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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/10/2019 TO 21/10/2019

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
2019/10/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	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
2019/10/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	2025	07/11/2019			Bond Future	137.7669	137.7669	137.7677	137.7677	0.001	0.0000	0.0000	731
2019/10/21	2025	06/02/2020			Bond Future	138.8184	138.8184	138.8191	138.8191	0.001	0.0000	0.0000	860
2019/10/21	2025	07/05/2020			Bond Future	141.3767	141.3767	141.3776	141.3776	0.001	0.0000	0.0000	0
2019/10/21	2025	06/08/2020			Bond Future	142.5354	142.5354	142.5362	142.5362	0.001	0.0000	0.0000	0
2019/10/21	2029	07/11/2019			Bond Future	102.0926	102.0926	102.0506	102.0506	(0.041)	0.0000	0.0000	1,851
2019/10/21	2029	06/02/2020			Bond Future	103.9642	103.9642	103.9213	103.9213	(0.041)	0.0000	0.0000	2,559
2019/10/21	2029	07/05/2020			Bond Future	104.7677	104.7677	104.7242	104.7242	(0.042)	0.0000	0.0000	0
2019/10/21	2029	06/08/2020			Bond Future	106.7417	106.7417	106.6974	106.6974	(0.042)	0.0000	0.0000	0
2019/10/21	2030	07/11/2019	9.49	Put	Bond Future	53.6700	0.0537	44.9700	0.0450	(16.210)	0	0	0
2019/10/21	2030	07/11/2019	9.76	Put	Bond Future	9.9600	0.0100	6.8500	0.0069	(31.225)	0	0	5,500
2019/10/21	2030	07/11/2019	9.30	Put	Bond Future	155.0900	0.1551	144.5000	0.1445	(6.828)	0	0	2,750
2019/10/21	2030	07/11/2019	9.20	Put	Bond Future	259.5300	0.2595	252.4700	0.2525	(2.720)	0	0	2,750
2019/10/21	2030	07/11/2019	8.40	Put	Bond Future	3,551.9900	3.5520	3,725.3700	3.7254	4.881	0	0	0
2019/10/21	2030	07/11/2019			Bond Future	8.9433	96.0062	8.9729	95.8192	0.331	0.0000	0.0000	72,599
2019/10/21	2030	07/11/2019	9.48	Call	Bond Future	3,377.0600	3.3771	3,181.1200	3.1811	(5.802)	0	0	0
2019/10/21	2030	07/11/2019	9.48	Put	Bond Future	56.9100	0.0569	47.9900	0.0480	(15.674)	0	0	0
2019/10/21	2030	07/11/2019	9.10	Put	Bond Future	418.7200	0.4187	421.2500	0.4213	0.604	0	0	0
2019/10/21	2030	07/11/2019	9.10	Call	Bond Future	1,404.5400	1.4045	1,220.0500	1.2200	(13.135)	0	0	5,500
2019/10/21	2030	07/11/2019	8.60	Put	Bond Future	2,335.5300	2.3355	2,472.7700	2.4728	5.876	0	0	0
2019/10/21	2030	07/11/2019	8.60	Call	Bond Future	127.0000	0.1270	77.2200	0.0772	(39.197)	0	0	5,500
2019/10/21	2030	07/11/2019	9.30	Call	Bond Future	2,379.3200	2.3793	2,181.7100	2.1817	(8.305)	0	0	0
2019/10/21	2030	07/11/2019	9.05	Call	Bond Future	1,195.4700	1.1955	1,018.6800	1.0187	(14.788)	0	0	0
2019/10/21	2030	07/11/2019	9.05	Put	Bond Future	522.7100	0.5227	532.9400	0.5329	1.957	0	0	5,403
2019/10/21	2030	07/11/2019	9.49	Call	Bond Future	3,434.2000	3.4342	3,238.4800	3.2385	(5.699)	0	0	0
2019/10/21	2030	07/11/2019	9.76	Call	Bond Future	5,000.5100	5.0005	4,810.3800	4.8104	(3.802)	0	0	0
2019/10/21	2030	07/11/2019	9.85	Put	Bond Future	5.3900	0.0054	3.4300	0.0034	(36.364)	0	0	2,500
2019/10/21	2030	07/11/2019	8.57	Put	Bond Future	2,507.0300	2.5070	2,651.7200	2.6517	5.771	0	0	0
2019/10/21	2030	07/11/2019	9.20	Call	Bond Future	1,867.3100	1.8673	1,673.2300	1.6732	(10.394)	0	0	0
2019/10/21	2030	07/11/2019	9.25	Call	Bond Future	2,117.5300	2.1175	1,921.1200	1.9211	(9.275)	0	0	0
2019/10/21	2030	07/11/2019	8.40	Call	Bond Future	25.2000	0.0252	11.5600	0.0116	(54.127)	0	0	0
2019/10/21	2030	07/11/2019	9.47	Call	Bond Future	3,320.0600	3.3201	3,123.9000	3.1239	(5.908)	0	0	0
2019/10/21	2030	07/11/2019	9.47	Put	Bond Future	60.3300	0.0603	51.1900	0.0512	(15.150)	0	0	0
2019/10/21	2030	07/11/2019	9.12	Put	Bond Future	381.9000	0.3819	381.9200	0.3819	0.005	0	0	0
2019/10/21	2030	07/11/2019	9.12	Call	Bond Future	1,492.5500	1.4925	1,305.5500	1.3056	(12.529)	0	0	0
2019/10/21	2030	07/11/2019	9.70	Call	Bond Future	4,650.8000	4.6508	4,459.6800	4.4597	(4.109)	0	0	0
2019/10/21	2030	07/11/2019	9.70	Put	Bond Future	14.7200	0.0147	10.6200	0.0106	(27.853)	0	0	0
2019/10/21	2030	07/11/2019	9.35	Call	Bond Future	2,649.1000	2.6491	2,451.2500	2.4513	(7.469)	0	0	0
2019/10/21	2030	07/11/2019	9.35	Put	Bond Future	118.6900	0.1187	107.8600	0.1079	(9.125)	0	0	2,500
2019/10/21	2030	07/11/2019	9.85	Call	Bond Future	5,524.1200	5.5241	5,335.1400	5.3351	(3.421)	0	0	0
2019/10/21	2030	07/11/2019	8.57	Call	Bond Future	102.2700	0.1023	59.9400	0.0599	(41.390)	0	0	0
2019/10/21	2030	07/11/2019	8.95	Call	Bond Future	829.7200	0.8297	674.4500	0.6744	(18.714)	0	0	0
2019/10/21	2030	07/11/2019	8.95	Put	Bond Future	787.2900	0.7873	819.0400	0.8190	4.033	0	0	5,070

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2019/10/21	2030	07/11/2019	9.25	Put	Bond Future	200.8400	0.2008	191.4500	0.1914	(4.675)	0	0	0
2019/10/21	2030	06/02/2020	8.40	Call	Bond Future	503.9000	0.5039	449.3300	0.4493	(10.830)	0	0	5,820
2019/10/21	2030	06/02/2020	9.25	Call	Bond Future	2,805.4900	2.8055	2,660.8900	2.6609	(5.154)	0	0	0
2019/10/21	2030	06/02/2020	9.14	Call	Bond Future	2,388.8100	2.3888	2,253.7400	2.2537	(5.654)	0	0	0
2019/10/21	2030	06/02/2020	9.15	Put	Bond Future	1,511.2100	1.5112	1,565.7600	1.5658	3.610	0	0	0
2019/10/21	2030	06/02/2020			Bond Future	9.0018	93.7337	9.0325	93.5432	0.341	0.0000	0.0000	3,745
2019/10/21	2030	06/02/2020	9.00	Put	Bond Future	1,917.2200	1.9172	1,986.2800	1.9863	3.602	0	0	0
2019/10/21	2030	06/02/2020	9.00	Call	Bond Future	1,905.8500	1.9059	1,784.3800	1.7844	(6.374)	0	0	5,820
2019/10/21	2030	06/02/2020	8.40	Put	Bond Future	4,341.9400	4.3419	4,477.9000	4.4779	3.131	0	0	0
2019/10/21	2030	06/02/2020	9.25	Put	Bond Future	1,280.7800	1.2808	1,326.7100	1.3267	3.586	0	0	5,000
2019/10/21	2030	06/02/2020	9.14	Put	Bond Future	1,535.8500	1.5359	1,591.3100	1.5913	3.611	0	0	0
2019/10/21	2030	06/02/2020	9.15	Call	Bond Future	2,425.5100	2.4255	2,289.5300	2.2895	(5.606)	0	0	0
2019/10/21	2030	06/02/2020	9.16	Call	Bond Future	2,462.2700	2.4623	2,325.3900	2.3254	(5.559)	0	0	0
2019/10/21	2030	06/02/2020	9.16	Put	Bond Future	1,486.6900	1.4867	1,540.3400	1.5403	3.609	0	0	0
2019/10/21	2030	07/05/2020	8.78	Put	Bond Future	3,520.1200	3.5201	3,618.5900	3.6186	2.797	0	0	0
2019/10/21	2030	07/05/2020	8.79	Call	Bond Future	1,794.6800	1.7947	1,698.4100	1.6984	(5.364)	0	0	0
2019/10/21	2030	07/05/2020			Bond Future	9.0643	95.4385	9.0962	95.2446	0.352	0.0000	0.0000	0
2019/10/21	2030	07/05/2020	8.80	Call	Bond Future	1,821.1500	1.8212	1,724.0600	1.7241	(5.331)	0	0	0
2019/10/21	2030	07/05/2020	8.80	Put	Bond Future	3,448.4800	3.4485	3,545.3000	3.5453	2.808	0	0	0
2019/10/21	2030	07/05/2020	8.78	Call	Bond Future	1,768.1600	1.7682	1,672.7200	1.6727	(5.398)	0	0	0
2019/10/21	2030	07/05/2020	8.79	Put	Bond Future	3,484.3000	3.4843	3,581.9400	3.5819	2.802	0	0	0
2019/10/21	2030	06/08/2020	9.11	Call	Bond Future	3,101.8900	3.1019	2,985.5300	2.9855	(3.751)	0	0	0
2019/10/21	2030	06/08/2020			Bond Future	9.1242	93.2059	9.1574	93.0083	0.364	0.0000	0.0000	0
2019/10/21	2030	06/08/2020	9.09	Call	Bond Future	3,036.7100	3.0367	2,921.6000	2.9216	(3.791)	0	0	0
2019/10/21	2030	06/08/2020	9.09	Put	Bond Future	3,241.0000	3.2410	3,323.4100	3.3234	2.543	0	0	0
2019/10/21	2030	06/08/2020	9.11	Put	Bond Future	3,186.7100	3.1867	3,267.8700	3.2679	2.547	0	0	0
2019/10/21	2030	06/08/2020	9.10	Call	Bond Future	3,069.3900	3.0694	2,953.6500	2.9537	(3.771)	0	0	0
2019/10/21	2030	06/08/2020	9.10	Put	Bond Future	3,213.9200	3.2139	3,295.7000	3.2957	2.545	0	0	0
2019/10/21	2032	07/11/2019	9.71	Call	Bond Future	3,073.3700	3.0734	2,825.5400	2.8255	(8.064)	0	0	0
2019/10/21	2032	07/11/2019	9.70	Put	Bond Future	143.4800	0.1435	133.3400	0.1333	(7.067)	0	0	0
2019/10/21	2032	07/11/2019			Bond Future	9.2746	93.5004	9.3091	93.2628	0.372	0.0000	0.0000	48,414
