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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/10/2019 TO 25/10/2019

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
2019/10/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	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
2019/10/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	2025	07/11/2019			Bond Future	137.6351	137.6351	137.5013	137.5013	(0.097)	0.0000	0.0000	731
2019/10/25	2025	06/02/2020			Bond Future	138.6782	138.6782	138.5418	138.5418	(0.098)	0.0000	0.0000	1,363
2019/10/25	2025	07/05/2020			Bond Future	141.2339	141.2339	141.0951	141.0951	(0.098)	0.0000	0.0000	0
2019/10/25	2025	06/08/2020			Bond Future	142.3876	142.3876	142.2462	142.2462	(0.099)	0.0000	0.0000	0
2019/10/25	2029	07/11/2019			Bond Future	101.7111	101.7111	101.7125	101.7125	0.001	0.0000	0.0000	1,851
2019/10/25	2029	06/02/2020			Bond Future	103.5712	103.5712	103.5725	103.5725	0.001	0.0000	0.0000	3,860
2019/10/25	2029	07/05/2020			Bond Future	104.3675	104.3675	104.3689	104.3689	0.001	0.0000	0.0000	0
2019/10/25	2029	06/08/2020			Bond Future	106.3324	106.3324	106.3338	106.3338	0.001	0.0000	0.0000	0
2019/10/25	2030	07/11/2019	9.49	Put	Bond Future	16.6200	0.0166	7.4800	0.0075	(54.994)	0	0	0
2019/10/25	2030	07/11/2019	9.76	Put	Bond Future	1.6200	0.0016	0.5600	0.0006	(65.432)	0	0	5,500
2019/10/25	2030	07/11/2019	9.30	Put	Bond Future	69.9100	0.0699	37.3900	0.0374	(46.517)	0	0	2,750
2019/10/25	2030	07/11/2019	9.20	Put	Bond Future	138.6900	0.1387	80.9800	0.0810	(41.611)	0	0	2,750
2019/10/25	2030	07/11/2019	8.40	Put	Bond Future	3,384.9400	3.3849	3,033.4700	3.0335	(10.383)	0	0	0
2019/10/25	2030	07/11/2019			Bond Future	8.9193	96.1582	8.8634	96.5144	(0.628)	0.0000	0.0000	27,351
2019/10/25	2030	07/11/2019	9.48	Call	Bond Future	3,490.1700	3.4902	3,836.5700	3.8366	9.925	0	0	0
2019/10/25	2030	07/11/2019	9.48	Put	Bond Future	18.0000	0.0180	8.1800	0.0082	(54.556)	0	0	0
2019/10/25	2030	07/11/2019	9.10	Put	Bond Future	259.4200	0.2594	164.6400	0.1646	(36.535)	0	0	0
2019/10/25	2030	07/11/2019	9.10	Call	Bond Future	1,397.2600	1.3973	1,658.7000	1.6587	18.711	0	0	5,500
2019/10/25	2030	07/11/2019	8.60	Put	Bond Future	2,137.2500	2.1372	1,812.8200	1.8128	(15.180)	0	0	0
2019/10/25	2030	07/11/2019	8.60	Call	Bond Future	80.7400	0.0807	112.5300	0.1125	39.373	0	0	5,500
2019/10/25	2030	07/11/2019	9.30	Call	Bond Future	2,446.1600	2.4462	2,769.8600	2.7699	13.233	0	0	0
2019/10/25	2030	07/11/2019	9.05	Call	Bond Future	1,170.2100	1.1702	1,408.9200	1.4089	20.399	0	0	0
2019/10/25	2030	07/11/2019	9.05	Put	Bond Future	345.4300	0.3454	227.9200	0.2279	(34.018)	0	0	5,403
2019/10/25	2030	07/11/2019	9.49	Call	Bond Future	3,549.1700	3.5492	3,896.2500	3.8963	9.779	0	0	0
2019/10/25	2030	07/11/2019	9.76	Call	Bond Future	5,144.1900	5.1442	5,499.3500	5.4993	6.904	0	0	0
2019/10/25	2030	07/11/2019	9.85	Put	Bond Future	0.6900	0.0007	0.2200	0.0002	(68.116)	0	0	2,500
2019/10/25	2030	07/11/2019	8.57	Put	Bond Future	2,314.2500	2.3143	1,983.0600	1.9831	(14.311)	0	0	0
2019/10/25	2030	07/11/2019	9.20	Call	Bond Future	1,898.4900	1.8985	2,197.0000	2.1970	15.724	0	0	0
2019/10/25	2030	07/11/2019	9.25	Call	Bond Future	2,167.4600	2.1675	2,480.0800	2.4801	14.423	0	0	0
2019/10/25	2030	07/11/2019	8.40	Call	Bond Future	10.1700	0.0102	14.9200	0.0149	46.706	0	0	0
2019/10/25	2030	07/11/2019	9.47	Call	Bond Future	3,431.2500	3.4313	3,776.9100	3.7769	10.074	0	0	0
2019/10/25	2030	07/11/2019	9.47	Put	Bond Future	19.5000	0.0195	8.9400	0.0089	(54.154)	0	0	0
2019/10/25	2030	07/11/2019	9.12	Put	Bond Future	230.1700	0.2302	143.7400	0.1437	(37.551)	0	0	0
2019/10/25	2030	07/11/2019	9.12	Call	Bond Future	1,492.8400	1.4928	1,762.6300	1.7626	18.072	0	0	0
2019/10/25	2030	07/11/2019	9.70	Call	Bond Future	4,790.8800	4.7909	5,145.3400	5.1453	7.399	0	0	0
2019/10/25	2030	07/11/2019	9.70	Put	Bond Future	2.7800	0.0028	1.0200	0.0010	(63.309)	0	0	0
2019/10/25	2030	07/11/2019	9.35	Call	Bond Future	2,731.2300	2.7312	3,063.6200	3.0636	12.170	0	0	0
2019/10/25	2030	07/11/2019	9.35	Put	Bond Future	48.8000	0.0488	24.9700	0.0250	(48.832)	0	0	2,500
2019/10/25	2030	07/11/2019	9.85	Call	Bond Future	5,671.4400	5.6714	6,027.1900	6.0272	6.273	0	0	0
2019/10/25	2030	07/11/2019	8.57	Call	Bond Future	61.5100	0.0615	86.5400	0.0865	40.693	0	0	0
2019/10/25	2030	07/11/2019	8.95	Call	Bond Future	775.5100	0.7755	962.6000	0.9626	24.125	0	0	0
2019/10/25	2030	07/11/2019	8.95	Put	Bond Future	581.0600	0.5811	411.9300	0.4119	(29.107)	0	0	5,070

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2019/10/25	2030	07/11/2019	9.25	Put	Bond Future	98.7500	0.0988	55.1500	0.0551	(44.152)	0	0	0
2019/10/25	2030	06/02/2020	8.40	Call	Bond Future	493.8300	0.4938	567.1600	0.5672	14.849	0	0	5,820
2019/10/25	2030	06/02/2020	9.25	Call	Bond Future	2,841.8900	2.8419	3,073.5400	3.0735	8.151	0	0	0
2019/10/25	2030	06/02/2020	9.14	Call	Bond Future	2,416.4100	2.4164	2,628.6500	2.6287	8.783	0	0	0
2019/10/25	2030	06/02/2020	9.15	Put	Bond Future	1,388.9600	1.3890	1,240.5500	1.2406	(10.685)	0	0	0
2019/10/25	2030	06/02/2020			Bond Future	8.9776	93.8842	8.9195	94.2467	(0.647)	0.0000	0.0000	75,365
2019/10/25	2030	06/02/2020	9.00	Put	Bond Future	1,783.8800	1.7839	1,607.3600	1.6074	(9.895)	0	0	0
2019/10/25	2030	06/02/2020	9.00	Call	Bond Future	1,923.0300	1.9230	2,108.9700	2.1090	9.669	0	0	5,820
2019/10/25	2030	06/02/2020	8.40	Put	Bond Future	4,181.3500	4.1813	3,892.2200	3.8922	(6.915)	0	0	0
2019/10/25	2030	06/02/2020	9.25	Put	Bond Future	1,166.6600	1.1667	1,035.8500	1.0358	(11.212)	0	0	5,000
2019/10/25	2030	06/02/2020	9.14	Put	Bond Future	1,412.9300	1.4129	1,262.7100	1.2627	(10.632)	0	0	0
2019/10/25	2030	06/02/2020	9.15	Call	Bond Future	2,453.7800	2.4538	2,667.8300	2.6678	8.723	0	0	0
2019/10/25	2030	06/02/2020	9.16	Call	Bond Future	2,491.4100	2.4914	2,707.2700	2.7073	8.664	0	0	0
2019/10/25	2030	06/02/2020	9.16	Put	Bond Future	1,365.3100	1.3653	1,218.7100	1.2187	(10.737)	0	0	0
2019/10/25	2030	07/05/2020	8.78	Put	Bond Future	3,379.0300	3.3790	3,159.9300	3.1599	(6.484)	0	0	0
2019/10/25	2030	07/05/2020	8.79	Call	Bond Future	1,807.2800	1.8073	1,958.7900	1.9588	8.383	0	0	0
2019/10/25	2030	07/05/2020			Bond Future	9.0392	95.5917	8.9788	95.9609	(0.668)	0.0000	0.0000	0
2019/10/25	2030	07/05/2020	8.80	Call	Bond Future	1,834.2000	1.8342	1,987.1500	1.9872	8.339	0	0	0
2019/10/25	2030	07/05/2020	8.80	Put	Bond Future	3,308.2800	3.3083	3,092.0700	3.0921	(6.535)	0	0	0
2019/10/25	2030	07/05/2020	8.78	Call	Bond Future	1,780.3200	1.7803	1,930.3800	1.9304	8.429	0	0	0
2019/10/25	2030	07/05/2020	8.79	Put	Bond Future	3,343.6500	3.3437	3,126.0000	3.1260	(6.509)	0	0	0
2019/10/25	2030	06/08/2020	9.11	Call	Bond Future	3,236.7600	3.2368	3,430.4100	3.4304	5.983	0	0	0
2019/10/25	2030	06/08/2020			Bond Future	9.0983	93.3604	9.0355	93.7364	(0.690)	0.0000	0.0000	0
2019/10/25	2030	06/08/2020	9.09	Call	Bond Future	3,170.4300	3.1704	3,361.8600	3.3619	6.038	0	0	0
2019/10/25	2030	06/08/2020	9.09	Put	Bond Future	3,220.1500	3.2201	3,035.5900	3.0356	(5.731)	0	0	0
2019/10/25	2030	06/08/2020	9.11	Put	Bond Future	3,167.0100	3.1670	2,984.6700	2.9847	(5.757)	0	0	0
2019/10/25	2030	06/08/2020	9.10	Call	Bond Future	3,203.5200	3.2035	3,396.0700	3.3961	6.011	0	0	0
2019/10/25	2030	06/08/2020	9.10	Put	Bond Future	3,193.4800	3.1935	3,010.0400	3.0100	(5.744)	0	0	0
2019/10/25	2032	07/11/2019	9.71	Call	Bond Future	3,194.7000	3.1947	3,557.3100	3.5573	11.350	0	0	0
2019/10/25	2032	07/11/2019	9.70	Put	Bond Future	58.5300	0.0585	31.0500	0.0310	(46.950)	0	0	0
2019/10/25	2032	07/11/2019			Bond Future	9.2452	93.7035	9.1892	94.0920	(0.606)	0.0000	0.0000	20,850
2019/10/25	2032	07/11/2019	9.72	Call	Bond Future	3,257.0100	3.2570	3,621.1200	3.6211	11.179	0	0	0
