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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/10/2019 TO 15/10/2019

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
2019/10/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	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
2019/10/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	2025	07/11/2019			Bond Future	137.8330	137.8330	137.8308	137.8308	(0.002)	0.0000	0.0000	1,585
2019/10/15	2025	06/02/2020			Bond Future	138.8682	138.8682	138.8842	138.8842	0.011	0.0000	0.0000	0
2019/10/15	2025	07/05/2020			Bond Future	141.4508	141.4508	141.4430	141.4430	(0.005)	0.0000	0.0000	0
2019/10/15	2025	06/08/2020			Bond Future	142.6370	142.6370	142.6027	142.6027	(0.024)	0.0000	0.0000	0
2019/10/15	2029	07/11/2019			Bond Future	102.0875	102.0875	102.0866	102.0866	(0.001)	0.0000	0.0000	4,410
2019/10/15	2029	06/02/2020			Bond Future	103.9460	103.9460	103.9585	103.9585	0.012	0.0000	0.0000	0
2019/10/15	2029	07/05/2020			Bond Future	104.7664	104.7664	104.7614	104.7614	(0.005)	0.0000	0.0000	0
2019/10/15	2029	06/08/2020			Bond Future	106.7600	106.7600	106.7352	106.7352	(0.023)	0.0000	0.0000	0
2019/10/15	2030	07/11/2019	9.49	Put	Bond Future	63.8500	0.0638	63.7900	0.0638	(0.094)	0	0	0
2019/10/15	2030	07/11/2019	9.76	Put	Bond Future	13.5000	0.0135	12.9800	0.0130	(3.852)	0	0	5,500
2019/10/15	2030	07/11/2019	9.30	Put	Bond Future	171.7800	0.1718	174.9800	0.1750	1.863	0	0	2,750
2019/10/15	2030	07/11/2019	9.20	Put	Bond Future	278.6800	0.2787	285.9300	0.2859	2.602	0	0	2,750
2019/10/15	2030	07/11/2019	8.40	Put	Bond Future	3,518.9200	3.5189	3,605.7500	3.6057	2.468	0	0	0
2019/10/15	2030	07/11/2019			Bond Future	8.9369	96.0467	8.9517	95.9530	0.166	0.0000	0.0000	72,549
2019/10/15	2030	07/11/2019	9.48	Call	Bond Future	3,428.0700	3.4281	3,334.3300	3.3343	(2.734)	0	0	0
2019/10/15	2030	07/11/2019	9.48	Put	Bond Future	67.4300	0.0674	67.4400	0.0674	0.015	0	0	0
2019/10/15	2030	07/11/2019	9.10	Put	Bond Future	438.1400	0.4381	451.7900	0.4518	3.115	0	0	0
2019/10/15	2030	07/11/2019	9.10	Call	Bond Future	1,464.4500	1.4644	1,384.3500	1.3844	(5.470)	0	0	5,500
2019/10/15	2030	07/11/2019	8.60	Put	Bond Future	2,316.8900	2.3169	2,388.4400	2.3884	3.088	0	0	0
2019/10/15	2030	07/11/2019	8.60	Call	Bond Future	148.8500	0.1488	126.6500	0.1266	(14.914)	0	0	5,500
2019/10/15	2030	07/11/2019	9.30	Call	Bond Future	2,436.5000	2.4365	2,345.9500	2,345.9500	(3.716)	0	0	0
2019/10/15	2030	07/11/2019	9.05	Call	Bond Future	1,254.4200	1.2544	1,178.5000	1.1785	(6.052)	0	0	0
2019/10/15	2030	07/11/2019	9.05	Put	Bond Future	541.1700	0.5412	559.0000	0.5590	3.295	0	0	5,403
2019/10/15	2030	07/11/2019	9.49	Call	Bond Future	3,484.8700	3.4849	3,391.0600	3.3911	(2.692)	0	0	0
2019/10/15	2030	07/11/2019	9.76	Call	Bond Future	5,044.5400	5.0445	4,950.2700	4.9503	(1.869)	0	0	0
2019/10/15	2030	07/11/2019	9.85	Put	Bond Future	7.6300	0.0076	7.2200	0.0072	(5.374)	0	0	2,500
2019/10/15	2030	07/11/2019	8.57	Put	Bond Future	2,485.4100	2.4854	2,560.0400	2.5600	3.003	0	0	0
2019/10/15	2030	07/11/2019	9.20	Call	Bond Future	1,926.9500	1.9269	1,840.4500	1.8404	(4.489)	0	0	0
2019/10/15	2030	07/11/2019	9.25	Call	Bond Future	2,176.1600	2.1762	2,087.3700	2.0874	(4.080)	0	0	0
2019/10/15	2030	07/11/2019	8.40	Call	Bond Future	32.6200	0.0326	25.7000	0.0257	(21.214)	0	0	0
2019/10/15	2030	07/11/2019	9.47	Call	Bond Future	3,371.4000	3.3714	3,277.7500	3.2777	(2.778)	0	0	0
2019/10/15	2030	07/11/2019	9.47	Put	Bond Future	71.1800	0.0712	71.2800	0.0713	0.140	0	0	0
2019/10/15	2030	07/11/2019	9.12	Put	Bond Future	401.5200	0.4015	413.6800	0.4137	3.028	0	0	0
2019/10/15	2030	07/11/2019	9.12	Call	Bond Future	1,552.6600	1.5527	1,471.0700	1.4711	(5.255)	0	0	0
2019/10/15	2030	07/11/2019	9.70	Call	Bond Future	4,695.9200	4.6959	4,601.6000	4.6016	(2.009)	0	0	0
2019/10/15	2030	07/11/2019	9.70	Put	Bond Future	19.3500	0.0194	18.7800	0.0188	(2.946)	0	0	0
2019/10/15	2030	07/11/2019	9.35	Call	Bond Future	2,704.6200	2.7046	2,612.7600	2.6128	(3.396)	0	0	0
2019/10/15	2030	07/11/2019	9.35	Put	Bond Future	133.7200	0.1337	135.6100	0.1356	1.413	0	0	2,500
2019/10/15	2030	07/11/2019	9.85	Call	Bond Future	5,566.8500	5.5668	5,472.6900	5.4727	(1.691)	0	0	0
2019/10/15	2030	07/11/2019	8.57	Call	Bond Future	121.1400	0.1211	102.0200	0.1020	(15.783)	0	0	0
2019/10/15	2030	07/11/2019	8.95	Call	Bond Future	884.5600	0.8846	818.9100	0.8189	(7.422)	0	0	0
2019/10/15	2030	07/11/2019	8.95	Put	Bond Future	801.6400	0.8016	829.7400	0.8297	3.505	0	0	5,070

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2019/10/15	2030	07/11/2019	9.25	Put	Bond Future	218.9800	0.2190	223.9400	0.2239	2.265	0	0	0
2019/10/15	2030	06/02/2020	8.40	Call	Bond Future	481.6900	0.4817	459.9200	0.4599	(4.520)	0	0	5,820
2019/10/15	2030	06/02/2020	9.14	Call	Bond Future	2,373.1300	2.3731	2,316.8800	2.3169	(2.370)	0	0	0
2019/10/15	2030	06/02/2020	9.15	Put	Bond Future	1,466.6600	1.4667	1,492.9100	1.4929	1.790	0	0	0
2019/10/15	2030	06/02/2020			Bond Future	8.9971	93.7629	9.0105	93.6800	0.148	0.0000	0.0000	200
2019/10/15	2030	06/02/2020	9.00	Put	Bond Future	1,867.8300	1.8678	1,900.4500	1.9004	1.746	0	0	0
2019/10/15	2030	06/02/2020	9.00	Call	Bond Future	1,885.6000	1.8856	1,835.3200	1.8353	(2.667)	0	0	5,820
2019/10/15	2030	06/02/2020	8.40	Put	Bond Future	4,290.5900	4.2906	4,351.7200	4.3517	1.425	0	0	0
2019/10/15	2030	06/02/2020	9.14	Put	Bond Future	1,491.0300	1.4910	1,517.6800	1.5177	1.787	0	0	0
2019/10/15	2030	06/02/2020	9.15	Call	Bond Future	2,410.1000	2.4101	2,353.4500	2.3534	(2.351)	0	0	0
2019/10/15	2030	06/02/2020	9.16	Call	Bond Future	2,447.3300	2.4473	2,390.2900	2.3903	(2.331)	0	0	0
2019/10/15	2030	06/02/2020	9.16	Put	Bond Future	1,442.6100	1.4426	1,468.4700	1.4685	1.793	0	0	0
2019/10/15	2030	07/05/2020	8.78	Put	Bond Future	3,517.1400	3.5171	3,571.1400	3.5711	1.535	0	0	0
2019/10/15	2030	07/05/2020	8.79	Call	Bond Future	1,837.8000	1.8378	1,790.4200	1.7904	(2.578)	0	0	0
2019/10/15	2030	07/05/2020			Bond Future	9.0568	95.4843	9.0734	95.3834	0.183	0.0000	0.0000	0
2019/10/15	2030	07/05/2020	8.80	Call	Bond Future	1,864.5200	1.8645	1,816.7300	1.8167	(2.563)	0	0	0
2019/10/15	2030	07/05/2020	8.80	Put	Bond Future	3,446.0000	3.4460	3,499.1900	3.4992	1.544	0	0	0
2019/10/15	2030	07/05/2020	8.78	Call	Bond Future	1,811.0300	1.8110	1,764.0500	1.7641	(2.594)	0	0	0
2019/10/15	2030	07/05/2020	8.79	Put	Bond Future	3,481.5700	3.4816	3,535.1700	3.5352	1.540	0	0	0
2019/10/15	2030	06/08/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2030	06/08/2020			Bond Future	9.1134	93.2705	9.1337	93.1496	0.222	0.0000	0.0000	0
2019/10/15	2030	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2030	06/08/2020	9.09	Put	Bond Future	139.7000	0.1397	260.5400	0.2605	86.500	0	0	0
2019/10/15	2030	06/08/2020	9.11	Put	Bond Future	20.2300	0.0202	141.0700	0.1411	597.331	0	0	0
2019/10/15	2030	06/08/2020	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2030	06/08/2020	9.10	Put	Bond Future	79.9400	0.0799	200.7800	0.2008	151.163	0	0	0
2019/10/15	2032	07/11/2019	9.71	Call	Bond Future	3,130.5700	3.1306	3,091.8200	3.0918	(1.238)	0	0	0
2019/10/15	2032	07/11/2019	9.70	Put	Bond Future	159.7800	0.1598	152.6300	0.1526	(4.475)	0	0	0
2019/10/15	2032	07/11/2019			Bond Future	9.2686	93.5416	9.2732	93.5099	0.050	0.0000	0.0000	48,565
2019/10/15	2032	07/11/2019	9.72	Call	Bond Future	3,189.4200	3.1894	3,150.8100	3.1508	(1.211)	0	0	0
2019/10/15	2032	07/11/2019	9.72	Put	Bond Future	145.3600	0.1454	138.4900	0.1385	(4.726)	0	0	0