2019/10/21	2032	07/11/2019	9.72	Call	Bond Future	3,132.5500	3.1325	2,884.6600	2.8847	(7.913)	0	0	0
2019/10/21	2032	07/11/2019	9.72	Put	Bond Future	129.6800	0.1297	119.3800	0.1194	(7.943)	0	0	0
2019/10/21	2032	07/11/2019	9.71	Put	Bond Future	136.4300	0.1364	126.1900	0.1262	(7.506)	0	0	0
2019/10/21	2032	07/11/2019	9.70	Call	Bond Future	3,014.4300	3.0144	2,766.7000	2.7667	(8.218)	0	0	0
2019/10/21	2032	06/02/2020	9.40	Put	Bond Future	1,996.9900	1.9970	2,080.3300	2.0803	4.173	0	0	0
2019/10/21	2032	06/02/2020			Bond Future	9.3393	95.1913	9.3751	94.9493	0.383	0.0000	0.0000	1,580
2019/10/21	2032	06/02/2020	9.39	Call	Bond Future	2,369.8700	2.3699	2,212.3700	2.2124	(6.646)	0	0	0
2019/10/21	2032	06/02/2020	9.39	Put	Bond Future	2,027.1500	2.0272	2,111.6800	2.1117	4.170	0	0	0
2019/10/21	2032	06/02/2020	9.40	Call	Bond Future	2,407.1500	2.4072	2,248.4600	2.2485	(6.592)	0	0	0
2019/10/21	2032	06/02/2020	9.38	Call	Bond Future	2,332.8700	2.3329	2,176.5800	2.1766	(6.699)	0	0	0
2019/10/21	2032	06/02/2020	9.38	Put	Bond Future	2,057.6600	2.0577	2,143.4000	2.1434	4.167	0	0	0
2019/10/21	2032	07/05/2020	9.19	Call	Bond Future	2,161.6900	2.1617	2,036.1000	2.0361	(5.810)	0	0	0
2019/10/21	2032	07/05/2020			Bond Future	9.4058	92.7632	9.4428	92.5168	0.394	0.0000	0.0000	0
2019/10/21	2032	07/05/2020	9.17	Call	Bond Future	2,099.7900	2.0998	1,976.2500	1.9763	(5.883)	0	0	0
2019/10/21	2032	07/05/2020	9.17	Put	Bond Future	3,690.7000	3.6907	3,813.5200	3.8135	3.328	0	0	0
2019/10/21	2032	07/05/2020	9.19	Put	Bond Future	3,616.2200	3.6162	3,736.9900	3.7370	3.340	0	0	0

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2019/10/21	2032	07/05/2020	9.18	Call	Bond Future	2,130.4900	2.1305	2,005.9300	2.0059	(5.847)	0	0	0
2019/10/21	2032	07/05/2020	9.18	Put	Bond Future	3,653.1700	3.6532	3,774.9700	3.7750	3.334	0	0	0
2019/10/21	2032	06/08/2020	9.46	Put	Bond Future	3,666.3600	3.6664	3,770.3900	3.7704	2.837	0	0	0
2019/10/21	2032	06/08/2020	9.45	Call	Bond Future	3,570.5800	3.5706	3,424.5200	3.4245	(4.091)	0	0	0
2019/10/21	2032	06/08/2020			Bond Future	9.4694	94.4897	9.5077	94.2389	0.405	0.0000	0.0000	0
2019/10/21	2032	06/08/2020	9.46	Call	Bond Future	3,604.9100	3.6049	3,458.1000	3.4581	(4.073)	0	0	0
2019/10/21	2032	06/08/2020	9.45	Put	Bond Future	3,697.6700	3.6977	3,802.4500	3.8025	2.834	0	0	0
2019/10/21	2032	06/08/2020	9.47	Call	Bond Future	3,639.3900	3.6394	3,491.8500	3.4919	(4.054)	0	0	0
2019/10/21	2032	06/08/2020	9.47	Put	Bond Future	3,635.2600	3.6353	3,738.5600	3.7386	2.842	0	0	0
2019/10/21	2033	07/11/2019			Bond Future	102.4778	102.4778	102.3624	102.3624	(0.113)	0.0000	0.0000	490
2019/10/21	2033	06/02/2020			Bond Future	104.3565	104.3565	104.2387	104.2387	(0.113)	0.0000	0.0000	5,770
2019/10/21	2033	07/05/2020			Bond Future	105.0842	105.0842	104.9645	104.9645	(0.114)	0.0000	0.0000	0
2019/10/21	2033	06/08/2020			Bond Future	107.0643	107.0643	106.9422	106.9422	(0.114)	0.0000	0.0000	0
2019/10/21	2037	07/11/2019	9.97	Call	Bond Future	2,596.3100	2.5963	2,293.9700	2.2940	(11.645)	0	0	0
2019/10/21	2037	07/11/2019			Bond Future	9.6651	92.6965	9.7046	92.3931	0.409	0.0000	0.0000	68,529
2019/10/21	2037	07/11/2019	9.95	Call	Bond Future	2,476.9300	2.4769	2,176.8300	2.1768	(12.116)	0	0	0
2019/10/21	2037	07/11/2019	9.95	Put	Bond Future	322.5500	0.3226	325.8400	0.3258	1.020	0	0	0
2019/10/21	2037	07/11/2019	9.97	Put	Bond Future	293.6400	0.2936	294.6900	0.2947	0.358	0	0	0
2019/10/21	2037	07/11/2019	9.96	Call	Bond Future	2,536.3800	2.5364	2,235.1200	2.2351	(11.878)	0	0	0
2019/10/21	2037	07/11/2019	9.96	Put	Bond Future	307.8100	0.3078	309.9400	0.3099	0.692	0	0	0
2019/10/21	2037	06/02/2020	9.67	Call	Bond Future	2,229.1400	2.2291	2,049.9200	2.0499	(8.040)	0	0	0
2019/10/21	2037	06/02/2020	9.66	Put	Bond Future	2,743.0300	2.7430	2,874.3900	2.8744	4.789	0	0	0
2019/10/21	2037	06/02/2020			Bond Future	9.7323	90.1135	9.7731	89.8046	0.419	0.0000	0.0000	0
2019/10/21	2037	06/02/2020	9.68	Call	Bond Future	2,266.9700	2.2670	2,086.1300	2.0861	(7.977)	0	0	0
2019/10/21	2037	06/02/2020	9.68	Put	Bond Future	2,665.4600	2.6655	2,793.5800	2.7936	4.807	0	0	0
2019/10/21	2037	06/02/2020	9.67	Put	Bond Future	2,704.1200	2.7041	2,833.8600	2.8339	4.798	0	0	0
2019/10/21	2037	06/02/2020	9.66	Call	Bond Future	2,191.4600	2.1915	2,013.8600	2.0139	(8.104)	0	0	0
2019/10/21	2037	07/05/2020	9.60	Put	Bond Future	4,129.2600	4.1293	4,282.5100	4.2825	3.711	0	0	0
2019/10/21	2037	07/05/2020	9.59	Call	Bond Future	2,559.0700	2.5591	2,399.0400	2.3990	(6.253)	0	0	0
2019/10/21	2037	07/05/2020			Bond Future	9.8024	91.7525	9.8445	91.4380	0.429	0.0000	0.0000	0
2019/10/21	2037	07/05/2020	9.60	Call	Bond Future	2,593.6100	2.5936	2,432.3500	2.4324	(6.218)	0	0	0
2019/10/21	2037	07/05/2020	9.59	Put	Bond Future	4,171.6000	4.1716	4,326.0800	4.3261	3.703	0	0	0
2019/10/21	2037	07/05/2020	9.61	Call	Bond Future	2,628.4000	2.6284	2,465.9000	2.4659	(6.182)	0	0	0
2019/10/21	2037	07/05/2020	9.61	Put	Bond Future	4,087.2600	4.0873	4,239.2700	4.2393	3.719	0	0	0
2019/10/21	2037	06/08/2020	9.88	Put	Bond Future	4,212.6500	4.2126	4,344.5900	4.3446	3.132	0	0	0
2019/10/21	2037	06/08/2020			Bond Future	9.8710	89.2007	9.9144	88.8803	0.441	0.0000	0.0000	0
2019/10/21	2037	06/08/2020	9.87	Call	Bond Future	4,241.0300	4.2410	4,053.5300	4.0535	(4.421)	0	0	0
2019/10/21	2037	06/08/2020	9.87	Put	Bond Future	4,248.0500	4.2481	4,380.8900	4.3809	3.127	0	0	0
2019/10/21	2037	06/08/2020	9.88	Call	Bond Future	4,279.4500	4.2794	4,091.0500	4.0911	(4.402)	0	0	0
2019/10/21	2037	06/08/2020	9.86	Call	Bond Future	4,202.7700	4.2028	4,016.1800	4.0162	(4.440)	0	0	0
2019/10/21	2037	06/08/2020	9.86	Put	Bond Future	4,283.7000	4.2837	4,417.4500	4.4175	3.122	0	0	0
2019/10/21	2038	07/11/2019			Bond Future	120.2998	120.2998	120.6468	120.6468	0.288	0.0000	0.0000	16,451
2019/10/21	2038	06/02/2020			Bond Future	120.8468	120.8468	121.2001	121.2001	0.292	0.0000	0.0000	5,569
2019/10/21	2038	07/05/2020			Bond Future	123.0739	123.0739	123.4338	123.4338	0.292	0.0000	0.0000	0
2019/10/21	2038	06/08/2020			Bond Future	123.6995	123.6995	124.0661	124.0661	0.296	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
2019/10/21	2040	07/11/2019	10.04	Put	Bond Future	475.4300	0.4754	487.3700	0.4874	2.511	0	0	0
2019/10/21	2040	07/11/2019	10.03	Call	Bond Future	2,235.2800	2.2353	1,925.1300	1.9251	(13.875)	0	0	0
2019/10/21	2040	07/11/2019	9.80	Put	Bond Future	1,203.6000	1.2036	1,289.1800	1.2892	7.110	0	0	0
2019/10/21	2040	07/11/2019	9.30	Put	Bond Future	4,457.4100	4.4574	4,750.4800	4.7505	6.575	0	0	0
2019/10/21	2040	07/11/2019			Bond Future	9.8154	95.4066	9.8549	95.0826	0.402	0.0000	0.0000	45,596
2019/10/21	2040	07/11/2019	10.04	Call	Bond Future	2,294.7800	2.2948	1,982.7400	1.9827	(13.598)	0	0	0
2019/10/21	2040	07/11/2019	10.03	Put	Bond Future	495.7300	0.4957	509.5600	0.5096	2.790	0	0	0
2019/10/21	2040	07/11/2019	9.80	Call	Bond Future	1,076.6600	1.0767	838.2600	0.8383	(22.143)	0	0	1,260
2019/10/21	2040	07/11/2019	9.30	Call	Bond Future	58.0600	0.0581	27.1500	0.0271	(53.238)	0	0	1,260
2019/10/21	2040	07/11/2019	10.05	Call	Bond Future	2,354.8600	2.3549	2,041.0400	2.0410	(13.326)	0	0	0
2019/10/21	2040	07/11/2019	10.05	Put	Bond Future	455.8300	0.4558	465.9900	0.4660	2.229	0	0	0
2019/10/21	2040	06/02/2020	9.76	Call	Bond Future	2,115.0400	2.1150	1,934.9400	1.9349	(8.515)	0	0	0
2019/10/21	2040	06/02/2020	9.00	Put	Bond Future	7,908.8700	7.9089	8,194.6600	8.1947	3.614	0	0	0
2019/10/21	2040	06/02/2020			Bond Future	9.8843	92.6222	9.9251	92.2922	0.412	0.0000	0.0000	710
2019/10/21	2040	06/02/2020	8.40	Put	Bond Future	13,433.8800	13.4339	13,757.1800	13.7572	2.407	0	0	0
