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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/09/2019 TO 18/09/2019

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
2019/09/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	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
2019/09/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	2025	07/11/2019			Bond Future	137.7467	137.7467	137.6043	137.6043	(0.103)	0.0000	0.0000	1,461
2019/09/18	2025	06/02/2020			Bond Future	138.7728	138.7728	138.6283	138.6283	(0.104)	0.0000	0.0000	0
2019/09/18	2025	07/05/2020			Bond Future	141.3559	141.3559	141.2085	141.2085	(0.104)	0.0000	0.0000	0
2019/09/18	2029	07/11/2019			Bond Future	101.9623	101.9623	101.9172	101.9172	(0.044)	0.0000	0.0000	4,260
2019/09/18	2029	06/02/2020			Bond Future	103.8130	103.8130	103.7673	103.7673	(0.044)	0.0000	0.0000	0
2019/09/18	2029	07/05/2020			Bond Future	104.6327	104.6327	104.5860	104.5860	(0.045)	0.0000	0.0000	0
2019/09/18	2030	07/11/2019	9.49	Put	Bond Future	296.9800	0.2970	215.0500	0.2150	(27.588)	0	0	0
2019/09/18	2030	07/11/2019	9.30	Put	Bond Future	516.8800	0.5169	397.1000	0.3971	(23.174)	0	0	2,750
2019/09/18	2030	07/11/2019	9.20	Put	Bond Future	682.2300	0.6822	541.9300	0.5419	(20.565)	0	0	2,750
2019/09/18	2030	07/11/2019	8.40	Put	Bond Future	3,865.0400	3.8650	3,573.4600	3.5735	(7.544)	0	0	0
2019/09/18	2030	07/11/2019	9.76	Put	Bond Future	127.7600	0.1278	86.6900	0.0867	(32.146)	0	0	5,500
2019/09/18	2030	07/11/2019			Bond Future	8.9756	95.8021	8.9276	96.1059	(0.535)	0.0000	0.0000	73,127
2019/09/18	2030	07/11/2019	9.48	Call	Bond Future	3,422.1000	3.4221	3,642.1200	3.6421	6.429	0	0	0
2019/09/18	2030	07/11/2019	9.48	Put	Bond Future	306.0300	0.3060	222.3100	0.2223	(27.357)	0	0	0
2019/09/18	2030	07/11/2019	9.30	Call	Bond Future	2,537.0300	2.5370	2,720.9900	2.7210	7.251	0	0	0
2019/09/18	2030	07/11/2019	8.60	Put	Bond Future	2,757.6600	2.7577	2,489.8900	2.4899	(9.710)	0	0	0
2019/09/18	2030	07/11/2019	8.60	Call	Bond Future	345.0500	0.3451	381.0200	0.3810	10.425	0	0	5,500
2019/09/18	2030	07/11/2019	9.10	Put	Bond Future	890.6800	0.8907	731.5400	0.7315	(17.867)	0	0	0
2019/09/18	2030	07/11/2019	9.10	Call	Bond Future	1,672.4200	1.6724	1,817.0200	1.8170	8.646	0	0	5,500
2019/09/18	2030	07/11/2019	9.49	Call	Bond Future	3,473.4300	3.4734	3,695.2400	3.6952	6.386	0	0	0
2019/09/18	2030	07/11/2019	9.20	Call	Bond Future	2,085.9300	2.0859	2,249.3700	2.2494	7.835	0	0	0