2019/10/15	2032	07/11/2019	9.71	Put	Bond Future	152.4400	0.1524	145.4300	0.1454	(4.599)	0	0	0
2019/10/15	2032	07/11/2019	9.70	Call	Bond Future	3,071.9200	3.0719	3,033.0300	3.0330	(1.266)	0	0	0
2019/10/15	2032	06/02/2020	9.40	Put	Bond Future	1,875.2000	1.8752	1,875.2600	1.8753	0.003	0	0	0
2019/10/15	2032	06/02/2020			Bond Future	9.3349	95.2215	9.3378	95.2015	0.032	0.0000	0.0000	0
2019/10/15	2032	06/02/2020	9.39	Call	Bond Future	2,277.8600	2.2779	2,258.0200	2.2580	(0.871)	0	0	0
2019/10/15	2032	06/02/2020	9.39	Put	Bond Future	1,905.0200	1.9050	1,905.1900	1.9052	0.009	0	0	0
2019/10/15	2032	06/02/2020	9.40	Call	Bond Future	2,315.4800	2.3155	2,295.5300	2.2955	(0.862)	0	0	0
2019/10/15	2032	06/02/2020	9.38	Call	Bond Future	2,240.3400	2.2403	2,220.6100	2.2206	(0.881)	0	0	0
2019/10/15	2032	06/02/2020	9.38	Put	Bond Future	1,935.0100	1.9350	1,935.2900	1.9353	0.014	0	0	0
2019/10/15	2032	07/05/2020	9.19	Call	Bond Future	2,253.2100	2.2532	2,230.2800	2.2303	(1.018)	0	0	0
2019/10/15	2032	07/05/2020			Bond Future	9.3989	92.8097	9.4043	92.7731	0.058	0.0000	0.0000	0
2019/10/15	2032	07/05/2020	9.17	Call	Bond Future	2,190.6500	2.1906	2,168.0300	2.1680	(1.033)	0	0	0
2019/10/15	2032	07/05/2020	9.17	Put	Bond Future	3,735.0700	3.7351	3,749.0700	3.7491	0.375	0	0	0
2019/10/15	2032	07/05/2020	9.19	Put	Bond Future	3,661.2500	3.6613	3,674.9400	3.6749	0.374	0	0	0
2019/10/15	2032	07/05/2020	9.18	Call	Bond Future	2,221.6800	2.2217	2,198.9000	2.1989	(1.025)	0	0	0
2019/10/15	2032	07/05/2020	9.18	Put	Bond Future	3,697.8700	3.6979	3,711.7100	3.7117	0.374	0	0	0

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2019/10/15	2032	06/08/2020	9.46	Put	Bond Future	0.0000	0.0000	51.4200	0.0514	100.000	0	0	0
2019/10/15	2032	06/08/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2032	06/08/2020			Bond Future	9.4595	94.5547	9.4678	94.4997	0.089	0.0000	0.0000	0
2019/10/15	2032	06/08/2020	9.46	Call	Bond Future	3.5500	0.0036	0.0000	0.0000	(100.000)	0	0	0
2019/10/15	2032	06/08/2020	9.45	Put	Bond Future	62.0900	0.0621	117.0600	0.1171	88.533	0	0	0
2019/10/15	2032	06/08/2020	9.47	Call	Bond Future	69.1300	0.0691	14.1600	0.0142	(79.517)	0	0	0
2019/10/15	2032	06/08/2020	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2033	07/11/2019			Bond Future	102.5874	102.5874	102.5870	102.5870	0.000	0.0000	0.0000	6,260
2019/10/15	2033	06/02/2020			Bond Future	104.4550	104.4550	104.4681	104.4681	0.012	0.0000	0.0000	0
2019/10/15	2033	07/05/2020			Bond Future	105.2020	105.2020	105.1974	105.1974	(0.004)	0.0000	0.0000	0
2019/10/15	2033	06/08/2020			Bond Future	107.2038	107.2038	107.1793	107.1793	(0.023)	0.0000	0.0000	0
2019/10/15	2037	07/11/2019	9.97	Call	Bond Future	2,724.7500	2.7248	2,648.6500	2.6487	(2.793)	0	0	0
2019/10/15	2037	07/11/2019			Bond Future	9.6492	92.8189	9.6588	92.7450	0.099	0.0000	0.0000	68,529
2019/10/15	2037	07/11/2019	9.95	Call	Bond Future	2,604.5900	2.6046	2,528.8700	2.5289	(2.907)	0	0	0
2019/10/15	2037	07/11/2019	9.95	Put	Bond Future	327.7400	0.3277	325.9600	0.3260	(0.543)	0	0	0
2019/10/15	2037	07/11/2019	9.97	Put	Bond Future	299.6100	0.2996	297.4500	0.2975	(0.721)	0	0	0
2019/10/15	2037	07/11/2019	9.96	Call	Bond Future	2,664.4500	2.6644	2,588.5300	2.5885	(2.849)	0	0	0
2019/10/15	2037	07/11/2019	9.96	Put	Bond Future	313.4100	0.3134	311.4300	0.3114	(0.632)	0	0	0
2019/10/15	2037	06/02/2020	9.67	Call	Bond Future	2,235.6800	2.2357	2,194.4500	2.1944	(1.844)	0	0	0
2019/10/15	2037	06/02/2020	9.66	Put	Bond Future	2,635.9500	2.6360	2,658.1600	2.6582	0.843	0	0	0
2019/10/15	2037	06/02/2020			Bond Future	9.7174	90.2266	9.7257	90.1635	0.085	0.0000	0.0000	0
2019/10/15	2037	06/02/2020	9.68	Call	Bond Future	2,274.3100	2.2743	2,232.7400	2.2327	(1.828)	0	0	0
2019/10/15	2037	06/02/2020	9.68	Put	Bond Future	2,559.7800	2.5598	2,581.3200	2.5813	0.841	0	0	0
2019/10/15	2037	06/02/2020	9.67	Put	Bond Future	2,597.6400	2.5976	2,619.5200	2.6195	0.842	0	0	0
2019/10/15	2037	06/02/2020	9.66	Call	Bond Future	2,197.4000	2.1974	2,156.5000	2.1565	(1.861)	0	0	0
2019/10/15	2037	07/05/2020	9.60	Put	Bond Future	4,158.6100	4.1586	4,194.5500	4.1945	0.864	0	0	0
2019/10/15	2037	07/05/2020	9.59	Call	Bond Future	2,718.1300	2.7181	2,674.0400	2.6740	(1.622)	0	0	0
2019/10/15	2037	07/05/2020			Bond Future	9.7850	91.8831	9.7957	91.8028	0.109	0.0000	0.0000	0
2019/10/15	2037	07/05/2020	9.60	Call	Bond Future	2,753.5800	2.7536	2,709.1800	2.7092	(1.612)	0	0	0
2019/10/15	2037	07/05/2020	9.59	Put	Bond Future	4,200.0400	4.2000	4,236.2900	4.2363	0.863	0	0	0
2019/10/15	2037	07/05/2020	9.61	Call	Bond Future	2,788.9900	2.7890	2,744.2900	2.7443	(1.603)	0	0	0
2019/10/15	2037	07/05/2020	9.61	Put	Bond Future	4,117.2300	4.1172	4,152.8700	4.1529	0.866	0	0	0
2019/10/15	2037	06/08/2020	9.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2037	06/08/2020			Bond Future	9.8506	89.3510	9.8640	89.2519	0.136	0.0000	0.0000	0
2019/10/15	2037	06/08/2020	9.87	Call	Bond Future	143.3200	0.1433	44.1800	0.0442	(69.174)	0	0	0
2019/10/15	2037	06/08/2020	9.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2037	06/08/2020	9.88	Call	Bond Future	217.1400	0.2171	118.0000	0.1180	(45.657)	0	0	0
2019/10/15	2037	06/08/2020	9.86	Call	Bond Future	69.4100	0.0694	0.0000	0.0000	(100.000)	0	0	0
2019/10/15	2037	06/08/2020	9.86	Put	Bond Future	0.0000	0.0000	29.7300	0.0297	100.000	0	0	0
2019/10/15	2038	07/11/2019			Bond Future	120.6365	120.6365	120.6358	120.6358	(0.001)	0.0000	0.0000	21,941
2019/10/15	2038	06/02/2020			Bond Future	121.1745	121.1745	121.1896	121.1896	0.013	0.0000	0.0000	0
2019/10/15	2038	07/05/2020			Bond Future	123.4279	123.4279	123.4222	123.4222	(0.005)	0.0000	0.0000	0
2019/10/15	2038	06/08/2020			Bond Future	124.0831	124.0831	124.0544	124.0544	(0.023)	0.0000	0.0000	0
2019/10/15	2040	07/11/2019	10.04	Put	Bond Future	444.4000	0.4444	444.2900	0.4443	(0.025)	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
2019/10/15	2040	07/11/2019	10.03	Call	Bond Future	2,333.3900	2.3334	2,254.8500	2.2549	(3.366)	0	0	0
2019/10/15	2040	07/11/2019	9.80	Put	Bond Future	1,138.8000	1.1388	1,154.1400	1.1541	1.347	0	0	0
2019/10/15	2040	07/11/2019	9.30	Put	Bond Future	4,334.6600	4.3347	4,403.0000	4.4030	1.577	0	0	0
2019/10/15	2040	07/11/2019			Bond Future	9.7996	95.5365	9.8092	95.4577	0.098	0.0000	0.0000	45,596
2019/10/15	2040	07/11/2019	10.04	Call	Bond Future	2,393.6600	2.3937	2,314.7600	2.3148	(3.296)	0	0	0
2019/10/15	2040	07/11/2019	10.03	Put	Bond Future	463.9300	0.4639	464.1800	0.4642	0.054	0	0	0
2019/10/15	2040	07/11/2019	9.80	Call	Bond Future	1,141.7700	1.1418	1,078.3200	1.0783	(5.557)	0	0	1,260
2019/10/15	2040	07/11/2019	9.30	Call	Bond Future	65.2200	0.0652	54.7700	0.0548	(16.023)	0	0	1,260
2019/10/15	2040	07/11/2019	10.05	Call	Bond Future	2,454.5000	2.4545	2,375.2700	2.3753	(3.228)	0	0	0
2019/10/15	2040	07/11/2019	10.05	Put	Bond Future	425.5600	0.4256	425.1200	0.4251	(0.103)	0	0	0
2019/10/15	2040	06/02/2020	9.76	Call	Bond Future	2,116.7000	2.1167	2,074.9600	2.0750	(1.972)	0	0	0
2019/10/15	2040	06/02/2020	9.00	Put	Bond Future	7,787.3500	7.7874	7,843.9300	7.8439	0.727	0	0	0
2019/10/15	2040	06/02/2020			Bond Future	9.8695	92.7424	9.8778	92.6748	0.084	0.0000	0.0000	0
2019/10/15	2040	06/02/2020	8.40	Put	Bond Future	13,312.6400	13.3126	13,378.5400	13.3785	0.495	0	0	0
2019/10/15	2040	06/02/2020	8.40	Call	Bond Future	26.5900	0.0266	24.8400	0.0248	(6.581)	0	0	0
2019/10/15	2040	06/02/2020	9.74	Call	Bond Future	2,038.2900	2.0383	1,997.3300	1.9973	(2.010)	0	0	0
