	7,241.8600	7.2419	7,364.4500	7.3645	1.693	0	0	0
2019/10/14	2044	06/02/2020	9.78	Call	Bond Future	2,005.0700	2.0051	2,050.0200	2.0500	2.242	0	0	0
2019/10/14	2044	06/02/2020	9.76	Put	Bond Future	3,466.4500	3.4664	3,331.3700	3.3314	(3.897)	0	0	0
2019/10/14	2044	06/02/2020	9.78	Put	Bond Future	3,371.0700	3.3711	3,237.6100	3.2376	(3.959)	0	0	0
2019/10/14	2044	06/02/2020	9.76	Call	Bond Future	1,930.8800	1.9309	1,974.2100	1.9742	2.244	0	0	0
2019/10/14	2044	07/05/2020	9.81	Call	Bond Future	2,969.8200	2.9698	3,025.5800	3.0256	1.878	0	0	0
2019/10/14	2044	07/05/2020	9.79	Put	Bond Future	4,727.4300	4.7274	4,600.3600	4.6004	(2.688)	0	0	0
2019/10/14	2044	07/05/2020	9.26	Call	Bond Future	1,213.6700	1.2137	1,239.4100	1.2394	2.121	0	0	556
2019/10/14	2044	07/05/2020	9.33	Call	Bond Future	1,392.7000	1.3927	1,421.8000	1.4218	2.089	0	0	100
2019/10/14	2044	07/05/2020	9.98	Call	Bond Future	3,651.1600	3.6512	3,717.2900	3.7173	1.811	0	0	100
2019/10/14	2044	07/05/2020			Bond Future	10.0110	91.0706	9.9888	91.2523	(0.222)	0.0000	0.0000	0
2019/10/14	2044	07/05/2020	9.81	Put	Bond Future	4,634.5000	4.6345	4,508.6200	4.5086	(2.716)	0	0	0
2019/10/14	2044	07/05/2020	9.79	Call	Bond Future	2,894.3200	2.8943	2,948.8900	2.9489	1.885	0	0	0
2019/10/14	2044	07/05/2020	9.33	Put	Bond Future	7,247.7000	7.2477	7,095.1600	7.0952	(2.105)	0	0	0
2019/10/14	2044	07/05/2020	9.80	Put	Bond Future	4,680.7800	4.6808	4,554.3000	4.5543	(2.702)	0	0	0
2019/10/14	2044	07/05/2020	9.26	Put	Bond Future	7,706.4100	7.7064	7,550.5100	7.5505	(2.023)	0	0	0
2019/10/14	2044	07/05/2020	9.91	Put	Bond Future	4,192.5700	4.1926	4,072.7700	4.0728	(2.857)	0	0	0
2019/10/14	2044	07/05/2020	9.98	Put	Bond Future	3,904.8400	3.9048	3,789.3300	3.7893	(2.958)	0	0	0
2019/10/14	2044	07/05/2020	11.09	Call	Bond Future	9,390.3000	9.3903	9,514.7300	9.5147	1.325	0	0	0
2019/10/14	2044	07/05/2020	9.80	Call	Bond Future	2,931.9500	2.9319	2,987.1100	2.9871	1.881	0	0	0
2019/10/14	2044	07/05/2020	9.91	Call	Bond Future	3,362.3500	3.3624	3,424.1900	3.4242	1.839	0	0	556
2019/10/14	2044	07/05/2020	11.02	Call	Bond Future	9,020.3100	9.0203	9,141.3000	9.1413	1.341	0	0	0
2019/10/14	2044	07/05/2020	11.02	Put	Bond Future	1,391.1400	1.3911	1,330.4900	1.3305	(4.360)	0	0	556
2019/10/14	2044	07/05/2020	11.09	Put	Bond Future	1,273.2600	1.2733	1,216.0500	1.2161	(4.493)	0	0	100
2019/10/14	2044	06/08/2020	9.01	Call	Bond Future	1,250.8500	1.2508	1,275.8400	1.2758	1.998	0	0	140
2019/10/14	2044	06/08/2020	9.66	Call	Bond Future	2,965.1500	2.9651	3,018.7500	3.0188	1.808	0	0	140
2019/10/14	2044	06/08/2020	9.88	Call	Bond Future	3,769.0000	3.7690	3,833.8200	3.8338	1.720	0	0	0
2019/10/14	2044	06/08/2020			Bond Future	10.0769	88.3980	10.0540	88.5830	(0.228)	0.0000	0.0000	0
2019/10/14	2044	06/08/2020	9.86	Call	Bond Future	3,692.2400	3.6922	3,756.0300	3.7560	1.728	0	0	0
2019/10/14	2044	06/08/2020	9.86	Put	Bond Future	5,468.3100	5.4683	5,347.1300	5.3471	(2.216)	0	0	0
2019/10/14	2044	06/08/2020	9.01	Put	Bond Future	10,588.0400	10.5880	10,428.0600	10.4281	(1.511)	0	0	0
2019/10/14	2044	06/08/2020	9.66	Put	Bond Future	6,431.7600	6.4318	6,300.3900	6.3004	(2.043)	0	0	0
2019/10/14	2044	06/08/2020	9.88	Put	Bond Future	5,378.8500	5.3788	5,258.7000	5.2587	(2.234)	0	0	0
2019/10/14	2044	06/08/2020	10.93	Call	Bond Future	8,649.8300	8.6498	8,764.8800	8.7649	1.330	0	0	0
2019/10/14	2044	06/08/2020	10.93	Put	Bond Future	2,202.8400	2.2028	2,132.9200	2.1329	(3.174)	0	0	140
2019/10/14	2044	06/08/2020	9.87	Call	Bond Future	3,730.5200	3.7305	3,794.8300	3.7948	1.724	0	0	0
2019/10/14	2044	06/08/2020	9.87	Put	Bond Future	5,423.4200	5.4234	5,302.7600	5.3028	(2.225)	0	0	0
2019/10/14	2046	07/11/2019			Bond Future	111.1138	111.1138	111.2169	111.2169	0.093	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
2019/10/14	2046	06/02/2020			Bond Future	113.1365	113.1365	113.2417	113.2417	0.093	0.0000	0.0000	0
2019/10/14	2046	07/05/2020			Bond Future	113.4922	113.4922	113.5993	113.5993	0.094	0.0000	0.0000	0
2019/10/14	2046	06/08/2020			Bond Future	115.6518	115.6518	115.7609	115.7609	0.094	0.0000	0.0000	0
2019/10/14	2050	07/11/2019			Bond Future	115.5769	115.5769	115.3491	115.3491	(0.197)	0.0000	0.0000	12,916
2019/10/14	2050	06/02/2020			Bond Future	115.8454	115.8454	115.6134	115.6134	(0.200)	0.0000	0.0000	0
2019/10/14	2050	07/05/2020			Bond Future	117.9996	117.9996	117.7635	117.7635	(0.200)	0.0000	0.0000	0
2019/10/14	2050	06/08/2020			Bond Future	118.3651	118.3651	118.1241	118.1241	(0.204)	0.0000	0.0000	0
2019/10/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	AL37	07/11/2019			Index Future	667.6720	667.6720	668.1470	668.1470	0.071	0.0000	0.0000	0
2019/10/14	AL37	06/02/2020			Index Future	679.6620	679.6620	680.1460	680.1460	0.071	0.0000	0.0000	0
2019/10/14	AL37	07/05/2020			Index Future	692.1390	692.1390	692.6330	692.6330	0.071	0.0000	0.0000	0
2019/10/14	AL37	06/08/2020			Index Future	705.1510	705.1510	705.6530	705.6530	0.071	0.0000	0.0000	0
2019/10/14	AL7T	07/11/2019			Index Future	776.2150	776.2150	777.1410	777.1410	0.119	0.0000	0.0000	120
2019/10/14	AL7T	06/02/2020			Index Future	790.1540	790.1540	791.0980	791.0980	0.119	0.0000	0.0000	0