2019/10/21	2040	06/02/2020	8.40	Call	Bond Future	27.6200	0.0276	20.9400	0.0209	(24.185)	0	0	0
2019/10/21	2040	06/02/2020	9.74	Call	Bond Future	2,038.2500	2.0382	1,861.8000	1.8618	(8.657)	0	0	0
2019/10/21	2040	06/02/2020	9.74	Put	Bond Future	3,221.7500	3.2218	3,375.2800	3.3753	4.765	0	0	0
2019/10/21	2040	06/02/2020	9.76	Put	Bond Future	3,133.1000	3.1331	3,282.9800	3.2830	4.784	0	0	0
2019/10/21	2040	06/02/2020	9.00	Call	Bond Future	264.6700	0.2647	220.4800	0.2205	(16.696)	0	0	0
2019/10/21	2040	06/02/2020	9.75	Call	Bond Future	2,077.1700	2.0772	1,898.8700	1.8989	(8.584)	0	0	0
2019/10/21	2040	06/02/2020	9.75	Put	Bond Future	3,177.8900	3.1779	3,329.5700	3.3296	4.773	0	0	0
2019/10/21	2040	07/05/2020	9.74	Call	Bond Future	2,700.0500	2.7000	2,529.7800	2.5298	(6.306)	0	0	0
2019/10/21	2040	07/05/2020	9.75	Put	Bond Future	4,411.3500	4.4113	4,575.6400	4.5756	3.724	0	0	0
2019/10/21	2040	07/05/2020			Bond Future	9.9559	94.3067	9.9980	93.9708	0.422	0.0000	0.0000	0
2019/10/21	2040	07/05/2020	9.74	Put	Bond Future	4,456.0200	4.4560	4,621.6600	4.6217	3.717	0	0	0
2019/10/21	2040	07/05/2020	9.75	Call	Bond Future	2,737.8600	2.7379	2,566.2400	2.5662	(6.268)	0	0	0
2019/10/21	2040	07/05/2020	9.73	Call	Bond Future	2,662.5000	2.6625	2,493.5800	2.4936	(6.344)	0	0	0
2019/10/21	2040	07/05/2020	9.73	Put	Bond Future	4,501.0700	4.5011	4,668.0600	4.6681	3.710	0	0	0
2019/10/21	2040	06/08/2020	10.02	Put	Bond Future	4,554.8400	4.5548	4,696.9200	4.6969	3.119	0	0	0
2019/10/21	2040	06/08/2020	10.03	Call	Bond Future	4,547.1800	4.5472	4,346.1400	4.3461	(4.421)	0	0	0
2019/10/21	2040	06/08/2020	10.04	Call	Bond Future	4,588.1500	4.5881	4,386.1400	4.3861	(4.403)	0	0	0
2019/10/21	2040	06/08/2020			Bond Future	10.0261	91.5518	10.0696	91.2097	0.433	0.0000	0.0000	0
2019/10/21	2040	06/08/2020	10.02	Call	Bond Future	4,506.3700	4.5064	4,306.3000	4.3063	(4.440)	0	0	0
2019/10/21	2040	06/08/2020	10.04	Put	Bond Future	4,478.6400	4.4786	4,618.7800	4.6188	3.129	0	0	0
2019/10/21	2040	06/08/2020	10.03	Put	Bond Future	4,516.6000	4.5166	4,657.7100	4.6577	3.124	0	0	0
2019/10/21	2044	07/11/2019	10.07	Put	Bond Future	560.3800	0.5604	591.2000	0.5912	5.500	0	0	0
2019/10/21	2044	07/11/2019	9.74	Put	Bond Future	1,815.6600	1.8157	1,986.7600	1.9868	9.424	0	0	0
2019/10/21	2044	07/11/2019	10.52	Call	Bond Future	5,204.1000	5.2041	4,825.3700	4.8254	(7.278)	0	0	0
2019/10/21	2044	07/11/2019			Bond Future	9.8750	92.1582	9.9195	91.7872	0.451	0.0000	0.0000	38,312
2019/10/21	2044	07/11/2019	10.06	Call	Bond Future	2,108.2600	2.1083	1,770.6900	1.7707	(16.012)	0	0	0
2019/10/21	2044	07/11/2019	10.06	Put	Bond Future	583.4000	0.5834	616.8500	0.6169	5.734	0	0	0
2019/10/21	2044	07/11/2019	10.52	Put	Bond Future	70.8700	0.0709	63.1600	0.0632	(10.879)	0	0	328
2019/10/21	2044	07/11/2019	10.07	Call	Bond Future	2,166.4300	2.1664	1,826.2300	1.8262	(15.703)	0	0	0
2019/10/21	2044	07/11/2019	9.19	Call	Bond Future	12.5600	0.0126	4.1500	0.0042	(66.959)	0	0	328
2019/10/21	2044	07/11/2019	9.74	Call	Bond Future	675.0700	0.6751	475.1500	0.4752	(29.615)	0	0	328

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
2019/10/21	2044	07/11/2019	10.05	Call	Bond Future	2,050.7300		2.0507	1,715.9000	1.7159	(16.327)	0	0	0
2019/10/21	2044	07/11/2019	10.05	Put	Bond Future	607.1800		0.6072	643.3700	0.6434	5.960	0	0	0
2019/10/21	2044	07/11/2019	9.19	Put	Bond Future	6,058.5700		6.0586	6,421.1800	6.4212	5.985	0	0	0
2019/10/21	2044	06/02/2020	9.74	Call	Bond Future	1,881.4800		1.8815	1,695.4100	1.6954	(9.890)	0	0	328
2019/10/21	2044	06/02/2020	10.78	Put	Bond Future	754.6500		0.7547	796.0200	0.7960	5.482	0	0	328
2019/10/21	2044	06/02/2020	9.77	Put	Bond Future	3,431.4200		3.4314	3,616.9100	3.6169	5.406	0	0	0
2019/10/21	2044	06/02/2020			Bond Future	9.9420		89.4403	9.9879	89.0625	0.462	0.0000	0.0000	0
2019/10/21	2044	06/02/2020	9.09	Put	Bond Future	7,832.8300		7.8328	8,156.4900	8.1565	4.132	0	0	0
2019/10/21	2044	06/02/2020	9.09	Call	Bond Future	310.4500		0.3105	256.2800	0.2563	(17.449)	0	0	328
2019/10/21	2044	06/02/2020	9.74	Put	Bond Future	3,575.5100		3.5755	3,767.2700	3.7673	5.363	0	0	0
2019/10/21	2044	06/02/2020	9.77	Call	Bond Future	1,992.3300		1.9923	1,799.9900	1.8000	(9.654)	0	0	0
2019/10/21	2044	06/02/2020	10.78	Call	Bond Future	7,248.0500		7.2480	6,911.5900	6.9116	(4.642)	0	0	0
2019/10/21	2044	06/02/2020	9.78	Call	Bond Future	2,029.5300		2.0295	1,835.1300	1.8351	(9.579)	0	0	0
2019/10/21	2044	06/02/2020	9.76	Put	Bond Future	3,479.2600		3.4793	3,666.8300	3.6668	5.391	0	0	0
2019/10/21	2044	06/02/2020	9.78	Put	Bond Future	3,383.9000		3.3839	3,567.3300	3.5673	5.421	0	0	0
2019/10/21	2044	06/02/2020	9.76	Call	Bond Future	1,955.3200		1.9553	1,765.0600	1.7651	(9.730)	0	0	0
2019/10/21	2044	07/05/2020	9.81	Call	Bond Future	2,828.3600		2.8284	2,633.9800	2.6340	(6.873)	0	0	0
2019/10/21	2044	07/05/2020	9.79	Put	Bond Future	4,590.0700		4.5901	4,783.3500	4.7833	4.211	0	0	0
2019/10/21	2044	07/05/2020	9.26	Call	Bond Future	1,109.9800		1.1100	1,002.7000	1.0027	(9.665)	0	0	556
2019/10/21	2044	07/05/2020	9.33	Call	Bond Future	1,282.2400		1.2822	1,163.9200	1.1639	(9.228)	0	0	100
2019/10/21	2044	07/05/2020	9.98	Call	Bond Future	3,507.2700		3.5073	3,287.9100	3.2879	(6.254)	0	0	100
2019/10/21	2044	07/05/2020			Bond Future	10.0115		91.0670	10.0588	90.6824	0.473	0.0000	0.0000	0
2019/10/21	2044	07/05/2020	9.81	Put	Bond Future	4,496.6200		4.4966	4,686.8800	4.6869	4.231	0	0	0
2019/10/21	2044	07/05/2020	9.79	Call	Bond Future	2,753.3800		2.7534	2,562.0200	2.5620	(6.950)	0	0	0
2019/10/21	2044	07/05/2020	9.33	Put	Bond Future	7,140.8200		7.1408	7,407.1400	7.4071	3.730	0	0	0
2019/10/21	2044	07/05/2020	9.80	Put	Bond Future	4,543.1500		4.5431	4,734.9200	4.7349	4.221	0	0	0
2019/10/21	2044	07/05/2020	9.26	Put	Bond Future	7,606.3000		7.6063	7,883.6600	7.8837	3.646	0	0	0
2019/10/21	2044	07/05/2020	9.91	Put	Bond Future	4,052.8600		4.0529	4,228.2500	4.2282	4.328	0	0	0
2019/10/21	2044	07/05/2020	9.98	Put	Bond Future	3,764.5300		3.7645	3,929.8100	3.9298	4.390	0	0	0
2019/10/21	2044	07/05/2020	11.09	Call	Bond Future	9,271.5700		9.2716	8,940.7400	8.9407	(3.568)	0	0	0
2019/10/21	2044	07/05/2020	9.80	Call	Bond Future	2,790.7400		2.7907	2,597.8700	2.5979	(6.911)	0	0	0
2019/10/21	2044	07/05/2020	9.91	Call	Bond Future	3,219.0600		3.2191	3,009.8100	3.0098	(6.500)	0	0	556
2019/10/21	2044	07/05/2020	11.02	Call	Bond Future	8,896.6700		8.8967	8,570.5000	8.5705	(3.666)	0	0	0
2019/10/21	2044	07/05/2020	11.02	Put	Bond Future	1,271.0800		1.2711	1,329.5500	1.3296	4.600	0	0	556
2019/10/21	2044	07/05/2020	11.09	Put	Bond Future	1,158.1100		1.1581	1,211.9200	1.2119	4.646	0	0	100
2019/10/21	2044	06/08/2020	9.01	Call	Bond Future	1,247.9400		1.2479	1,149.2300	1.1492	(7.910)	0	0	140
2019/10/21	2044	06/08/2020	9.66	Call	Bond Future	3,046.7400		3.0467	2,868.4600	2.8685	(5.852)	0	0	140
2019/10/21	2044	06/08/2020	9.88	Call	Bond Future	3,843.3800		3.8434	3,638.7700	3.6388	(5.324)	0	0	0
2019/10/21	2044	06/08/2020			Bond Future	10.0795		88.3772	10.1284	87.9853	0.485	0.0000	0.0000	0
2019/10/21	2044	06/08/2020	9.86	Call	Bond Future	3,767.6700		3.7677	3,565.4000	3.5654	(5.369)	0	0	0
2019/10/21	2044	06/08/2020	9.86	Put	Bond Future	5,564.5900		5.5646	5,754.1700	5.7542	3.407	0	0	0
2019/10/21	2044	06/08/2020	9.01	Put	Bond Future	10,605.9800		10.6060	10,899.1200	10.8991	2.764	0	0	0
2019/10/21	2044	06/08/2020	9.66	Put	Bond Future	6,534.2000		6.5342	6,747.7700	6.7478	3.268	0	0	0
2019/10/21	2044	06/08/2020	9.88	Put	Bond Future	5,474.0800		5.4741	5,661.3200	5.6613	3.420	0	0	0
2019/10/21	2044	06/08/2020	10.93	Call	Bond Future	8,740.4000		8.7404	8,436.3200	8.4363	(3.479)	0	0	0