2019/10/25	2032	07/11/2019	9.72	Put	Bond Future	51.0600	0.0511	26.6600	0.0267	(47.787)	0	0	0
2019/10/25	2032	07/11/2019	9.71	Put	Bond Future	54.6800	0.0547	28.7800	0.0288	(47.366)	0	0	0
2019/10/25	2032	07/11/2019	9.70	Call	Bond Future	3,132.5600	3.1326	3,493.5900	3.4936	11.525	0	0	0
2019/10/25	2032	06/02/2020	9.40	Put	Bond Future	1,837.6000	1.8376	1,658.0900	1.6581	(9.769)	0	0	0
2019/10/25	2032	06/02/2020			Bond Future	9.3095	95.3939	9.2516	95.7893	(0.622)	0.0000	0.0000	53,033
2019/10/25	2032	06/02/2020	9.39	Call	Bond Future	2,412.0100	2.4120	2,625.9200	2.6259	8.869	0	0	0
2019/10/25	2032	06/02/2020	9.39	Put	Bond Future	1,866.7300	1.8667	1,685.2600	1.6853	(9.721)	0	0	0
2019/10/25	2032	06/02/2020	9.40	Call	Bond Future	2,450.3200	2.4503	2,666.1900	2.6662	8.810	0	0	0
2019/10/25	2032	06/02/2020	9.38	Call	Bond Future	2,374.0000	2.3740	2,585.9300	2.5859	8.927	0	0	0
2019/10/25	2032	06/02/2020	9.38	Put	Bond Future	1,896.2300	1.8962	1,712.7800	1.7128	(9.674)	0	0	0
2019/10/25	2032	07/05/2020	9.19	Call	Bond Future	2,272.2400	2.2722	2,449.0100	2.4490	7.780	0	0	0
2019/10/25	2032	07/05/2020			Bond Future	9.3750	92.9694	9.3149	93.3721	(0.640)	0.0000	0.0000	0
2019/10/25	2032	07/05/2020	9.17	Call	Bond Future	2,210.6700	2.2107	2,384.3800	2.3844	7.858	0	0	0
2019/10/25	2032	07/05/2020	9.17	Put	Bond Future	3,595.3800	3.5954	3,366.4300	3.3664	(6.368)	0	0	0
2019/10/25	2032	07/05/2020	9.19	Put	Bond Future	3,520.5700	3.5206	3,294.6800	3.2947	(6.416)	0	0	0

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2019/10/25	2032	07/05/2020	9.18	Call	Bond Future	2,241.3400		2.2413	2,416.5800	2.4166	7.819	0	0	0
2019/10/25	2032	07/05/2020	9.18	Put	Bond Future	3,557.8200		3.5578	3,330.4000	3.3304	(6.392)	0	0	0
2019/10/25	2032	06/08/2020	9.46	Put	Bond Future	3,516.0400		3.5160	3,318.8500	3.3188	(5.608)	0	0	0
2019/10/25	2032	06/08/2020	9.45	Call	Bond Future	3,628.5200		3.6285	3,840.3000	3.8403	5.837	0	0	0
2019/10/25	2032	06/08/2020			Bond Future	9.4376		94.6982	9.3754	95.1084	(0.659)	0.0000	0.0000	0
2019/10/25	2032	06/08/2020	9.46	Call	Bond Future	3,663.1000		3.6631	3,876.0800	3.8761	5.814	0	0	0
2019/10/25	2032	06/08/2020	9.45	Put	Bond Future	3,547.1000		3.5471	3,348.7100	3.3487	(5.593)	0	0	0
2019/10/25	2032	06/08/2020	9.47	Call	Bond Future	3,698.1800		3.6982	3,912.3400	3.9123	5.791	0	0	0
2019/10/25	2032	06/08/2020	9.47	Put	Bond Future	3,485.5400		3.4855	3,289.5300	3.2895	(5.624)	0	0	0
2019/10/25	2033	07/11/2019			Bond Future	102.0778		102.0778	102.0796	102.0796	0.002	0.0000	0.0000	490
2019/10/25	2033	06/02/2020			Bond Future	103.9446		103.9446	103.9463	103.9463	0.002	0.0000	0.0000	5,770
2019/10/25	2033	07/05/2020			Bond Future	104.6647		104.6647	104.6665	104.6665	0.002	0.0000	0.0000	0
2019/10/25	2033	06/08/2020			Bond Future	106.6353		106.6353	106.6371	106.6371	0.002	0.0000	0.0000	0
2019/10/25	2037	07/11/2019	9.97	Call	Bond Future	2,643.6400		2.6436	3,015.2900	3.0153	14.058	0	0	0
2019/10/25	2037	07/11/2019			Bond Future	9.6405		92.8856	9.5846	93.3197	(0.581)	0.0000	0.0000	33,901
2019/10/25	2037	07/11/2019	9.95	Call	Bond Future	2,515.3900		2.5154	2,880.3700	2.8804	14.510	0	0	0
2019/10/25	2037	07/11/2019	9.95	Put	Bond Future	171.9100		0.1719	102.7700	0.1028	(40.219)	0	0	0
2019/10/25	2037	07/11/2019	9.97	Put	Bond Future	151.8700		0.1519	89.4000	0.0894	(41.134)	0	0	0
2019/10/25	2037	07/11/2019	9.96	Call	Bond Future	2,579.2900		2.5793	2,947.6700	2.9477	14.282	0	0	0
2019/10/25	2037	07/11/2019	9.96	Put	Bond Future	161.6200		0.1616	95.8800	0.0959	(40.676)	0	0	0
2019/10/25	2037	06/02/2020	9.67	Call	Bond Future	2,247.3400		2.2473	2,460.7600	2.4608	9.497	0	0	0
2019/10/25	2037	06/02/2020	9.66	Put	Bond Future	2,572.1800		2.5722	2,341.4800	2.3415	(8.969)	0	0	0
2019/10/25	2037	06/02/2020			Bond Future	9.7075		90.3019	9.6497	90.7438	(0.595)	0.0000	0.0000	58,025
2019/10/25	2037	06/02/2020	9.68	Call	Bond Future	2,286.2100		2.2862	2,501.8800	2.5019	9.434	0	0	0
2019/10/25	2037	06/02/2020	9.68	Put	Bond Future	2,496.3000		2.4963	2,270.1100	2.2701	(9.061)	0	0	0
2019/10/25	2037	06/02/2020	9.67	Put	Bond Future	2,533.9200		2.5339	2,305.4800	2.3055	(9.015)	0	0	0
2019/10/25	2037	06/02/2020	9.66	Call	Bond Future	2,209.0100		2.2090	2,420.1700	2.4202	9.559	0	0	0
2019/10/25	2037	07/05/2020	9.60	Put	Bond Future	3,966.6900		3.9667	3,716.7800	3.7168	(6.300)	0	0	0
2019/10/25	2037	07/05/2020	9.59	Call	Bond Future	2,587.7300		2.5877	2,786.0500	2.7861	7.664	0	0	0
2019/10/25	2037	07/05/2020			Bond Future	9.7768		91.9443	9.7172	92.3942	(0.610)	0.0000	0.0000	0
2019/10/25	2037	07/05/2020	9.60	Call	Bond Future	2,622.8700		2.6229	2,822.8800	2.8229	7.626	0	0	0
2019/10/25	2037	07/05/2020	9.59	Put	Bond Future	4,008.4300		4.0084	3,756.8300	3.7568	(6.277)	0	0	0
2019/10/25	2037	07/05/2020	9.61	Call	Bond Future	2,658.2600		2.6583	2,859.9600	2.8600	7.588	0	0	0
2019/10/25	2037	07/05/2020	9.61	Put	Bond Future	3,925.2900		3.9253	3,677.0700	3.6771	(6.324)	0	0	0
2019/10/25	2037	06/08/2020	9.88	Put	Bond Future	4,066.7900		4.0668	3,849.5400	3.8495	(5.342)	0	0	0
2019/10/25	2037	06/08/2020			Bond Future	9.8447		89.3945	9.7831	89.8529	(0.626)	0.0000	0.0000	0
2019/10/25	2037	06/08/2020	9.87	Call	Bond Future	4,288.5300		4.2885	4,528.3500	4.5283	5.592	0	0	0
2019/10/25	2037	06/08/2020	9.87	Put	Bond Future	4,101.6600		4.1017	3,883.1300	3.8831	(5.328)	0	0	0
2019/10/25	2037	06/08/2020	9.88	Call	Bond Future	4,327.4800		4.3275	4,568.5800	4.5686	5.571	0	0	0
2019/10/25	2037	06/08/2020	9.86	Call	Bond Future	4,250.0500		4.2500	4,488.5900	4.4886	5.613	0	0	0
2019/10/25	2037	06/08/2020	9.86	Put	Bond Future	4,137.0900		4.1371	3,917.2800	3.9173	(5.313)	0	0	0
2019/10/25	2038	07/11/2019			Bond Future	120.3098		120.3098	120.3116	120.3116	0.002	0.0000	0.0000	11,584
2019/10/25	2038	06/02/2020			Bond Future	120.8516		120.8516	120.8535	120.8535	0.002	0.0000	0.0000	10,425
2019/10/25	2038	07/05/2020			Bond Future	123.0789		123.0789	123.0808	123.0808	0.002	0.0000	0.0000	0
2019/10/25	2038	06/08/2020			Bond Future	123.7026		123.7026	123.7045	123.7045	0.002	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
2019/10/25	2040	07/11/2019	10.04	Put	Bond Future	279.5500	0.2795	183.3600	0.1834	(34.409)	0	0	0
2019/10/25	2040	07/11/2019	10.03	Call	Bond Future	2,237.6900	2.2377	2,559.9900	2.5600	14.403	0	0	0
2019/10/25	2040	07/11/2019	9.80	Put	Bond Future	914.2300	0.9142	691.2700	0.6913	(24.388)	0	0	0
2019/10/25	2040	07/11/2019	9.30	Put	Bond Future	4,223.8700	4.2239	3,810.3700	3.8104	(9.790)	0	0	0
2019/10/25	2040	07/11/2019			Bond Future	9.7908	95.6095	9.7398	96.0322	(0.521)	0.0000	0.0000	7,805
2019/10/25	2040	07/11/2019	10.04	Call	Bond Future	2,301.8400	2.3018	2,628.3000	2.6283	14.183	0	0	0
2019/10/25	2040	07/11/2019	10.03	Put	Bond Future	295.2000	0.2952	194.8500	0.1948	(33.994)	0	0	0
2019/10/25	2040	07/11/2019	9.80	Call	Bond Future	990.2300	0.9902	1,189.9200	1.1899	20.166	0	0	1,260
2019/10/25	2040	07/11/2019	9.30	Call	Bond Future	27.4600	0.0275	36.6100	0.0366	33.321	0	0	1,260
2019/10/25	2040	07/11/2019	10.05	Call	Bond Future	2,366.5700	2.3666	2,697.0700	2.6971	13.965	0	0	0
2019/10/25	2040	07/11/2019	10.05	Put	Bond Future	264.6000	0.2646	172.4500	0.1725	(34.826)	0	0	0
2019/10/25	2040	06/02/2020	9.76	Call	Bond Future	2,206.3800	2.2064	2,399.2100	2.3992	8.740	0	0	0
2019/10/25	2040	06/02/2020	9.00	Put	Bond Future	7,733.2000	7.7332	7,347.6500	7.3476	(4.986)	0	0	0
2019/10/25	2040	06/02/2020			Bond Future	9.8594	92.8245	9.8068	93.2547	(0.533)	0.0000	0.0000	40,301
2019/10/25	2040	06/02/2020	8.40	Put	Bond Future	13,228.3800	13.2284	12,803.4500	12.8035	(3.212)	0	0	0
2019/10/25	2040	06/02/2020	8.40	Call	Bond Future	24.4700	0.0245	29.6500	0.0296	21.169	0	0	0