2019/10/14	AL7T	07/05/2020			Index Future	804.6610	804.6610	805.6210	805.6210	0.119	0.0000	0.0000	0
2019/10/14	AL7T	06/08/2020			Index Future	819.7880	819.7880	820.7650	820.7650	0.119	0.0000	0.0000	0
2019/10/14	ALBI	07/11/2019			Index Future	696.3390	696.3390	697.4590	697.4590	0.161	0.0000	0.0000	214
2019/10/14	ALBI	06/02/2020			Index Future	708.8430	708.8430	709.9850	709.9850	0.161	0.0000	0.0000	0
2019/10/14	ALBI	07/05/2020			Index Future	721.8570	721.8570	723.0190	723.0190	0.161	0.0000	0.0000	0
2019/10/14	ALBI	06/08/2020			Index Future	735.4270	735.4270	736.6110	736.6110	0.161	0.0000	0.0000	0
2019/10/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	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
2019/10/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/14	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
2019/10/14	ES33	07/11/2019			Bond Future	10.7834	77.8415	10.7619	77.9677	(0.199)	0.0000	0.0000	350
2019/10/14	ES33	06/02/2020			Bond Future	10.8993	79.2393	10.8770	79.3679	(0.204)	0.0000	0.0000	0
2019/10/14	ES33	07/05/2020			Bond Future	11.0116	76.9003	10.9886	77.0311	(0.209)	0.0000	0.0000	0
2019/10/14	ES33	06/08/2020			Bond Future	11.1222	78.3462	11.0983	78.4795	(0.215)	0.0000	0.0000	0
2019/10/14	ES42	07/11/2019			Bond Future	11.1320	78.8410	11.1107	78.9846	(0.192)	0.0000	0.0000	4,919
2019/10/14	ES42	06/02/2020			Bond Future	11.2430	80.2568	11.2209	80.4030	(0.197)	0.0000	0.0000	0
2019/10/14	ES42	07/05/2020			Bond Future	11.3553	77.4657	11.3323	77.6145	(0.202)	0.0000	0.0000	0
2019/10/14	ES42	06/08/2020			Bond Future	11.4644	78.9224	11.4406	79.0740	(0.207)	0.0000	0.0000	0
2019/10/14	GOVI	07/11/2019	672.90	Call	GOVI	163,630.0000	16.3630	175,160.0000	17.5160	7.046	0	0	0
2019/10/14	GOVI	07/11/2019			GOVI	689.2630	689.2630	690.4160	690.4160	0.167	0.0000	0.0000	1,232
2019/10/14	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	GOVI	07/11/2019	672.91	Call	GOVI	163,530.0000	16.3530	175,060.0000	17.5060	7.051	0	0	0
2019/10/14	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	GOVI	07/11/2019	672.92	Call	GOVI	163,430.0000	16.3430	174,960.0000	17.4960	7.055	0	0	0
2019/10/14	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	GOVI	06/02/2020	703.15	Put	GOVI	15,100.0000	1.5100	3,340.0000	0.3340	(77.881)	0	0	0
2019/10/14	GOVI	06/02/2020			GOVI	701.6400	701.6400	702.8160	702.8160	0.168	0.0000	0.0000	0
2019/10/14	GOVI	06/02/2020	703.14	Put	GOVI	15,000.0000	1.5000	3,240.0000	0.3240	(78.400)	0	0	0
2019/10/14	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	GOVI	06/02/2020	703.13	Put	GOVI	14,900.0000	1.4900	3,140.0000	0.3140	(78.926)	0	0	0
2019/10/14	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	GOVI	07/05/2020			GOVI	714.5220	714.5220	715.7180	715.7180	0.167	0.0000	0.0000	0
2019/10/14	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	GOVI	07/05/2020	720.00	Put	GOVI	54,780.0000	5.4780	42,820.0000	4.2820	(21.833)	0	0	0
2019/10/14	GOVI	07/05/2020	719.98	Put	GOVI	54,580.0000	5.4580	42,620.0000	4.2620	(21.913)	0	0	0
2019/10/14	GOVI	07/05/2020	719.99	Put	GOVI	54,680.0000	5.4680	42,720.0000	4.2720	(21.873)	0	0	0
2019/10/14	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	10,430.0000	1.0430	100.000	0	0	0
2019/10/14	GOVI	06/08/2020	728.12	Put	GOVI	1,660.0000	0.1660	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	GOVI	06/08/2020			GOVI	727.9540	727.9540	729.1730	729.1730	0.167	0.0000	0.0000	0
2019/10/14	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	10,330.0000	1.0330	100.000	0	0	0
2019/10/14	GOVI	06/08/2020	728.14	Put	GOVI	1,860.0000	0.1860	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	GOVI	06/08/2020	728.13	Put	GOVI	1,760.0000	0.1760	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	10,530.0000	1.0530	100.000	0	0	0
2019/10/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/14	IGOV	07/11/2019			Index Future	261.9680	261.9680	261.9310	261.9310	(0.014)	0.0000	0.0000	1,070
2019/10/14	IGOV	06/02/2020			Index Future	266.7360	266.7360	266.7000	266.7000	(0.013)	0.0000	0.0000	39
2019/10/14	IGOV	07/05/2020			Index Future	271.6970	271.6970	271.6600	271.6600	(0.014)	0.0000	0.0000	0
2019/10/14	IGOV	06/08/2020			Index Future	276.8670	276.8670	276.8290	276.8290	(0.014)	0.0000	0.0000	0
2019/10/14	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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2019/10/14	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/14	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9700	101.9700	0.000	0.0000	0.0000	0
2019/10/14	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7500	98.7500	(0.010)	0.0000	0.0000	0
2019/10/14	IS05	17/12/2020			Interest Rate Swap	95.3600	95.3600	95.3500	95.3500	(0.010)	0.0000	0.0000	0
2019/10/14	IS05	16/03/2021			Interest Rate Swap	94.3100	94.3100	94.3000	94.3000	(0.011)	0.0000	0.0000	0
2019/10/14	IS05	15/06/2021			Interest Rate Swap	93.2200	93.2200	93.2100	93.2100	(0.011)	0.0000	0.0000	0
2019/10/14	IS05	21/09/2021			Interest Rate Swap	93.1000	93.1000	93.0900	93.0900	(0.011)	0.0000	0.0000	0
2019/10/14	IS05	21/12/2021			Interest Rate Swap	95.0500	95.0500	95.0400	95.0400	(0.011)	0.0000	0.0000	51