2019/09/18	2030	07/11/2019	9.25	Call	Bond Future	2,307.0800	2.3071	2,479.7500	2.4797	7.484	0	0	0
2019/09/18	2030	07/11/2019	9.85	Put	Bond Future	89.1100	0.0891	63.3200	0.0633	(28.942)	0	0	2,500
2019/09/18	2030	07/11/2019	8.40	Call	Bond Future	134.1700	0.1342	146.3300	0.1463	9.063	0	0	0
2019/09/18	2030	07/11/2019	8.57	Put	Bond Future	2,912.9300	2.9129	2,639.8200	2.6398	(9.376)	0	0	0
2019/09/18	2030	07/11/2019	9.76	Call	Bond Future	4,914.2300	4.9142	5,176.9000	5.1769	5.345	0	0	0
2019/09/18	2030	07/11/2019	9.47	Call	Bond Future	3,370.9800	3.3710	3,589.1900	3.5892	6.473	0	0	0
2019/09/18	2030	07/11/2019	9.47	Put	Bond Future	315.3300	0.3153	229.8000	0.2298	(27.124)	0	0	0
2019/09/18	2030	07/11/2019	9.25	Put	Bond Future	594.4700	0.5945	463.4000	0.4634	(22.048)	0	0	5,333
2019/09/18	2030	07/11/2019	9.35	Call	Bond Future	2,774.4700	2.7745	2,969.3300	2.9693	7.023	0	0	0
2019/09/18	2030	07/11/2019	9.35	Put	Bond Future	448.1400	0.4481	339.2600	0.3393	(24.296)	0	0	2,500
2019/09/18	2030	07/11/2019	9.85	Call	Bond Future	5,403.7600	5.4038	5,681.7100	5.6817	5.144	0	0	0
2019/09/18	2030	07/11/2019	8.95	Call	Bond Future	1,138.4900	1.1385	1,252.4200	1.2524	10.007	0	0	0
2019/09/18	2030	07/11/2019	8.95	Put	Bond Future	1,300.1400	1.3001	1,110.3300	1.1103	(14.599)	0	0	5,000
2019/09/18	2030	07/11/2019	8.57	Call	Bond Future	304.0900	0.3041	334.7200	0.3347	10.073	0	0	0
2019/09/18	2030	07/11/2019	9.12	Put	Bond Future	845.3200	0.8453	689.8700	0.6899	(18.389)	0	0	0
2019/09/18	2030	07/11/2019	9.12	Call	Bond Future	1,751.8900	1.7519	1,900.1800	1.9002	8.465	0	0	0
2019/09/18	2030	07/11/2019	9.70	Call	Bond Future	4,587.5800	4.5876	4,842.2200	4.8422	5.551	0	0	0
2019/09/18	2030	07/11/2019	9.70	Put	Bond Future	155.5800	0.1556	106.4800	0.1065	(31.559)	0	0	0
2019/09/18	2030	06/02/2020	8.40	Call	Bond Future	604.5300	0.6045	663.1900	0.6632	9.703	0	0	5,820
2019/09/18	2030	06/02/2020	9.15	Put	Bond Future	1,838.0600	1.8381	1,690.7700	1.6908	(8.013)	0	0	0
2019/09/18	2030	06/02/2020	9.14	Call	Bond Future	2,492.1200	2.4921	2,652.8100	2.6528	6.448	0	0	0

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2019/09/18	2030	06/02/2020			Bond Future	9.0381	93.5090	8.9882	93.8183	(0.552)	0.0000	0.0000	0
2019/09/18	2030	06/02/2020	9.00	Put	Bond Future	2,258.5700	2.2586	2,088.7000	2.0887	(7.521)	0	0	0
2019/09/18	2030	06/02/2020	9.00	Call	Bond Future	2,022.4200	2.0224	2,161.9100	2.1619	6.897	0	0	5,820
2019/09/18	2030	06/02/2020	8.40	Put	Bond Future	4,667.3500	4.6674	4,416.6500	4.4167	(5.371)	0	0	0