2019/10/15	2040	06/02/2020	9.74	Put	Bond Future	3,101.5800	3.1016	3,128.2700	3.1283	0.861	0	0	0
2019/10/15	2040	06/02/2020	9.76	Put	Bond Future	3,014.5500	3.0145	3,040.4600	3.0405	0.859	0	0	0
2019/10/15	2040	06/02/2020	9.00	Call	Bond Future	263.3600	0.2634	252.2900	0.2523	(4.203)	0	0	0
2019/10/15	2040	06/02/2020	9.75	Call	Bond Future	2,078.0200	2.0780	2,036.6700	2.0367	(1.990)	0	0	0
2019/10/15	2040	06/02/2020	9.75	Put	Bond Future	3,058.5300	3.0585	3,084.8300	3.0848	0.860	0	0	0
2019/10/15	2040	07/05/2020	9.74	Call	Bond Future	2,871.0100	2.8710	2,824.2400	2.8242	(1.629)	0	0	0
2019/10/15	2040	07/05/2020	9.75	Put	Bond Future	4,444.5800	4.4446	4,482.9300	4.4829	0.863	0	0	0
2019/10/15	2040	07/05/2020			Bond Future	9.9387	94.4452	9.9493	94.3597	0.107	0.0000	0.0000	0
2019/10/15	2040	07/05/2020	9.74	Put	Bond Future	4,488.5400	4.4885	4,527.2300	4.5272	0.862	0	0	0
2019/10/15	2040	07/05/2020	9.75	Call	Bond Future	2,909.5300	2.9095	2,862.4200	2.8624	(1.619)	0	0	0
2019/10/15	2040	07/05/2020	9.73	Call	Bond Future	2,832.7500	2.8327	2,786.3100	2.7863	(1.639)	0	0	0
2019/10/15	2040	07/05/2020	9.73	Put	Bond Future	4,532.8800	4.5329	4,571.9000	4.5719	0.861	0	0	0
2019/10/15	2040	06/08/2020	10.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2040	06/08/2020	10.03	Call	Bond Future	189.3400	0.1893	84.5900	0.0846	(55.324)	0	0	0
2019/10/15	2040	06/08/2020	10.04	Call	Bond Future	268.2700	0.2683	163.5200	0.1635	(39.046)	0	0	0
2019/10/15	2040	06/08/2020			Bond Future	10.0061	91.7106	10.0193	91.6058	0.132	0.0000	0.0000	0
2019/10/15	2040	06/08/2020	10.02	Call	Bond Future	110.2900	0.1103	5.5400	0.0055	(94.977)	0	0	0
2019/10/15	2040	06/08/2020	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2040	06/08/2020	10.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	2044	07/11/2019	10.07	Put	Bond Future	511.8700	0.5119	512.5800	0.5126	0.139	0	0	0
2019/10/15	2044	07/11/2019	9.74	Put	Bond Future	1,703.0300	1.7030	1,730.7700	1.7308	1.629	0	0	0
2019/10/15	2044	07/11/2019	10.52	Call	Bond Future	5,371.4600	5.3715	5,288.2900	5.2883	(1.548)	0	0	0
2019/10/15	2044	07/11/2019			Bond Future	9.8541	92.3334	9.8636	92.2532	0.097	0.0000	0.0000	38,206
2019/10/15	2044	07/11/2019	10.06	Call	Bond Future	2,233.6900	2.2337	2,154.5900	2.1546	(3.541)	0	0	0
2019/10/15	2044	07/11/2019	10.06	Put	Bond Future	533.6300	0.5336	534.7500	0.5348	0.210	0	0	0
2019/10/15	2044	07/11/2019	10.52	Put	Bond Future	63.0300	0.0630	60.0800	0.0601	(4.680)	0	0	328
2019/10/15	2044	07/11/2019	10.07	Call	Bond Future	2,293.1200	2.2931	2,213.6100	2.2136	(3.467)	0	0	0
2019/10/15	2044	07/11/2019	9.19	Call	Bond Future	16.9300	0.0169	13.3700	0.0134	(21.028)	0	0	328
2019/10/15	2044	07/11/2019	9.74	Call	Bond Future	737.6400	0.7376	685.1600	0.6852	(7.115)	0	0	328
2019/10/15	2044	07/11/2019	10.05	Call	Bond Future	2,174.8900	2.1749	2,096.2300	2.0962	(3.617)	0	0	0
2019/10/15	2044	07/11/2019	10.05	Put	Bond Future	556.1400	0.5561	557.7000	0.5577	0.281	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
2019/10/15	2044	07/11/2019	9.19	Put	Bond Future	5,887.7400	5.8877	5,964.4000	5.9644	1.302	0	0	0
2019/10/15	2044	06/02/2020	9.74	Call	Bond Future	1,898.5800	1.8986	1,858.4800	1.8585	(2.112)	0	0	328
2019/10/15	2044	06/02/2020	10.78	Put	Bond Future	704.2700	0.7043	707.7600	0.7078	0.496	0	0	328
2019/10/15	2044	06/02/2020	9.77	Put	Bond Future	3,284.3300	3.2843	3,312.6100	3.3126	0.861	0	0	0
2019/10/15	2044	06/02/2020			Bond Future	9.9218	89.6071	9.9302	89.5375	0.085	0.0000	0.0000	0
2019/10/15	2044	06/02/2020	9.09	Put	Bond Future	7,664.9500	7.6650	7,721.9600	7.7220	0.744	0	0	0
2019/10/15	2044	06/02/2020	9.09	Call	Bond Future	309.3500	0.3093	296.7600	0.2968	(4.070)	0	0	328
2019/10/15	2044	06/02/2020	9.74	Put	Bond Future	3,425.8300	3.4258	3,455.3300	3.4553	0.861	0	0	0
2019/10/15	2044	06/02/2020	9.77	Call	Bond Future	2,012.0200	2.0120	1,970.7000	1.9707	(2.054)	0	0	0
2019/10/15	2044	06/02/2020	10.78	Call	Bond Future	7,364.4500	7.3645	7,298.3400	7.2983	(0.898)	0	0	0
2019/10/15	2044	06/02/2020	9.78	Call	Bond Future	2,050.0200	2.0500	2,008.2900	2.0083	(2.036)	0	0	0
2019/10/15	2044	06/02/2020	9.76	Put	Bond Future	3,331.3700	3.3314	3,360.0500	3.3600	0.861	0	0	0
2019/10/15	2044	06/02/2020	9.78	Put	Bond Future	3,237.6100	3.2376	3,265.4800	3.2655	0.861	0	0	0
2019/10/15	2044	06/02/2020	9.76	Call	Bond Future	1,974.2100	1.9742	1,933.2900	1.9333	(2.073)	0	0	0
2019/10/15	2044	07/05/2020	9.81	Call	Bond Future	3,025.5800	3.0256	2,977.2200	2.9772	(1.598)	0	0	0
2019/10/15	2044	07/05/2020	9.79	Put	Bond Future	4,600.3600	4.6004	4,639.3900	4.6394	0.848	0	0	0
2019/10/15	2044	07/05/2020	9.26	Call	Bond Future	1,239.4100	1.2394	1,211.0000	1.2110	(2.292)	0	0	556
2019/10/15	2044	07/05/2020	9.33	Call	Bond Future	1,421.8000	1.4218	1,390.7800	1.3908	(2.182)	0	0	100
2019/10/15	2044	07/05/2020	9.98	Call	Bond Future	3,717.2900	3.7173	3,663.4600	3.6635	(1.448)	0	0	100
2019/10/15	2044	07/05/2020			Bond Future	9.9888	91.2523	9.9994	91.1655	0.106	0.0000	0.0000	0
2019/10/15	2044	07/05/2020	9.81	Put	Bond Future	4,508.6200	4.5086	4,546.9900	4.5470	0.851	0	0	0
2019/10/15	2044	07/05/2020	9.79	Call	Bond Future	2,948.8900	2.9489	2,901.1900	2.9012	(1.618)	0	0	0
2019/10/15	2044	07/05/2020	9.33	Put	Bond Future	7,095.1600	7.0952	7,150.8700	7.1509	0.785	0	0	0
2019/10/15	2044	07/05/2020	9.80	Put	Bond Future	4,554.3000	4.5543	4,593.0000	4.5930	0.850	0	0	0
2019/10/15	2044	07/05/2020	9.26	Put	Bond Future	7,550.5100	7.5505	7,608.8300	7.6088	0.772	0	0	0
2019/10/15	2044	07/05/2020	9.91	Put	Bond Future	4,072.7700	4.0728	4,107.8700	4.1079	0.862	0	0	0
2019/10/15	2044	07/05/2020	9.98	Put	Bond Future	3,789.3300	3.7893	3,822.2300	3.8222	0.868	0	0	0
2019/10/15	2044	07/05/2020	11.09	Call	Bond Future	9,514.7300	9.5147	9,437.6300	9.4376	(0.810)	0	0	0
2019/10/15	2044	07/05/2020	9.80	Call	Bond Future	2,987.1100	2.9871	2,939.0800	2.9391	(1.608)	0	0	0
2019/10/15	2044	07/05/2020	9.91	Call	Bond Future	3,424.1900	3.4242	3,372.5600	3.3726	(1.508)	0	0	556
2019/10/15	2044	07/05/2020	11.02	Call	Bond Future	9,141.3000	9.1413	9,065.1000	9.0651	(0.834)	0	0	0
2019/10/15	2044	07/05/2020	11.02	Put	Bond Future	1,330.4900	1.3305	1,341.0200	1.3410	0.791	0	0	556
2019/10/15	2044	07/05/2020	11.09	Put	Bond Future	1,216.0500	1.2161	1,225.6800	1.2257	0.792	0	0	100
2019/10/15	2044	06/08/2020	9.01	Call	Bond Future	1,275.8400	1.2758	1,247.3000	1.2473	(2.237)	0	0	140
2019/10/15	2044	06/08/2020	9.66	Call	Bond Future	3,018.7500	3.0188	2,968.6300	2.9686	(1.660)	0	0	140
2019/10/15	2044	06/08/2020	9.88	Call	Bond Future	3,833.8200	3.8338	3,776.3800	3.7764	(1.498)	0	0	0
2019/10/15	2044	06/08/2020			Bond Future	10.0540	88.5830	10.0671	88.4775	0.130	0.0000	0.0000	0
2019/10/15	2044	06/08/2020	9.86	Call	Bond Future	3,756.0300	3.7560	3,699.2400	3.6992	(1.512)	0	0	0
2019/10/15	2044	06/08/2020	9.86	Put	Bond Future	5,347.1300	5.3471	5,395.8500	5.3959	0.911	0	0	0
2019/10/15	2044	06/08/2020	9.01	Put	Bond Future	10,428.0600	10.4281	10,505.0300	10.5050	0.738	0	0	0
2019/10/15	2044	06/08/2020	9.66	Put	Bond Future	6,300.3900	6.3004	6,355.7800	6.3558	0.879	0	0	0
2019/10/15	2044	06/08/2020	9.88	Put	Bond Future	5,258.7000	5.2587	5,306.7700	5.3068	0.914	0	0	0
2019/10/15	2044	06/08/2020	10.93	Call	Bond Future	8,764.8800	8.7649	8,680.6200	8.6806	(0.961)	0	0	0
2019/10/15	2044	06/08/2020	10.93	Put	Bond Future	2,132.9200	2.1329	2,154.1700	2.1542	0.996	0	0	140