2019/10/25	2040	06/02/2020	9.74	Call	Bond Future	2,129.1000	2.1291	2,317.5800	2.3176	8.853	0	0	0
2019/10/25	2040	06/02/2020	9.74	Put	Bond Future	3,110.2500	3.1102	2,868.6200	2.8686	(7.769)	0	0	0
2019/10/25	2040	06/02/2020	9.76	Put	Bond Future	3,022.0900	3.0221	2,784.8100	2.7848	(7.852)	0	0	0
2019/10/25	2040	06/02/2020	9.00	Call	Bond Future	291.3500	0.2914	335.9100	0.3359	15.294	0	0	0
2019/10/25	2040	06/02/2020	9.75	Call	Bond Future	2,167.5500	2.1675	2,358.2100	2.3582	8.796	0	0	0
2019/10/25	2040	06/02/2020	9.75	Put	Bond Future	3,065.9200	3.0659	2,826.4700	2.8265	(7.810)	0	0	0
2019/10/25	2040	07/05/2020	9.74	Call	Bond Future	2,731.5500	2.7315	2,922.9400	2.9229	7.007	0	0	0
2019/10/25	2040	07/05/2020	9.75	Put	Bond Future	4,237.4700	4.2375	3,992.4900	3.9925	(5.781)	0	0	0
2019/10/25	2040	07/05/2020			Bond Future	9.9303	94.5128	9.8760	94.9508	(0.547)	0.0000	0.0000	0
2019/10/25	2040	07/05/2020	9.74	Put	Bond Future	4,281.5000	4.2815	4,034.8500	4.0349	(5.761)	0	0	0
2019/10/25	2040	07/05/2020	9.75	Call	Bond Future	2,770.0000	2.7700	2,963.0600	2.9631	6.970	0	0	0
2019/10/25	2040	07/05/2020	9.73	Call	Bond Future	2,693.6400	2.6936	2,883.3600	2.8834	7.043	0	0	0
2019/10/25	2040	07/05/2020	9.73	Put	Bond Future	4,326.1900	4.3262	4,077.8700	4.0779	(5.740)	0	0	0
2019/10/25	2040	06/08/2020	10.02	Put	Bond Future	4,399.8700	4.3999	4,185.9300	4.1859	(4.862)	0	0	0
2019/10/25	2040	06/08/2020	10.03	Call	Bond Future	4,601.1900	4.6012	4,834.6200	4.8346	5.073	0	0	0
2019/10/25	2040	06/08/2020	10.04	Call	Bond Future	4,642.7300	4.6427	4,877.4200	4.8774	5.055	0	0	0
2019/10/25	2040	06/08/2020			Bond Future	9.9998	91.7602	9.9438	92.2064	(0.560)	0.0000	0.0000	0
2019/10/25	2040	06/08/2020	10.02	Call	Bond Future	4,559.8000	4.5598	4,791.9900	4.7920	5.092	0	0	0
2019/10/25	2040	06/08/2020	10.04	Put	Bond Future	4,324.8200	4.3248	4,113.3800	4.1134	(4.889)	0	0	0
2019/10/25	2040	06/08/2020	10.03	Put	Bond Future	4,362.2100	4.3622	4,149.5100	4.1495	(4.876)	0	0	0
2019/10/25	2044	07/11/2019	10.07	Put	Bond Future	354.0300	0.3540	239.1000	0.2391	(32.463)	0	0	0
2019/10/25	2044	07/11/2019	9.74	Put	Bond Future	1,533.7800	1.5338	1,234.1100	1.2341	(19.538)	0	0	0
2019/10/25	2044	07/11/2019	10.52	Call	Bond Future	5,319.1200	5.3191	5,736.8300	5.7368	7.853	0	0	0
2019/10/25	2044	07/11/2019			Bond Future	9.8555	92.3213	9.8046	92.7504	(0.517)	0.0000	0.0000	12,068
2019/10/25	2044	07/11/2019	10.06	Call	Bond Future	2,060.7600	2.0608	2,370.3900	2.3704	15.025	0	0	0
2019/10/25	2044	07/11/2019	10.06	Put	Bond Future	372.8600	0.3729	253.3400	0.2533	(32.055)	0	0	0
2019/10/25	2044	07/11/2019	10.52	Put	Bond Future	22.8500	0.0229	11.4100	0.0114	(50.066)	0	0	328
2019/10/25	2044	07/11/2019	10.07	Call	Bond Future	2,123.1200	2.1231	2,437.3400	2.4373	14.800	0	0	0
2019/10/25	2044	07/11/2019	9.19	Call	Bond Future	3.5100	0.0035	4.6800	0.0047	33.333	0	0	328
2019/10/25	2044	07/11/2019	9.74	Call	Bond Future	556.2300	0.5562	685.7100	0.6857	23.278	0	0	328

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
2019/10/25	2044	07/11/2019	10.05	Call	Bond Future	1,999.1000	1.9991	2,304.0300	2.3040	15.253	0	0	0
2019/10/25	2044	07/11/2019	10.05	Put	Bond Future	392.5100	0.3925	268.2900	0.2683	(31.648)	0	0	0
2019/10/25	2044	07/11/2019	9.19	Put	Bond Future	5,886.4800	5.8865	5,458.5000	5.4585	(7.271)	0	0	0
2019/10/25	2044	06/02/2020	9.74	Call	Bond Future	1,874.9600	1.8750	2,052.0700	2.0521	9.446	0	0	328
2019/10/25	2044	06/02/2020	10.78	Put	Bond Future	670.4500	0.6705	593.4300	0.5934	(11.488)	0	0	328
2019/10/25	2044	06/02/2020	9.77	Put	Bond Future	3,264.6000	3.2646	3,011.7700	3.0118	(7.745)	0	0	0
2019/10/25	2044	06/02/2020			Bond Future	9.9224	89.6023	9.8699	90.0391	(0.529)	0.0000	0.0000	31,571
2019/10/25	2044	06/02/2020	9.09	Put	Bond Future	7,657.4400	7.6574	7,267.0200	7.2670	(5.099)	0	0	0
2019/10/25	2044	06/02/2020	9.09	Call	Bond Future	297.0300	0.2970	343.3600	0.3434	15.598	0	0	328
2019/10/25	2044	06/02/2020	9.74	Put	Bond Future	3,407.0200	3.4070	3,147.3800	3.1474	(7.621)	0	0	0
2019/10/25	2044	06/02/2020	9.77	Call	Bond Future	1,987.4800	1.9875	2,171.4000	2.1714	9.254	0	0	0
2019/10/25	2044	06/02/2020	10.78	Call	Bond Future	7,325.8200	7.3258	7,685.5500	7.6855	4.910	0	0	0
2019/10/25	2044	06/02/2020	9.78	Call	Bond Future	2,025.2600	2.0253	2,211.4500	2.2115	9.193	0	0	0
2019/10/25	2044	06/02/2020	9.76	Put	Bond Future	3,311.8600	3.3119	3,056.7700	3.0568	(7.702)	0	0	0
2019/10/25	2044	06/02/2020	9.78	Put	Bond Future	3,217.6600	3.2177	2,967.1000	2.9671	(7.787)	0	0	0
2019/10/25	2044	06/02/2020	9.76	Call	Bond Future	1,949.8900	1.9499	2,131.5500	2.1316	9.316	0	0	0
2019/10/25	2044	07/05/2020	9.81	Call	Bond Future	2,844.0600	2.8441	3,040.4900	3.0405	6.907	0	0	0
2019/10/25	2044	07/05/2020	9.79	Put	Bond Future	4,439.9300	4.4399	4,188.2500	4.1882	(5.669)	0	0	0
2019/10/25	2044	07/05/2020	9.26	Call	Bond Future	1,108.8400	1.1088	1,212.8800	1.2129	9.383	0	0	556
2019/10/25	2044	07/05/2020	9.33	Call	Bond Future	1,282.6400	1.2826	1,398.0000	1.3980	8.994	0	0	100
2019/10/25	2044	07/05/2020	9.98	Call	Bond Future	3,532.0100	3.5320	3,756.5100	3.7565	6.356	0	0	100
2019/10/25	2044	07/05/2020			Bond Future	9.9913	91.2319	9.9371	91.6766	(0.542)	0.0000	0.0000	0
2019/10/25	2044	07/05/2020	9.81	Put	Bond Future	4,347.4700	4.3475	4,099.1400	4.0991	(5.712)	0	0	0
2019/10/25	2044	07/05/2020	9.79	Call	Bond Future	2,768.0900	2.7681	2,961.1700	2.9612	6.975	0	0	0
2019/10/25	2044	07/05/2020	9.33	Put	Bond Future	6,976.3700	6.9764	6,646.9700	6.6470	(4.722)	0	0	0
2019/10/25	2044	07/05/2020	9.80	Put	Bond Future	4,393.5000	4.3935	4,143.5000	4.1435	(5.690)	0	0	0
2019/10/25	2044	07/05/2020	9.26	Put	Bond Future	7,440.3100	7.4403	7,099.5900	7.0996	(4.579)	0	0	0
2019/10/25	2044	07/05/2020	9.91	Put	Bond Future	3,908.8900	3.9089	3,677.2100	3.6772	(5.927)	0	0	0
2019/10/25	2044	07/05/2020	9.98	Put	Bond Future	3,624.4200	3.6244	3,404.1600	3.4042	(6.077)	0	0	0
2019/10/25	2044	07/05/2020	11.09	Call	Bond Future	9,360.0400	9.3600	9,719.0400	9.7190	3.835	0	0	0
2019/10/25	2044	07/05/2020	9.80	Call	Bond Future	2,805.9400	2.8059	3,000.7000	3.0007	6.941	0	0	0
2019/10/25	2044	07/05/2020	9.91	Call	Bond Future	3,239.9400	3.2399	3,453.0200	3.4530	6.577	0	0	556
2019/10/25	2044	07/05/2020	11.02	Call	Bond Future	8,980.7200	8.9807	9,333.2000	9.3332	3.925	0	0	0
2019/10/25	2044	07/05/2020	11.02	Put	Bond Future	1,190.2800	1.1903	1,098.0000	1.0980	(7.753)	0	0	556
2019/10/25	2044	07/05/2020	11.09	Put	Bond Future	1,081.7300	1.0817	995.9700	0.9960	(7.928)	0	0	100
2019/10/25	2044	06/08/2020	9.01	Call	Bond Future	1,247.5000	1.2475	1,344.2100	1.3442	7.752	0	0	140
2019/10/25	2044	06/08/2020	9.66	Call	Bond Future	3,063.4000	3.0634	3,244.7800	3.2448	5.921	0	0	140
2019/10/25	2044	06/08/2020	9.88	Call	Bond Future	3,868.7300	3.8687	4,079.4000	4.0794	5.445	0	0	0
2019/10/25	2044	06/08/2020			Bond Future	10.0589	88.5436	10.0030	88.9967	(0.555)	0.0000	0.0000	0
2019/10/25	2044	06/08/2020	9.86	Call	Bond Future	3,792.1800	3.7922	4,000.2300	4.0002	5.486	0	0	0
2019/10/25	2044	06/08/2020	9.86	Put	Bond Future	5,422.6200	5.4226	5,177.6000	5.1776	(4.518)	0	0	0
2019/10/25	2044	06/08/2020	9.01	Put	Bond Future	10,439.0600	10.4391	10,082.7000	10.0827	(3.414)	0	0	0
2019/10/25	2044	06/08/2020	9.66	Put	Bond Future	6,384.3800	6.3844	6,112.6900	6.1127	(4.256)	0	0	0
2019/10/25	2044	06/08/2020	9.88	Put	Bond Future	5,332.9500	5.3329	5,090.5500	5.0906	(4.545)	0	0	0
2019/10/25	2044	06/08/2020	10.93	Call	Bond Future	8,813.0900	8.8131	9,139.9700	9.1400	3.709	0	0	0
2019/10/25	2044	06/08/2020	10.93	Put	Bond Future	2,220.4700	2.2205	2,094.2800	2.0943	(5.683)	0	0	140
2019/10/25	2044	06/08/2020	9.87	Call	Bond Future	3,830.5200	3.8305	4,039.8800	4.0399	5.466	0	0	0
2019/10/25	2044	06/08/2020	9.87	Put	Bond Future	5,377.7900	5.3778	5,134.0800	5.1341	(4.532)	0	0	0