2019/09/18	2030	06/02/2020	9.15	Call	Bond Future	2,527.5800	2.5276	2,689.6500	2.6896	6.412	0	0	0
2019/09/18	2030	06/02/2020	9.14	Put	Bond Future	1,863.9400	1.8639	1,715.2700	1.7153	(7.976)	0	0	0
2019/09/18	2030	06/02/2020	9.16	Call	Bond Future	2,563.2700	2.5633	2,726.7200	2.7267	6.377	0	0	0
2019/09/18	2030	06/02/2020	9.16	Put	Bond Future	1,812.4700	1.8125	1,666.5600	1.6666	(8.050)	0	0	0
2019/09/18	2030	07/05/2020	8.79	Call	Bond Future	1,835.6500	1.8356	1,986.6700	1.9867	8.227	0	0	0
2019/09/18	2030	07/05/2020	8.78	Put	Bond Future	3,771.9400	3.7719	3,607.1100	3.6071	(4.370)	0	0	0
2019/09/18	2030	07/05/2020			Bond Future	9.0990	95.2276	9.0472	95.5426	(0.569)	0.0000	0.0000	0
2019/09/18	2030	07/05/2020	8.80	Call	Bond Future	1,862.0900	1.8621	2,014.6100	2.0146	8.191	0	0	0
2019/09/18	2030	07/05/2020	8.80	Put	Bond Future	3,700.2700	3.7003	3,537.8400	3.5378	(4.390)	0	0	0
2019/09/18	2030	07/05/2020	8.79	Put	Bond Future	3,736.1200	3.7361	3,572.1900	3.5722	(4.388)	0	0	0
2019/09/18	2030	07/05/2020	8.78	Call	Bond Future	1,809.1300	1.8091	1,959.2500	1.9593	8.298	0	0	0
2019/09/18	2032	07/11/2019	9.71	Call	Bond Future	3,007.8800	3.0079	3,260.9700	3.2610	8.414	0	0	0
2019/09/18	2032	07/11/2019	9.70	Put	Bond Future	531.9200	0.5319	452.7800	0.4528	(14.878)	0	0	0
2019/09/18	2032	07/11/2019			Bond Future	9.3395	93.0539	9.2914	93.3844	(0.515)	0.0000	0.0000	48,288
2019/09/18	2032	07/11/2019	9.72	Call	Bond Future	3,059.5500	3.0595	3,314.3600	3.3144	8.328	0	0	0
2019/09/18	2032	07/11/2019	9.72	Put	Bond Future	503.1500	0.5031	427.4700	0.4275	(15.041)	0	0	0
2019/09/18	2032	07/11/2019	9.71	Put	Bond Future	517.4100	0.5174	440.0100	0.4400	(14.959)	0	0	0
2019/09/18	2032	07/11/2019	9.70	Call	Bond Future	2,956.4000	2.9564	3,207.7500	3.2077	8.502	0	0	0
2019/09/18	2032	06/02/2020	9.40	Put	Bond Future	2,468.5400	2.4685	2,252.2400	2.2522	(8.762)	0	0	0
2019/09/18	2032	06/02/2020			Bond Future	9.4090	94.7202	9.3592	95.0568	(0.530)	0.0000	0.0000	0
2019/09/18	2032	06/02/2020	9.39	Call	Bond Future	2,372.5300	2.3725	2,491.5900	2.4916	5.018	0	0	0
2019/09/18	2032	06/02/2020	9.39	Put	Bond Future	2,500.9500	2.5009	2,283.3700	2.2834	(8.700)	0	0	0
2019/09/18	2032	06/02/2020	9.40	Call	Bond Future	2,407.5600	2.4076	2,527.9000	2.5279	4.998	0	0	0
2019/09/18	2032	06/02/2020	9.38	Call	Bond Future	2,338.0000	2.3380	2,455.3100	2.4553	5.018	0	0	0
2019/09/18	2032	06/02/2020	9.38	Put	Bond Future	2,533.9300	2.5339	2,314.6000	2.3146	(8.656)	0	0	0
2019/09/18	2032	07/05/2020	9.19	Call	Bond Future	2,227.7000	2.2277	2,321.1000	2.3211	4.193	0	0	0