2019/10/15	2044	06/08/2020	9.87	Call	Bond Future	3,794.8300	3.7948	3,737.7100	3.7377	(1.505)	0	0	0
2019/10/15	2044	06/08/2020	9.87	Put	Bond Future	5,302.7600	5.3028	5,351.1500	5.3512	0.913	0	0	0
2019/10/15	2046	07/11/2019			Bond Future	111.2169	111.2169	111.3180	111.3180	0.091	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
2019/10/15	2046	06/02/2020			Bond Future	113.2417	113.2417	113.3591	113.3591	0.104	0.0000	0.0000	0
2019/10/15	2046	07/05/2020			Bond Future	113.5993	113.5993	113.6997	113.6997	0.088	0.0000	0.0000	0
2019/10/15	2046	06/08/2020			Bond Future	115.7609	115.7609	115.8419	115.8419	0.070	0.0000	0.0000	0
2019/10/15	2050	07/11/2019			Bond Future	115.3491	115.3491	115.6935	115.6935	0.299	0.0000	0.0000	12,916
2019/10/15	2050	06/02/2020			Bond Future	115.6134	115.6134	115.9794	115.9794	0.317	0.0000	0.0000	0
2019/10/15	2050	07/05/2020			Bond Future	117.7635	117.7635	118.1161	118.1161	0.299	0.0000	0.0000	0
2019/10/15	2050	06/08/2020			Bond Future	118.1241	118.1241	118.4617	118.4617	0.286	0.0000	0.0000	0
2019/10/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	AL37	07/11/2019			Index Future	668.1470	668.1470	667.9300	667.9300	(0.032)	0.0000	0.0000	0
2019/10/15	AL37	06/02/2020			Index Future	680.1460	680.1460	680.0120	680.0120	(0.020)	0.0000	0.0000	0
2019/10/15	AL37	07/05/2020			Index Future	692.6330	692.6330	692.3800	692.3800	(0.037)	0.0000	0.0000	0
2019/10/15	AL37	06/08/2020			Index Future	705.6530	705.6530	705.2680	705.2680	(0.055)	0.0000	0.0000	0
2019/10/15	AL7T	07/11/2019			Index Future	777.1410	777.1410	776.6210	776.6210	(0.067)	0.0000	0.0000	120
2019/10/15	AL7T	06/02/2020			Index Future	791.0980	791.0980	790.6680	790.6680	(0.054)	0.0000	0.0000	0
2019/10/15	AL7T	07/05/2020			Index Future	805.6210	805.6210	805.0500	805.0500	(0.071)	0.0000	0.0000	0
2019/10/15	AL7T	06/08/2020			Index Future	820.7650	820.7650	820.0340	820.0340	(0.089)	0.0000	0.0000	0
2019/10/15	ALBI	07/11/2019			Index Future	697.4590	697.4590	697.0450	697.0450	(0.059)	0.0000	0.0000	214
2019/10/15	ALBI	06/02/2020			Index Future	709.9850	709.9850	709.6530	709.6530	(0.047)	0.0000	0.0000	0
2019/10/15	ALBI	07/05/2020			Index Future	723.0190	723.0190	722.5600	722.5600	(0.063)	0.0000	0.0000	0
2019/10/15	ALBI	06/08/2020			Index Future	736.6110	736.6110	736.0090	736.0090	(0.082)	0.0000	0.0000	0
2019/10/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	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
2019/10/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/15	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
2019/10/15	ES33	07/11/2019			Bond Future	10.7619	77.9677	10.7660	77.9436	0.038	0.0000	0.0000	350
2019/10/15	ES33	06/02/2020			Bond Future	10.8770	79.3679	10.8795	79.3536	0.023	0.0000	0.0000	0
2019/10/15	ES33	07/05/2020			Bond Future	10.9886	77.0311	10.9935	77.0031	0.045	0.0000	0.0000	0
2019/10/15	ES33	06/08/2020			Bond Future	11.0983	78.4795	11.1060	78.4363	0.070	0.0000	0.0000	0
2019/10/15	ES42	07/11/2019			Bond Future	11.1107	78.9846	11.1198	78.9231	0.082	0.0000	0.0000	4,919
2019/10/15	ES42	06/02/2020			Bond Future	11.2209	80.4030	11.2288	80.3508	0.070	0.0000	0.0000	0
2019/10/15	ES42	07/05/2020			Bond Future	11.3323	77.6145	11.3426	77.5477	0.091	0.0000	0.0000	0
2019/10/15	ES42	06/08/2020			Bond Future	11.4406	79.0740	11.4536	78.9909	0.114	0.0000	0.0000	0
2019/10/15	GOVI	07/11/2019	672.90	Call	GOVI	175,160.0000	17.5160	170,960.0000	17.0960	(2.398)	0	0	0
2019/10/15	GOVI	07/11/2019			GOVI	690.4160	690.4160	689.9960	689.9960	(0.061)	0.0000	0.0000	1,232
2019/10/15	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	07/11/2019	672.91	Call	GOVI	175,060.0000	17.5060	170,860.0000	17.0860	(2.399)	0	0	0
2019/10/15	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	07/11/2019	672.92	Call	GOVI	174,960.0000	17.4960	170,760.0000	17.0760	(2.401)	0	0	0
2019/10/15	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	06/02/2020	703.15	Put	GOVI	3,340.0000	0.3340	6,730.0000	0.6730	101.497	0	0	0
2019/10/15	GOVI	06/02/2020			GOVI	702.8160	702.8160	702.4770	702.4770	(0.048)	0.0000	0.0000	0
2019/10/15	GOVI	06/02/2020	703.14	Put	GOVI	3,240.0000	0.3240	6,630.0000	0.6630	104.630	0	0	0
2019/10/15	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	06/02/2020	703.13	Put	GOVI	3,140.0000	0.3140	6,530.0000	0.6530	107.962	0	0	0
2019/10/15	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	07/05/2020			GOVI	715.7180	715.7180	715.2540	715.2540	(0.065)	0.0000	0.0000	0
2019/10/15	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	07/05/2020	720.00	Put	GOVI	42,820.0000	4.2820	47,460.0000	4.7460	10.836	0	0	0
2019/10/15	GOVI	07/05/2020	719.98	Put	GOVI	42,620.0000	4.2620	47,260.0000	4.7260	10.887	0	0	0
2019/10/15	GOVI	07/05/2020	719.99	Put	GOVI	42,720.0000	4.2720	47,360.0000	4.7360	10.861	0	0	0
2019/10/15	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	06/08/2020	728.13	Call	GOVI	10,430.0000	1.0430	4,370.0000	0.4370	(58.102)	0	0	0
2019/10/15	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	06/08/2020			GOVI	729.1730	729.1730	728.5670	728.5670	(0.083)	0.0000	0.0000	0
2019/10/15	GOVI	06/08/2020	728.14	Call	GOVI	10,330.0000	1.0330	4,270.0000	0.4270	(58.664)	0	0	0
2019/10/15	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	GOVI	06/08/2020	728.12	Call	GOVI	10,530.0000	1.0530	4,470.0000	0.4470	(57.550)	0	0	0
2019/10/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/15	IGOV	07/11/2019			Index Future	261.9310	261.9310	262.0300	262.0300	0.038	0.0000	0.0000	1,071
2019/10/15	IGOV	06/02/2020			Index Future	266.7000	266.7000	266.8340	266.8340	0.050	0.0000	0.0000	39
2019/10/15	IGOV	07/05/2020			Index Future	271.6600	271.6600	271.7510	271.7510	0.033	0.0000	0.0000	0
2019/10/15	IGOV	06/08/2020			Index Future	276.8290	276.8290	276.8710	276.8710	0.015	0.0000	0.0000	0
2019/10/15	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/15	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/15	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9700	101.9700	0.000	0.0000	0.0000	0
2019/10/15	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/10/15	IS05	17/12/2020			Interest Rate Swap	95.3500	95.3500	95.3400	95.3400	(0.010)	0.0000	0.0000	0
2019/10/15	IS05	16/03/2021			Interest Rate Swap	94.3000	94.3000	94.2900	94.2900	(0.011)	0.0000	0.0000	0
2019/10/15	IS05	15/06/2021			Interest Rate Swap	93.2100	93.2100	93.1900	93.1900	(0.021)	0.0000	0.0000	0
2019/10/15	IS05	21/09/2021			Interest Rate Swap	93.0900	93.0900	93.0600	93.0600	(0.032)	0.0000	0.0000	0
2019/10/15	IS05	21/12/2021			Interest Rate Swap	95.0400	95.0400	95.0000	95.0000	(0.042)	0.0000	0.0000	51
2019/10/15	IS05	15/03/2022			Interest Rate Swap	94.9400	94.9400	94.9000	94.9000	(0.042)	0.0000	0.0000	0
2019/10/15	IS05	21/06/2022			Interest Rate Swap	95.8700	95.8700	95.8300	95.8300	(0.042)	0.0000	0.0000	0
2019/10/15	IS05	20/09/2022			Interest Rate Swap	99.5800	99.5800	99.5400	99.5400	(0.040)	0.0000	0.0000	0
2019/10/15	IS05	20/12/2022			Interest Rate Swap	100.6200	100.6200	100.5700	100.5700	(0.050)	0.0000	0.0000	0
2019/10/15	IS05	22/03/2023			Interest Rate Swap	93.6900	93.6900	93.6400	93.6400	(0.053)	0.0000	0.0000	0
2019/10/15	IS05	20/06/2023			Interest Rate Swap	99.6000	99.6000	99.5400	99.5400	(0.060)	0.0000	0.0000	0
2019/10/15	IS05	19/09/2023			Interest Rate Swap	94.8500	94.8500	94.7800	94.7800	(0.074)	0.0000	0.0000	0
2019/10/15	IS10	17/12/2025			Interest Rate Swap	90.0800	90.0800	89.9400	89.9400	(0.155)	0.0000	0.0000	0