2019/10/14	IS05	15/03/2022			Interest Rate Swap	94.9600	94.9600	94.9400	94.9400	(0.021)	0.0000	0.0000	0
2019/10/14	IS05	21/06/2022			Interest Rate Swap	95.9100	95.9100	95.8700	95.8700	(0.042)	0.0000	0.0000	0
2019/10/14	IS05	20/09/2022			Interest Rate Swap	99.6400	99.6400	99.5800	99.5800	(0.060)	0.0000	0.0000	0
2019/10/14	IS05	20/12/2022			Interest Rate Swap	100.6900	100.6900	100.6200	100.6200	(0.070)	0.0000	0.0000	0
2019/10/14	IS05	22/03/2023			Interest Rate Swap	93.7800	93.7800	93.6900	93.6900	(0.096)	0.0000	0.0000	0
2019/10/14	IS05	20/06/2023			Interest Rate Swap	99.7000	99.7000	99.6000	99.6000	(0.100)	0.0000	0.0000	0
2019/10/14	IS05	19/09/2023			Interest Rate Swap	94.9600	94.9600	94.8500	94.8500	(0.116)	0.0000	0.0000	0
2019/10/14	IS10	17/12/2025			Interest Rate Swap	90.1900	90.1900	90.0800	90.0800	(0.122)	0.0000	0.0000	0
2019/10/14	IS10	16/03/2026			Interest Rate Swap	87.0100	87.0100	86.8800	86.8800	(0.149)	0.0000	0.0000	0
2019/10/14	IS10	15/06/2026			Interest Rate Swap	85.6100	85.6100	85.4800	85.4800	(0.152)	0.0000	0.0000	0
2019/10/14	IS10	21/09/2026			Interest Rate Swap	87.7400	87.7400	87.6000	87.6000	(0.160)	0.0000	0.0000	0
2019/10/14	IS10	21/12/2026			Interest Rate Swap	91.5700	91.5700	91.4300	91.4300	(0.153)	0.0000	0.0000	0
2019/10/14	IS10	15/03/2027			Interest Rate Swap	90.0400	90.0400	89.9100	89.9100	(0.144)	0.0000	0.0000	0
2019/10/14	IS10	21/06/2027			Interest Rate Swap	92.1100	92.1100	92.0000	92.0000	(0.119)	0.0000	0.0000	0
2019/10/14	IS10	20/09/2027			Interest Rate Swap	97.6500	97.6500	97.5500	97.5500	(0.102)	0.0000	0.0000	0
2019/10/14	IS10	20/12/2027			Interest Rate Swap	97.9900	97.9900	97.8800	97.8800	(0.112)	0.0000	0.0000	0
2019/10/14	IS10	22/03/2028			Interest Rate Swap	91.3000	91.3000	91.1900	91.1900	(0.120)	0.0000	0.0000	0
2019/10/14	IS10	20/06/2028			Interest Rate Swap	98.6700	98.6700	98.5600	98.5600	(0.111)	0.0000	0.0000	0
2019/10/14	IS10	19/09/2028			Interest Rate Swap	92.0400	92.0400	91.9200	91.9200	(0.130)	0.0000	0.0000	0
2019/10/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/14	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/14	R023	07/11/2019	7.98	Call	Bond Future	1,966.5800	1.9666	2,023.5500	2.0235	2.897	0	0	0
2019/10/14	R023	07/11/2019			Bond Future	7.2986	102.8486	7.2779	102.9087	(0.283)	0.0000	0.0000	55,418
2019/10/14	R023	07/11/2019	7.99	Call	Bond Future	1,994.6100	1.9946	2,051.7100	2.0517	2.863	0	0	0
2019/10/14	R023	07/11/2019	7.98	Put	Bond Future	6.9800	0.0070	3.8600	0.0039	(44.699)	0	0	0
2019/10/14	R023	07/11/2019	7.99	Put	Bond Future	6.6100	0.0066	3.6200	0.0036	(45.234)	0	0	0
2019/10/14	R023	07/11/2019	8.00	Call	Bond Future	2,022.6500	2.0226	2,079.9000	2.0799	2.830	0	0	0
2019/10/14	R023	07/11/2019	8.00	Put	Bond Future	6.2500	0.0063	3.4100	0.0034	(45.440)	0	0	0
2019/10/14	R023	06/02/2020	7.54	Call	Bond Future	1,019.7400	1.0197	1,052.3200	1.0523	3.195	0	0	0
2019/10/14	R023	06/02/2020			Bond Future	7.3071	104.6955	7.2845	104.7567	(0.309)	0.0000	0.0000	0
2019/10/14	R023	06/02/2020	7.52	Call	Bond Future	980.9100	0.9809	1,012.7600	1.0128	3.247	0	0	0
2019/10/14	R023	06/02/2020	7.52	Put	Bond Future	406.3900	0.4064	377.0100	0.3770	(7.230)	0	0	0
2019/10/14	R023	06/02/2020	7.54	Put	Bond Future	391.4400	0.3914	362.7900	0.3628	(7.319)	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
2019/10/14	R023	06/02/2020	7.53	Call	Bond Future	1,000.2600	1.0003	1,032.4700	1.0325	3.220	0	0	0
2019/10/14	R023	06/02/2020	7.53	Put	Bond Future	398.8500	0.3988	369.8300	0.3698	(7.276)	0	0	0
2019/10/14	R023	07/05/2020	6.91	Put	Bond Future	1,323.0100	1.3230	1,275.4800	1.2755	(3.593)	0	0	0
2019/10/14	R023	07/05/2020			Bond Future	7.2879	102.6849	7.2632	102.7472	(0.340)	0.0000	0.0000	0
2019/10/14	R023	07/05/2020	6.90	Call	Bond Future	357.8800	0.3579	372.4000	0.3724	4.057	0	0	0
2019/10/14	R023	07/05/2020	6.90	Put	Bond Future	1,338.3500	1.3384	1,290.5400	1.2905	(3.572)	0	0	0
2019/10/14	R023	07/05/2020	6.91	Call	Bond Future	367.9700	0.3680	382.7700	0.3828	4.022	0	0	0
2019/10/14	R023	07/05/2020	6.89	Call	Bond Future	347.9500	0.3480	362.1900	0.3622	4.093	0	0	0
2019/10/14	R023	07/05/2020	6.89	Put	Bond Future	1,353.8400	1.3538	1,305.7500	1.3057	(3.552)	0	0	0
2019/10/14	R023	06/08/2020	7.26	Call	Bond Future	42.2200	0.0422	105.7100	0.1057	150.379	0	0	0
2019/10/14	R023	06/08/2020			Bond Future	7.2417	104.6155	7.2143	104.6790	(0.379)	0.0000	0.0000	0
2019/10/14	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R023	06/08/2020	7.27	Call	Bond Future	65.3300	0.0653	128.8200	0.1288	97.184	0	0	0
2019/10/14	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R023	06/08/2020	7.28	Call	Bond Future	88.4200	0.0884	151.9100	0.1519	71.805	0	0	0
2019/10/14	R035	07/11/2019	9.88	Call	Bond Future	2,842.5800	2.8426	2,959.6200	2.9596	4.117	0	0	0
2019/10/14	R035	07/11/2019	9.89	Call	Bond Future	2,902.7100	2.9027	3,021.9100	3.0219	4.107	0	0	0
2019/10/14	R035	07/11/2019	9.87	Put	Bond Future	353.9900	0.3540	269.4500	0.2695	(23.882)	0	0	0
2019/10/14	R035	07/11/2019	10.21	Put	Bond Future	82.2000	0.0822	53.0800	0.0531	(35.426)	0	0	3,500