2019/09/18	2032	07/05/2020			Bond Future	9.4754	92.3010	9.4238	92.6438	(0.545)	0.0000	0.0000	0
2019/09/18	2032	07/05/2020	9.17	Call	Bond Future	2,170.0100	2.1700	2,260.3100	2.2603	4.161	0	0	0
2019/09/18	2032	07/05/2020	9.17	Put	Bond Future	4,223.0800	4.2231	3,970.6500	3.9706	(5.977)	0	0	0
2019/09/18	2032	07/05/2020	9.19	Put	Bond Future	4,144.3900	4.1444	3,895.0600	3.8951	(6.016)	0	0	0
2019/09/18	2032	07/05/2020	9.18	Call	Bond Future	2,198.8900	2.1989	2,290.6000	2.2906	4.171	0	0	0
2019/09/18	2032	07/05/2020	9.18	Put	Bond Future	4,183.7300	4.1837	3,932.7100	3.9327	(6.000)	0	0	0
2019/09/18	2033	07/11/2019			Bond Future	102.4945	102.4945	102.4941	102.4941	0.000	0.0000	0.0000	6,260
2019/09/18	2033	06/02/2020			Bond Future	104.3548	104.3548	104.3547	104.3547	0.000	0.0000	0.0000	0
2019/09/18	2033	07/05/2020			Bond Future	105.1016	105.1016	105.1013	105.1013	0.000	0.0000	0.0000	0
2019/09/18	2037	07/11/2019	9.97	Call	Bond Future	2,609.1500	2.6092	2,859.1700	2.8592	9.582	0	0	0
2019/09/18	2037	07/11/2019			Bond Future	9.7358	92.1540	9.6877	92.5224	(0.494)	0.0000	0.0000	60,956
2019/09/18	2037	07/11/2019	9.95	Call	Bond Future	2,507.6600	2.5077	2,752.8200	2.7528	9.776	0	0	0
2019/09/18	2037	07/11/2019	9.95	Put	Bond Future	895.7500	0.8958	772.5200	0.7725	(13.757)	0	0	0
2019/09/18	2037	07/11/2019	9.97	Put	Bond Future	848.9500	0.8489	730.5800	0.7306	(13.943)	0	0	0
2019/09/18	2037	07/11/2019	9.96	Call	Bond Future	2,558.1900	2.5582	2,805.8000	2.8058	9.679	0	0	0

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2019/09/18	2037	07/11/2019	9.96	Put	Bond Future	872.0900	0.8721	751.3100	0.7513	(13.849)	0	0	0
2019/09/18	2037	06/02/2020	9.67	Call	Bond Future	2,253.7800	2.2538	2,435.3200	2.4353	8.055	0	0	0
2019/09/18	2037	06/02/2020	9.66	Put	Bond Future	3,338.9200	3.3389	3,143.3900	3.1434	(5.856)	0	0	0
2019/09/18	2037	06/02/2020			Bond Future	9.8075	89.5450	9.7578	89.9201	(0.507)	0.0000	0.0000	0
2019/09/18	2037	06/02/2020	9.68	Call	Bond Future	2,289.3200	2.2893	2,472.3000	2.4723	7.993	0	0	0
2019/09/18	2037	06/02/2020	9.68	Put	Bond Future	3,256.3900	3.2564	3,064.2000	3.0642	(5.902)	0	0	0
2019/09/18	2037	06/02/2020	9.67	Put	Bond Future	3,297.3400	3.2973	3,103.7100	3.1037	(5.872)	0	0	0
2019/09/18	2037	06/02/2020	9.66	Call	Bond Future	2,218.7700	2.2188	2,398.4100	2.3984	8.096	0	0	0
2019/09/18	2037	07/05/2020	9.60	Put	Bond Future	4,682.0300	4.6820	4,393.7600	4.3938	(6.157)	0	0	0
2019/09/18	2037	07/05/2020	9.59	Call	Bond Future	2,551.8800	2.5519	2,644.0500	2.6440	3.612	0	0	0