2019/10/15	IS10	16/03/2026			Interest Rate Swap	86.8800	86.8800	86.7500	86.7500	(0.150)	0.0000	0.0000	0
2019/10/15	IS10	15/06/2026			Interest Rate Swap	85.4800	85.4800	85.3500	85.3500	(0.152)	0.0000	0.0000	0
2019/10/15	IS10	21/09/2026			Interest Rate Swap	87.6000	87.6000	87.4700	87.4700	(0.148)	0.0000	0.0000	0
2019/10/15	IS10	21/12/2026			Interest Rate Swap	91.4300	91.4300	91.2900	91.2900	(0.153)	0.0000	0.0000	0
2019/10/15	IS10	15/03/2027			Interest Rate Swap	89.9100	89.9100	89.7500	89.7500	(0.178)	0.0000	0.0000	0
2019/10/15	IS10	21/06/2027			Interest Rate Swap	92.0000	92.0000	91.8100	91.8100	(0.207)	0.0000	0.0000	0
2019/10/15	IS10	20/09/2027			Interest Rate Swap	97.5500	97.5500	97.3400	97.3400	(0.215)	0.0000	0.0000	0
2019/10/15	IS10	20/12/2027			Interest Rate Swap	97.8800	97.8800	97.6700	97.6700	(0.215)	0.0000	0.0000	0
2019/10/15	IS10	22/03/2028			Interest Rate Swap	91.1900	91.1900	90.9800	90.9800	(0.230)	0.0000	0.0000	0
2019/10/15	IS10	20/06/2028			Interest Rate Swap	98.5600	98.5600	98.3500	98.3500	(0.213)	0.0000	0.0000	0
2019/10/15	IS10	19/09/2028			Interest Rate Swap	91.9200	91.9200	91.7100	91.7100	(0.228)	0.0000	0.0000	0
2019/10/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/15	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/15	R023	07/11/2019	7.98	Call	Bond Future	2,023.5500	2.0235	1,991.8000	1.9918	(1.569)	0	0	0
2019/10/15	R023	07/11/2019			Bond Future	7.2779	102.9087	7.2888	102.8772	0.149	0.0000	0.0000	55,418
2019/10/15	R023	07/11/2019	7.99	Call	Bond Future	2,051.7100	2.0517	2,019.9700	2.0200	(1.547)	0	0	0
2019/10/15	R023	07/11/2019	7.98	Put	Bond Future	3.8600	0.0039	3.6400	0.0036	(5.699)	0	0	0
2019/10/15	R023	07/11/2019	7.99	Put	Bond Future	3.6200	0.0036	3.4100	0.0034	(5.801)	0	0	0
2019/10/15	R023	07/11/2019	8.00	Call	Bond Future	2,079.9000	2.0799	2,048.1600	2.0482	(1.526)	0	0	0
2019/10/15	R023	07/11/2019	8.00	Put	Bond Future	3.4100	0.0034	3.2000	0.0032	(6.158)	0	0	0
2019/10/15	R023	06/02/2020	7.54	Call	Bond Future	1,052.3200	1.0523	1,037.3800	1.0374	(1.420)	0	0	0
2019/10/15	R023	06/02/2020			Bond Future	7.2845	104.7567	7.2914	104.7382	0.094	0.0000	0.0000	0
2019/10/15	R023	06/02/2020	7.52	Call	Bond Future	1,012.7600	1.0128	998.0200	0.9980	(1.455)	0	0	0
2019/10/15	R023	06/02/2020	7.52	Put	Bond Future	377.0100	0.3770	380.8300	0.3808	1.013	0	0	0
2019/10/15	R023	06/02/2020	7.54	Put	Bond Future	362.7900	0.3628	366.4100	0.3664	0.998	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
2019/10/15	R023	06/02/2020	7.53	Call	Bond Future	1,032.4700	1.0325	1,017.6300	1.0176	(1.437)	0	0	0
2019/10/15	R023	06/02/2020	7.53	Put	Bond Future	369.8300	0.3698	373.5500	0.3735	1.006	0	0	0
2019/10/15	R023	07/05/2020	6.91	Put	Bond Future	1,275.4800	1.2755	1,299.0300	1.2990	1.846	0	0	0
2019/10/15	R023	07/05/2020			Bond Future	7.2632	102.7472	7.2778	102.7104	0.201	0.0000	0.0000	0
2019/10/15	R023	07/05/2020	6.90	Call	Bond Future	372.4000	0.3724	359.3900	0.3594	(3.494)	0	0	0
2019/10/15	R023	07/05/2020	6.90	Put	Bond Future	1,290.5400	1.2905	1,314.3100	1.3143	1.842	0	0	0
2019/10/15	R023	07/05/2020	6.91	Call	Bond Future	382.7700	0.3828	369.5400	0.3695	(3.456)	0	0	0
2019/10/15	R023	07/05/2020	6.89	Call	Bond Future	362.1900	0.3622	349.4000	0.3494	(3.531)	0	0	0
2019/10/15	R023	07/05/2020	6.89	Put	Bond Future	1,305.7500	1.3057	1,329.7400	1.3297	1.837	0	0	0
2019/10/15	R023	06/08/2020	7.26	Call	Bond Future	105.7100	0.1057	48.8100	0.0488	(53.827)	0	0	0
2019/10/15	R023	06/08/2020			Bond Future	7.2143	104.6790	7.2389	104.6220	0.341	0.0000	0.0000	0
2019/10/15	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R023	06/08/2020	7.27	Call	Bond Future	128.8200	0.1288	71.9200	0.0719	(44.170)	0	0	0
2019/10/15	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R023	06/08/2020	7.28	Call	Bond Future	151.9100	0.1519	95.0100	0.0950	(37.456)	0	0	0
2019/10/15	R035	07/11/2019	9.88	Call	Bond Future	2,959.6200	2.9596	2,883.4200	2.8834	(2.575)	0	0	0
2019/10/15	R035	07/11/2019	9.89	Call	Bond Future	3,021.9100	3.0219	2,945.5900	2.9456	(2.526)	0	0	0
2019/10/15	R035	07/11/2019	9.87	Put	Bond Future	269.4500	0.2695	266.6900	0.2667	(1.024)	0	0	0
2019/10/15	R035	07/11/2019	10.21	Put	Bond Future	53.0800	0.0531	50.4000	0.0504	(5.049)	0	0	3,500
2019/10/15	R035	07/11/2019			Bond Future	9.5203	96.6201	9.5299	96.5468	0.100	0.0000	0.0000	98,102
2019/10/15	R035	07/11/2019	9.89	Put	Bond Future	246.6400	0.2466	243.6300	0.2436	(1.220)	0	0	0
2019/10/15	R035	07/11/2019	9.87	Call	Bond Future	2,897.6400	2.8976	2,821.5700	2.8216	(2.625)	0	0	0
2019/10/15	R035	07/11/2019	8.92	Put	Bond Future	4,802.1500	4.8021	4,870.2500	4.8702	1.418	0	0	0
2019/10/15	R035	07/11/2019	8.92	Call	Bond Future	27.5400	0.0275	22.3300	0.0223	(18.918)	0	0	3,500
2019/10/15	R035	07/11/2019	9.52	Put	Bond Future	1,082.8500	1.0828	1,096.7600	1.0968	1.285	0	0	0
2019/10/15	R035	07/11/2019	9.52	Call	Bond Future	1,080.1600	1.0802	1,020.7600	1.0208	(5.499)	0	0	3,500
2019/10/15	R035	07/11/2019	9.88	Put	Bond Future	257.8500	0.2579	254.9600	0.2550	(1.121)	0	0	0
2019/10/15	R035	07/11/2019	10.21	Call	Bond Future	5,135.3800	5.1354	5,059.3900	5.0594	(1.480)	0	0	0
2019/10/15	R035	06/02/2020	9.60	Call	Bond Future	2,368.4000	2.3684	2,326.4200	2.3264	(1.773)	0	0	0
2019/10/15	R035	06/02/2020	9.61	Put	Bond Future	2,279.6600	2.2797	2,299.2600	2.2993	0.860	0	0	0
2019/10/15	R035	06/02/2020			Bond Future	9.5929	98.3553	9.6011	98.2934	0.085	0.0000	0.0000	0
2019/10/15	R035	06/02/2020	9.60	Put	Bond Future	2,314.9500	2.3150	2,334.8700	2.3349	0.860	0	0	0
2019/10/15	R035	06/02/2020	9.61	Call	Bond Future	2,408.5300	2.4085	2,366.2300	2.3662	(1.756)	0	0	0
2019/10/15	R035	06/02/2020	9.59	Call	Bond Future	2,328.3800	2.3284	2,286.7300	2.2867	(1.789)	0	0	0
2019/10/15	R035	06/02/2020	9.59	Put	Bond Future	2,350.4400	2.3504	2,370.6900	2.3707	0.862	0	0	0
2019/10/15	R035	07/05/2020	9.75	Call	Bond Future	3,713.7800	3.7138	3,661.8800	3.6619	(1.397)	0	0	5,000
2019/10/15	R035	07/05/2020	10.75	Put	Bond Future	1,061.6600	1.0617	1,070.5400	1.0705	0.836	0	0	5,000
2019/10/15	R035	07/05/2020	9.48	Put	Bond Future	4,010.2300	4.0102	4,046.1500	4.0462	0.896	0	0	0
2019/10/15	R035	07/05/2020	9.47	Call	Bond Future	2,642.6300	2.6426	2,599.0300	2.5990	(1.650)	0	0	0
2019/10/15	R035	07/05/2020			Bond Future	9.6570	95.6573	9.6677	95.5775	0.111	0.0000	0.0000	0
2019/10/15	R035	07/05/2020	9.11	Put	Bond Future	5,717.4600	5.7175	5,765.7300	5.7657	0.844	0	0	0
2019/10/15	R035	07/05/2020	9.11	Call	Bond Future	1,512.8800	1.5129	1,481.3100	1.4813	(2.087)	0	0	5,000
2019/10/15	R035	07/05/2020	9.75	Put	Bond Future	3,025.1900	3.0252	3,053.1300	3.0531	0.924	0	0	0
2019/10/15	R035	07/05/2020	10.75	Call	Bond Future	8,710.6000	8.7106	8,639.6400	8.6396	(0.815)	0	0	0
2019/10/15	R035	07/05/2020	9.48	Call	Bond Future	2,678.6400	2.6786	2,634.7200	2.6347	(1.640)	0	0	0
2019/10/15	R035	07/05/2020	9.47	Put	Bond Future	4,050.2600	4.0503	4,086.5000	4.0865	0.895	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
2019/10/15	R035	07/05/2020	9.49	Call	Bond Future	2,714.6100	2.7146	2,670.3800	2.6704	(1.629)	0	0	0
2019/10/15	R035	07/05/2020	9.49	Put	Bond Future	3,970.2500	3.9702	4,005.8600	4.0059	0.897	0	0	0
2019/10/15	R035	06/08/2020	9.00	Put	Bond Future	7,930.9500	7.9310	7,989.5700	7.9896	0.739	0	0	0
2019/10/15	R035	06/08/2020	9.92	Put	Bond Future	4,026.7700	4.0268	4,061.4600	4.0615	0.861	0	0	0
2019/10/15	R035	06/08/2020			Bond Future	9.7176	97.4558	9.7312	97.3564	0.140	0.0000	0.0000	0