2019/10/14	R035	07/11/2019			Bond Future	9.5464	96.4207	9.5203	96.6201	(0.273)	0.0000	0.0000	98,096
2019/10/14	R035	07/11/2019	9.89	Put	Bond Future	326.8500	0.3269	246.6400	0.2466	(24.540)	0	0	0
2019/10/14	R035	07/11/2019	9.87	Call	Bond Future	2,782.7700	2.7828	2,897.6400	2.8976	4.128	0	0	0
2019/10/14	R035	07/11/2019	8.92	Put	Bond Future	5,005.7200	5.0057	4,802.1500	4.8021	(4.067)	0	0	0
2019/10/14	R035	07/11/2019	8.92	Call	Bond Future	31.7000	0.0317	27.5400	0.0275	(13.123)	0	0	3,500
2019/10/14	R035	07/11/2019	9.52	Put	Bond Future	1,249.8000	1.2498	1,082.8500	1.0828	(13.358)	0	0	0
2019/10/14	R035	07/11/2019	9.52	Call	Bond Future	1,047.7000	1.0477	1,080.1600	1.0802	3.098	0	0	3,500
2019/10/14	R035	07/11/2019	9.88	Put	Bond Future	340.2200	0.3402	257.8500	0.2579	(24.211)	0	0	0
2019/10/14	R035	07/11/2019	10.21	Call	Bond Future	4,965.0900	4.9651	5,135.3800	5.1354	3.430	0	0	0
2019/10/14	R035	06/02/2020	9.60	Call	Bond Future	2,295.3600	2.2954	2,368.4000	2.3684	3.182	0	0	0
2019/10/14	R035	06/02/2020	9.61	Put	Bond Future	2,408.7700	2.4088	2,279.6600	2.2797	(5.360)	0	0	0
2019/10/14	R035	06/02/2020			Bond Future	9.6199	98.1521	9.5929	98.3553	(0.280)	0.0000	0.0000	0
2019/10/14	R035	06/02/2020	9.60	Put	Bond Future	2,445.0600	2.4451	2,314.9500	2.3150	(5.321)	0	0	0
2019/10/14	R035	06/02/2020	9.61	Call	Bond Future	2,334.4900	2.3345	2,408.5300	2.4085	3.172	0	0	0
2019/10/14	R035	06/02/2020	9.59	Call	Bond Future	2,256.3500	2.2563	2,328.3800	2.3284	3.192	0	0	0
2019/10/14	R035	06/02/2020	9.59	Put	Bond Future	2,481.5600	2.4816	2,350.4400	2.3504	(5.284)	0	0	0
2019/10/14	R035	07/05/2020	9.75	Call	Bond Future	3,625.3000	3.6253	3,713.7800	3.7138	2.441	0	0	5,000
2019/10/14	R035	07/05/2020	10.75	Put	Bond Future	1,121.0200	1.1210	1,061.6600	1.0617	(5.295)	0	0	5,000
2019/10/14	R035	07/05/2020	9.48	Put	Bond Future	4,147.8700	4.1479	4,010.2300	4.0102	(3.318)	0	0	0
2019/10/14	R035	07/05/2020	9.47	Call	Bond Future	2,574.1800	2.5742	2,642.6300	2.6426	2.659	0	0	0
2019/10/14	R035	07/05/2020			Bond Future	9.6848	95.4505	9.6570	95.6573	(0.287)	0.0000	0.0000	0
2019/10/14	R035	07/05/2020	9.11	Put	Bond Future	5,880.2000	5.8802	5,717.4600	5.7175	(2.768)	0	0	0
2019/10/14	R035	07/05/2020	9.11	Call	Bond Future	1,468.8200	1.4688	1,512.8800	1.5129	3.000	0	0	5,000
2019/10/14	R035	07/05/2020	9.75	Put	Bond Future	3,143.5100	3.1435	3,025.1900	3.0252	(3.764)	0	0	0
2019/10/14	R035	07/05/2020	10.75	Call	Bond Future	8,563.1600	8.5632	8,710.6000	8.7106	1.722	0	0	0
2019/10/14	R035	07/05/2020	9.48	Call	Bond Future	2,609.4800	2.6095	2,678.6400	2.6786	2.650	0	0	0
2019/10/14	R035	07/05/2020	9.47	Put	Bond Future	4,188.6100	4.1886	4,050.2600	4.0503	(3.303)	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
2019/10/14	R035	07/05/2020	9.49	Call	Bond Future	2,644.7400	2.6447	2,714.6100	2.7146	2.642	0	0	0
2019/10/14	R035	07/05/2020	9.49	Put	Bond Future	4,107.1800	4.1072	3,970.2500	3.9702	(3.334)	0	0	0
2019/10/14	R035	06/08/2020	9.00	Put	Bond Future	8,091.2900	8.0913	7,930.9500	7.9310	(1.982)	0	0	0
2019/10/14	R035	06/08/2020	9.92	Put	Bond Future	4,140.9500	4.1410	4,026.7700	4.0268	(2.757)	0	0	0
2019/10/14	R035	06/08/2020			Bond Future	9.7463	97.2452	9.7176	97.4558	(0.295)	0.0000	0.0000	0
2019/10/14	R035	06/08/2020	9.00	Call	Bond Future	2,391.3900	2.3914	2,441.6500	2.4416	2.102	0	0	24,761
2019/10/14	R035	06/08/2020	9.92	Call	Bond Future	5,398.8800	5.3989	5,495.3000	5.4953	1.786	0	0	0
2019/10/14	R035	06/08/2020	9.93	Call	Bond Future	5,439.1900	5.4392	5,536.1300	5.5361	1.782	0	0	0
2019/10/14	R035	06/08/2020	9.91	Put	Bond Future	4,172.1900	4.1722	4,057.5000	4.0575	(2.749)	0	0	0
2019/10/14	R035	06/08/2020	8.75	Put	Bond Future	9,338.8700	9.3389	9,166.4100	9.1664	(1.847)	0	0	0
2019/10/14	R035	06/08/2020	8.75	Call	Bond Future	1,617.7000	1.6177	1,655.8400	1.6558	2.358	0	0	3,000
2019/10/14	R035	06/08/2020	9.93	Put	Bond Future	4,109.5700	4.1096	3,995.9100	3.9959	(2.766)	0	0	0
2019/10/14	R035	06/08/2020	9.91	Call	Bond Future	5,358.3500	5.3584	5,454.2600	5.4543	1.790	0	0	0
2019/10/14	R186	07/11/2019	8.94	Call	Bond Future	3,899.0100	3.8990	4,008.0700	4.0081	2.797	0	0	0
2019/10/14	R186	07/11/2019	8.20	Call	Bond Future	625.2800	0.6253	637.6000	0.6376	1.970	0	0	0
2019/10/14	R186	07/11/2019	8.23	Call	Bond Future	706.5200	0.7065	722.9700	0.7230	2.328	0	0	4,955
2019/10/14	R186	07/11/2019			Bond Future	8.2444	116.0642	8.2236	116.1829	(0.253)	0.0000	0.0000	127,259
2019/10/14	R186	07/11/2019	8.94	Put	Bond Future	23.7600	0.0238	14.1000	0.0141	(40.657)	0	0	0
2019/10/14	R186	07/11/2019	8.25	Put	Bond Future	732.0400	0.7320	632.7100	0.6327	(13.569)	0	0	3,750
2019/10/14	R186	07/11/2019	8.25	Call	Bond Future	764.0600	0.7641	783.4500	0.7834	2.538	0	0	3,750
2019/10/14	R186	07/11/2019	8.73	Call	Bond Future	2,802.3800	2.8024	2,896.1000	2.8961	3.344	0	0	0
2019/10/14	R186	07/11/2019	8.73	Put	Bond Future	78.5700	0.0786	53.5700	0.0536	(31.819)	0	0	4,955
2019/10/14	R186	07/11/2019	8.95	Call	Bond Future	3,952.0700	3.9521	4,061.6000	4.0616	2.771	0	0	0
2019/10/14	R186	07/11/2019	8.96	Put	Bond Future	21.0900	0.0211	12.3500	0.0124	(41.441)	0	0	0