2019/09/18	2037	07/05/2020			Bond Future	9.8778	91.1908	9.8264	91.5728	(0.519)	0.0000	0.0000	0
2019/09/18	2037	07/05/2020	9.60	Call	Bond Future	2,584.7200	2.5847	2,678.3900	2.6784	3.624	0	0	0
2019/09/18	2037	07/05/2020	9.59	Put	Bond Future	4,726.0700	4.7261	4,436.3000	4.4363	(6.131)	0	0	0
2019/09/18	2037	07/05/2020	9.61	Call	Bond Future	2,617.7800	2.6178	2,712.9700	2.7130	3.636	0	0	0
2019/09/18	2037	07/05/2020	9.61	Put	Bond Future	4,638.3000	4.6383	4,351.5500	4.3515	(6.182)	0	0	0
2019/09/18	2038	07/11/2019			Bond Future	120.5296	120.5296	120.4422	120.4422	(0.073)	0.0000	0.0000	21,883
2019/09/18	2038	06/02/2020			Bond Future	121.0591	121.0591	120.9703	120.9703	(0.073)	0.0000	0.0000	0
2019/09/18	2038	07/05/2020			Bond Future	123.3124	123.3124	123.2219	123.2219	(0.073)	0.0000	0.0000	0
2019/09/18	2040	07/11/2019	10.04	Put	Bond Future	1,120.5600	1.1206	955.5100	0.9555	(14.729)	0	0	0
2019/09/18	2040	07/11/2019	10.03	Call	Bond Future	2,428.3500	2.4284	2,696.6200	2.6966	11.047	0	0	0
2019/09/18	2040	07/11/2019	9.80	Put	Bond Future	1,982.7700	1.9828	1,739.5000	1.7395	(12.269)	0	0	0
2019/09/18	2040	07/11/2019	9.30	Put	Bond Future	5,065.8500	5.0658	4,677.1100	4.6771	(7.674)	0	0	0
2019/09/18	2040	07/11/2019			Bond Future	9.8715	94.9471	9.8182	95.3834	(0.539)	0.0000	0.0000	40,851
2019/09/18	2040	07/11/2019	10.04	Call	Bond Future	2,480.4000	2.4804	2,751.6600	2.7517	10.936	0	0	0
2019/09/18	2040	07/11/2019	10.03	Put	Bond Future	1,148.3100	1.1483	980.2700	0.9803	(14.634)	0	0	0
2019/09/18	2040	07/11/2019	9.80	Call	Bond Future	1,396.3200	1.3963	1,589.3600	1.5894	13.825	0	0	1,260
2019/09/18	2040	07/11/2019	9.30	Call	Bond Future	206.9900	0.2070	254.5600	0.2546	22.982	0	0	1,260
2019/09/18	2040	07/11/2019	10.05	Call	Bond Future	2,532.7700	2.5328	2,807.0000	2.8070	10.827	0	0	0
2019/09/18	2040	07/11/2019	10.05	Put	Bond Future	1,093.2500	1.0933	931.1700	0.9312	(14.826)	0	0	0
2019/09/18	2040	06/02/2020	9.00	Put	Bond Future	8,494.1200	8.4941	8,107.1800	8.1072	(4.555)	0	0	0
2019/09/18	2040	06/02/2020	9.76	Call	Bond Future	2,220.0700	2.2201	2,414.8800	2.4149	8.775	0	0	0
2019/09/18	2040	06/02/2020			Bond Future	9.9443	92.1375	9.8893	92.5819	(0.553)	0.0000	0.0000	0
2019/09/18	2040	06/02/2020	8.40	Put	Bond Future	13,947.0100	13.9470	13,514.5100	13.5145	(3.101)	0	0	0
2019/09/18	2040	06/02/2020	8.40	Call	Bond Future	56.0500	0.0561	67.9200	0.0679	21.178	0	0	0
2019/09/18	2040	06/02/2020	9.74	Call	Bond Future	2,147.3300	2.1473	2,338.3700	2.3384	8.897	0	0	0