2019/10/21	2044	06/08/2020	10.93	Put	Bond Future	2,314.2600		2.3143	2,402.0300	2.4020	3.793	0	0	140
2019/10/21	2044	06/08/2020	9.87	Call	Bond Future	3,805.5900		3.8056	3,602.1500	3.6021	(5.346)	0	0	0
2019/10/21	2044	06/08/2020	9.87	Put	Bond Future	5,519.3400		5.5193	5,707.7500	5.7077	3.414	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
2019/10/21	2046	07/11/2019			Bond Future	111.3275	111.3275	111.3293	111.3293	0.002	0.0000	0.0000	16,349
2019/10/21	2046	06/02/2020			Bond Future	113.3683	113.3683	113.3701	113.3701	0.002	0.0000	0.0000	616
2019/10/21	2046	07/05/2020			Bond Future	113.7095	113.7095	113.7115	113.7115	0.002	0.0000	0.0000	0
2019/10/21	2046	06/08/2020			Bond Future	115.8520	115.8520	115.8540	115.8540	0.002	0.0000	0.0000	0
2019/10/21	2050	07/11/2019			Bond Future	115.8185	115.8185	115.5902	115.5902	(0.197)	0.0000	0.0000	10,531
2019/10/21	2050	06/02/2020			Bond Future	116.1062	116.1062	115.8735	115.8735	(0.200)	0.0000	0.0000	2,421
2019/10/21	2050	07/05/2020			Bond Future	118.2459	118.2459	118.0091	118.0091	(0.200)	0.0000	0.0000	0
2019/10/21	2050	06/08/2020			Bond Future	118.5939	118.5939	118.3528	118.3528	(0.203)	0.0000	0.0000	0
2019/10/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	AL37	07/11/2019			Index Future	667.8760	667.8760	667.3790	667.3790	(0.074)	0.0000	0.0000	0
2019/10/21	AL37	06/02/2020			Index Future	679.9540	679.9540	679.4460	679.4460	(0.075)	0.0000	0.0000	0
2019/10/21	AL37	07/05/2020			Index Future	692.3240	692.3240	691.8080	691.8080	(0.075)	0.0000	0.0000	0
2019/10/21	AL37	06/08/2020			Index Future	705.2100	705.2100	704.6850	704.6850	(0.074)	0.0000	0.0000	0
2019/10/21	AL7T	07/11/2019			Index Future	776.5280	776.5280	775.2950	775.2950	(0.159)	0.0000	0.0000	120
2019/10/21	AL7T	06/02/2020			Index Future	790.5710	790.5710	789.3130	789.3130	(0.159)	0.0000	0.0000	0
2019/10/21	AL7T	07/05/2020			Index Future	804.9530	804.9530	803.6750	803.6750	(0.159)	0.0000	0.0000	0
2019/10/21	AL7T	06/08/2020			Index Future	819.9350	819.9350	818.6340	818.6340	(0.159)	0.0000	0.0000	0
2019/10/21	ALBI	07/11/2019			Index Future	696.5870	696.5870	694.8730	694.8730	(0.246)	0.0000	0.0000	202
2019/10/21	ALBI	06/02/2020			Index Future	709.1840	709.1840	707.4370	707.4370	(0.246)	0.0000	0.0000	352
2019/10/21	ALBI	07/05/2020			Index Future	722.0860	722.0860	720.3090	720.3090	(0.246)	0.0000	0.0000	0
2019/10/21	ALBI	06/08/2020			Index Future	735.5260	735.5260	733.7160	733.7160	(0.246)	0.0000	0.0000	0
2019/10/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C040	06/10/2015			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
2019/10/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	CS26	02/04/2026			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
2019/10/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/21	ES33	07/11/2019			Bond Future	10.7396	78.0993	10.7787	77.8691	0.364	0.0000	0.0000	0
2019/10/21	ES33	06/02/2020			Bond Future	10.8522	79.5117	10.8927	79.2772	0.373	0.0000	0.0000	350
2019/10/21	ES33	07/05/2020			Bond Future	10.9652	77.1644	11.0072	76.9257	0.383	0.0000	0.0000	0
2019/10/21	ES33	06/08/2020			Bond Future	11.0766	78.6006	11.1202	78.3575	0.393	0.0000	0.0000	0
2019/10/21	ES42	07/11/2019			Bond Future	11.1038	79.0310	11.1428	78.7688	0.352	0.0000	0.0000	0
2019/10/21	ES42	06/02/2020			Bond Future	11.2122	80.4603	11.2527	80.1932	0.361	0.0000	0.0000	4,919
2019/10/21	ES42	07/05/2020			Bond Future	11.3254	77.6594	11.3673	77.3877	0.370	0.0000	0.0000	0
2019/10/21	ES42	06/08/2020			Bond Future	11.4358	79.1048	11.4792	78.8280	0.380	0.0000	0.0000	0
2019/10/21	GOVI	07/11/2019	672.90	Call	GOVI	164,960.0000	16.4960	147,210.0000	14.7210	(10.760)	0	0	0
2019/10/21	GOVI	07/11/2019			GOVI	689.3960	689.3960	687.6210	687.6210	(0.257)	0.0000	0.0000	1,227
2019/10/21	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	07/11/2019	672.91	Call	GOVI	164,860.0000	16.4860	147,110.0000	14.7110	(10.767)	0	0	0
2019/10/21	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	07/11/2019	672.92	Call	GOVI	164,760.0000	16.4760	147,010.0000	14.7010	(10.773)	0	0	0
2019/10/21	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	06/02/2020	703.15	Put	GOVI	12,870.0000	1.2870	30,960.0000	3.0960	140.559	0	0	0
2019/10/21	GOVI	06/02/2020			GOVI	701.8630	701.8630	700.0540	700.0540	(0.258)	0.0000	0.0000	1
2019/10/21	GOVI	06/02/2020	703.14	Put	GOVI	12,770.0000	1.2770	30,860.0000	3.0860	141.660	0	0	0
2019/10/21	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	06/02/2020	703.13	Put	GOVI	12,670.0000	1.2670	30,760.0000	3.0760	142.778	0	0	0
2019/10/21	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	07/05/2020			GOVI	714.6320	714.6320	712.7910	712.7910	(0.258)	0.0000	0.0000	0
2019/10/21	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	07/05/2020	720.00	Put	GOVI	53,680.0000	5.3680	72,090.0000	7.2090	34.296	0	0	0
2019/10/21	GOVI	07/05/2020	719.98	Put	GOVI	53,480.0000	5.3480	71,890.0000	7.1890	34.424	0	0	0
2019/10/21	GOVI	07/05/2020	719.99	Put	GOVI	53,580.0000	5.3580	71,990.0000	7.1990	34.360	0	0	0
2019/10/21	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	06/08/2020	728.12	Put	GOVI	1,870.0000	0.1870	20,610.0000	2.0610	1002.139	0	0	0
2019/10/21	GOVI	06/08/2020			GOVI	727.9330	727.9330	726.0590	726.0590	(0.257)	0.0000	0.0000	0
2019/10/21	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GOVI	06/08/2020	728.14	Put	GOVI	2,070.0000	0.2070	20,810.0000	2.0810	905.314	0	0	0
2019/10/21	GOVI	06/08/2020	728.13	Put	GOVI	1,970.0000	0.1970	20,710.0000	2.0710	951.269	0	0	0
2019/10/21	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/21	IGOV	07/11/2019			Index Future	261.9740	261.9740	261.9660	261.9660	(0.003)	0.0000	0.0000	1,071
2019/10/21	IGOV	06/02/2020			Index Future	266.7760	266.7760	266.7680	266.7680	(0.003)	0.0000	0.0000	49
2019/10/21	IGOV	07/05/2020			Index Future	271.6930	271.6930	271.6850	271.6850	(0.003)	0.0000	0.0000	0
2019/10/21	IGOV	06/08/2020			Index Future	276.8120	276.8120	276.8040	276.8040	(0.003)	0.0000	0.0000	0

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2019/10/21	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/10/21	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/21	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9800	101.9800	0.010	0.0000	0.0000	0
2019/10/21	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7700	98.7700	0.010	0.0000	0.0000	0
2019/10/21	IS05	17/12/2020			Interest Rate Swap	95.3600	95.3600	95.3600	95.3600	0.000	0.0000	0.0000	0
2019/10/21	IS05	16/03/2021			Interest Rate Swap	94.3100	94.3100	94.3100	94.3100	0.000	0.0000	0.0000	0
2019/10/21	IS05	15/06/2021			Interest Rate Swap	93.2200	93.2200	93.2300	93.2300	0.011	0.0000	0.0000	0
2019/10/21	IS05	21/09/2021			Interest Rate Swap	93.0900	93.0900	93.1000	93.1000	0.011	0.0000	0.0000	0
2019/10/21	IS05	21/12/2021			Interest Rate Swap	95.0400	95.0400	95.0500	95.0500	0.011	0.0000	0.0000	51
2019/10/21	IS05	15/03/2022			Interest Rate Swap	94.9500	94.9500	94.9700	94.9700	0.021	0.0000	0.0000	0
2019/10/21	IS05	21/06/2022			Interest Rate Swap	95.8900	95.8900	95.9200	95.9200	0.031	0.0000	0.0000	0
2019/10/21	IS05	20/09/2022			Interest Rate Swap	99.6200	99.6200	99.6400	99.6400	0.020	0.0000	0.0000	0
2019/10/21	IS05	20/12/2022			Interest Rate Swap	100.6600	100.6600	100.6900	100.6900	0.030	0.0000	0.0000	0
2019/10/21	IS05	22/03/2023			Interest Rate Swap	93.7300	93.7300	93.7600	93.7600	0.032	0.0000	0.0000	0
2019/10/21	IS05	20/06/2023			Interest Rate Swap	99.6400	99.6400	99.6600	99.6600	0.020	0.0000	0.0000	0
2019/10/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.9000	94.9000	0.021	0.0000	0.0000	0