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2019/10/25	2046	07/11/2019			Bond Future	110.7318	110.7318	110.7336	110.7336	0.002	0.0000	0.0000	12,374
2019/10/25	2046	06/02/2020			Bond Future	112.7567	112.7567	112.7586	112.7586	0.002	0.0000	0.0000	4,591
2019/10/25	2046	07/05/2020			Bond Future	113.0867	113.0867	113.0887	113.0887	0.002	0.0000	0.0000	0
2019/10/25	2046	06/08/2020			Bond Future	115.2157	115.2157	115.2177	115.2177	0.002	0.0000	0.0000	0
2019/10/25	2050	07/11/2019			Bond Future	115.4841	115.4841	115.4862	115.4862	0.002	0.0000	0.0000	5,298
2019/10/25	2050	06/02/2020			Bond Future	115.7604	115.7604	115.7623	115.7623	0.002	0.0000	0.0000	8,732
2019/10/25	2050	07/05/2020			Bond Future	117.8939	117.8939	117.8957	117.8957	0.002	0.0000	0.0000	0
2019/10/25	2050	06/08/2020			Bond Future	118.2335	118.2335	118.2356	118.2356	0.002	0.0000	0.0000	0
2019/10/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	AL37	07/11/2019			Index Future	668.5940	668.5940	669.4870	669.4870	0.134	0.0000	0.0000	0
2019/10/25	AL37	06/02/2020			Index Future	680.6560	680.6560	681.5640	681.5640	0.133	0.0000	0.0000	0
2019/10/25	AL37	07/05/2020			Index Future	693.0370	693.0370	693.9620	693.9620	0.133	0.0000	0.0000	0
2019/10/25	AL37	06/08/2020			Index Future	705.9260	705.9260	706.8680	706.8680	0.133	0.0000	0.0000	0
2019/10/25	AL7T	07/11/2019			Index Future	777.7570	777.7570	780.3030	780.3030	0.327	0.0000	0.0000	0
2019/10/25	AL7T	06/02/2020			Index Future	791.7880	791.7880	794.3780	794.3780	0.327	0.0000	0.0000	0
2019/10/25	AL7T	07/05/2020			Index Future	806.1910	806.1910	808.8290	808.8290	0.327	0.0000	0.0000	0
2019/10/25	AL7T	06/08/2020			Index Future	821.1830	821.1830	823.8710	823.8710	0.327	0.0000	0.0000	0
2019/10/25	ALBI	07/11/2019			Index Future	697.8170	697.8170	700.3640	700.3640	0.365	0.0000	0.0000	202
2019/10/25	ALBI	06/02/2020			Index Future	710.4060	710.4060	712.9980	712.9980	0.365	0.0000	0.0000	371
2019/10/25	ALBI	07/05/2020			Index Future	723.3290	723.3290	725.9690	725.9690	0.365	0.0000	0.0000	0
2019/10/25	ALBI	06/08/2020			Index Future	736.7800	736.7800	739.4690	739.4690	0.365	0.0000	0.0000	0
2019/10/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	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
2019/10/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/25	ES33	07/11/2019			Bond Future	10.7122	78.2614	10.6608	78.5673	(0.481)	0.0000	0.0000	0
2019/10/25	ES33	06/02/2020			Bond Future	10.8244	79.6732	10.7711	79.9845	(0.493)	0.0000	0.0000	350
2019/10/25	ES33	07/05/2020			Bond Future	10.9364	77.3288	10.8811	77.6459	(0.506)	0.0000	0.0000	0
2019/10/25	ES33	06/08/2020			Bond Future	11.0470	78.7669	10.9897	79.0898	(0.519)	0.0000	0.0000	0
2019/10/25	ES42	07/11/2019			Bond Future	11.0766	79.2139	11.0252	79.5625	(0.464)	0.0000	0.0000	0
2019/10/25	ES42	06/02/2020			Bond Future	11.1846	80.6429	11.1314	80.9977	(0.476)	0.0000	0.0000	4,919
2019/10/25	ES42	07/05/2020			Bond Future	11.2968	77.8454	11.2417	78.2067	(0.488)	0.0000	0.0000	0
2019/10/25	ES42	06/08/2020			Bond Future	11.4064	79.2930	11.3493	79.6610	(0.501)	0.0000	0.0000	0
2019/10/25	GOVI	07/11/2019	672.90	Call	GOVI	177,590.0000	17.7590	203,680.0000	20.3680	14.691	0	0	0
2019/10/25	GOVI	07/11/2019			GOVI	690.6590	690.6590	693.2680	693.2680	0.378	0.0000	0.0000	387
2019/10/25	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	GOVI	07/11/2019	672.91	Call	GOVI	177,490.0000	17.7490	203,580.0000	20.3580	14.699	0	0	0
2019/10/25	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	GOVI	07/11/2019	672.92	Call	GOVI	177,390.0000	17.7390	203,480.0000	20.3480	14.708	0	0	0
2019/10/25	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	26,330.0000	2.6330	100.000	0	0	0
2019/10/25	GOVI	06/02/2020	703.15	Put	GOVI	320.0000	0.0320	0.0000	0.0000	(100.000)	0	0	0
2019/10/25	GOVI	06/02/2020			GOVI	703.1180	703.1180	705.7730	705.7730	0.378	0.0000	0.0000	1,054
2019/10/25	GOVI	06/02/2020	703.14	Put	GOVI	220.0000	0.0220	0.0000	0.0000	(100.000)	0	0	0
2019/10/25	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	26,230.0000	2.6230	100.000	0	0	0
2019/10/25	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	26,430.0000	2.6430	100.000	0	0	0
2019/10/25	GOVI	06/02/2020	703.13	Put	GOVI	120.0000	0.0120	0.0000	0.0000	(100.000)	0	0	0
2019/10/25	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	GOVI	07/05/2020			GOVI	715.9090	715.9090	718.6120	718.6120	0.378	0.0000	0.0000	0
2019/10/25	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	GOVI	07/05/2020	720.00	Put	GOVI	40,910.0000	4.0910	13,880.0000	1.3880	(66.072)	0	0	0
2019/10/25	GOVI	07/05/2020	719.98	Put	GOVI	40,710.0000	4.0710	13,680.0000	1.3680	(66.396)	0	0	0
2019/10/25	GOVI	07/05/2020	719.99	Put	GOVI	40,810.0000	4.0810	13,780.0000	1.3780	(66.234)	0	0	0
2019/10/25	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	GOVI	06/08/2020	728.13	Call	GOVI	10,920.0000	1.0920	38,460.0000	3.8460	252.198	0	0	0
2019/10/25	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	GOVI	06/08/2020			GOVI	729.2220	729.2220	731.9760	731.9760	0.378	0.0000	0.0000	0
2019/10/25	GOVI	06/08/2020	728.14	Call	GOVI	10,820.0000	1.0820	38,360.0000	3.8360	254.529	0	0	0
2019/10/25	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	GOVI	06/08/2020	728.12	Call	GOVI	11,020.0000	1.1020	38,560.0000	3.8560	249.909	0	0	0
2019/10/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/25	IGOV	07/11/2019			Index Future	261.3970	261.3970	261.3600	261.3600	(0.014)	0.0000	0.0000	738
2019/10/25	IGOV	06/02/2020			Index Future	266.1770	266.1770	266.1390	266.1390	(0.014)	0.0000	0.0000	591
2019/10/25	IGOV	07/05/2020			Index Future	271.0830	271.0830	271.0440	271.0440	(0.014)	0.0000	0.0000	0
2019/10/25	IGOV	06/08/2020			Index Future	276.1870	276.1870	276.1470	276.1470	(0.014)	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
2019/10/25	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/10/25	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/25	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9700	101.9700	0.010	0.0000	0.0000	0
2019/10/25	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/10/25	IS05	17/12/2020			Interest Rate Swap	95.3400	95.3400	95.3400	95.3400	0.000	0.0000	0.0000	0
2019/10/25	IS05	16/03/2021			Interest Rate Swap	94.2800	94.2800	94.2800	94.2800	0.000	0.0000	0.0000	0
2019/10/25	IS05	15/06/2021			Interest Rate Swap	93.1800	93.1800	93.1800	93.1800	0.000	0.0000	0.0000	0
2019/10/25	IS05	21/09/2021			Interest Rate Swap	93.0400	93.0400	93.0300	93.0300	(0.011)	0.0000	0.0000	0
2019/10/25	IS05	21/12/2021			Interest Rate Swap	94.9800	94.9800	94.9700	94.9700	(0.011)	0.0000	0.0000	51
2019/10/25	IS05	15/03/2022			Interest Rate Swap	94.8900	94.8900	94.8800	94.8800	(0.011)	0.0000	0.0000	0
2019/10/25	IS05	21/06/2022			Interest Rate Swap	95.8200	95.8200	95.8000	95.8000	(0.021)	0.0000	0.0000	0
2019/10/25	IS05	20/09/2022			Interest Rate Swap	99.5400	99.5400	99.5100	99.5100	(0.030)	0.0000	0.0000	0
2019/10/25	IS05	20/12/2022			Interest Rate Swap	100.5900	100.5900	100.5400	100.5400	(0.050)	0.0000	0.0000	0
2019/10/25	IS05	22/03/2023			Interest Rate Swap	93.6700	93.6700	93.6000	93.6000	(0.075)	0.0000	0.0000	0
2019/10/25	IS05	20/06/2023			Interest Rate Swap	99.5800	99.5800	99.4900	99.4900	(0.090)	0.0000	0.0000	0
2019/10/25	IS05	19/09/2023			Interest Rate Swap	94.8300	94.8300	94.7200	94.7200	(0.116)	0.0000	0.0000	0
2019/10/25	IS10	17/12/2025			Interest Rate Swap	90.0500	90.0500	89.8600	89.8600	(0.211)	0.0000	0.0000	0
2019/10/25	IS10	16/03/2026			Interest Rate Swap	86.8600	86.8600	86.6600	86.6600	(0.230)	0.0000	0.0000	0
2019/10/25	IS10	15/06/2026			Interest Rate Swap	85.4700	85.4700	85.2600	85.2600	(0.246)	0.0000	0.0000	0