2019/10/14	R186	07/11/2019	8.20	Put	Bond Future	878.5400	0.8785	772.1400	0.7721	(12.111)	0	0	7,500
2019/10/14	R186	07/11/2019	8.23	Put	Bond Future	788.5000	0.7885	686.2300	0.6862	(12.970)	0	0	0
2019/10/14	R186	07/11/2019	8.95	Put	Bond Future	22.3900	0.0224	13.2000	0.0132	(41.045)	0	0	0
2019/10/14	R186	07/11/2019	8.96	Call	Bond Future	4,005.1800	4.0052	4,115.1600	4.1152	2.746	0	0	0
2019/10/14	R186	06/02/2020	8.11	Put	Bond Future	2,115.0000	2.1150	2,024.2700	2.0243	(4.290)	0	0	0
2019/10/14	R186	06/02/2020	8.50	Call	Bond Future	2,236.0800	2.2361	2,292.1000	2.2921	2.505	0	0	0
2019/10/14	R186	06/02/2020	8.57	Call	Bond Future	2,489.8200	2.4898	2,550.4100	2.5504	2.434	0	0	0
2019/10/14	R186	06/02/2020			Bond Future	8.2921	112.8445	8.2702	112.9654	(0.264)	0.0000	0.0000	5,040
2019/10/14	R186	06/02/2020	8.11	Call	Bond Future	1,103.5000	1.1035	1,133.7300	1.1337	2.739	0	0	1,007
2019/10/14	R186	06/02/2020	8.55	Call	Bond Future	2,416.1500	2.4162	2,475.4500	2.4754	2.454	0	0	0
2019/10/14	R186	06/02/2020	8.55	Put	Bond Future	1,003.8700	1.0039	942.2100	0.9422	(6.142)	0	0	0
2019/10/14	R186	06/02/2020	9.00	Put	Bond Future	442.6800	0.4427	406.6800	0.4067	(8.132)	0	0	1,007
2019/10/14	R186	06/02/2020	8.50	Put	Bond Future	1,095.8400	1.0958	1,030.9000	1.0309	(5.926)	0	0	1,007
2019/10/14	R186	06/02/2020	8.57	Put	Bond Future	968.9700	0.9690	908.6000	0.9086	(6.230)	0	0	0
2019/10/14	R186	06/02/2020	9.00	Call	Bond Future	4,264.9300	4.2649	4,349.8900	4.3499	1.992	0	0	0
2019/10/14	R186	06/02/2020	8.56	Call	Bond Future	2,452.8700	2.4529	2,512.8100	2.5128	2.444	0	0	0
2019/10/14	R186	06/02/2020	8.56	Put	Bond Future	986.2900	0.9863	925.2700	0.9253	(6.187)	0	0	0
2019/10/14	R186	07/05/2020	8.93	Call	Bond Future	4,132.9600	4.1330	4,208.4700	4.2085	1.827	0	0	0
2019/10/14	R186	07/05/2020	8.28	Put	Bond Future	2,222.1500	2.2222	2,144.5500	2.1446	(3.492)	0	0	0
2019/10/14	R186	07/05/2020	8.09	Put	Bond Future	2,753.9300	2.7539	2,667.1400	2.6671	(3.151)	0	0	0
2019/10/14	R186	07/05/2020			Bond Future	8.3353	114.9163	8.3123	115.0394	(0.276)	0.0000	0.0000	0
2019/10/14	R186	07/05/2020	8.08	Call	Bond Future	1,409.1700	1.4092	1,445.0800	1.4451	2.548	0	0	0
2019/10/14	R186	07/05/2020	8.08	Put	Bond Future	2,784.5300	2.7845	2,697.2600	2.6973	(3.134)	0	0	0

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2019/10/14	R186	07/05/2020	8.93	Put	Bond Future	1,011.5100	1.0115	963.8400	0.9638	(4.713)	0	0	6,000
2019/10/14	R186	07/05/2020	8.28	Call	Bond Future	1,926.1200	1.9261	1,971.7000	1.9717	2.366	0	0	6,000
2019/10/14	R186	07/05/2020	8.09	Call	Bond Future	1,432.8600	1.4329	1,469.2500	1.4693	2.540	0	0	0
2019/10/14	R186	07/05/2020	8.07	Call	Bond Future	1,385.7100	1.3857	1,421.1500	1.4212	2.558	0	0	0
2019/10/14	R186	07/05/2020	8.07	Put	Bond Future	2,815.3800	2.8154	2,727.6400	2.7276	(3.116)	0	0	0
2019/10/14	R186	07/05/2020	7.60	Put	Bond Future	4,557.4600	4.5575	4,450.3100	4.4503	(2.351)	0	0	0
2019/10/14	R186	07/05/2020	7.60	Call	Bond Future	536.7100	0.5367	552.7400	0.5527	2.987	0	0	6,000
2019/10/14	R186	06/08/2020	8.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R186	06/08/2020			Bond Future	8.3723	111.7717	8.3481	111.8971	(0.290)	0.0000	0.0000	0
2019/10/14	R186	06/08/2020	8.37	Call	Bond Future	0.0000	0.0000	113.5300	0.1135	100.000	0	0	0
2019/10/14	R186	06/08/2020	8.37	Put	Bond Future	11.8900	0.0119	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	R186	06/08/2020	8.38	Call	Bond Future	39.8100	0.0398	165.2300	0.1652	315.046	0	0	0
2019/10/14	R186	06/08/2020	8.36	Call	Bond Future	0.0000	0.0000	61.8000	0.0618	100.000	0	0	0
2019/10/14	R186	06/08/2020	8.36	Put	Bond Future	63.6200	0.0636	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	R197	07/11/2019			Bond Future	308.6020	308.6020	308.6006	308.6006	0.000	0.0000	0.0000	2,507
2019/10/14	R197	06/02/2020			Bond Future	306.5651	306.5651	306.5640	306.5640	0.000	0.0000	0.0000	40
2019/10/14	R197	07/05/2020			Bond Future	312.2663	312.2663	312.2651	312.2651	0.000	0.0000	0.0000	0
2019/10/14	R197	06/08/2020			Bond Future	310.4147	310.4147	310.4133	310.4133	0.000	0.0000	0.0000	0
2019/10/14	R202	07/11/2019			Bond Future	233.3489	233.3489	233.3522	233.3522	0.001	0.0000	0.0000	9,029
2019/10/14	R202	06/02/2020			Bond Future	233.5311	233.5311	233.5347	233.5347	0.002	0.0000	0.0000	0
2019/10/14	R202	07/05/2020			Bond Future	237.8741	237.8741	237.8776	237.8776	0.001	0.0000	0.0000	0
2019/10/14	R202	06/08/2020			Bond Future	238.2608	238.2608	238.2643	238.2643	0.001	0.0000	0.0000	0
2019/10/14	R207	07/11/2019	2.08	Put	Bond Future	840.3500	0.8403	841.1500	0.8411	0.095	0	0	0
2019/10/14	R207	07/11/2019			Bond Future	6.7770	102.4081	6.7815	102.4073	0.067	0.0000	0.0000	3,123
2019/10/14	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R207	07/11/2019	2.07	Put	Bond Future	842.1500	0.8422	842.9500	0.8430	0.095	0	0	0
2019/10/14	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R207	07/11/2019	2.06	Put	Bond Future	843.9600	0.8440	844.7600	0.8448	0.095	0	0	0
2019/10/14	R208	07/11/2019	6.83	Call	Bond Future	311.0300	0.3110	306.9800	0.3070	(1.302)	0	0	0
2019/10/14	R208	07/11/2019	6.82	Put	Bond Future	15.4300	0.0154	12.7900	0.0128	(17.110)	0	0	0