2019/10/21	IS10	17/12/2025			Interest Rate Swap	90.0900	90.0900	90.1900	90.1900	0.111	0.0000	0.0000	0
2019/10/21	IS10	16/03/2026			Interest Rate Swap	86.9100	86.9100	87.0100	87.0100	0.115	0.0000	0.0000	0
2019/10/21	IS10	15/06/2026			Interest Rate Swap	85.5200	85.5200	85.6100	85.6100	0.105	0.0000	0.0000	0
2019/10/21	IS10	21/09/2026			Interest Rate Swap	87.6500	87.6500	87.7300	87.7300	0.091	0.0000	0.0000	0
2019/10/21	IS10	21/12/2026			Interest Rate Swap	91.4900	91.4900	91.5600	91.5600	0.077	0.0000	0.0000	0
2019/10/21	IS10	15/03/2027			Interest Rate Swap	89.9700	89.9700	90.0400	90.0400	0.078	0.0000	0.0000	0
2019/10/21	IS10	21/06/2027			Interest Rate Swap	92.0600	92.0600	92.1300	92.1300	0.076	0.0000	0.0000	0
2019/10/21	IS10	20/09/2027			Interest Rate Swap	97.6100	97.6100	97.6700	97.6700	0.061	0.0000	0.0000	0
2019/10/21	IS10	20/12/2027			Interest Rate Swap	97.9500	97.9500	98.0200	98.0200	0.071	0.0000	0.0000	0
2019/10/21	IS10	22/03/2028			Interest Rate Swap	91.2700	91.2700	91.3400	91.3400	0.077	0.0000	0.0000	0
2019/10/21	IS10	20/06/2028			Interest Rate Swap	98.6500	98.6500	98.7200	98.7200	0.071	0.0000	0.0000	0
2019/10/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0900	92.0900	0.076	0.0000	0.0000	0
2019/10/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/21	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/21	R023	07/11/2019	7.98	Call	Bond Future	1,963.0800	1.9631	1,888.8000	1.8888	(3.784)	0	0	0
2019/10/21	R023	07/11/2019			Bond Future	7.2981	102.8499	7.3234	102.7763	0.346	0.0000	0.0000	55,418
2019/10/21	R023	07/11/2019	7.99	Call	Bond Future	1,991.3300	1.9913	1,917.0900	1.9171	(3.728)	0	0	0
2019/10/21	R023	07/11/2019	7.98	Put	Bond Future	2.2000	0.0022	1.4600	0.0015	(33.636)	0	0	0
2019/10/21	R023	07/11/2019	7.99	Put	Bond Future	2.0500	0.0021	1.3500	0.0014	(34.146)	0	0	0
2019/10/21	R023	07/11/2019	8.00	Call	Bond Future	2,019.5800	2.0196	1,945.3800	1.9454	(3.674)	0	0	0
2019/10/21	R023	07/11/2019	8.00	Put	Bond Future	1.9000	0.0019	1.2400	0.0012	(34.737)	0	0	0
2019/10/21	R023	06/02/2020	7.54	Call	Bond Future	1,008.4300	1.0084	951.5300	0.9515	(5.642)	0	0	0
2019/10/21	R023	06/02/2020			Bond Future	7.3018	104.7099	7.3295	104.6349	0.379	0.0000	0.0000	0

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2019/10/21	R023	06/02/2020	7.52	Call	Bond Future	969.3200	0.9693	913.2600	0.9133	(5.783)	0	0	0
2019/10/21	R023	06/02/2020	7.52	Put	Bond Future	380.4700	0.3805	399.3900	0.3994	4.973	0	0	0
2019/10/21	R023	06/02/2020	7.54	Put	Bond Future	365.8000	0.3658	383.8800	0.3839	4.943	0	0	0
2019/10/21	R023	06/02/2020	7.53	Call	Bond Future	988.8000	0.9888	932.3200	0.9323	(5.712)	0	0	0
2019/10/21	R023	06/02/2020	7.53	Put	Bond Future	373.0600	0.3731	391.5600	0.3916	4.959	0	0	0
2019/10/21	R023	07/05/2020	6.91	Put	Bond Future	1,314.8900	1.3149	1,363.6600	1.3637	3.709	0	0	0
2019/10/21	R023	07/05/2020			Bond Future	7.2891	102.6821	7.3194	102.6058	0.417	0.0000	0.0000	0
2019/10/21	R023	07/05/2020	6.90	Call	Bond Future	347.1100	0.3471	320.1100	0.3201	(7.779)	0	0	0
2019/10/21	R023	07/05/2020	6.90	Put	Bond Future	1,330.3700	1.3304	1,379.6200	1.3796	3.702	0	0	0
2019/10/21	R023	07/05/2020	6.91	Call	Bond Future	357.0600	0.3571	329.5800	0.3296	(7.696)	0	0	0
2019/10/21	R023	07/05/2020	6.89	Call	Bond Future	337.5800	0.3376	311.0500	0.3111	(7.859)	0	0	0
2019/10/21	R023	07/05/2020	6.89	Put	Bond Future	1,346.2600	1.3463	1,395.9800	1.3960	3.693	0	0	0
2019/10/21	R023	06/08/2020	7.26	Call	Bond Future	961.7500	0.9617	917.9300	0.9179	(4.556)	0	0	0
2019/10/21	R023	06/08/2020			Bond Future	7.2513	104.5932	7.2850	104.5156	0.464	0.0000	0.0000	0
2019/10/21	R023	06/08/2020	7.26	Put	Bond Future	941.7600	0.9418	975.6100	0.9756	3.594	0	0	0
2019/10/21	R023	06/08/2020	7.27	Call	Bond Future	975.5600	0.9756	931.4300	0.9314	(4.524)	0	0	0
2019/10/21	R023	06/08/2020	7.28	Put	Bond Future	923.2700	0.9233	956.4900	0.9565	3.598	0	0	0
2019/10/21	R023	06/08/2020	7.27	Put	Bond Future	932.4600	0.9325	966.0000	0.9660	3.597	0	0	0
2019/10/21	R023	06/08/2020	7.28	Call	Bond Future	989.4600	0.9895	945.0100	0.9450	(4.492)	0	0	0
2019/10/21	R035	07/11/2019	9.88	Call	Bond Future	2,830.5700	2.8306	2,526.1100	2.5261	(10.756)	0	0	0
2019/10/21	R035	07/11/2019	9.89	Call	Bond Future	2,892.7000	2.8927	2,587.5000	2.5875	(10.551)	0	0	0
2019/10/21	R035	07/11/2019	9.87	Put	Bond Future	260.4300	0.2604	258.4400	0.2584	(0.764)	0	0	0
2019/10/21	R035	07/11/2019	10.21	Put	Bond Future	46.3300	0.0463	39.0400	0.0390	(15.735)	0	0	3,500
2019/10/21	R035	07/11/2019			Bond Future	9.5360	96.5004	9.5754	96.1987	0.414	0.0000	0.0000	98,111
2019/10/21	R035	07/11/2019	9.89	Put	Bond Future	237.1700	0.2372	233.6300	0.2336	(1.493)	0	0	0
2019/10/21	R035	07/11/2019	9.87	Call	Bond Future	2,768.8800	2.7689	2,465.2300	2.4652	(10.967)	0	0	0
2019/10/21	R035	07/11/2019	8.92	Put	Bond Future	4,914.3000	4.9143	5,203.7100	5.2037	5.889	0	0	0
2019/10/21	R035	07/11/2019	8.92	Call	Bond Future	19.9500	0.0200	7.7000	0.0077	(61.404)	0	0	3,500
2019/10/21	R035	07/11/2019	9.52	Put	Bond Future	1,103.9300	1.1039	1,185.7200	1.1857	7.409	0	0	0
2019/10/21	R035	07/11/2019	9.52	Call	Bond Future	981.5000	0.9815	761.6300	0.7616	(22.401)	0	0	3,500
2019/10/21	R035	07/11/2019	9.88	Put	Bond Future	248.5400	0.2485	245.7400	0.2457	(1.127)	0	0	0
2019/10/21	R035	07/11/2019	10.21	Call	Bond Future	5,008.8900	5.0089	4,699.9400	4.6999	(6.168)	0	0	0
2019/10/21	R035	06/02/2020	9.60	Call	Bond Future	2,432.3600	2.4324	2,245.7300	2.2457	(7.673)	0	0	0
2019/10/21	R035	06/02/2020	9.61	Put	Bond Future	2,452.7700	2.4528	2,571.7900	2.5718	4.852	0	0	0
2019/10/21	R035	06/02/2020			Bond Future	9.6075	98.2455	9.6483	97.9383	0.425	0.0000	0.0000	6,286
2019/10/21	R035	06/02/2020	9.60	Put	Bond Future	2,488.7100	2.4887	2,609.2800	2.6093	4.845	0	0	0
2019/10/21	R035	06/02/2020	9.61	Call	Bond Future	2,471.8400	2.4718	2,283.6600	2.2837	(7.613)	0	0	0
2019/10/21	R035	06/02/2020	9.59	Call	Bond Future	2,393.2000	2.3932	2,208.1300	2.2081	(7.733)	0	0	0
2019/10/21	R035	06/02/2020	9.59	Put	Bond Future	2,525.0600	2.5251	2,647.1900	2.6472	4.837	0	0	0
2019/10/21	R035	07/05/2020	9.75	Call	Bond Future	3,540.6200	3.5406	3,348.6000	3.3486	(5.423)	0	0	5,000
2019/10/21	R035	07/05/2020	10.75	Put	Bond Future	1,004.6500	1.0047	1,045.4800	1.0455	4.064	0	0	5,000
2019/10/21	R035	07/05/2020	9.48	Put	Bond Future	3,981.6100	3.9816	4,134.6100	4.1346	3.843	0	0	0
2019/10/21	R035	07/05/2020	9.47	Call	Bond Future	2,486.5800	2.4866	2,328.1700	2.3282	(6.371)	0	0	0
2019/10/21	R035	07/05/2020			Bond Future	9.6742	95.5292	9.7164	95.2166	0.436	0.0000	0.0000	0
2019/10/21	R035	07/05/2020	9.11	Put	Bond Future	5,720.9200	5.7209	5,922.5800	5.9226	3.525	0	0	0
2019/10/21	R035	07/05/2020	9.11	Call	Bond Future	1,388.2600	1.3883	1,277.2400	1.2772	(7.997)	0	0	5,000
2019/10/21	R035	07/05/2020	9.75	Put	Bond Future	2,980.1100	2.9801	3,100.7700	3.1008	4.049	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
2019/10/21	R035	07/05/2020	10.75	Call	Bond Future	8,525.5100		8.5255	8,253.6600	8.2537	(3.189)	0	0	0
2019/10/21	R035	07/05/2020	9.48	Call	Bond Future	2,521.9400		2.5219	2,362.2600	2.3623	(6.332)	0	0	0
2019/10/21	R035	07/05/2020	9.47	Put	Bond Future	4,022.2900		4.0223	4,176.5600	4.1766	3.835	0	0	0
2019/10/21	R035	07/05/2020	9.49	Call	Bond Future	2,557.2700		2.5573	2,396.3200	2.3963	(6.294)	0	0	0
2019/10/21	R035	07/05/2020	9.49	Put	Bond Future	3,940.9900		3.9410	4,092.7200	4.0927	3.850	0	0	0
2019/10/21	R035	06/08/2020	9.00	Put	Bond Future	8,035.9900		8.0360	8,227.7000	8.2277	2.386	0	0	0
2019/10/21	R035	06/08/2020	9.92	Put	Bond Future	4,094.1200		4.0941	4,209.1200	4.2091	2.809	0	0	0
2019/10/21	R035	06/08/2020			Bond Future	9.7379		97.3073	9.7815	96.9888	0.448	0.0000	0.0000	0