2019/10/25	IS10	21/09/2026			Interest Rate Swap	87.5800	87.5800	87.3700	87.3700	(0.240)	0.0000	0.0000	0
2019/10/25	IS10	21/12/2026			Interest Rate Swap	91.4100	91.4100	91.2000	91.2000	(0.230)	0.0000	0.0000	0
2019/10/25	IS10	15/03/2027			Interest Rate Swap	89.8900	89.8900	89.6700	89.6700	(0.245)	0.0000	0.0000	0
2019/10/25	IS10	21/06/2027			Interest Rate Swap	91.9600	91.9600	91.7500	91.7500	(0.228)	0.0000	0.0000	0
2019/10/25	IS10	20/09/2027			Interest Rate Swap	97.5000	97.5000	97.3000	97.3000	(0.205)	0.0000	0.0000	0
2019/10/25	IS10	20/12/2027			Interest Rate Swap	97.8400	97.8400	97.6400	97.6400	(0.204)	0.0000	0.0000	0
2019/10/25	IS10	22/03/2028			Interest Rate Swap	91.1400	91.1400	90.9400	90.9400	(0.219)	0.0000	0.0000	0
2019/10/25	IS10	20/06/2028			Interest Rate Swap	98.5200	98.5200	98.3300	98.3300	(0.193)	0.0000	0.0000	0
2019/10/25	IS10	19/09/2028			Interest Rate Swap	91.8800	91.8800	91.6800	91.6800	(0.218)	0.0000	0.0000	0
2019/10/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/25	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/25	R023	07/11/2019	7.98	Call	Bond Future	2,037.0700	2.0371	2,140.4600	2.1405	5.075	0	0	0
2019/10/25	R023	07/11/2019			Bond Future	7.2722	102.9255	7.2366	103.0292	(0.489)	0.0000	0.0000	13,519
2019/10/25	R023	07/11/2019	7.99	Call	Bond Future	2,065.4300	2.0654	2,168.8400	2.1688	5.007	0	0	0
2019/10/25	R023	07/11/2019	7.98	Put	Bond Future	0.6000	0.0006	0.2400	0.0002	(60.000)	0	0	0
2019/10/25	R023	07/11/2019	7.99	Put	Bond Future	0.5600	0.0006	0.2200	0.0002	(60.714)	0	0	0
2019/10/25	R023	07/11/2019	8.00	Call	Bond Future	2,093.7800	2.0938	2,197.2300	2.1972	4.941	0	0	0
2019/10/25	R023	07/11/2019	8.00	Put	Bond Future	0.5100	0.0005	0.2100	0.0002	(58.824)	0	0	0
2019/10/25	R023	06/02/2020	7.54	Call	Bond Future	1,042.8500	1.0428	1,113.2200	1.1132	6.748	0	0	0
2019/10/25	R023	06/02/2020			Bond Future	7.2751	104.7823	7.2363	104.8877	(0.534)	0.0000	0.0000	35,191

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
2019/10/25	R023	06/02/2020	7.52	Call	Bond Future	1,002.0200	1.0020	1,071.2200	1.0712	6.906	0	0	0
2019/10/25	R023	06/02/2020	7.52	Put	Bond Future	340.7600	0.3408	304.4900	0.3045	(10.644)	0	0	0
2019/10/25	R023	06/02/2020	7.54	Put	Bond Future	327.8100	0.3278	292.7100	0.2927	(10.707)	0	0	0
2019/10/25	R023	06/02/2020	7.53	Call	Bond Future	1,022.3700	1.0224	1,092.1600	1.0922	6.826	0	0	0
2019/10/25	R023	06/02/2020	7.53	Put	Bond Future	334.2200	0.3342	298.5400	0.2985	(10.676)	0	0	0
2019/10/25	R023	07/05/2020	6.91	Put	Bond Future	1,253.8700	1.2539	1,179.9200	1.1799	(5.898)	0	0	0
2019/10/25	R023	07/05/2020			Bond Future	7.2598	102.7557	7.2170	102.8632	(0.588)	0.0000	0.0000	16,047
2019/10/25	R023	07/05/2020	6.90	Call	Bond Future	360.0000	0.3600	392.9600	0.3930	9.156	0	0	0
2019/10/25	R023	07/05/2020	6.90	Put	Bond Future	1,269.5900	1.2696	1,195.0700	1.1951	(5.870)	0	0	0
2019/10/25	R023	07/05/2020	6.91	Call	Bond Future	369.7100	0.3697	403.2400	0.4032	9.069	0	0	0
2019/10/25	R023	07/05/2020	6.89	Call	Bond Future	350.7100	0.3507	383.1000	0.3831	9.236	0	0	0
2019/10/25	R023	07/05/2020	6.89	Put	Bond Future	1,285.7200	1.2857	1,210.6300	1.2106	(5.840)	0	0	0
2019/10/25	R023	06/08/2020	7.26	Call	Bond Future	1,015.5700	1.0156	1,071.7900	1.0718	5.536	0	0	0
2019/10/25	R023	06/08/2020			Bond Future	7.2196	104.6666	7.1723	104.7761	(0.655)	0.0000	0.0000	0
2019/10/25	R023	06/08/2020	7.26	Put	Bond Future	922.1900	0.9222	868.9400	0.8689	(5.774)	0	0	0
2019/10/25	R023	06/08/2020	7.27	Call	Bond Future	1,029.2600	1.0293	1,085.8900	1.0859	5.502	0	0	0
2019/10/25	R023	06/08/2020	7.28	Put	Bond Future	903.8200	0.9038	851.3800	0.8514	(5.802)	0	0	0
2019/10/25	R023	06/08/2020	7.27	Put	Bond Future	912.7700	0.9128	859.9300	0.8599	(5.789)	0	0	0
2019/10/25	R023	06/08/2020	7.28	Call	Bond Future	1,043.4000	1.0434	1,100.4300	1.1004	5.466	0	0	0
2019/10/25	R035	07/11/2019	9.88	Call	Bond Future	2,962.3500	2.9624	3,273.7700	3.2738	10.513	0	0	0
2019/10/25	R035	07/11/2019	9.89	Call	Bond Future	3,028.9500	3.0289	3,342.5800	3.3426	10.354	0	0	0
2019/10/25	R035	07/11/2019	9.87	Put	Bond Future	120.3400	0.1203	74.5700	0.0746	(38.034)	0	0	0
2019/10/25	R035	07/11/2019	10.21	Put	Bond Future	11.3500	0.0114	5.4900	0.0055	(51.630)	0	0	3,500
2019/10/25	R035	07/11/2019			Bond Future	9.5011	96.7677	9.4551	97.1225	(0.484)	0.0000	0.0000	10,307
2019/10/25	R035	07/11/2019	9.89	Put	Bond Future	106.1100	0.1061	64.8700	0.0649	(38.865)	0	0	0
2019/10/25	R035	07/11/2019	9.87	Call	Bond Future	2,896.1000	2.8961	3,205.2000	3.2052	10.673	0	0	0
2019/10/25	R035	07/11/2019	8.92	Put	Bond Future	4,634.9200	4.6349	4,282.2900	4.2823	(7.608)	0	0	0
2019/10/25	R035	07/11/2019	8.92	Call	Bond Future	7.8800	0.0079	10.1200	0.0101	28.426	0	0	3,500
2019/10/25	R035	07/11/2019	9.52	Put	Bond Future	798.3600	0.7984	612.5100	0.6125	(23.279)	0	0	0
2019/10/25	R035	07/11/2019	9.52	Call	Bond Future	943.2400	0.9432	1,112.2600	1.1123	17.919	0	0	3,500
2019/10/25	R035	07/11/2019	9.88	Put	Bond Future	113.0100	0.1130	69.5600	0.0696	(38.448)	0	0	0
2019/10/25	R035	07/11/2019	10.21	Call	Bond Future	5,241.2200	5.2412	5,590.2300	5.5902	6.659	0	0	0
2019/10/25	R035	06/02/2020	9.60	Call	Bond Future	2,493.0400	2.4930	2,676.0100	2.6760	7.339	0	0	0
2019/10/25	R035	06/02/2020	9.61	Put	Bond Future	2,246.8300	2.2468	2,070.5300	2.0705	(7.847)	0	0	0
2019/10/25	R035	06/02/2020			Bond Future	9.5720	98.5134	9.5245	98.8745	(0.497)	0.0000	0.0000	104,442
2019/10/25	R035	06/02/2020	9.60	Put	Bond Future	2,281.4700	2.2815	2,103.3600	2.1034	(7.807)	0	0	0
2019/10/25	R035	06/02/2020	9.61	Call	Bond Future	2,533.8200	2.5338	2,718.6000	2.7186	7.293	0	0	0
2019/10/25	R035	06/02/2020	9.59	Call	Bond Future	2,452.5900	2.4526	2,633.7500	2.6338	7.386	0	0	0
2019/10/25	R035	06/02/2020	9.59	Put	Bond Future	2,316.5300	2.3165	2,136.6100	2.1366	(7.767)	0	0	0
2019/10/25	R035	07/05/2020	9.75	Call	Bond Future	3,628.6000	3.6286	3,829.0400	3.8290	5.524	0	0	5,000
2019/10/25	R035	07/05/2020	10.75	Put	Bond Future	907.2200	0.9072	838.7700	0.8388	(7.545)	0	0	5,000
2019/10/25	R035	07/05/2020	9.48	Put	Bond Future	3,770.8300	3.7708	3,566.3200	3.5663	(5.423)	0	0	0
2019/10/25	R035	07/05/2020	9.47	Call	Bond Future	2,547.9300	2.5479	2,709.7400	2.7097	6.351	0	0	0
2019/10/25	R035	07/05/2020			Bond Future	9.6376	95.8020	9.5885	96.1697	(0.510)	0.0000	0.0000	0
2019/10/25	R035	07/05/2020	9.11	Put	Bond Future	5,481.9700	5.4820	5,224.5800	5.2246	(4.695)	0	0	0
2019/10/25	R035	07/05/2020	9.11	Call	Bond Future	1,422.0800	1.4221	1,532.4300	1.5324	7.760	0	0	5,000
2019/10/25	R035	07/05/2020	9.75	Put	Bond Future	2,795.3200	2.7953	2,628.0200	2.6280	(5.985)	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
2019/10/25	R035	07/05/2020	10.75	Call	Bond Future	8,700.8500		8.7009	9,000.1400	9.0001	3.440	0	0	0
2019/10/25	R035	07/05/2020	9.48	Call	Bond Future	2,583.9300		2.5839	2,747.1600	2.7472	6.317	0	0	0
2019/10/25	R035	07/05/2020	9.47	Put	Bond Future	3,810.8700		3.8109	3,604.9400	3.6049	(5.404)	0	0	0
2019/10/25	R035	07/05/2020	9.49	Call	Bond Future	2,619.9000		2.6199	2,784.5400	2.7845	6.284	0	0	0
2019/10/25	R035	07/05/2020	9.49	Put	Bond Future	3,730.8500		3.7308	3,527.7500	3.5277	(5.444)	0	0	0
2019/10/25	R035	06/08/2020	9.00	Put	Bond Future	7,797.8300		7.7978	7,546.7600	7.5468	(3.220)	0	0	0
2019/10/25	R035	06/08/2020	9.92	Put	Bond Future	3,914.0900		3.9141	3,750.3300	3.7503	(4.184)	0	0	0
2019/10/25	R035	06/08/2020			Bond Future	9.7002		97.5836	9.6494	97.9581	(0.523)	0.0000	0.0000	0
2019/10/25	R035	06/08/2020	9.00	Call	Bond Future	2,436.3000		2.4363	2,559.7700	2.5598	5.068	0	0	24,761
2019/10/25	R035	06/08/2020	9.92	Call	Bond Future	5,510.3900		5.5104	5,721.1700	5.7212	3.825	0	0	0