2019/10/14	R208	07/11/2019			Bond Future	6.6018	100.9760	6.6030	100.9744	0.018	0.0000	0.0000	11,067
2019/10/14	R208	07/11/2019	6.84	Call	Bond Future	322.7100	0.3227	318.8000	0.3188	(1.212)	0	0	0
2019/10/14	R208	07/11/2019	6.84	Put	Bond Future	12.7800	0.0128	10.4200	0.0104	(18.466)	0	0	0
2019/10/14	R208	07/11/2019	6.83	Put	Bond Future	14.0800	0.0141	11.5800	0.0116	(17.756)	0	0	0
2019/10/14	R208	07/11/2019	6.82	Call	Bond Future	299.3900	0.2994	295.2000	0.2952	(1.400)	0	0	0
2019/10/14	R208	06/02/2020	6.13	Put	Bond Future	367.1100	0.3671	367.4300	0.3674	0.087	0	0	0
2019/10/14	R208	06/02/2020	6.12	Call	Bond Future	24.4600	0.0245	23.2900	0.0233	(4.783)	0	0	0
2019/10/14	R208	06/02/2020			Bond Future	6.4450	102.7892	6.4464	102.7877	0.022	0.0000	0.0000	0
2019/10/14	R208	06/02/2020	6.13	Call	Bond Future	25.7800	0.0258	24.5800	0.0246	(4.655)	0	0	0
2019/10/14	R208	06/02/2020	6.12	Put	Bond Future	376.6600	0.3767	377.0100	0.3770	0.093	0	0	0
2019/10/14	R208	06/02/2020	6.14	Call	Bond Future	27.3200	0.0273	26.0700	0.0261	(4.575)	0	0	0
2019/10/14	R208	06/02/2020	6.14	Put	Bond Future	357.7900	0.3578	358.0600	0.3581	0.075	0	0	0
2019/10/14	R208	07/05/2020	4.81	Call	Bond Future	0.1800	0.0002	0.1700	0.0002	(5.556)	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
2019/10/14	R208	07/05/2020	4.80	Put	Bond Future	1,165.4400	1.1654	1,166.9800	1.1670	0.132	0	0	0
2019/10/14	R208	07/05/2020			Bond Future	6.1525	101.2728	6.1544	101.2712	0.030	0.0000	0.0000	0
2019/10/14	R208	07/05/2020	4.82	Call	Bond Future	0.2000	0.0002	0.1800	0.0002	(10.000)	0	0	0
2019/10/14	R208	07/05/2020	4.82	Put	Bond Future	1,148.0800	1.1481	1,149.6200	1.1496	0.134	0	0	0
2019/10/14	R208	07/05/2020	4.81	Put	Bond Future	1,156.7500	1.1567	1,158.3000	1.1583	0.134	0	0	0
2019/10/14	R208	07/05/2020	4.80	Call	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	0
2019/10/14	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R208	06/08/2020			Bond Future	5.5618	103.1769	5.5644	103.1752	0.047	0.0000	0.0000	0
2019/10/14	R208	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R208	06/08/2020	5.56	Put	Bond Future	1.1200	0.0011	2.7500	0.0028	145.536	0	0	0
2019/10/14	R208	06/08/2020	5.57	Call	Bond Future	5.1100	0.0051	3.4800	0.0035	(31.898)	0	0	0
2019/10/14	R208	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R208	06/08/2020	5.55	Put	Bond Future	7.3500	0.0074	8.9800	0.0090	22.177	0	0	0
2019/10/14	R209	07/11/2019	9.82	Call	Bond Future	2,228.7700	2.2288	2,293.0400	2.2930	2.884	0	0	0
2019/10/14	R209	07/11/2019	9.77	Put	Bond Future	424.0100	0.4240	342.6600	0.3427	(19.186)	0	0	8,000
2019/10/14	R209	07/11/2019	9.33	Call	Bond Future	458.4400	0.4584	451.5000	0.4515	(1.514)	0	0	8,000
2019/10/14	R209	07/11/2019			Bond Future	9.5281	73.8045	9.5073	73.9414	(0.219)	0.0000	0.0000	100,287
2019/10/14	R209	07/11/2019	9.80	Call	Bond Future	2,130.3700	2.1304	2,191.1900	2.1912	2.855	0	0	0
2019/10/14	R209	07/11/2019	9.80	Put	Bond Future	378.3100	0.3783	302.2100	0.3022	(20.116)	0	0	0
2019/10/14	R209	07/11/2019	9.50	Put	Bond Future	1,088.5000	1.0885	961.5700	0.9616	(11.661)	0	0	0
2019/10/14	R209	07/11/2019	9.50	Call	Bond Future	903.7500	0.9038	913.7400	0.9137	1.105	0	0	5,000
2019/10/14	R209	07/11/2019	8.92	Put	Bond Future	4,186.8900	4.1869	4,044.3400	4.0443	(3.405)	0	0	0
2019/10/14	R209	07/11/2019	8.92	Call	Bond Future	36.5000	0.0365	30.8700	0.0309	(15.425)	0	0	8,000
2019/10/14	R209	07/11/2019	9.82	Put	Bond Future	350.2500	0.3502	277.6000	0.2776	(20.742)	0	0	0
2019/10/14	R209	07/11/2019	9.77	Call	Bond Future	1,985.7500	1.9857	2,041.3200	2.0413	2.798	0	0	0
2019/10/14	R209	07/11/2019	9.33	Put	Bond Future	1,774.6300	1.7746	1,630.7700	1.6308	(8.106)	0	0	0
2019/10/14	R209	07/11/2019	9.81	Call	Bond Future	2,179.4100	2.1794	2,241.9600	2.2420	2.870	0	0	0
2019/10/14	R209	07/11/2019	9.81	Put	Bond Future	364.0800	0.3641	289.7100	0.2897	(20.427)	0	0	0
2019/10/14	R209	06/02/2020	9.52	Put	Bond Future	2,298.1300	2.2981	2,199.8400	2.1998	(4.277)	0	0	0
2019/10/14	R209	06/02/2020			Bond Future	9.5900	75.1298	9.5685	75.2692	(0.224)	0.0000	0.0000	0
2019/10/14	R209	06/02/2020	9.51	Call	Bond Future	1,810.6700	1.8107	1,851.1200	1.8511	2.234	0	0	0
2019/10/14	R209	06/02/2020	9.51	Put	Bond Future	2,331.8100	2.3318	2,232.8600	2.2329	(4.243)	0	0	0
2019/10/14	R209	06/02/2020	9.52	Call	Bond Future	1,842.4200	1.8424	1,883.5300	1.8835	2.231	0	0	0
2019/10/14	R209	06/02/2020	9.50	Call	Bond Future	1,779.2200	1.7792	1,819.0000	1.8190	2.236	0	0	0
2019/10/14	R209	06/02/2020	9.50	Put	Bond Future	2,365.8800	2.3659	2,266.2600	2.2663	(4.211)	0	0	0
2019/10/14	R209	07/05/2020	9.47	Call	Bond Future	2,342.1200	2.3421	2,386.7200	2.3867	1.904	0	0	0
2019/10/14	R209	07/05/2020			Bond Future	9.6497	73.3577	9.6275	73.4996	(0.229)	0.0000	0.0000	0
2019/10/14	R209	07/05/2020	9.45	Call	Bond Future	2,280.6200	2.2806	2,324.2600	2.3243	1.914	0	0	0
2019/10/14	R209	07/05/2020	9.45	Put	Bond Future	3,575.9800	3.5760	3,477.7200	3.4777	(2.748)	0	0	0
2019/10/14	R209	07/05/2020	9.47	Put	Bond Future	3,506.2400	3.5062	3,408.9400	3.4089	(2.775)	0	0	0
2019/10/14	R209	07/05/2020	9.46	Call	Bond Future	2,311.1600	2.3112	2,355.2800	2.3553	1.909	0	0	0