2019/10/21	R035	06/08/2020	9.00	Call	Bond Future	2,398.1600		2.3982	2,271.3800	2.2714	(5.287)	0	0	24,761
2019/10/21	R035	06/08/2020	9.92	Call	Bond Future	5,414.1200		5.4141	5,210.6300	5.2106	(3.759)	0	0	0
2019/10/21	R035	06/08/2020	9.93	Call	Bond Future	5,454.5700		5.4546	5,250.3200	5.2503	(3.745)	0	0	0
2019/10/21	R035	06/08/2020	9.91	Put	Bond Future	4,125.5800		4.1256	4,241.3300	4.2413	2.806	0	0	0
2019/10/21	R035	06/08/2020	8.75	Put	Bond Future	9,283.2400		9.2832	9,501.7600	9.5018	2.354	0	0	0
2019/10/21	R035	06/08/2020	8.75	Call	Bond Future	1,624.1400		1.6241	1,524.1700	1.5242	(6.155)	0	0	3,000
2019/10/21	R035	06/08/2020	9.93	Put	Bond Future	4,062.8800		4.0629	4,177.1200	4.1771	2.812	0	0	0
2019/10/21	R035	06/08/2020	9.91	Call	Bond Future	5,373.8100		5.3738	5,171.0700	5.1711	(3.773)	0	0	0
2019/10/21	R186	07/11/2019	8.94	Call	Bond Future	3,877.3800		3.8774	3,733.3900	3.7334	(3.714)	0	0	0
2019/10/21	R186	07/11/2019	8.20	Call	Bond Future	542.1100		0.5421	432.2700	0.4323	(20.262)	0	0	0
2019/10/21	R186	07/11/2019	8.23	Call	Bond Future	621.9800		0.6220	505.2300	0.5052	(18.771)	0	0	4,955
2019/10/21	R186	07/11/2019			Bond Future	8.2460		116.0550	8.2707	115.9144	0.300	0.0000	0.0000	124,241
2019/10/21	R186	07/11/2019	8.94	Put	Bond Future	11.3000		0.0113	7.9300	0.0079	(29.823)	0	0	0
2019/10/21	R186	07/11/2019	8.25	Put	Bond Future	656.1800		0.6562	675.7500	0.6758	2.982	0	0	3,750
2019/10/21	R186	07/11/2019	8.25	Call	Bond Future	679.0300		0.6790	557.9800	0.5580	(17.827)	0	0	3,750
2019/10/21	R186	07/11/2019	8.73	Call	Bond Future	2,762.8300		2.7628	2,614.0500	2.6140	(5.385)	0	0	0
2019/10/21	R186	07/11/2019	8.73	Put	Bond Future	48.1900		0.0482	40.0300	0.0400	(16.933)	0	0	4,955
2019/10/21	R186	07/11/2019	8.95	Call	Bond Future	3,931.0200		3.9310	3,787.2000	3.7872	(3.659)	0	0	0
2019/10/21	R186	07/11/2019	8.96	Put	Bond Future	9.7800		0.0098	6.7300	0.0067	(31.186)	0	0	0
2019/10/21	R186	07/11/2019	8.20	Put	Bond Future	804.5400		0.8045	835.3200	0.8353	3.826	0	0	7,500
2019/10/21	R186	07/11/2019	8.23	Put	Bond Future	713.1300		0.7131	737.0000	0.7370	3.347	0	0	0
2019/10/21	R186	07/11/2019	8.95	Put	Bond Future	10.5100		0.0105	7.3100	0.0073	(30.447)	0	0	0
2019/10/21	R186	07/11/2019	8.96	Call	Bond Future	3,984.7000		3.9847	3,841.0300	3.8410	(3.606)	0	0	0
2019/10/21	R186	06/02/2020	8.11	Put	Bond Future	2,107.5800		2.1076	2,173.7200	2.1737	3.138	0	0	0
2019/10/21	R186	06/02/2020	8.50	Call	Bond Future	2,233.2600		2.2333	2,124.4600	2.1245	(4.872)	0	0	0
2019/10/21	R186	06/02/2020	8.57	Call	Bond Future	2,486.1800		2.4862	2,372.7800	2.3728	(4.561)	0	0	0
2019/10/21	R186	06/02/2020			Bond Future	8.2912		112.8496	8.3172	112.7063	0.313	0.0000	0.0000	6,490
2019/10/21	R186	06/02/2020	8.11	Call	Bond Future	1,101.2200		1.1012	1,024.0700	1.0241	(7.006)	0	0	1,007
2019/10/21	R186	06/02/2020	8.55	Call	Bond Future	2,412.7700		2.4128	2,300.6400	2.3006	(4.647)	0	0	0
2019/10/21	R186	06/02/2020	8.55	Put	Bond Future	995.3500		0.9953	1,026.5100	1.0265	3.131	0	0	0
2019/10/21	R186	06/02/2020	9.00	Put	Bond Future	431.5800		0.4316	442.1100	0.4421	2.440	0	0	1,007
2019/10/21	R186	06/02/2020	8.50	Put	Bond Future	1,087.8800		1.0879	1,122.3700	1.1224	3.170	0	0	1,007
2019/10/21	R186	06/02/2020	8.57	Put	Bond Future	960.1900		0.9602	990.0800	0.9901	3.113	0	0	0
2019/10/21	R186	06/02/2020	9.00	Call	Bond Future	4,258.9700		4.2590	4,126.2100	4.1262	(3.117)	0	0	0
2019/10/21	R186	06/02/2020	8.56	Call	Bond Future	2,449.4700		2.4495	2,336.7000	2.3367	(4.604)	0	0	0
2019/10/21	R186	06/02/2020	8.56	Put	Bond Future	977.7500		0.9778	1,008.2700	1.0083	3.121	0	0	0
2019/10/21	R186	07/05/2020	8.93	Call	Bond Future	4,200.8900		4.2009	4,082.4800	4.0825	(2.819)	0	0	0
2019/10/21	R186	07/05/2020	8.28	Put	Bond Future	2,283.7100		2.2837	2,343.6900	2.3437	2.626	0	0	0
2019/10/21	R186	07/05/2020	8.09	Put	Bond Future	2,822.0100		2.8220	2,894.2000	2.8942	2.558	0	0	0

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2019/10/21	R186	07/05/2020			Bond Future		8.3379	114.9023	8.3652	114.7565	0.328	0.0000	0.0000	0
2019/10/21	R186	07/05/2020	8.08	Call	Bond Future	1,463.5700		1.4636	1,390.5900	1.3906	(4.986)	0	0	0
2019/10/21	R186	07/05/2020	8.08	Put	Bond Future	2,852.8800		2.8529	2,925.7400	2.9257	2.554	0	0	0
2019/10/21	R186	07/05/2020	8.93	Put	Bond Future	1,093.3900		1.0934	1,120.8200	1.1208	2.509	0	0	6,000
2019/10/21	R186	07/05/2020	8.28	Call	Bond Future	1,973.7300		1.9737	1,887.8700	1.8879	(4.350)	0	0	6,000
2019/10/21	R186	07/05/2020	8.09	Call	Bond Future	1,486.9900		1.4870	1,413.3400	1.4133	(4.953)	0	0	0
2019/10/21	R186	07/05/2020	8.07	Call	Bond Future	1,440.0500		1.4400	1,367.7300	1.3677	(5.022)	0	0	0
2019/10/21	R186	07/05/2020	8.07	Put	Bond Future	2,883.6700		2.8837	2,957.1900	2.9572	2.550	0	0	0
2019/10/21	R186	07/05/2020	7.60	Put	Bond Future	4,613.0700		4.6131	4,718.1600	4.7182	2.278	0	0	0
2019/10/21	R186	07/05/2020	7.60	Call	Bond Future	578.3700		0.5784	537.6200	0.5376	(7.046)	0	0	6,000
2019/10/21	R186	06/08/2020	8.38	Put	Bond Future	2,611.8600		2.6119	2,671.6200	2.6716	2.288	0	0	0
2019/10/21	R186	06/08/2020			Bond Future	8.3792		111.7361	8.4079	111.5876	0.343	0.0000	0.0000	0
2019/10/21	R186	06/08/2020	8.37	Call	Bond Future	2,586.0800		2.5861	2,497.8100	2.4978	(3.413)	0	0	0
2019/10/21	R186	06/08/2020	8.37	Put	Bond Future	2,633.5900		2.6336	2,693.8400	2.6938	2.288	0	0	0
2019/10/21	R186	06/08/2020	8.38	Call	Bond Future	2,616.0500		2.6161	2,527.2900	2.5273	(3.393)	0	0	0
2019/10/21	R186	06/08/2020	8.36	Call	Bond Future	2,555.8600		2.5559	2,468.0900	2.4681	(3.434)	0	0	0
2019/10/21	R186	06/08/2020	8.36	Put	Bond Future	2,655.1000		2.6551	2,715.8500	2.7158	2.288	0	0	0
2019/10/21	R197	07/11/2019			Bond Future	308.5868		308.5868	308.5856	308.5856	0.000	0.0000	0.0000	1,557
2019/10/21	R197	06/02/2020			Bond Future	306.5886		306.5886	306.5870	306.5870	(0.001)	0.0000	0.0000	990
2019/10/21	R197	07/05/2020			Bond Future	312.2388		312.2388	312.2376	312.2376	0.000	0.0000	0.0000	0
2019/10/21	R197	06/08/2020			Bond Future	310.3290		310.3290	310.3278	310.3278	0.000	0.0000	0.0000	0
2019/10/21	R202	07/11/2019			Bond Future	233.3677		233.3677	233.3712	233.3712	0.002	0.0000	0.0000	8,373
2019/10/21	R202	06/02/2020			Bond Future	233.5797		233.5797	233.5830	233.5830	0.001	0.0000	0.0000	700
2019/10/21	R202	07/05/2020			Bond Future	237.8847		237.8847	237.8882	237.8882	0.001	0.0000	0.0000	0
2019/10/21	R202	06/08/2020			Bond Future	238.2275		238.2275	238.2313	238.2313	0.002	0.0000	0.0000	0
2019/10/21	R207	07/11/2019	2.08	Put	Bond Future	847.6800		0.8477	848.4100	0.8484	0.086	0	0	0
2019/10/21	R207	07/11/2019			Bond Future	6.8183		102.4008	6.8224	102.4000	0.060	0.0000	0.0000	3,123
2019/10/21	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	R207	07/11/2019	2.07	Put	Bond Future	849.4800		0.8495	850.2100	0.8502	0.086	0	0	0
2019/10/21	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/21	R207	07/11/2019	2.06	Put	Bond Future	851.2900		0.8513	852.0200	0.8520	0.086	0	0	0
2019/10/21	R208	07/11/2019	6.83	Call	Bond Future	292.9300		0.2929	289.1100	0.2891	(1.304)	0	0	0
2019/10/21	R208	07/11/2019	6.82	Put	Bond Future	9.7300		0.0097	7.2000	0.0072	(26.002)	0	0	0
2019/10/21	R208	07/11/2019			Bond Future	6.6115		100.9633	6.6126	100.9619	0.017	0.0000	0.0000	11,215
2019/10/21	R208	07/11/2019	6.84	Call	Bond Future	304.9300		0.3049	301.2800	0.3013	(1.197)	0	0	0
2019/10/21	R208	07/11/2019	6.84	Put	Bond Future	7.6200		0.0076	5.4600	0.0055	(28.346)	0	0	0
2019/10/21	R208	07/11/2019	6.83	Put	Bond Future	8.6000		0.0086	6.2700	0.0063	(27.093)	0	0	0
2019/10/21	R208	07/11/2019	6.82	Call	Bond Future	281.0700		0.2811	277.0500	0.2770	(1.430)	0	0	0