2019/10/25	R035	06/08/2020	9.93	Call	Bond Future	5,551.5400		5.5515	5,763.2100	5.7632	3.813	0	0	0
2019/10/25	R035	06/08/2020	9.91	Put	Bond Future	3,944.5100		3.9445	3,779.8400	3.7798	(4.175)	0	0	0
2019/10/25	R035	06/08/2020	8.75	Put	Bond Future	9,032.8500		9.0328	8,754.9300	8.7549	(3.077)	0	0	0
2019/10/25	R035	06/08/2020	8.75	Call	Bond Future	1,650.0500		1.6500	1,746.6700	1.7467	5.856	0	0	3,000
2019/10/25	R035	06/08/2020	9.93	Put	Bond Future	3,883.5500		3.8836	3,720.6800	3.7207	(4.194)	0	0	0
2019/10/25	R035	06/08/2020	9.91	Call	Bond Future	5,469.0400		5.4690	5,678.9100	5.6789	3.837	0	0	0
2019/10/25	R186	07/11/2019	8.94	Call	Bond Future	4,058.1200		4.0581	4,376.9200	4.3769	7.856	0	0	0
2019/10/25	R186	07/11/2019	8.20	Call	Bond Future	519.7500		0.5198	668.6500	0.6686	28.648	0	0	0
2019/10/25	R186	07/11/2019	8.23	Call	Bond Future	607.2700		0.6073	772.2000	0.7722	27.159	0	0	4,955
2019/10/25	R186	07/11/2019			Bond Future	8.2126		116.2452	8.1567	116.5652	(0.681)	0.0000	0.0000	73,494
2019/10/25	R186	07/11/2019	8.94	Put	Bond Future	1.8200		0.0018	0.6100	0.0006	(66.484)	0	0	0
2019/10/25	R186	07/11/2019	8.25	Put	Bond Future	457.0800		0.4571	312.6000	0.3126	(31.609)	0	0	3,750
2019/10/25	R186	07/11/2019	8.25	Call	Bond Future	670.1500		0.6702	845.6800	0.8457	26.193	0	0	3,750
2019/10/25	R186	07/11/2019	8.73	Call	Bond Future	2,918.5400		2.9185	3,230.6700	3.2307	10.695	0	0	0
2019/10/25	R186	07/11/2019	8.73	Put	Bond Future	13.6800		0.0137	5.8000	0.0058	(57.602)	0	0	4,955
2019/10/25	R186	07/11/2019	8.95	Call	Bond Future	4,112.3700		4.1124	4,431.2800	4.4313	7.755	0	0	0
2019/10/25	R186	07/11/2019	8.96	Put	Bond Future	1.4900		0.0015	0.4800	0.0005	(67.785)	0	0	0
2019/10/25	R186	07/11/2019	8.20	Put	Bond Future	591.9600		0.5920	420.8500	0.4209	(28.906)	0	0	7,500
2019/10/25	R186	07/11/2019	8.23	Put	Bond Future	508.2000		0.5082	353.1200	0.3531	(30.516)	0	0	0
2019/10/25	R186	07/11/2019	8.95	Put	Bond Future	1.6400		0.0016	0.5400	0.0005	(67.073)	0	0	0
2019/10/25	R186	07/11/2019	8.96	Call	Bond Future	4,166.6300		4.1666	4,485.6300	4.4856	7.656	0	0	0
2019/10/25	R186	06/02/2020	8.11	Put	Bond Future	1,950.6700		1.9507	1,760.4600	1.7605	(9.751)	0	0	0
2019/10/25	R186	06/02/2020	8.50	Call	Bond Future	2,305.9600		2.3060	2,512.9300	2.5129	8.975	0	0	0
2019/10/25	R186	06/02/2020	8.57	Call	Bond Future	2,566.5900		2.5666	2,784.8200	2.7848	8.503	0	0	0
2019/10/25	R186	06/02/2020			Bond Future	8.2571		113.0383	8.1983	113.3639	(0.711)	0.0000	0.0000	80,738
2019/10/25	R186	06/02/2020	8.11	Call	Bond Future	1,132.9800		1.1330	1,268.3800	1.2684	11.951	0	0	1,007
2019/10/25	R186	06/02/2020	8.55	Call	Bond Future	2,490.9800		2.4910	2,706.0600	2.7061	8.634	0	0	0
2019/10/25	R186	06/02/2020	8.55	Put	Bond Future	884.8900		0.8849	774.3600	0.7744	(12.491)	0	0	0
2019/10/25	R186	06/02/2020	9.00	Put	Bond Future	366.0500		0.3660	311.8600	0.3119	(14.804)	0	0	1,007
2019/10/25	R186	06/02/2020	8.50	Put	Bond Future	971.9100		0.9719	853.2700	0.8533	(12.207)	0	0	1,007
2019/10/25	R186	06/02/2020	8.57	Put	Bond Future	851.9300		0.8519	744.5500	0.7445	(12.604)	0	0	0
2019/10/25	R186	06/02/2020	9.00	Call	Bond Future	4,382.1100		4.3821	4,653.5300	4.6535	6.194	0	0	0
2019/10/25	R186	06/02/2020	8.56	Call	Bond Future	2,528.7800		2.5288	2,745.4400	2.7454	8.568	0	0	0
2019/10/25	R186	06/02/2020	8.56	Put	Bond Future	868.3900		0.8684	759.4400	0.7594	(12.546)	0	0	0
2019/10/25	R186	07/05/2020	8.28	Put	Bond Future	2,147.8600		2.1479	1,980.9500	1.9809	(7.771)	0	0	0
2019/10/25	R186	07/05/2020	8.93	Call	Bond Future	4,301.4900		4.3015	4,540.6800	4.5407	5.561	0	0	0
2019/10/25	R186	07/05/2020	8.09	Put	Bond Future	2,672.6200		2.6726	2,479.5700	2.4796	(7.223)	0	0	0

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2019/10/25	R186	07/05/2020			Bond Future	8.3020	115.0943	8.2402	115.4259	(0.744)	0.0000	0.0000	0
2019/10/25	R186	07/05/2020	8.50	Call	Bond Future	0.0000	0.0000	2,898.2500	2.8982	100.000	0	0	0
2019/10/25	R186	07/05/2020	8.50	Put	Bond Future	0.0000	0.0000	1,512.6300	1.5126	100.000	0	0	23,208
2019/10/25	R186	07/05/2020	8.08	Call	Bond Future	1,505.5300	1.5055	1,642.6700	1.6427	9.109	0	0	0
2019/10/25	R186	07/05/2020	8.08	Put	Bond Future	2,702.8200	2.7028	2,508.3800	2.5084	(7.194)	0	0	0
2019/10/25	R186	07/05/2020	8.28	Call	Bond Future	2,029.9000	2.0299	2,194.5700	2.1946	8.112	0	0	6,000
2019/10/25	R186	07/05/2020	8.93	Put	Bond Future	1,001.9700	1.0020	909.5800	0.9096	(9.221)	0	0	6,000
2019/10/25	R186	07/05/2020	8.09	Call	Bond Future	1,529.6200	1.5296	1,668.1500	1.6681	9.056	0	0	0
2019/10/25	R186	07/05/2020	8.07	Call	Bond Future	1,481.3300	1.4813	1,617.0800	1.6171	9.164	0	0	0
2019/10/25	R186	07/05/2020	8.07	Put	Bond Future	2,732.9300	2.7329	2,537.1000	2.5371	(7.166)	0	0	0
2019/10/25	R186	07/05/2020	7.60	Put	Bond Future	4,437.8800	4.4379	4,179.2000	4.1792	(5.829)	0	0	0
2019/10/25	R186	07/05/2020	7.60	Call	Bond Future	595.2000	0.5952	668.1000	0.6681	12.248	0	0	6,000
2019/10/25	R186	06/08/2020	8.38	Put	Bond Future	2,483.5900	2.4836	2,321.7200	2.3217	(6.518)	0	0	0
2019/10/25	R186	06/08/2020			Bond Future	8.3417	111.9299	8.2766	112.2677	(0.780)	0.0000	0.0000	0
2019/10/25	R186	06/08/2020	8.37	Call	Bond Future	2,651.0700	2.6511	2,825.9000	2.8259	6.595	0	0	0
2019/10/25	R186	06/08/2020	8.37	Put	Bond Future	2,504.7500	2.5047	2,341.8100	2.3418	(6.505)	0	0	0
2019/10/25	R186	06/08/2020	8.38	Call	Bond Future	2,681.6100	2.6816	2,857.5100	2.8575	6.559	0	0	0
2019/10/25	R186	06/08/2020	8.36	Call	Bond Future	2,620.2700	2.6203	2,794.0400	2.7940	6.632	0	0	0
2019/10/25	R186	06/08/2020	8.36	Put	Bond Future	2,525.6800	2.5257	2,361.6800	2.3617	(6.493)	0	0	0
2019/10/25	R197	07/11/2019			Bond Future	307.6257	307.6257	307.6253	307.6253	0.000	0.0000	0.0000	1,557
2019/10/25	R197	06/02/2020			Bond Future	305.5967	305.5967	305.5959	305.5959	0.000	0.0000	0.0000	2,390
2019/10/25	R197	07/05/2020			Bond Future	311.2285	311.2285	311.2280	311.2280	0.000	0.0000	0.0000	0
2019/10/25	R197	06/08/2020			Bond Future	309.2949	309.2949	309.2943	309.2943	0.000	0.0000	0.0000	0
2019/10/25	R202	07/11/2019			Bond Future	233.1308	233.1308	233.1343	233.1343	0.002	0.0000	0.0000	7,999
2019/10/25	R202	06/02/2020			Bond Future	233.3285	233.3285	233.3318	233.3318	0.001	0.0000	0.0000	3,022
2019/10/25	R202	07/05/2020			Bond Future	237.6283	237.6283	237.6319	237.6319	0.001	0.0000	0.0000	0
2019/10/25	R202	06/08/2020			Bond Future	237.9628	237.9628	237.9666	237.9666	0.002	0.0000	0.0000	0
2019/10/25	R207	07/11/2019	2.08	Put	Bond Future	853.0400	0.8530	853.7000	0.8537	0.077	0	0	0
2019/10/25	R207	07/11/2019			Bond Future	6.8485	102.3954	6.8522	102.3947	0.054	0.0000	0.0000	3,123
2019/10/25	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	R207	07/11/2019	2.07	Put	Bond Future	854.8400	0.8548	855.5000	0.8555	0.077	0	0	0
2019/10/25	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/25	R207	07/11/2019	2.06	Put	Bond Future	856.6500	0.8567	857.3100	0.8573	0.077	0	0	0
2019/10/25	R208	07/11/2019	6.83	Call	Bond Future	280.0100	0.2800	277.7800	0.2778	(0.796)	0	0	0
2019/10/25	R208	07/11/2019	6.82	Put	Bond Future	6.6900	0.0067	5.8300	0.0058	(12.855)	0	0	0
2019/10/25	R208	07/11/2019			Bond Future	6.6192	100.9533	6.6203	100.9519	0.017	0.0000	0.0000	2,194
2019/10/25	R208	07/11/2019	6.84	Call	Bond Future	292.1400	0.2921	289.9900	0.2900	(0.736)	0	0	0
2019/10/25	R208	07/11/2019	6.84	Put	Bond Future	4.8700	0.0049	4.1700	0.0042	(14.374)	0	0	0
2019/10/25	R208	07/11/2019	6.83	Put	Bond Future	5.7200	0.0057	4.9400	0.0049	(13.636)	0	0	0
2019/10/25	R208	07/11/2019	6.82	Call	Bond Future	267.9900	0.2680	265.6800	0.2657	(0.862)	0	0	0
2019/10/25	R208	06/02/2020	6.13	Put	Bond Future	382.8400	0.3828	383.8500	0.3838	0.264	0	0	0
2019/10/25	R208	06/02/2020	6.12	Call	Bond Future	25.7100	0.0257	25.1000	0.0251	(2.373)	0	0	0