2019/10/15	R035	06/08/2020	9.00	Call	Bond Future	2,441.6500	2.4416	2,400.8200	2.4008	(1.672)	0	0	24,761
2019/10/15	R035	06/08/2020	9.92	Call	Bond Future	5,495.3000	5.4953	5,430.5400	5.4305	(1.178)	0	0	0
2019/10/15	R035	06/08/2020	9.93	Call	Bond Future	5,536.1300	5.5361	5,471.1300	5.4711	(1.174)	0	0	0
2019/10/15	R035	06/08/2020	9.91	Put	Bond Future	4,057.5000	4.0575	4,092.4300	4.0924	0.861	0	0	0
2019/10/15	R035	06/08/2020	8.75	Put	Bond Future	9,166.4100	9.1664	9,233.5000	9.2335	0.732	0	0	0
2019/10/15	R035	06/08/2020	8.75	Call	Bond Future	1,655.8400	1.6558	1,623.4800	1.6235	(1.954)	0	0	3,000
2019/10/15	R035	06/08/2020	9.93	Put	Bond Future	3,995.9100	3.9959	4,030.3600	4.0304	0.862	0	0	0
2019/10/15	R035	06/08/2020	9.91	Call	Bond Future	5,454.2600	5.4543	5,389.7400	5.3897	(1.183)	0	0	0
2019/10/15	R186	07/11/2019	8.94	Call	Bond Future	4,008.0700	4.0081	3,950.0700	3.9501	(1.447)	0	0	0
2019/10/15	R186	07/11/2019	8.20	Call	Bond Future	637.6000	0.6376	596.2500	0.5963	(6.485)	0	0	0
2019/10/15	R186	07/11/2019	8.23	Call	Bond Future	722.9700	0.7230	679.2800	0.6793	(6.043)	0	0	4,955
2019/10/15	R186	07/11/2019			Bond Future	8.2236	116.1829	8.2336	116.1258	0.122	0.0000	0.0000	127,259
2019/10/15	R186	07/11/2019	8.94	Put	Bond Future	14.1000	0.0141	13.2600	0.0133	(5.957)	0	0	0
2019/10/15	R186	07/11/2019	8.25	Put	Bond Future	632.7100	0.6327	644.7200	0.6447	1.898	0	0	3,750
2019/10/15	R186	07/11/2019	8.25	Call	Bond Future	783.4500	0.7834	738.3000	0.7383	(5.763)	0	0	3,750
2019/10/15	R186	07/11/2019	8.73	Call	Bond Future	2,896.1000	2.8961	2,837.5800	2.8376	(2.021)	0	0	0
2019/10/15	R186	07/11/2019	8.73	Put	Bond Future	53.5700	0.0536	52.2100	0.0522	(2.539)	0	0	4,955
2019/10/15	R186	07/11/2019	8.95	Call	Bond Future	4,061.6000	4.0616	4,003.6300	4.0036	(1.427)	0	0	0
2019/10/15	R186	07/11/2019	8.96	Put	Bond Future	12.3500	0.0124	11.5700	0.0116	(6.316)	0	0	0
2019/10/15	R186	07/11/2019	8.20	Put	Bond Future	772.1400	0.7721	787.9500	0.7880	2.048	0	0	7,500
2019/10/15	R186	07/11/2019	8.23	Put	Bond Future	686.2300	0.6862	699.7000	0.6997	1.963	0	0	0
2019/10/15	R186	07/11/2019	8.95	Put	Bond Future	13.2000	0.0132	12.3900	0.0124	(6.136)	0	0	0
2019/10/15	R186	07/11/2019	8.96	Call	Bond Future	4,115.1600	4.1152	4,057.2200	4.0572	(1.408)	0	0	0
2019/10/15	R186	06/02/2020	8.11	Put	Bond Future	2,024.2700	2.0243	2,043.1100	2.0431	0.931	0	0	0
2019/10/15	R186	06/02/2020	8.50	Call	Bond Future	2,292.1000	2.2921	2,258.3500	2.2584	(1.472)	0	0	0
2019/10/15	R186	06/02/2020	8.57	Call	Bond Future	2,550.4100	2.5504	2,515.3300	2.5153	(1.375)	0	0	0
2019/10/15	R186	06/02/2020			Bond Future	8.2702	112.9654	8.2780	112.9223	0.094	0.0000	0.0000	5,040
2019/10/15	R186	06/02/2020	8.11	Call	Bond Future	1,133.7300	1.1337	1,109.3900	1.1094	(2.147)	0	0	1,007
2019/10/15	R186	06/02/2020	8.55	Call	Bond Future	2,475.4500	2.4754	2,440.7300	2.4407	(1.403)	0	0	0
2019/10/15	R186	06/02/2020	8.55	Put	Bond Future	942.2100	0.9422	950.6700	0.9507	0.898	0	0	0
2019/10/15	R186	06/02/2020	9.00	Put	Bond Future	406.6800	0.4067	409.3200	0.4093	0.649	0	0	1,007
2019/10/15	R186	06/02/2020	8.50	Put	Bond Future	1,030.9000	1.0309	1,040.3300	1.0403	0.915	0	0	1,007
2019/10/15	R186	06/02/2020	8.57	Put	Bond Future	908.6000	0.9086	916.7000	0.9167	0.891	0	0	0
2019/10/15	R186	06/02/2020	9.00	Call	Bond Future	4,349.8900	4.3499	4,309.3500	4.3094	(0.932)	0	0	0
2019/10/15	R186	06/02/2020	8.56	Call	Bond Future	2,512.8100	2.5128	2,477.9200	2.4779	(1.388)	0	0	0
2019/10/15	R186	06/02/2020	8.56	Put	Bond Future	925.2700	0.9253	933.5600	0.9336	0.896	0	0	0
2019/10/15	R186	07/05/2020	8.93	Call	Bond Future	4,208.4700	4.2085	4,157.5600	4.1576	(1.210)	0	0	0
2019/10/15	R186	07/05/2020	8.28	Put	Bond Future	2,144.5500	2.1446	2,171.8800	2.1719	1.274	0	0	0
2019/10/15	R186	07/05/2020	8.09	Put	Bond Future	2,667.1400	2.6671	2,699.9000	2.6999	1.228	0	0	0
2019/10/15	R186	07/05/2020			Bond Future	8.3123	115.0394	8.3242	114.9757	0.143	0.0000	0.0000	0
2019/10/15	R186	07/05/2020	8.08	Call	Bond Future	1,445.0800	1.4451	1,414.3600	1.4144	(2.126)	0	0	0
2019/10/15	R186	07/05/2020	8.08	Put	Bond Future	2,697.2600	2.6973	2,730.3200	2.7303	1.226	0	0	0

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2019/10/15	R186	07/05/2020	8.93	Put	Bond Future	963.8400	0.9638	976.7100	0.9767	1.335	0	0	6,000
2019/10/15	R186	07/05/2020	8.28	Call	Bond Future	1,971.7000	1.9717	1,935.2500	1.9353	(1.849)	0	0	6,000
2019/10/15	R186	07/05/2020	8.09	Call	Bond Future	1,469.2500	1.4693	1,438.2300	1.4382	(2.111)	0	0	0
2019/10/15	R186	07/05/2020	8.07	Call	Bond Future	1,421.1500	1.4212	1,390.7100	1.3907	(2.142)	0	0	0
2019/10/15	R186	07/05/2020	8.07	Put	Bond Future	2,727.6400	2.7276	2,760.9800	2.7610	1.222	0	0	0
2019/10/15	R186	07/05/2020	7.60	Put	Bond Future	4,450.3100	4.4503	4,497.4200	4.4974	1.059	0	0	0
2019/10/15	R186	07/05/2020	7.60	Call	Bond Future	552.7400	0.5527	536.0700	0.5361	(3.016)	0	0	6,000
2019/10/15	R186	06/08/2020	8.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R186	06/08/2020			Bond Future	8.3481	111.8971	8.3647	111.8108	0.200	0.0000	0.0000	0
2019/10/15	R186	06/08/2020	8.37	Call	Bond Future	113.5300	0.1135	27.2000	0.0272	(76.042)	0	0	0
2019/10/15	R186	06/08/2020	8.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R186	06/08/2020	8.38	Call	Bond Future	165.2300	0.1652	78.9000	0.0789	(52.248)	0	0	0
2019/10/15	R186	06/08/2020	8.36	Call	Bond Future	61.8000	0.0618	0.0000	0.0000	(100.000)	0	0	0
2019/10/15	R186	06/08/2020	8.36	Put	Bond Future	0.0000	0.0000	24.5300	0.0245	100.000	0	0	0
2019/10/15	R197	07/11/2019			Bond Future	308.6006	308.6006	308.5929	308.5929	(0.003)	0.0000	0.0000	2,507
2019/10/15	R197	06/02/2020			Bond Future	306.5640	306.5640	306.5963	306.5963	0.011	0.0000	0.0000	40
2019/10/15	R197	07/05/2020			Bond Future	312.2651	312.2651	312.2449	312.2449	(0.006)	0.0000	0.0000	0
2019/10/15	R197	06/08/2020			Bond Future	310.4133	310.4133	310.3349	310.3349	(0.025)	0.0000	0.0000	0
2019/10/15	R202	07/11/2019			Bond Future	233.3522	233.3522	233.3506	233.3506	(0.001)	0.0000	0.0000	9,029
2019/10/15	R202	06/02/2020			Bond Future	233.5347	233.5347	233.5635	233.5635	0.012	0.0000	0.0000	0
2019/10/15	R202	07/05/2020			Bond Future	237.8776	237.8776	237.8668	237.8668	(0.005)	0.0000	0.0000	0
2019/10/15	R202	06/08/2020			Bond Future	238.2643	238.2643	238.2092	238.2092	(0.023)	0.0000	0.0000	0
2019/10/15	R207	07/11/2019	2.08	Put	Bond Future	841.1500	0.8411	844.0700	0.8441	0.347	0	0	0
2019/10/15	R207	07/11/2019			Bond Future	6.7815	102.4073	6.7979	102.4044	0.242	0.0000	0.0000	3,123
2019/10/15	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R207	07/11/2019	2.07	Put	Bond Future	842.9500	0.8430	845.8700	0.8459	0.346	0	0	0
2019/10/15	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R207	07/11/2019	2.06	Put	Bond Future	844.7600	0.8448	847.6800	0.8477	0.346	0	0	0
2019/10/15	R208	07/11/2019	6.83	Call	Bond Future	306.9800	0.3070	302.8300	0.3028	(1.352)	0	0	0
2019/10/15	R208	07/11/2019	6.82	Put	Bond Future	12.7900	0.0128	12.2700	0.0123	(4.066)	0	0	0
2019/10/15	R208	07/11/2019			Bond Future	6.6030	100.9744	6.6058	100.9708	0.042	0.0000	0.0000	11,067
2019/10/15	R208	07/11/2019	6.84	Call	Bond Future	318.8000	0.3188	314.6800	0.3147	(1.292)	0	0	0
2019/10/15	R208	07/11/2019	6.84	Put	Bond Future	10.4200	0.0104	9.9400	0.0099	(4.607)	0	0	0
2019/10/15	R208	07/11/2019	6.83	Put	Bond Future	11.5800	0.0116	11.0700	0.0111	(4.404)	0	0	0
2019/10/15	R208	07/11/2019	6.82	Call	Bond Future	295.2000	0.2952	291.0400	0.2910	(1.409)	0	0	0