2019/10/21	R208	06/02/2020	6.13	Put	Bond Future	364.8400		0.3648	365.2700	0.3653	0.118	0	0	0
2019/10/21	R208	06/02/2020	6.12	Call	Bond Future	22.2300		0.0222	21.0600	0.0211	(5.263)	0	0	0
2019/10/21	R208	06/02/2020			Bond Future	6.4450		102.7892	6.4465	102.7876	0.023	0.0000	0.0000	0
2019/10/21	R208	06/02/2020	6.13	Call	Bond Future	23.5000		0.0235	22.2900	0.0223	(5.149)	0	0	0
2019/10/21	R208	06/02/2020	6.12	Put	Bond Future	374.4400		0.3744	374.9100	0.3749	0.126	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
2019/10/21	R208	06/02/2020	6.14	Call	Bond Future	24.9600	0.0250	23.7100	0.0237	(5.008)	0	0	0
2019/10/21	R208	06/02/2020	6.14	Put	Bond Future	355.4400	0.3554	355.8300	0.3558	0.110	0	0	0
2019/10/21	R208	07/05/2020	4.81	Call	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2019/10/21	R208	07/05/2020	4.80	Put	Bond Future	1,182.4800	1.1825	1,184.0300	1.1840	0.131	0	0	0
2019/10/21	R208	07/05/2020			Bond Future	6.1726	101.2556	6.1744	101.2541	0.030	0.0000	0.0000	0
2019/10/21	R208	07/05/2020	4.82	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2019/10/21	R208	07/05/2020	4.82	Put	Bond Future	1,165.1100	1.1651	1,166.6600	1.1667	0.133	0	0	0
2019/10/21	R208	07/05/2020	4.81	Put	Bond Future	1,173.7900	1.1738	1,175.3400	1.1753	0.132	0	0	0
2019/10/21	R208	07/05/2020	4.80	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2019/10/21	R208	06/08/2020	5.57	Put	Bond Future	192.4400	0.1924	192.3800	0.1924	(0.031)	0	0	0
2019/10/21	R208	06/08/2020			Bond Future	5.6206	103.1403	5.6231	103.1387	0.045	0.0000	0.0000	0
2019/10/21	R208	06/08/2020	5.56	Call	Bond Future	157.6600	0.1577	156.0300	0.1560	(1.034)	0	0	0
2019/10/21	R208	06/08/2020	5.56	Put	Bond Future	195.3900	0.1954	195.3400	0.1953	(0.026)	0	0	0
2019/10/21	R208	06/08/2020	5.57	Call	Bond Future	160.9400	0.1609	159.3000	0.1593	(1.019)	0	0	0
2019/10/21	R208	06/08/2020	5.55	Call	Bond Future	154.4100	0.1544	152.7900	0.1528	(1.049)	0	0	0
2019/10/21	R208	06/08/2020	5.55	Put	Bond Future	198.3700	0.1984	198.3300	0.1983	(0.020)	0	0	0
2019/10/21	R209	07/11/2019	9.82	Call	Bond Future	2,150.4800	2.1505	1,893.5400	1.8935	(11.948)	0	0	0
2019/10/21	R209	07/11/2019	9.77	Put	Bond Future	343.0100	0.3430	350.6500	0.3506	2.227	0	0	8,000
2019/10/21	R209	07/11/2019	9.33	Call	Bond Future	379.2900	0.3793	258.8900	0.2589	(31.744)	0	0	8,000
2019/10/21	R209	07/11/2019			Bond Future	9.5286	73.8013	9.5682	73.5425	0.415	0.0000	0.0000	100,287
2019/10/21	R209	07/11/2019	9.80	Call	Bond Future	2,049.6300	2.0496	1,794.8000	1.7948	(12.433)	0	0	0
2019/10/21	R209	07/11/2019	9.80	Put	Bond Future	300.7900	0.3008	304.7200	0.3047	1.307	0	0	0
2019/10/21	R209	07/11/2019	9.50	Put	Bond Future	995.5500	0.9956	1,069.3700	1.0694	7.415	0	0	0
2019/10/21	R209	07/11/2019	9.50	Call	Bond Future	807.5800	0.8076	622.6400	0.6226	(22.901)	0	0	5,000
2019/10/21	R209	07/11/2019	8.92	Put	Bond Future	4,174.4600	4.1745	4,420.7500	4.4207	5.900	0	0	0
2019/10/21	R209	07/11/2019	8.92	Call	Bond Future	20.8500	0.0208	8.3800	0.0084	(59.808)	0	0	8,000
2019/10/21	R209	07/11/2019	9.82	Put	Bond Future	275.1800	0.2752	277.0000	0.2770	0.661	0	0	0
2019/10/21	R209	07/11/2019	9.77	Call	Bond Future	1,901.5300	1.9015	1,650.4100	1.6504	(13.206)	0	0	0
2019/10/21	R209	07/11/2019	9.33	Put	Bond Future	1,698.7000	1.6987	1,837.0600	1.8371	8.145	0	0	0
2019/10/21	R209	07/11/2019	9.81	Call	Bond Future	2,099.8800	2.0999	1,843.9600	1.8440	(12.187)	0	0	0
2019/10/21	R209	07/11/2019	9.81	Put	Bond Future	287.7700	0.2878	290.6100	0.2906	0.987	0	0	0
2019/10/21	R209	06/02/2020	9.52	Put	Bond Future	2,363.8200	2.3638	2,474.6400	2.4746	4.688	0	0	0
2019/10/21	R209	06/02/2020			Bond Future	9.5890	75.1360	9.6298	74.8724	0.425	0.0000	0.0000	0
2019/10/21	R209	06/02/2020	9.51	Call	Bond Future	1,882.3400	1.8823	1,730.9600	1.7310	(8.042)	0	0	0
2019/10/21	R209	06/02/2020	9.51	Put	Bond Future	2,397.3300	2.3973	2,509.5200	2.5095	4.680	0	0	0
2019/10/21	R209	06/02/2020	9.52	Call	Bond Future	1,914.2600	1.9143	1,761.5100	1.7615	(7.980)	0	0	0
2019/10/21	R209	06/02/2020	9.50	Call	Bond Future	1,850.8700	1.8509	1,700.8600	1.7009	(8.105)	0	0	0
2019/10/21	R209	06/02/2020	9.50	Put	Bond Future	2,431.3800	2.4314	2,544.9400	2.5449	4.671	0	0	0
2019/10/21	R209	07/05/2020	9.47	Call	Bond Future	2,261.1400	2.2611	2,121.2500	2.1213	(6.187)	0	0	0
2019/10/21	R209	07/05/2020			Bond Future	9.6506	73.3515	9.6926	73.0831	0.435	0.0000	0.0000	0
2019/10/21	R209	07/05/2020	9.45	Call	Bond Future	2,200.2000	2.2002	2,062.4600	2.0625	(6.260)	0	0	0
2019/10/21	R209	07/05/2020	9.45	Put	Bond Future	3,501.8400	3.5018	3,632.4100	3.6324	3.729	0	0	0
2019/10/21	R209	07/05/2020	9.47	Put	Bond Future	3,431.5400	3.4315	3,559.9600	3.5600	3.742	0	0	0
2019/10/21	R209	07/05/2020	9.46	Call	Bond Future	2,230.5600	2.2306	2,091.7500	2.0918	(6.223)	0	0	0
2019/10/21	R209	07/05/2020	9.46	Put	Bond Future	3,466.5400	3.4665	3,596.0400	3.5960	3.736	0	0	0
2019/10/21	R209	06/08/2020	5.55	Put	Bond Future	34,800.5200	34.8005	35,073.6800	35.0737	0.785	0	0	0
2019/10/21	R209	06/08/2020	5.56	Call	Bond Future	0.4800	0.0005	0.3800	0.0004	(20.833)	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
2019/10/21	R209	06/08/2020			Bond Future	9.7095	74.7167	9.7527	74.4435	0.446	0.0000	0.0000	0
2019/10/21	R209	06/08/2020	5.57	Call	Bond Future	0.4900	0.0005	0.4000	0.0004	(18.367)	0	0	0
2019/10/21	R209	06/08/2020	5.57	Put	Bond Future	34,583.7100	34.5837	34,856.8700	34.8569	0.790	0	0	0
2019/10/21	R209	06/08/2020	5.55	Call	Bond Future	0.4600	0.0005	0.3700	0.0004	(19.565)	0	0	0
2019/10/21	R209	06/08/2020	5.56	Put	Bond Future	34,692.0500	34.6920	34,965.2000	34.9652	0.787	0	0	0
2019/10/21	R210	07/11/2019			Bond Future	188.5174	188.5174	188.5195	188.5195	0.001	0.0000	0.0000	1,055
2019/10/21	R210	06/02/2020			Bond Future	191.9732	191.9732	191.9753	191.9753	0.001	0.0000	0.0000	1,077
2019/10/21	R210	07/05/2020			Bond Future	192.8613	192.8613	192.8634	192.8634	0.001	0.0000	0.0000	0
2019/10/21	R210	06/08/2020			Bond Future	196.4951	196.4951	196.4975	196.4975	0.001	0.0000	0.0000	0
2019/10/21	R212	07/11/2019			Bond Future	162.1450	162.1450	162.1442	162.1442	0.000	0.0000	0.0000	7,384
2019/10/21	R212	06/02/2020			Bond Future	162.8715	162.8715	162.8706	162.8706	(0.001)	0.0000	0.0000	0
2019/10/21	R212	07/05/2020			Bond Future	165.8730	165.8730	165.8722	165.8722	0.000	0.0000	0.0000	0
2019/10/21	R212	06/08/2020			Bond Future	166.7049	166.7049	166.7042	166.7042	0.000	0.0000	0.0000	0
2019/10/21	R213	07/11/2019	9.59	Put	Bond Future	89.8900	0.0899	82.1000	0.0821	(8.666)	0	0	0
2019/10/21	R213	07/11/2019	9.58	Call	Bond Future	2,852.1600	2.8522	2,628.7000	2.6287	(7.835)	0	0	0
2019/10/21	R213	07/11/2019			Bond Future	9.1296	86.5741	9.1641	86.3584	0.378	0.0000	0.0000	23,319
2019/10/21	R213	07/11/2019	9.59	Call	Bond Future	2,906.9200	2.9069	2,683.4500	2.6835	(7.688)	0	0	0
2019/10/21	R213	07/11/2019	9.58	Put	Bond Future	94.9900	0.0950	87.2100	0.0872	(8.190)	0	0	0
2019/10/21	R213	07/11/2019	9.60	Call	Bond Future	2,961.8700	2.9619	2,738.4000	2.7384	(7.545)	0	0	0
2019/10/21	R213	07/11/2019	9.60	Put	Bond Future	85.0500	0.0851	77.2600	0.0773	(9.159)	0	0	0
2019/10/21	R213	06/02/2020	9.27	Call	Bond Future	2,172.8100	2.1728	2,028.0100	2.0280	(6.664)	0	0	0
2019/10/21	R213	06/02/2020	9.26	Put	Bond Future	1,736.1500	1.7362	1,812.0400	1.8120	4.371	0	0	0
2019/10/21	R213	06/02/2020			Bond Future	9.1943	88.1397	9.2301	87.9201	0.389	0.0000	0.0000	0
2019/10/21	R213	06/02/2020	9.28	Call	Bond Future	2,207.0400	2.2070	2,061.1400	2.0611	(6.611)	0	0	0
2019/10/21	R213	06/02/2020	9.28	Put	Bond Future	1,682.4800	1.6825	1,756.1600	1.7562	4.379	0	0	0