2019/09/18	2040	06/02/2020	9.74	Put	Bond Future	3,815.5300	3.8155	3,562.2000	3.5622	(6.639)	0	0	0
2019/09/18	2040	06/02/2020	9.00	Call	Bond Future	365.2200	0.3652	422.6500	0.4227	15.725	0	0	0
2019/09/18	2040	06/02/2020	9.76	Put	Bond Future	3,722.8300	3.7228	3,473.2700	3.4733	(6.704)	0	0	0
2019/09/18	2040	06/02/2020	9.75	Call	Bond Future	2,183.9900	2.1840	2,376.8100	2.3768	8.829	0	0	0
2019/09/18	2040	06/02/2020	9.75	Put	Bond Future	3,769.4100	3.7694	3,517.8600	3.5179	(6.673)	0	0	0
2019/09/18	2040	07/05/2020	9.75	Put	Bond Future	4,942.1800	4.9422	4,689.3600	4.6894	(5.116)	0	0	0
2019/09/18	2040	07/05/2020	9.74	Call	Bond Future	2,757.0800	2.7571	2,955.0600	2.9551	7.181	0	0	0
2019/09/18	2040	07/05/2020			Bond Future	10.0155	93.8310	9.9588	94.2834	(0.566)	0.0000	0.0000	0
2019/09/18	2040	07/05/2020	9.75	Call	Bond Future	2,793.0000	2.7930	2,992.5600	2.9926	7.145	0	0	0
2019/09/18	2040	07/05/2020	9.74	Put	Bond Future	4,988.7400	4.9887	4,734.3400	4.7343	(5.099)	0	0	0
2019/09/18	2040	07/05/2020	9.73	Call	Bond Future	2,721.3900	2.7214	2,917.8000	2.9178	7.217	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
2019/09/18	2040	07/05/2020	9.73	Put	Bond Future	5,035.6500	5.0356	4,779.6800	4.7797	(5.083)	0	0	0
2019/09/18	2044	07/11/2019	10.07	Put	Bond Future	1,227.1600	1.2272	991.2200	0.9912	(19.227)	0	0	0
2019/09/18	2044	07/11/2019	9.74	Put	Bond Future	2,589.6000	2.5896	2,248.9300	2.2489	(13.155)	0	0	0
2019/09/18	2044	07/11/2019	10.52	Call	Bond Future	5,103.6000	5.1036	5,430.0700	5.4301	6.397	0	0	0
2019/09/18	2044	07/11/2019			Bond Future	9.9253	91.7396	9.8721	92.1823	(0.536)	0.0000	0.0000	37,708
2019/09/18	2044	07/11/2019	10.06	Call	Bond Future	2,363.2100	2.3632	2,567.3900	2.5674	8.640	0	0	0
2019/09/18	2044	07/11/2019	10.06	Put	Bond Future	1,257.0100	1.2570	1,018.4400	1.0184	(18.979)	0	0	0
2019/09/18	2044	07/11/2019	10.52	Put	Bond Future	389.0300	0.3890	272.7500	0.2727	(29.890)	0	0	328
2019/09/18	2044	07/11/2019	10.07	Call	Bond Future	2,414.5500	2.4146	2,621.3600	2.6214	8.565	0	0	0
2019/09/18	2044	07/11/2019	9.19	Call	Bond Future	85.1500	0.0852	89.4900	0.0895	5.097	0	0	328
2019/09/18	2044	07/11/2019	9.74	Call	Bond Future	1,030.3500	1.0303	1,132.4300	1.1324	9.907	0	0	328
2019/09/18	2044	07/11/2019	10.05	Call	Bond Future	2,312.3700	2.3124	2,513.9200	2.5139	8.716	0	0	0
2019/09/18	2044	07/11/2019	10.05	Put	Bond Future	1,287.4800	1.2875	1,046.2800	1.0463	(18.734)	0	0	0
2019/09/18	2044	07/11/2019	9.19	Put	Bond Future	6,549.8200	6.5498	6,111.4100	6.1114	(6.693)	0	0	0