2019/10/15	R208	06/02/2020	6.13	Put	Bond Future	367.4300	0.3674	358.9300	0.3589	(2.313)	0	0	0
2019/10/15	R208	06/02/2020	6.12	Call	Bond Future	23.2900	0.0233	24.3400	0.0243	4.508	0	0	0
2019/10/15	R208	06/02/2020			Bond Future	6.4464	102.7877	6.4375	102.7973	(0.138)	0.0000	0.0000	0
2019/10/15	R208	06/02/2020	6.13	Call	Bond Future	24.5800	0.0246	25.6900	0.0257	4.516	0	0	0
2019/10/15	R208	06/02/2020	6.12	Put	Bond Future	377.0100	0.3770	368.4500	0.3684	(2.270)	0	0	0
2019/10/15	R208	06/02/2020	6.14	Call	Bond Future	26.0700	0.0261	27.2400	0.0272	4.488	0	0	0
2019/10/15	R208	06/02/2020	6.14	Put	Bond Future	358.0600	0.3581	349.6200	0.3496	(2.357)	0	0	0
2019/10/15	R208	07/05/2020	4.81	Call	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	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
2019/10/15	R208	07/05/2020	4.80	Put	Bond Future	1,166.9800	1.1670	1,174.7900	1.1748	0.669	0	0	0
2019/10/15	R208	07/05/2020			Bond Future	6.1544	101.2712	6.1635	101.2634	0.149	0.0000	0.0000	0
2019/10/15	R208	07/05/2020	4.82	Call	Bond Future	0.1800	0.0002	0.1600	0.0002	(11.111)	0	0	0
2019/10/15	R208	07/05/2020	4.82	Put	Bond Future	1,149.6200	1.1496	1,157.4200	1.1574	0.678	0	0	0
2019/10/15	R208	07/05/2020	4.81	Put	Bond Future	1,158.3000	1.1583	1,166.1000	1.1661	0.673	0	0	0
2019/10/15	R208	07/05/2020	4.80	Call	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	0
2019/10/15	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	23.6400	0.0236	100.000	0	0	0
2019/10/15	R208	06/08/2020			Bond Future	5.5644	103.1752	5.6080	103.1481	0.783	0.0000	0.0000	0
2019/10/15	R208	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R208	06/08/2020	5.56	Put	Bond Future	2.7500	0.0028	29.8700	0.0299	986.182	0	0	0
2019/10/15	R208	06/08/2020	5.57	Call	Bond Future	3.4800	0.0035	0.0000	0.0000	(100.000)	0	0	0
2019/10/15	R208	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R208	06/08/2020	5.55	Put	Bond Future	8.9800	0.0090	36.1000	0.0361	302.004	0	0	0
2019/10/15	R209	07/11/2019	9.82	Call	Bond Future	2,293.0400	2.2930	2,254.3500	2.2544	(1.687)	0	0	0
2019/10/15	R209	07/11/2019	9.77	Put	Bond Future	342.6600	0.3427	333.9700	0.3340	(2.536)	0	0	8,000
2019/10/15	R209	07/11/2019	9.33	Call	Bond Future	451.5000	0.4515	425.2600	0.4253	(5.812)	0	0	8,000
2019/10/15	R209	07/11/2019			Bond Future	9.5073	73.9414	9.5119	73.9112	0.048	0.0000	0.0000	100,287
2019/10/15	R209	07/11/2019	9.80	Call	Bond Future	2,191.1900	2.1912	2,152.3800	2.1524	(1.771)	0	0	0
2019/10/15	R209	07/11/2019	9.80	Put	Bond Future	302.2100	0.3022	293.6400	0.2936	(2.836)	0	0	0
2019/10/15	R209	07/11/2019	9.50	Put	Bond Future	961.5700	0.9616	957.1000	0.9571	(0.465)	0	0	0
2019/10/15	R209	07/11/2019	9.50	Call	Bond Future	913.7400	0.9137	879.0300	0.8790	(3.799)	0	0	5,000
2019/10/15	R209	07/11/2019	8.92	Put	Bond Future	4,044.3400	4.0443	4,070.0900	4.0701	0.637	0	0	0
2019/10/15	R209	07/11/2019	8.92	Call	Bond Future	30.8700	0.0309	26.3800	0.0264	(14.545)	0	0	8,000
2019/10/15	R209	07/11/2019	9.82	Put	Bond Future	277.6000	0.2776	269.1500	0.2691	(3.044)	0	0	0
2019/10/15	R209	07/11/2019	9.77	Call	Bond Future	2,041.3200	2.0413	2,002.3900	2.0024	(1.907)	0	0	0
2019/10/15	R209	07/11/2019	9.33	Put	Bond Future	1,630.7700	1.6308	1,634.7700	1.6348	0.245	0	0	0
2019/10/15	R209	07/11/2019	9.81	Call	Bond Future	2,241.9600	2.2420	2,203.2000	2.2032	(1.729)	0	0	0
2019/10/15	R209	07/11/2019	9.81	Put	Bond Future	289.7100	0.2897	281.1900	0.2812	(2.941)	0	0	0
2019/10/15	R209	06/02/2020	9.52	Put	Bond Future	2,199.8400	2.1998	2,201.7600	2.2018	0.087	0	0	0
2019/10/15	R209	06/02/2020			Bond Future	9.5685	75.2692	9.5718	75.2482	0.034	0.0000	0.0000	0
2019/10/15	R209	06/02/2020	9.51	Call	Bond Future	1,851.1200	1.8511	1,832.1100	1.8321	(1.027)	0	0	0
2019/10/15	R209	06/02/2020	9.51	Put	Bond Future	2,232.8600	2.2329	2,234.9000	2.2349	0.091	0	0	0
2019/10/15	R209	06/02/2020	9.52	Call	Bond Future	1,883.5300	1.8835	1,864.4000	1.8644	(1.016)	0	0	0
2019/10/15	R209	06/02/2020	9.50	Call	Bond Future	1,819.0000	1.8190	1,800.1200	1.8001	(1.038)	0	0	0
2019/10/15	R209	06/02/2020	9.50	Put	Bond Future	2,266.2600	2.2663	2,268.4300	2.2684	0.096	0	0	0
2019/10/15	R209	07/05/2020	9.47	Call	Bond Future	2,386.7200	2.3867	2,363.9900	2.3640	(0.952)	0	0	0
2019/10/15	R209	07/05/2020			Bond Future	9.6275	73.4996	9.6329	73.4653	0.055	0.0000	0.0000	0
2019/10/15	R209	07/05/2020	9.45	Call	Bond Future	2,324.2600	2.3243	2,301.8200	2.3018	(0.965)	0	0	0
2019/10/15	R209	07/05/2020	9.45	Put	Bond Future	3,477.7200	3.4777	3,489.5700	3.4896	0.341	0	0	0
2019/10/15	R209	07/05/2020	9.47	Put	Bond Future	3,408.9400	3.4089	3,420.5000	3.4205	0.339	0	0	0
2019/10/15	R209	07/05/2020	9.46	Call	Bond Future	2,355.2800	2.3553	2,332.6900	2.3327	(0.959)	0	0	0
2019/10/15	R209	07/05/2020	9.46	Put	Bond Future	3,443.0800	3.4431	3,454.7800	3.4548	0.340	0	0	0
2019/10/15	R209	06/08/2020	5.55	Put	Bond Future	34,635.1500	34.6351	34,684.1100	34.6841	0.141	0	0	0
2019/10/15	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R209	06/08/2020			Bond Future	9.6835	74.8816	9.6912	74.8327	0.080	0.0000	0.0000	0
2019/10/15	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R209	06/08/2020	5.57	Put	Bond Future	34,418.3100	34.4183	34,467.2700	34.4673	0.142	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
2019/10/15	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R209	06/08/2020	5.56	Put	Bond Future	34,526.6600	34.5267	34,575.6200	34.5756	0.142	0	0	0
2019/10/15	R210	07/11/2019			Bond Future	188.5083	188.5083	188.5065	188.5065	(0.001)	0.0000	0.0000	2,132
2019/10/15	R210	06/02/2020			Bond Future	191.9401	191.9401	191.9631	191.9631	0.012	0.0000	0.0000	0
2019/10/15	R210	07/05/2020			Bond Future	192.8594	192.8594	192.8499	192.8499	(0.005)	0.0000	0.0000	0
2019/10/15	R210	06/08/2020			Bond Future	196.5292	196.5292	196.4834	196.4834	(0.023)	0.0000	0.0000	0
2019/10/15	R212	07/11/2019			Bond Future	162.2236	162.2236	162.1485	162.1485	(0.046)	0.0000	0.0000	7,384
2019/10/15	R212	06/02/2020			Bond Future	162.9310	162.9310	162.8758	162.8758	(0.034)	0.0000	0.0000	0
2019/10/15	R212	07/05/2020			Bond Future	165.9610	165.9610	165.8766	165.8766	(0.051)	0.0000	0.0000	0
2019/10/15	R212	06/08/2020			Bond Future	166.8254	166.8254	166.7084	166.7084	(0.070)	0.0000	0.0000	0
2019/10/15	R213	07/11/2019	9.59	Put	Bond Future	107.4500	0.1074	105.1400	0.1051	(2.150)	0	0	0
2019/10/15	R213	07/11/2019	9.58	Call	Bond Future	2,875.9900	2.8760	2,813.3500	2.8133	(2.178)	0	0	0
2019/10/15	R213	07/11/2019			Bond Future	9.1287	86.5798	9.1383	86.5195	0.106	0.0000	0.0000	23,319
2019/10/15	R213	07/11/2019	9.59	Call	Bond Future	2,930.2300	2.9302	2,867.5700	2.8676	(2.138)	0	0	0
2019/10/15	R213	07/11/2019	9.58	Put	Bond Future	113.0700	0.1131	110.7800	0.1108	(2.025)	0	0	0
2019/10/15	R213	07/11/2019	9.60	Call	Bond Future	2,984.6500	2.9846	2,921.9900	2.9220	(2.099)	0	0	0
2019/10/15	R213	07/11/2019	9.60	Put	Bond Future	102.0800	0.1021	99.7700	0.0998	(2.263)	0	0	0
2019/10/15	R213	06/02/2020	9.27	Call	Bond Future	2,137.7800	2.1378	2,102.1900	2.1022	(1.665)	0	0	0
2019/10/15	R213	06/02/2020	9.26	Put	Bond Future	1,706.1100	1.7061	1,720.7700	1.7208	0.859	0	0	0
2019/10/15	R213	06/02/2020			Bond Future	9.1951	88.1346	9.2033	88.0846	0.089	0.0000	0.0000	0
2019/10/15	R213	06/02/2020	9.28	Call	Bond Future	2,172.4700	2.1725	2,136.6200	2.1366	(1.650)	0	0	0
2019/10/15	R213	06/02/2020	9.28	Put	Bond Future	1,652.9500	1.6529	1,667.1100	1.6671	0.857	0	0	0