2019/10/21	R213	06/02/2020	9.27	Put	Bond Future	1,709.2500	1.7093	1,784.0300	1.7840	4.375	0	0	0
2019/10/21	R213	06/02/2020	9.26	Call	Bond Future	2,138.6500	2.1387	1,994.9600	1.9950	(6.719)	0	0	0
2019/10/21	R213	07/05/2020	9.01	Put	Bond Future	3,392.8700	3.3929	3,504.8600	3.5049	3.301	0	0	0
2019/10/21	R213	07/05/2020	9.00	Call	Bond Future	1,871.7200	1.8717	1,761.1000	1.7611	(5.910)	0	0	0
2019/10/21	R213	07/05/2020			Bond Future	9.2543	86.1910	9.2914	85.9675	0.400	0.0000	0.0000	0
2019/10/21	R213	07/05/2020	9.01	Call	Bond Future	1,898.7600	1.8988	1,787.2200	1.7872	(5.874)	0	0	0
2019/10/21	R213	07/05/2020	9.00	Put	Bond Future	3,427.7200	3.4277	3,540.6300	3.5406	3.294	0	0	0
2019/10/21	R213	07/05/2020	9.02	Call	Bond Future	1,926.0100	1.9260	1,813.5500	1.8135	(5.839)	0	0	0
2019/10/21	R213	07/05/2020	9.02	Put	Bond Future	3,358.2900	3.3583	3,469.3600	3.4694	3.307	0	0	0
2019/10/21	R213	06/08/2020	9.31	Call	Bond Future	3,280.9800	3.2810	3,147.3900	3.1474	(4.072)	0	0	0
2019/10/21	R213	06/08/2020			Bond Future	9.3105	87.7952	9.3489	87.5676	0.412	0.0000	0.0000	0
2019/10/21	R213	06/08/2020	9.29	Call	Bond Future	3,215.3000	3.2153	3,083.0700	3.0831	(4.113)	0	0	0
2019/10/21	R213	06/08/2020	9.29	Put	Bond Future	3,337.4900	3.3375	3,432.9000	3.4329	2.859	0	0	0
2019/10/21	R213	06/08/2020	9.31	Put	Bond Future	3,284.1900	3.2842	3,378.2400	3.3782	2.864	0	0	0
2019/10/21	R213	06/08/2020	9.30	Call	Bond Future	3,248.0700	3.2481	3,115.1600	3.1152	(4.092)	0	0	0
2019/10/21	R213	06/08/2020	9.30	Put	Bond Future	3,310.7400	3.3107	3,405.4700	3.4055	2.861	0	0	0
2019/10/21	R214	07/11/2019	10.02	Put	Bond Future	390.9200	0.3909	398.5200	0.3985	1.944	0	0	0
2019/10/21	R214	07/11/2019			Bond Future	9.7849	72.1100	9.8243	71.8424	0.404	0.0000	0.0000	16,236
2019/10/21	R214	07/11/2019	10.01	Call	Bond Future	1,911.2600	1.9113	1,652.7400	1.6527	(13.526)	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
2019/10/21	R214	07/11/2019	10.01	Put	Bond Future	407.2800	0.4073	416.3400	0.4163	2.225	0	0	0
2019/10/21	R214	07/11/2019	10.02	Call	Bond Future	1,960.5200	1.9605	1,700.5400	1.7005	(13.261)	0	0	0
2019/10/21	R214	07/11/2019	10.00	Call	Bond Future	1,862.4800	1.8625	1,605.5000	1.6055	(13.798)	0	0	0
2019/10/21	R214	07/11/2019	10.00	Put	Bond Future	424.2100	0.4242	434.8100	0.4348	2.499	0	0	0
2019/10/21	R214	06/02/2020	9.73	Call	Bond Future	1,877.5800	1.8776	1,725.3300	1.7253	(8.109)	0	0	0
2019/10/21	R214	06/02/2020			Bond Future	9.8513	73.4140	9.8920	73.1416	0.413	0.0000	0.0000	0
2019/10/21	R214	06/02/2020	9.71	Call	Bond Future	1,814.7300	1.8147	1,665.3000	1.6653	(8.234)	0	0	0
2019/10/21	R214	06/02/2020	9.71	Put	Bond Future	2,773.8700	2.7739	2,896.9000	2.8969	4.435	0	0	0
2019/10/21	R214	06/02/2020	9.73	Put	Bond Future	2,699.7400	2.6997	2,819.9500	2.8200	4.453	0	0	0
2019/10/21	R214	06/02/2020	9.72	Call	Bond Future	1,845.9300	1.8459	1,695.0900	1.6951	(8.171)	0	0	0
2019/10/21	R214	06/02/2020	9.72	Put	Bond Future	2,736.5300	2.7365	2,858.1500	2.8581	4.444	0	0	0
2019/10/21	R214	07/05/2020	9.77	Put	Bond Future	3,501.6100	3.5016	3,628.7900	3.6288	3.632	0	0	0
2019/10/21	R214	07/05/2020			Bond Future	9.9134	71.4513	9.9552	71.1739	0.422	0.0000	0.0000	0
2019/10/21	R214	07/05/2020	9.76	Call	Bond Future	2,506.7800	2.5068	2,357.6300	2.3576	(5.950)	0	0	0
2019/10/21	R214	07/05/2020	9.76	Put	Bond Future	3,537.3900	3.5374	3,665.6200	3.6656	3.625	0	0	0
2019/10/21	R214	07/05/2020	9.77	Call	Bond Future	2,538.9300	2.5389	2,388.7300	2.3887	(5.916)	0	0	0
2019/10/21	R214	07/05/2020	9.75	Call	Bond Future	2,475.0400	2.4750	2,326.9600	2.3270	(5.983)	0	0	0
2019/10/21	R214	07/05/2020	9.75	Put	Bond Future	3,573.6800	3.5737	3,702.9800	3.7030	3.618	0	0	0
2019/10/21	R214	06/08/2020	9.98	Put	Bond Future	3,815.8400	3.8158	3,931.1000	3.9311	3.021	0	0	0
2019/10/21	R214	06/08/2020	9.97	Call	Bond Future	3,830.6500	3.8306	3,664.1500	3.6642	(4.347)	0	0	0
2019/10/21	R214	06/08/2020			Bond Future	9.9725	72.7811	10.0156	72.4986	0.432	0.0000	0.0000	0
2019/10/21	R214	06/08/2020	9.98	Call	Bond Future	3,864.9300	3.8649	3,697.6500	3.6976	(4.328)	0	0	0
2019/10/21	R214	06/08/2020	9.97	Put	Bond Future	3,847.2800	3.8473	3,963.3200	3.9633	3.016	0	0	0
2019/10/21	R214	06/08/2020	9.99	Call	Bond Future	3,899.0900	3.8991	3,731.0200	3.7310	(4.310)	0	0	0
2019/10/21	R214	06/08/2020	9.99	Put	Bond Future	3,784.3800	3.7844	3,898.8500	3.8988	3.025	0	0	0
2019/10/21	R248	07/11/2019	10.02	Call	Bond Future	2,008.8100	2.0088	1,669.1700	1.6692	(16.908)	0	0	0
2019/10/21	R248	07/11/2019	10.01	Put	Bond Future	677.7100	0.6777	723.1600	0.7232	6.706	0	0	0
2019/10/21	R248	07/11/2019			Bond Future	9.8602	91.2184	9.9048	90.8365	0.452	0.0000	0.0000	89,546
2019/10/21	R248	07/11/2019	10.03	Call	Bond Future	2,067.0300	2.0670	1,724.3700	1.7244	(16.577)	0	0	0
2019/10/21	R248	07/11/2019	10.03	Put	Bond Future	625.7700	0.6258	665.0400	0.6650	6.275	0	0	0
2019/10/21	R248	07/11/2019	10.02	Put	Bond Future	651.3200	0.6513	693.6100	0.6936	6.493	0	0	0
2019/10/21	R248	07/11/2019	10.01	Call	Bond Future	1,951.2800	1.9513	1,614.8000	1.6148	(17.244)	0	0	0
2019/10/21	R248	06/02/2020	9.71	Put	Bond Future	3,737.5800	3.7376	3,939.7100	3.9397	5.408	0	0	0
2019/10/21	R248	06/02/2020			Bond Future	9.9286	92.8681	9.9745	92.4791	0.463	0.0000	0.0000	600
2019/10/21	R248	06/02/2020	9.71	Call	Bond Future	1,845.1300	1.8451	1,658.3100	1.6583	(10.125)	0	0	0
2019/10/21	R248	06/02/2020	9.70	Put	Bond Future	3,788.3500	3.7883	3,992.7100	3.9927	5.394	0	0	0
2019/10/21	R248	06/02/2020	9.72	Call	Bond Future	1,883.0200	1.8830	1,693.9700	1.6940	(10.040)	0	0	0
2019/10/21	R248	06/02/2020	9.72	Put	Bond Future	3,687.3700	3.6874	3,887.2700	3.8873	5.421	0	0	0
2019/10/21	R248	06/02/2020	9.70	Call	Bond Future	1,807.6600	1.8077	1,623.0700	1.6231	(10.212)	0	0	0
2019/10/21	R248	07/05/2020	9.79	Call	Bond Future	2,874.1400	2.8741	2,674.5700	2.6746	(6.944)	0	0	0
2019/10/21	R248	07/05/2020	9.77	Put	Bond Future	4,700.7200	4.7007	4,900.2500	4.9002	4.245	0	0	0
2019/10/21	R248	07/05/2020			Bond Future	9.9924	90.1174	10.0397	89.7215	0.473	0.0000	0.0000	0
2019/10/21	R248	07/05/2020	9.79	Put	Bond Future	4,603.7900	4.6038	4,800.1700	4.8002	4.266	0	0	0
2019/10/21	R248	07/05/2020	9.77	Call	Bond Future	2,797.0000	2.7970	2,600.5800	2.6006	(7.023)	0	0	0
2019/10/21	R248	07/05/2020	9.78	Put	Bond Future	4,652.1900	4.6522	4,850.1300	4.8501	4.255	0	0	0
2019/10/21	R248	07/05/2020	9.78	Call	Bond Future	2,835.5700	2.8356	2,637.5600	2.6376	(6.983)	0	0	0
2019/10/21	R248	06/08/2020	9.00	Put	Bond Future	11,258.8100	11.2588	11,544.6900	11.5447	2.539	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
2019/10/21	R248	06/08/2020	10.20	Call	Bond Future	6,090.6800	6.0907	5,837.3700	5.8374	(4.159)	0	0	0
2019/10/21	R248	06/08/2020			Bond Future	10.0535	91.7948	10.1023	91.3915	0.485	0.0000	0.0000	0
2019/10/21	R248	06/08/2020	9.25	Put	Bond Future	9,506.4000	9.5064	9,762.7500	9.7627	2.697	0	0	0
2019/10/21	R248	06/08/2020	9.25	Call	Bond Future	2,366.6800	2.3667	2,219.7300	2.2197	(6.209)	0	0	20,640
2019/10/21	R248	06/08/2020	10.18	Call	Bond Future	5,998.9900	5.9990	5,747.5900	5.7476	(4.191)	0	0	0
2019/10/21	R248	06/08/2020	10.18	Put	Bond Future	4,959.2700	4.9593	5,111.1700	5.1112	3.063	0	0	0
2019/10/21	R248	06/08/2020	9.00	Call	Bond Future	1,693.0600	1.6931	1,575.6400	1.5756	(6.935)	0	0	3,000
2019/10/21	R248	06/08/2020	10.20	Put	Bond Future	4,888.5100	4.8885	5,038.5000	5.0385	3.068	0	0	0
2019/10/21	R248	06/08/2020	10.19	Call	Bond Future	6,044.9400	6.0449	5,792.5800	5.7926	(4.175)	0	0	0
2019/10/21	R248	06/08/2020	10.19	Put	Bond Future	4,923.9300	4.9239	5,074.8700	5.0749	3.065	0	0	0

**Total** **1120854**