2019/10/14	R209	07/05/2020	9.46	Put	Bond Future	3,540.8600	3.5409	3,443.0800	3.4431	(2.761)	0	0	0
2019/10/14	R209	06/08/2020	5.55	Put	Bond Future	34,779.7300	34.7797	34,635.1500	34.6351	(0.416)	0	0	0
2019/10/14	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R209	06/08/2020			Bond Future	9.7063	74.7370	9.6835	74.8816	(0.235)	0.0000	0.0000	0
2019/10/14	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R209	06/08/2020	5.57	Put	Bond Future	34,562.8900	34.5629	34,418.3100	34.4183	(0.418)	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
2019/10/14	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R209	06/08/2020	5.56	Put	Bond Future	34,671.2400	34.6712	34,526.6600	34.5267	(0.417)	0	0	0
2019/10/14	R210	07/11/2019			Bond Future	188.5062	188.5062	188.5083	188.5083	0.001	0.0000	0.0000	2,132
2019/10/14	R210	06/02/2020			Bond Future	191.9378	191.9378	191.9401	191.9401	0.001	0.0000	0.0000	0
2019/10/14	R210	07/05/2020			Bond Future	192.8571	192.8571	192.8594	192.8594	0.001	0.0000	0.0000	0
2019/10/14	R210	06/08/2020			Bond Future	196.5269	196.5269	196.5292	196.5292	0.001	0.0000	0.0000	0
2019/10/14	R212	07/11/2019			Bond Future	162.2245	162.2245	162.2236	162.2236	(0.001)	0.0000	0.0000	7,384
2019/10/14	R212	06/02/2020			Bond Future	162.9318	162.9318	162.9310	162.9310	0.000	0.0000	0.0000	0
2019/10/14	R212	07/05/2020			Bond Future	165.9618	165.9618	165.9610	165.9610	0.000	0.0000	0.0000	0
2019/10/14	R212	06/08/2020			Bond Future	166.8263	166.8263	166.8254	166.8254	(0.001)	0.0000	0.0000	0
2019/10/14	R213	07/11/2019	9.59	Put	Bond Future	147.9900	0.1480	107.4500	0.1074	(27.394)	0	0	0
2019/10/14	R213	07/11/2019	9.58	Call	Bond Future	2,787.0400	2.7870	2,875.9900	2.8760	3.192	0	0	0
2019/10/14	R213	07/11/2019			Bond Future	9.1496	86.4490	9.1287	86.5798	(0.229)	0.0000	0.0000	23,319
2019/10/14	R213	07/11/2019	9.59	Call	Bond Future	2,839.9400	2.8399	2,930.2300	2.9302	3.179	0	0	0
2019/10/14	R213	07/11/2019	9.58	Put	Bond Future	154.9500	0.1549	113.0700	0.1131	(27.028)	0	0	0
2019/10/14	R213	07/11/2019	9.60	Call	Bond Future	2,893.0500	2.8931	2,984.6500	2.9846	3.166	0	0	0
2019/10/14	R213	07/11/2019	9.60	Put	Bond Future	141.3100	0.1413	102.0800	0.1021	(27.762)	0	0	0
2019/10/14	R213	06/02/2020	9.27	Call	Bond Future	2,089.9300	2.0899	2,137.7800	2.1378	2.290	0	0	0
2019/10/14	R213	06/02/2020	9.26	Put	Bond Future	1,792.1200	1.7921	1,706.1100	1.7061	(4.799)	0	0	0
2019/10/14	R213	06/02/2020			Bond Future	9.2168	88.0014	9.1951	88.1346	(0.235)	0.0000	0.0000	0
2019/10/14	R213	06/02/2020	9.28	Call	Bond Future	2,123.9400	2.1239	2,172.4700	2.1725	2.285	0	0	0
2019/10/14	R213	06/02/2020	9.28	Put	Bond Future	1,737.6100	1.7376	1,652.9500	1.6529	(4.872)	0	0	0
2019/10/14	R213	06/02/2020	9.27	Put	Bond Future	1,764.6000	1.7646	1,679.2600	1.6793	(4.836)	0	0	0
2019/10/14	R213	06/02/2020	9.26	Call	Bond Future	2,056.3900	2.0564	2,103.5700	2.1036	2.294	0	0	0
2019/10/14	R213	07/05/2020	9.01	Put	Bond Future	3,511.5600	3.5116	3,414.6600	3.4147	(2.759)	0	0	0
2019/10/14	R213	07/05/2020	9.00	Call	Bond Future	1,864.5900	1.8646	1,902.8900	1.9029	2.054	0	0	0
2019/10/14	R213	07/05/2020			Bond Future	9.2752	86.0648	9.2527	86.2005	(0.242)	0.0000	0.0000	0
2019/10/14	R213	07/05/2020	9.01	Call	Bond Future	1,891.2900	1.8913	1,930.0400	1.9300	2.049	0	0	0
2019/10/14	R213	07/05/2020	9.00	Put	Bond Future	3,546.7500	3.5468	3,449.4000	3.4494	(2.745)	0	0	0
2019/10/14	R213	07/05/2020	9.02	Call	Bond Future	1,917.9400	1.9179	1,957.1500	1.9572	2.044	0	0	0
2019/10/14	R213	07/05/2020	9.02	Put	Bond Future	3,476.3800	3.4764	3,379.9400	3.3799	(2.774)	0	0	0
2019/10/14	R213	06/08/2020	9.31	Call	Bond Future	0.0000	0.0000	22.7700	0.0228	100.000	0	0	0
2019/10/14	R213	06/08/2020			Bond Future	9.3294	87.6830	9.3062	87.8212	(0.249)	0.0000	0.0000	0
2019/10/14	R213	06/08/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R213	06/08/2020	9.29	Put	Bond Future	234.4200	0.2344	96.2100	0.0962	(58.958)	0	0	0
2019/10/14	R213	06/08/2020	9.31	Put	Bond Future	115.4400	0.1154	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	R213	06/08/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R213	06/08/2020	9.30	Put	Bond Future	174.9000	0.1749	36.6900	0.0367	(79.022)	0	0	0
2019/10/14	R214	07/11/2019	10.02	Put	Bond Future	485.7200	0.4857	396.3900	0.3964	(18.391)	0	0	0
2019/10/14	R214	07/11/2019			Bond Future	9.7899	72.0760	9.7689	72.2182	(0.214)	0.0000	0.0000	16,236
2019/10/14	R214	07/11/2019	10.01	Call	Bond Future	1,973.4200	1.9734	2,024.4800	2.0245	2.587	0	0	0
2019/10/14	R214	07/11/2019	10.01	Put	Bond Future	503.4000	0.5034	412.2700	0.4123	(18.103)	0	0	0
2019/10/14	R214	07/11/2019	10.02	Call	Bond Future	2,021.3600	2.0214	2,074.2200	2.0742	2.615	0	0	0
2019/10/14	R214	07/11/2019	10.00	Call	Bond Future	1,925.9200	1.9259	1,975.1900	1.9752	2.558	0	0	0

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2019/10/14	R214	07/11/2019	10.00	Put	Bond Future	521.6100	0.5216	428.6900	0.4287	(17.814)	0	0	0
2019/10/14	R214	06/02/2020	9.73	Call	Bond Future	1,772.7100	1.7727	1,811.2000	1.8112	2.171	0	0	0