2019/10/15	R213	06/02/2020	9.27	Put	Bond Future	1,679.2600	1.6793	1,693.6800	1.6937	0.859	0	0	0
2019/10/15	R213	06/02/2020	9.26	Call	Bond Future	2,103.5700	2.1036	2,068.2200	2.0682	(1.680)	0	0	0
2019/10/15	R213	07/05/2020	9.01	Put	Bond Future	3,414.6600	3.4147	3,446.6100	3.4466	0.936	0	0	0
2019/10/15	R213	07/05/2020	9.00	Call	Bond Future	1,902.8900	1.9029	1,869.1100	1.8691	(1.775)	0	0	0
2019/10/15	R213	07/05/2020			Bond Future	9.2527	86.2005	9.2637	86.1345	0.118	0.0000	0.0000	0
2019/10/15	R213	07/05/2020	9.01	Call	Bond Future	1,930.0400	1.9300	1,896.0000	1.8960	(1.764)	0	0	0
2019/10/15	R213	07/05/2020	9.00	Put	Bond Future	3,449.4000	3.4494	3,481.6100	3.4816	0.934	0	0	0
2019/10/15	R213	07/05/2020	9.02	Call	Bond Future	1,957.1500	1.9572	1,922.8400	1.9228	(1.753)	0	0	0
2019/10/15	R213	07/05/2020	9.02	Put	Bond Future	3,379.9400	3.3799	3,411.6200	3.4116	0.937	0	0	0
2019/10/15	R213	06/08/2020	9.31	Call	Bond Future	22.7700	0.0228	0.0000	0.0000	(100.000)	0	0	0
2019/10/15	R213	06/08/2020			Bond Future	9.3062	87.8212	9.3202	87.7376	0.151	0.0000	0.0000	0
2019/10/15	R213	06/08/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R213	06/08/2020	9.29	Put	Bond Future	96.2100	0.0962	179.8100	0.1798	86.893	0	0	0
2019/10/15	R213	06/08/2020	9.31	Put	Bond Future	0.0000	0.0000	60.8300	0.0608	100.000	0	0	0
2019/10/15	R213	06/08/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R213	06/08/2020	9.30	Put	Bond Future	36.6900	0.0367	120.2900	0.1203	227.855	0	0	0
2019/10/15	R214	07/11/2019	10.02	Put	Bond Future	396.3900	0.3964	395.3800	0.3954	(0.255)	0	0	0
2019/10/15	R214	07/11/2019			Bond Future	9.7689	72.2182	9.7785	72.1531	0.098	0.0000	0.0000	16,236
2019/10/15	R214	07/11/2019	10.01	Call	Bond Future	2,024.4800	2.0245	1,958.6200	1.9586	(3.253)	0	0	0
2019/10/15	R214	07/11/2019	10.01	Put	Bond Future	412.2700	0.4123	411.5400	0.4115	(0.177)	0	0	0
2019/10/15	R214	07/11/2019	10.02	Call	Bond Future	2,074.2200	2.0742	2,008.0800	2.0081	(3.189)	0	0	0
2019/10/15	R214	07/11/2019	10.00	Call	Bond Future	1,975.1900	1.9752	1,909.6100	1.9096	(3.320)	0	0	0

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2019/10/15	R214	07/11/2019	10.00	Put	Bond Future	428.6900	0.4287	428.2400	0.4282	(0.105)	0	0	0
2019/10/15	R214	06/02/2020	9.73	Call	Bond Future	1,811.2000	1.8112	1,775.8600	1.7759	(1.951)	0	0	0
2019/10/15	R214	06/02/2020			Bond Future	9.8363	73.5151	9.8447	73.4583	0.086	0.0000	0.0000	0
2019/10/15	R214	06/02/2020	9.71	Call	Bond Future	1,745.2900	1.7453	1,710.6000	1.7106	(1.988)	0	0	0
2019/10/15	R214	06/02/2020	9.71	Put	Bond Future	2,603.3900	2.6034	2,625.4600	2.6255	0.848	0	0	0
2019/10/15	R214	06/02/2020	9.73	Put	Bond Future	2,532.3200	2.5323	2,553.7400	2.5537	0.846	0	0	0
2019/10/15	R214	06/02/2020	9.72	Call	Bond Future	1,778.1800	1.7782	1,743.1600	1.7432	(1.969)	0	0	0
2019/10/15	R214	06/02/2020	9.72	Put	Bond Future	2,567.7400	2.5677	2,589.4800	2.5895	0.847	0	0	0
2019/10/15	R214	07/05/2020	9.77	Put	Bond Future	3,517.3700	3.5174	3,546.8500	3.5469	0.838	0	0	0
2019/10/15	R214	07/05/2020			Bond Future	9.8961	71.5664	9.9066	71.4960	0.107	0.0000	0.0000	0
2019/10/15	R214	07/05/2020	9.76	Call	Bond Future	2,637.1400	2.6371	2,596.5200	2.5965	(1.540)	0	0	0
2019/10/15	R214	07/05/2020	9.76	Put	Bond Future	3,552.6600	3.5527	3,582.3900	3.5824	0.837	0	0	0
2019/10/15	R214	07/05/2020	9.77	Call	Bond Future	2,669.7800	2.6698	2,628.9100	2.6289	(1.531)	0	0	0
2019/10/15	R214	07/05/2020	9.75	Call	Bond Future	2,604.9000	2.6049	2,564.5500	2.5645	(1.549)	0	0	0
2019/10/15	R214	07/05/2020	9.75	Put	Bond Future	3,588.4500	3.5885	3,618.4500	3.6185	0.836	0	0	0
2019/10/15	R214	06/08/2020	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R214	06/08/2020	9.97	Call	Bond Future	114.0700	0.1141	28.8900	0.0289	(74.673)	0	0	0
2019/10/15	R214	06/08/2020			Bond Future	9.9527	72.9119	9.9656	72.8267	0.130	0.0000	0.0000	0
2019/10/15	R214	06/08/2020	9.98	Call	Bond Future	179.7900	0.1798	94.6100	0.0946	(47.377)	0	0	0
2019/10/15	R214	06/08/2020	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R214	06/08/2020	9.99	Call	Bond Future	245.4100	0.2454	160.2300	0.1602	(34.709)	0	0	0
2019/10/15	R214	06/08/2020	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/15	R248	07/11/2019	10.02	Call	Bond Future	2,197.6800	2.1977	2,147.7400	2.1477	(2.272)	0	0	0
2019/10/15	R248	07/11/2019	10.01	Put	Bond Future	597.4500	0.5974	586.6900	0.5867	(1.801)	0	0	0
2019/10/15	R248	07/11/2019			Bond Future	9.8293	91.4855	9.8338	91.4464	0.046	0.0000	0.0000	89,446
2019/10/15	R248	07/11/2019	10.03	Call	Bond Future	2,258.0600	2.2581	2,208.0600	2.2081	(2.214)	0	0	0
2019/10/15	R248	07/11/2019	10.03	Put	Bond Future	549.7700	0.5498	538.8800	0.5389	(1.981)	0	0	0
2019/10/15	R248	07/11/2019	10.02	Put	Bond Future	573.1600	0.5732	562.3300	0.5623	(1.890)	0	0	0
2019/10/15	R248	07/11/2019	10.01	Call	Bond Future	2,138.0500	2.1381	2,088.1800	2.0882	(2.332)	0	0	0
2019/10/15	R248	06/02/2020	9.71	Put	Bond Future	3,530.6300	3.5306	3,535.7100	3.5357	0.144	0	0	0
2019/10/15	R248	06/02/2020			Bond Future	9.8980	93.1283	9.9013	93.1007	0.033	0.0000	0.0000	400
2019/10/15	R248	06/02/2020	9.71	Call	Bond Future	1,898.4500	1.8984	1,875.8500	1.8759	(1.190)	0	0	0
2019/10/15	R248	06/02/2020	9.70	Put	Bond Future	3,579.9000	3.5799	3,585.1800	3.5852	0.147	0	0	0
2019/10/15	R248	06/02/2020	9.72	Call	Bond Future	1,937.6400	1.9376	1,914.8300	1.9148	(1.177)	0	0	0
2019/10/15	R248	06/02/2020	9.72	Put	Bond Future	3,481.7200	3.4817	3,486.5900	3.4866	0.140	0	0	0
2019/10/15	R248	06/02/2020	9.70	Call	Bond Future	1,859.4800	1.8595	1,837.0800	1.8371	(1.205)	0	0	0
2019/10/15	R248	07/05/2020	9.79	Call	Bond Future	3,117.9400	3.1179	3,088.5800	3.0886	(0.942)	0	0	0
2019/10/15	R248	07/05/2020	9.77	Put	Bond Future	4,661.4100	4.6614	4,676.5000	4.6765	0.324	0	0	0
2019/10/15	R248	07/05/2020			Bond Future	9.9591	90.3978	9.9644	90.3537	0.052	0.0000	0.0000	0
2019/10/15	R248	07/05/2020	9.79	Put	Bond Future	4,567.2000	4.5672	4,581.9200	4.5819	0.322	0	0	0
2019/10/15	R248	07/05/2020	9.77	Call	Bond Future	3,038.0800	3.0381	3,009.0900	3.0091	(0.954)	0	0	0
2019/10/15	R248	07/05/2020	9.78	Put	Bond Future	4,614.1100	4.6141	4,629.0100	4.6290	0.323	0	0	0
2019/10/15	R248	07/05/2020	9.78	Call	Bond Future	3,077.8800	3.0779	3,048.7000	3.0487	(0.948)	0	0	0
2019/10/15	R248	06/08/2020	9.00	Put	Bond Future	11,016.5400	11.0165	11,056.2200	11.0562	0.360	0	0	0
2019/10/15	R248	06/08/2020	10.20	Call	Bond Future	6,124.6200	6.1246	6,080.1600	6.0802	(0.726)	0	0	0
2019/10/15	R248	06/08/2020			Bond Future	10.0172	92.0975	10.0246	92.0355	0.074	0.0000	0.0000	0
2019/10/15	R248	06/08/2020	9.25	Put	Bond Future	9,280.1700	9.2802	9,314.7500	9.3148	0.373	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
2019/10/15	R248	06/08/2020	9.25	Call	Bond Future	2,443.1900	2.4432	2,415.7200	2.4157	(1.124)	0	0	20,640
2019/10/15	R248	06/08/2020	10.18	Call	Bond Future	6,033.4300	6.0334	5,989.2600	5.9893	(0.732)	0	0	0
2019/10/15	R248	06/08/2020	10.18	Put	Bond Future	4,690.9700	4.6910	4,708.8500	4.7088	0.381	0	0	0
2019/10/15	R248	06/08/2020	9.00	Call	Bond Future	1,753.5300	1.7535	1,731.1600	1.7312	(1.276)	0	0	3,000
2019/10/15	R248	06/08/2020	10.20	Put	Bond Future	4,619.7100	4.6197	4,637.3000	4.6373	0.381	0	0	0
2019/10/15	R248	06/08/2020	10.19	Call	Bond Future	6,078.9600	6.0790	6,034.6500	6.0347	(0.729)	0	0	0
2019/10/15	R248	06/08/2020	10.19	Put	Bond Future	4,655.2100	4.6552	4,672.9500	4.6730	0.381	0	0	0
Total												1105357	