2019/10/25	R208	06/02/2020			Bond Future	6.4586	102.7745	6.4601	102.7729	0.023	0.0000	0.0000	8,840

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2019/10/25	R208	06/02/2020	6.13	Call	Bond Future	26.8000		0.0268	26.1800	0.0262	(2.313)	0	0	0
2019/10/25	R208	06/02/2020	6.12	Put	Bond Future	392.6200		0.3926	393.6400	0.3936	0.260	0	0	0
2019/10/25	R208	06/02/2020	6.14	Call	Bond Future	28.0700		0.0281	27.4300	0.0274	(2.280)	0	0	0
2019/10/25	R208	06/02/2020	6.14	Put	Bond Future	373.2500		0.3733	374.2400	0.3742	0.265	0	0	0
2019/10/25	R208	07/05/2020	4.81	Call	Bond Future	0.4700		0.0005	0.4500	0.0005	(4.255)	0	0	0
2019/10/25	R208	07/05/2020	4.80	Put	Bond Future	1,197.9100		1.1979	1,199.4600	1.1995	0.129	0	0	0
2019/10/25	R208	07/05/2020			Bond Future	6.1903		101.2406	6.1921	101.2390	0.030	0.0000	0.0000	0
2019/10/25	R208	07/05/2020	4.82	Call	Bond Future	0.5000		0.0005	0.4800	0.0005	(4.000)	0	0	0
2019/10/25	R208	07/05/2020	4.82	Put	Bond Future	1,180.5800		1.1806	1,182.1300	1.1821	0.131	0	0	0
2019/10/25	R208	07/05/2020	4.81	Put	Bond Future	1,189.2400		1.1892	1,190.7900	1.1908	0.130	0	0	0
2019/10/25	R208	07/05/2020	4.80	Call	Bond Future	0.4400		0.0004	0.4200	0.0004	(4.545)	0	0	0
2019/10/25	R208	06/08/2020	5.57	Put	Bond Future	192.4700		0.1925	193.0500	0.1930	0.301	0	0	0
2019/10/25	R208	06/08/2020			Bond Future	5.6479		103.1233	5.6504	103.1217	0.045	0.0000	0.0000	0
2019/10/25	R208	06/08/2020	5.56	Call	Bond Future	140.8400		0.1408	139.8400	0.1398	(0.710)	0	0	0
2019/10/25	R208	06/08/2020	5.56	Put	Bond Future	195.5400		0.1955	196.1300	0.1961	0.302	0	0	0
2019/10/25	R208	06/08/2020	5.57	Call	Bond Future	144.0000		0.1440	142.9900	0.1430	(0.701)	0	0	0
2019/10/25	R208	06/08/2020	5.55	Call	Bond Future	137.7100		0.1377	136.7200	0.1367	(0.719)	0	0	0
2019/10/25	R208	06/08/2020	5.55	Put	Bond Future	198.6400		0.1986	199.2400	0.1992	0.302	0	0	0
2019/10/25	R209	07/11/2019	9.82	Call	Bond Future	2,181.1300		2.1811	2,461.5300	2.4615	12.856	0	0	0
2019/10/25	R209	07/11/2019	9.77	Put	Bond Future	197.1100		0.1971	127.2300	0.1272	(35.452)	0	0	8,000
2019/10/25	R209	07/11/2019	9.33	Call	Bond Future	301.4800		0.3015	378.2900	0.3783	25.478	0	0	8,000
2019/10/25	R209	07/11/2019			Bond Future	9.5045		73.9594	9.4536	74.2953	(0.535)	0.0000	0.0000	74,652
2019/10/25	R209	07/11/2019	9.80	Call	Bond Future	2,072.9800		2.0730	2,347.9100	2.3479	13.263	0	0	0
2019/10/25	R209	07/11/2019	9.80	Put	Bond Future	165.9700		0.1660	105.0200	0.1050	(36.724)	0	0	0
2019/10/25	R209	07/11/2019	9.50	Put	Bond Future	766.3400		0.7663	582.8700	0.5829	(23.941)	0	0	0
2019/10/25	R209	07/11/2019	9.50	Call	Bond Future	736.5400		0.7365	888.9500	0.8889	20.693	0	0	5,000
2019/10/25	R209	07/11/2019	8.92	Put	Bond Future	4,003.2000		4.0032	3,669.9600	3.6700	(8.324)	0	0	0
2019/10/25	R209	07/11/2019	8.92	Call	Bond Future	7.7600		0.0078	10.4000	0.0104	34.021	0	0	8,000
2019/10/25	R209	07/11/2019	9.82	Put	Bond Future	147.6600		0.1477	92.1800	0.0922	(37.573)	0	0	0
2019/10/25	R209	07/11/2019	9.77	Call	Bond Future	1,913.8000		1.9138	2,179.8000	2.1798	13.899	0	0	0
2019/10/25	R209	07/11/2019	9.33	Put	Bond Future	1,462.7200		1.4627	1,203.6500	1.2036	(17.712)	0	0	0
2019/10/25	R209	07/11/2019	9.81	Call	Bond Future	2,126.8800		2.1269	2,404.5900	2.4046	13.057	0	0	0
2019/10/25	R209	07/11/2019	9.81	Put	Bond Future	156.6000		0.1566	98.4300	0.0984	(37.146)	0	0	0
2019/10/25	R209	06/02/2020	9.52	Put	Bond Future	2,221.2700		2.2213	2,041.9600	2.0420	(8.072)	0	0	0
2019/10/25	R209	06/02/2020			Bond Future	9.5648		75.2937	9.5124	75.6355	(0.548)	0.0000	0.0000	89,255
2019/10/25	R209	06/02/2020	9.40	Put	Bond Future	2,642.6600		2.6427	2,442.6100	2.4426	(7.570)	0	0	0
2019/10/25	R209	06/02/2020	9.40	Call	Bond Future	1,559.9900		1.5600	1,701.7900	1.7018	9.090	0	0	7,500
2019/10/25	R209	06/02/2020	9.51	Call	Bond Future	1,896.7900		1.8968	2,057.6200	2.0576	8.479	0	0	0
2019/10/25	R209	06/02/2020	9.51	Put	Bond Future	2,254.0900		2.2541	2,073.0700	2.0731	(8.031)	0	0	0
2019/10/25	R209	06/02/2020	9.52	Call	Bond Future	1,929.4000		1.9294	2,091.9400	2.0919	8.424	0	0	0
2019/10/25	R209	06/02/2020	9.50	Call	Bond Future	1,864.6300		1.8646	2,023.7400	2.0237	8.533	0	0	0
2019/10/25	R209	06/02/2020	9.50	Put	Bond Future	2,287.4500		2.2875	2,104.7100	2.1047	(7.989)	0	0	0
2019/10/25	R209	07/05/2020	9.47	Call	Bond Future	2,361.4100		2.3614	2,518.6200	2.5186	6.657	0	0	0
2019/10/25	R209	07/05/2020			Bond Future	9.6256		73.5120	9.5716	73.8601	(0.561)	0.0000	0.0000	0
2019/10/25	R209	07/05/2020	9.45	Call	Bond Future	2,300.6000		2.3006	2,455.2500	2.4553	6.722	0	0	0
2019/10/25	R209	07/05/2020	9.45	Put	Bond Future	3,441.7200		3.4417	3,248.2700	3.2483	(5.621)	0	0	0
2019/10/25	R209	07/05/2020	9.47	Put	Bond Future	3,371.2900		3.3713	3,180.4000	3.1804	(5.662)	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
2019/10/25	R209	07/05/2020	9.46	Call	Bond Future	2,330.9000	2.3309	2,486.8300	2.4868	6.690	0	0	0
2019/10/25	R209	07/05/2020	9.46	Put	Bond Future	3,406.3600	3.4064	3,214.1900	3.2142	(5.642)	0	0	0
2019/10/25	R209	06/08/2020	5.56	Call	Bond Future	0.4400	0.0004	0.5100	0.0005	15.909	0	0	0
2019/10/25	R209	06/08/2020	5.55	Put	Bond Future	34,638.1800	34.6382	34,283.6300	34.2836	(1.024)	0	0	0
2019/10/25	R209	06/08/2020			Bond Future	9.6839	74.8790	9.6283	75.2336	(0.574)	0.0000	0.0000	0
2019/10/25	R209	06/08/2020	5.57	Call	Bond Future	0.4600	0.0005	0.5300	0.0005	15.217	0	0	0
2019/10/25	R209	06/08/2020	5.57	Put	Bond Future	34,421.3800	34.4214	34,066.8200	34.0668	(1.030)	0	0	0
2019/10/25	R209	06/08/2020	5.56	Put	Bond Future	34,529.7100	34.5297	34,175.1500	34.1751	(1.027)	0	0	0
2019/10/25	R209	06/08/2020	5.55	Call	Bond Future	0.4200	0.0004	0.5000	0.0005	19.048	0	0	0
2019/10/25	R210	07/11/2019			Bond Future	188.2479	188.2479	188.2501	188.2501	0.001	0.0000	0.0000	1,055
2019/10/25	R210	06/02/2020			Bond Future	191.6906	191.6906	191.6928	191.6928	0.001	0.0000	0.0000	1,772
2019/10/25	R210	07/05/2020			Bond Future	192.5733	192.5733	192.5756	192.5756	0.001	0.0000	0.0000	0
2019/10/25	R210	06/08/2020			Bond Future	196.1987	196.1987	196.2011	196.2011	0.001	0.0000	0.0000	0
2019/10/25	R212	07/11/2019			Bond Future	161.8767	161.8767	161.7893	161.7893	(0.054)	0.0000	0.0000	7,384
2019/10/25	R212	06/02/2020			Bond Future	162.5913	162.5913	162.5020	162.5020	(0.055)	0.0000	0.0000	4,084
2019/10/25	R212	07/05/2020			Bond Future	165.5876	165.5876	165.4968	165.4968	(0.055)	0.0000	0.0000	0
2019/10/25	R212	06/08/2020			Bond Future	166.4115	166.4115	166.3190	166.3190	(0.056)	0.0000	0.0000	0
2019/10/25	R213	07/11/2019	9.59	Put	Bond Future	43.2400	0.0432	22.3300	0.0223	(48.358)	0	0	0
2019/10/25	R213	07/11/2019	9.58	Call	Bond Future	2,924.5600	2.9246	3,254.4100	3.2544	11.279	0	0	0
2019/10/25	R213	07/11/2019			Bond Future	9.1102	86.6951	9.0542	87.0472	(0.615)	0.0000	0.0000	10,592
2019/10/25	R213	07/11/2019	9.59	Call	Bond Future	2,981.3200	2.9813	3,312.4700	3.3125	11.107	0	0	0
2019/10/25	R213	07/11/2019	9.58	Put	Bond Future	46.3400	0.0463	24.1300	0.0241	(47.928)	0	0	0
2019/10/25	R213	07/11/2019	9.60	Call	Bond Future	3,038.1800	3.0382	3,370.5700	3.3706	10.940	0	0	0
2019/10/25	R213	07/11/2019	9.60	Put	Bond Future	40.3100	0.0403	20.6400	0.0206	(48.797)	0	0	0
2019/10/25	R213	06/02/2020	9.27	Call	Bond Future	2,178.9500	2.1790	2,376.1400	2.3761	9.050	0	0	0
2019/10/25	R213	06/02/2020	9.26	Put	Bond Future	1,622.1500	1.6222	1,459.2300	1.4592	(10.043)	0	0	0
2019/10/25	R213	06/02/2020			Bond Future	9.1749	88.2592	9.1169	88.6174	(0.632)	0.0000	0.0000	15,211
2019/10/25	R213	06/02/2020	9.28	Call	Bond Future	2,213.8400	2.2138	2,412.8600	2.4129	8.990	0	0	0
2019/10/25	R213	06/02/2020	9.28	Put	Bond Future	1,569.7800	1.5698	1,410.5200	1.4105	(10.145)	0	0	0