2019/10/14	R214	06/02/2020			Bond Future	9.8578	73.3704	9.8363	73.5151	(0.219)	0.0000	0.0000	0
2019/10/14	R214	06/02/2020	9.71	Call	Bond Future	1,708.1000	1.7081	1,745.2900	1.7453	2.177	0	0	0
2019/10/14	R214	06/02/2020	9.71	Put	Bond Future	2,710.9300	2.7109	2,603.3900	2.6034	(3.967)	0	0	0
2019/10/14	R214	06/02/2020	9.73	Put	Bond Future	2,638.5600	2.6386	2,532.3200	2.5323	(4.026)	0	0	0
2019/10/14	R214	06/02/2020	9.72	Call	Bond Future	1,740.3400	1.7403	1,778.1800	1.7782	2.174	0	0	0
2019/10/14	R214	06/02/2020	9.72	Put	Bond Future	2,674.6300	2.6746	2,567.7400	2.5677	(3.996)	0	0	0
2019/10/14	R214	07/05/2020	9.77	Put	Bond Future	3,617.0500	3.6170	3,517.3700	3.5174	(2.756)	0	0	0
2019/10/14	R214	07/05/2020			Bond Future	9.9182	71.4189	9.8961	71.5664	(0.224)	0.0000	0.0000	0
2019/10/14	R214	07/05/2020	9.76	Call	Bond Future	2,589.8700	2.5899	2,637.1400	2.6371	1.825	0	0	0
2019/10/14	R214	07/05/2020	9.76	Put	Bond Future	3,652.8200	3.6528	3,552.6600	3.5527	(2.742)	0	0	0
2019/10/14	R214	07/05/2020	9.77	Call	Bond Future	2,622.0300	2.6220	2,669.7800	2.6698	1.821	0	0	0
2019/10/14	R214	07/05/2020	9.75	Call	Bond Future	2,558.1100	2.5581	2,604.9000	2.6049	1.829	0	0	0
2019/10/14	R214	07/05/2020	9.75	Put	Bond Future	3,689.0900	3.6891	3,588.4500	3.5885	(2.728)	0	0	0
2019/10/14	R214	06/08/2020	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R214	06/08/2020	9.97	Call	Bond Future	0.0000	0.0000	114.0700	0.1141	100.000	0	0	0
2019/10/14	R214	06/08/2020			Bond Future	9.9755	72.7617	9.9527	72.9119	(0.229)	0.0000	0.0000	0
2019/10/14	R214	06/08/2020	9.98	Call	Bond Future	29.6300	0.0296	179.7900	0.1798	506.784	0	0	0
2019/10/14	R214	06/08/2020	9.97	Put	Bond Future	36.0900	0.0361	0.0000	0.0000	(100.000)	0	0	0
2019/10/14	R214	06/08/2020	9.99	Call	Bond Future	95.2500	0.0953	245.4100	0.2454	157.648	0	0	0
2019/10/14	R214	06/08/2020	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/14	R248	07/11/2019	10.02	Call	Bond Future	2,108.2400	2.1082	2,197.6800	2.1977	4.242	0	0	0
2019/10/14	R248	07/11/2019	10.01	Put	Bond Future	735.2400	0.7352	597.4500	0.5974	(18.741)	0	0	0
2019/10/14	R248	07/11/2019			Bond Future	9.8553	91.2611	9.8293	91.4855	(0.264)	0.0000	0.0000	86,810
2019/10/14	R248	07/11/2019	10.03	Call	Bond Future	2,165.7900	2.1658	2,258.0600	2.2581	4.260	0	0	0
2019/10/14	R248	07/11/2019	10.03	Put	Bond Future	681.8900	0.6819	549.7700	0.5498	(19.376)	0	0	0
2019/10/14	R248	07/11/2019	10.02	Put	Bond Future	708.1100	0.7081	573.1600	0.5732	(19.058)	0	0	0
2019/10/14	R248	07/11/2019	10.01	Call	Bond Future	2,051.4500	2.0515	2,138.0500	2.1381	4.221	0	0	0
2019/10/14	R248	06/02/2020	9.71	Put	Bond Future	3,698.3200	3.6983	3,530.6300	3.5306	(4.534)	0	0	0
2019/10/14	R248	06/02/2020			Bond Future	9.9248	92.9000	9.8980	93.1283	(0.270)	0.0000	0.0000	100
2019/10/14	R248	06/02/2020	9.71	Call	Bond Future	1,837.7600	1.8378	1,898.4500	1.8984	3.302	0	0	0
2019/10/14	R248	06/02/2020	9.70	Put	Bond Future	3,748.6400	3.7486	3,579.9000	3.5799	(4.501)	0	0	0
2019/10/14	R248	06/02/2020	9.72	Call	Bond Future	1,875.8900	1.8759	1,937.6400	1.9376	3.292	0	0	0
2019/10/14	R248	06/02/2020	9.72	Put	Bond Future	3,648.3500	3.6483	3,481.7200	3.4817	(4.567)	0	0	0
2019/10/14	R248	06/02/2020	9.70	Call	Bond Future	1,799.8400	1.7998	1,859.4800	1.8595	3.314	0	0	0
2019/10/14	R248	07/05/2020	9.79	Call	Bond Future	3,039.1200	3.0391	3,117.9400	3.1179	2.594	0	0	0
2019/10/14	R248	07/05/2020	9.77	Put	Bond Future	4,816.7400	4.8167	4,661.4100	4.6614	(3.225)	0	0	0
2019/10/14	R248	07/05/2020			Bond Future	9.9867	90.1653	9.9591	90.3978	(0.276)	0.0000	0.0000	0
2019/10/14	R248	07/05/2020	9.79	Put	Bond Future	4,720.9400	4.7209	4,567.2000	4.5672	(3.257)	0	0	0
2019/10/14	R248	07/05/2020	9.77	Call	Bond Future	2,960.8500	2.9608	3,038.0800	3.0381	2.608	0	0	0
2019/10/14	R248	07/05/2020	9.78	Put	Bond Future	4,768.6400	4.7686	4,614.1100	4.6141	(3.241)	0	0	0
2019/10/14	R248	07/05/2020	9.78	Call	Bond Future	2,999.8500	2.9999	3,077.8800	3.0779	2.601	0	0	0
2019/10/14	R248	06/08/2020	9.00	Put	Bond Future	11,213.1500	11.2132	11,016.5400	11.0165	(1.753)	0	0	0
2019/10/14	R248	06/08/2020	10.20	Call	Bond Future	6,016.2200	6.0162	6,124.6200	6.1246	1.802	0	0	0
2019/10/14	R248	06/08/2020			Bond Future	10.0456	91.8606	10.0172	92.0975	(0.283)	0.0000	0.0000	0
2019/10/14	R248	06/08/2020	9.25	Put	Bond Future	9,463.8100	9.4638	9,280.1700	9.2802	(1.940)	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
2019/10/14	R248	06/08/2020	9.25	Call	Bond Future	2,389.9100	2.3899	2,443.1900	2.4432	2.229	0	0	20,640
2019/10/14	R248	06/08/2020	10.18	Call	Bond Future	5,926.1800	5.9262	6,033.4300	6.0334	1.810	0	0	0
2019/10/14	R248	06/08/2020	10.18	Put	Bond Future	4,820.6400	4.8206	4,690.9700	4.6910	(2.690)	0	0	0
2019/10/14	R248	06/08/2020	9.00	Call	Bond Future	1,713.2200	1.7132	1,753.5300	1.7535	2.353	0	0	3,000
2019/10/14	R248	06/08/2020	10.20	Put	Bond Future	4,748.2300	4.7482	4,619.7100	4.6197	(2.707)	0	0	0
2019/10/14	R248	06/08/2020	10.19	Call	Bond Future	5,971.1400	5.9711	6,078.9600	6.0790	1.806	0	0	0
2019/10/14	R248	06/08/2020	10.19	Put	Bond Future	4,784.3100	4.7843	4,655.2100	4.6552	(2.698)	0	0	0
<b>Total</b>												<b>1101877</b>	