2019/10/25	R213	06/02/2020	9.27	Put	Bond Future	1,595.8900	1.5959	1,434.8000	1.4348	(10.094)	0	0	0
2019/10/25	R213	06/02/2020	9.26	Call	Bond Future	2,144.1500	2.1441	2,339.5100	2.3395	9.111	0	0	0
2019/10/25	R213	07/05/2020	9.01	Put	Bond Future	3,275.5200	3.2755	3,064.8100	3.0648	(6.433)	0	0	0
2019/10/25	R213	07/05/2020	9.00	Call	Bond Future	1,875.6600	1.8757	2,028.4000	2.0284	8.143	0	0	0
2019/10/25	R213	07/05/2020			Bond Future	9.2342	86.3126	9.1741	86.6775	(0.651)	0.0000	0.0000	0
2019/10/25	R213	07/05/2020	9.01	Call	Bond Future	1,903.0400	1.9030	2,057.1900	2.0572	8.100	0	0	0
2019/10/25	R213	07/05/2020	9.00	Put	Bond Future	3,310.0300	3.3100	3,097.9100	3.0979	(6.408)	0	0	0
2019/10/25	R213	07/05/2020	9.02	Call	Bond Future	1,930.3900	1.9304	2,085.9500	2.0859	8.058	0	0	0
2019/10/25	R213	07/05/2020	9.02	Put	Bond Future	3,241.0400	3.2410	3,031.7400	3.0317	(6.458)	0	0	0
2019/10/25	R213	06/08/2020	9.31	Call	Bond Future	3,298.0400	3.2980	3,490.6300	3.4906	5.840	0	0	0
2019/10/25	R213	06/08/2020			Bond Future	9.2900	87.9177	9.2277	88.2894	(0.670)	0.0000	0.0000	0
2019/10/25	R213	06/08/2020	9.29	Call	Bond Future	3,231.7000	3.2317	3,422.1200	3.4221	5.892	0	0	0
2019/10/25	R213	06/08/2020	9.29	Put	Bond Future	3,231.4000	3.2314	3,050.1500	3.0501	(5.609)	0	0	0
2019/10/25	R213	06/08/2020	9.31	Put	Bond Future	3,178.7600	3.1788	2,999.6800	2.9997	(5.634)	0	0	0
2019/10/25	R213	06/08/2020	9.30	Call	Bond Future	3,264.8000	3.2648	3,456.3000	3.4563	5.866	0	0	0
2019/10/25	R213	06/08/2020	9.30	Put	Bond Future	3,204.9800	3.2050	3,024.8100	3.0248	(5.622)	0	0	0

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2019/10/25	R214	07/11/2019	10.02	Put	Bond Future	229.6500	0.2296	151.3700	0.1514	(34.087)	0	0	0
2019/10/25	R214	07/11/2019			Bond Future	9.7604	72.2765	9.7094	72.6253	(0.522)	0.0000	0.0000	4,674
2019/10/25	R214	07/11/2019	10.01	Call	Bond Future	1,912.7200	1.9127	2,179.9500	2.1800	13.971	0	0	0
2019/10/25	R214	07/11/2019	10.01	Put	Bond Future	242.2400	0.2422	160.6500	0.1607	(33.681)	0	0	0
2019/10/25	R214	07/11/2019	10.02	Call	Bond Future	1,965.7500	1.9657	2,236.2900	2.2363	13.763	0	0	0
2019/10/25	R214	07/11/2019	10.00	Call	Bond Future	1,860.1800	1.8602	2,124.0000	2.1240	14.182	0	0	0
2019/10/25	R214	07/11/2019	10.00	Put	Bond Future	255.4100	0.2554	170.4100	0.1704	(33.280)	0	0	0
2019/10/25	R214	06/02/2020	9.73	Call	Bond Future	1,889.8500	1.8899	2,049.9000	2.0499	8.469	0	0	0
2019/10/25	R214	06/02/2020			Bond Future	9.8266	73.5804	9.7741	73.9354	(0.534)	0.0000	0.0000	14,090
2019/10/25	R214	06/02/2020	9.71	Call	Bond Future	1,825.6700	1.8257	1,982.2100	1.9822	8.574	0	0	0
2019/10/25	R214	06/02/2020	9.71	Put	Bond Future	2,618.5000	2.6185	2,419.9900	2.4200	(7.581)	0	0	0
2019/10/25	R214	06/02/2020	9.73	Put	Bond Future	2,545.7000	2.5457	2,350.7000	2.3507	(7.660)	0	0	0
2019/10/25	R214	06/02/2020	9.72	Call	Bond Future	1,857.5300	1.8575	2,015.8300	2.0158	8.522	0	0	0
2019/10/25	R214	06/02/2020	9.72	Put	Bond Future	2,581.8200	2.5818	2,385.0700	2.3851	(7.621)	0	0	0
2019/10/25	R214	07/05/2020	9.77	Put	Bond Future	3,363.6400	3.3636	3,170.8200	3.1708	(5.732)	0	0	0
2019/10/25	R214	07/05/2020			Bond Future	9.8879	71.6205	9.8339	71.9821	(0.546)	0.0000	0.0000	0
2019/10/25	R214	07/05/2020	9.76	Call	Bond Future	2,537.7500	2.5378	2,705.1400	2.7051	6.596	0	0	0
2019/10/25	R214	07/05/2020	9.76	Put	Bond Future	3,399.0800	3.3991	3,204.9400	3.2049	(5.712)	0	0	0
2019/10/25	R214	07/05/2020	9.77	Call	Bond Future	2,570.2400	2.5702	2,738.9500	2.7389	6.564	0	0	0
2019/10/25	R214	07/05/2020	9.75	Call	Bond Future	2,505.4700	2.5055	2,671.5200	2.6715	6.627	0	0	0
2019/10/25	R214	07/05/2020	9.75	Put	Bond Future	3,434.8300	3.4348	3,239.3500	3.2394	(5.691)	0	0	0
2019/10/25	R214	06/08/2020	9.98	Put	Bond Future	3,691.0400	3.6910	3,516.0800	3.5161	(4.740)	0	0	0
2019/10/25	R214	06/08/2020	9.97	Call	Bond Future	3,876.6500	3.8767	4,068.9500	4.0689	4.960	0	0	0
2019/10/25	R214	06/08/2020			Bond Future	9.9465	72.9524	9.8910	73.3207	(0.559)	0.0000	0.0000	0
2019/10/25	R214	06/08/2020	9.98	Call	Bond Future	3,911.4000	3.9114	4,104.7100	4.1047	4.942	0	0	0
2019/10/25	R214	06/08/2020	9.97	Put	Bond Future	3,722.0100	3.7220	3,546.0400	3.5460	(4.728)	0	0	0
2019/10/25	R214	06/08/2020	9.99	Call	Bond Future	3,946.0100	3.9460	4,140.3400	4.1403	4.925	0	0	0
2019/10/25	R214	06/08/2020	9.99	Put	Bond Future	3,660.0300	3.6600	3,486.0900	3.4861	(4.752)	0	0	0
2019/10/25	R248	07/11/2019	10.02	Call	Bond Future	1,954.0300	1.9540	2,262.3000	2.2623	15.776	0	0	0
2019/10/25	R248	07/11/2019	10.01	Put	Bond Future	450.2100	0.4502	310.9500	0.3109	(30.932)	0	0	0
2019/10/25	R248	07/11/2019			Bond Future	9.8407	91.3871	9.7897	91.8295	(0.518)	0.0000	0.0000	73,592
2019/10/25	R248	07/11/2019	10.03	Call	Bond Future	2,016.4200	2.0164	2,329.7200	2.3297	15.537	0	0	0
2019/10/25	R248	07/11/2019	10.03	Put	Bond Future	406.5400	0.4065	277.4400	0.2774	(31.756)	0	0	0
2019/10/25	R248	07/11/2019	10.02	Put	Bond Future	427.9200	0.4279	293.7900	0.2938	(31.345)	0	0	0
2019/10/25	R248	07/11/2019	10.01	Call	Bond Future	1,892.4000	1.8924	2,195.5400	2.1955	16.019	0	0	0
2019/10/25	R248	06/02/2020	9.71	Put	Bond Future	3,565.5900	3.5656	3,293.6300	3.2936	(7.627)	0	0	0
2019/10/25	R248	06/02/2020			Bond Future	9.9089	93.0357	9.8563	93.4860	(0.530)	0.0000	0.0000	39,823
2019/10/25	R248	06/02/2020	9.71	Call	Bond Future	1,840.7900	1.8408	2,019.0600	2.0191	9.684	0	0	0
2019/10/25	R248	06/02/2020	9.70	Put	Bond Future	3,615.8300	3.6158	3,341.4900	3.3415	(7.587)	0	0	0
2019/10/25	R248	06/02/2020	9.72	Call	Bond Future	1,879.2100	1.8792	2,059.8700	2.0599	9.614	0	0	0
2019/10/25	R248	06/02/2020	9.72	Put	Bond Future	3,515.9100	3.5159	3,246.3400	3.2463	(7.667)	0	0	0
2019/10/25	R248	06/02/2020	9.70	Call	Bond Future	1,802.7900	1.8028	1,978.6800	1.9787	9.757	0	0	0
2019/10/25	R248	07/05/2020	9.79	Call	Bond Future	2,896.6100	2.8966	3,099.0600	3.0991	6.989	0	0	0
2019/10/25	R248	07/05/2020	9.77	Put	Bond Future	4,551.4600	4.5515	4,291.9500	4.2919	(5.702)	0	0	0
2019/10/25	R248	07/05/2020			Bond Future	9.9722	90.2881	9.9180	90.7466	(0.543)	0.0000	0.0000	0
2019/10/25	R248	07/05/2020	9.79	Put	Bond Future	4,455.5800	4.4556	4,199.5700	4.1996	(5.746)	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
2019/10/25	R248	07/05/2020	9.77	Call	Bond Future	2,818.4200	2.8184	3,017.3700	3.0174	7.059	0	0	0
2019/10/25	R248	07/05/2020	9.78	Put	Bond Future	4,503.4500	4.5035	4,245.6900	4.2457	(5.724)	0	0	0
2019/10/25	R248	07/05/2020	9.78	Call	Bond Future	2,857.5100	2.8575	3,058.2100	3.0582	7.024	0	0	0
2019/10/25	R248	06/08/2020	9.00	Put	Bond Future	11,092.1100	11.0921	10,738.1400	10.7381	(3.191)	0	0	0
2019/10/25	R248	06/08/2020	10.20	Call	Bond Future	6,132.5000	6.1325	6,392.2500	6.3923	4.236	0	0	0
2019/10/25	R248	06/08/2020			Bond Future	10.0328	91.9672	9.9770	92.4341	(0.556)	0.0000	0.0000	0
2019/10/25	R248	06/08/2020	9.25	Put	Bond Future	9,342.7200	9.3427	9,019.3000	9.0193	(3.462)	0	0	0
2019/10/25	R248	06/08/2020	9.25	Call	Bond Future	2,375.3900	2.3754	2,518.9000	2.5189	6.042	0	0	20,640
2019/10/25	R248	06/08/2020	10.18	Call	Bond Future	6,039.9900	6.0400	6,297.5400	6.2975	4.264	0	0	0
2019/10/25	R248	06/08/2020	10.18	Put	Bond Future	4,827.8800	4.8279	4,618.5000	4.6185	(4.337)	0	0	0
2019/10/25	R248	06/08/2020	9.00	Call	Bond Future	1,698.7500	1.6988	1,811.7100	1.8117	6.650	0	0	3,000
2019/10/25	R248	06/08/2020	10.20	Put	Bond Future	4,757.9400	4.7579	4,550.7600	4.5508	(4.354)	0	0	0
2019/10/25	R248	06/08/2020	10.19	Call	Bond Future	6,086.3500	6.0863	6,345.0000	6.3450	4.250	0	0	0
2019/10/25	R248	06/08/2020	10.19	Put	Bond Future	4,792.9500	4.7930	4,584.6700	4.5847	(4.346)	0	0	0

Total

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