2019/09/18	2044	06/02/2020	9.74	Call	Bond Future	2,020.0900	2.0201	2,205.7900	2.2058	9.193	0	0	328
2019/09/18	2044	06/02/2020	10.78	Put	Bond Future	1,063.7000	1.0637	967.4000	0.9674	(9.053)	0	0	328
2019/09/18	2044	06/02/2020	9.77	Put	Bond Future	4,007.9000	4.0079	3,748.6700	3.7487	(6.468)	0	0	0
2019/09/18	2044	06/02/2020			Bond Future	9.9958	88.9979	9.9410	89.4487	(0.549)	0.0000	0.0000	0
2019/09/18	2044	06/02/2020	9.09	Put	Bond Future	8,396.3500	8.3963	8,009.9500	8.0100	(4.602)	0	0	0
2019/09/18	2044	06/02/2020	9.09	Call	Bond Future	431.5000	0.4315	495.9100	0.4959	14.927	0	0	328
2019/09/18	2044	06/02/2020	9.74	Put	Bond Future	4,156.5900	4.1566	3,891.4800	3.8915	(6.378)	0	0	0
2019/09/18	2044	06/02/2020	9.77	Call	Bond Future	2,126.3400	2.1263	2,317.9200	2.3179	9.010	0	0	0
2019/09/18	2044	06/02/2020	10.78	Call	Bond Future	7,114.6300	7.1146	7,469.1400	7.4691	4.983	0	0	0
2019/09/18	2044	06/02/2020	9.78	Call	Bond Future	2,162.1300	2.1621	2,355.7300	2.3557	8.954	0	0	0
2019/09/18	2044	06/02/2020	9.76	Put	Bond Future	4,057.2900	4.0573	3,796.0300	3.7960	(6.439)	0	0	0
2019/09/18	2044	06/02/2020	9.78	Put	Bond Future	3,958.9700	3.9590	3,701.7600	3.7018	(6.497)	0	0	0
2019/09/18	2044	06/02/2020	9.76	Call	Bond Future	2,090.8800	2.0909	2,280.4300	2.2804	9.066	0	0	0
2019/09/18	2044	07/05/2020	9.33	Call	Bond Future	1,410.0000	1.4100	1,539.9200	1.5399	9.214	0	0	100
2019/09/18	2044	07/05/2020	9.98	Call	Bond Future	3,555.9700	3.5560	3,789.8800	3.7899	6.578	0	0	100
2019/09/18	2044	07/05/2020	9.26	Call	Bond Future	1,240.4700	1.2405	1,359.4600	1.3595	9.592	0	0	556
2019/09/18	2044	07/05/2020	9.81	Call	Bond Future	2,901.8600	2.9019	3,109.0900	3.1091	7.141	0	0	0
2019/09/18	2044	07/05/2020	9.79	Put	Bond Future	5,099.3200	5.0993	4,844.3400	4.8443	(5.000)	0	0	0
2019/09/18	2044	07/05/2020			Bond Future	10.0649	90.6337	10.0083	91.0927	(0.562)	0.0000	0.0000	0
2019/09/18	2044	07/05/2020	9.33	Put	Bond Future	7,701.9200	7.7019	7,372.8200	7.3728	(4.273)	0	0	0
2019/09/18	2044	07/05/2020	9.81	Put	Bond Future	5,003.4600	5.0035	4,751.6700	4.7517	(5.032)	0	0	0
2019/09/18	2044	07/05/2020	9.79	Call	Bond Future	2,829.2900	2.8293	3,033.3300	3.0333	7.212	0	0	0
2019/09/18	2044	07/05/2020	9.98	Put	Bond Future	4,246.5700	4.2466	4,021.4600	4.0215	(5.301)	0	0	0
2019/09/18	2044	07/05/2020	11.09	Call	Bond Future	9,097.7200	9.0977	9,462.7700	9.4628	4.013	0	0	0
2019/09/18	2044	07/05/2020	9.26	Put	Bond Future	8,170.1300	8.1701	7,830.1000	7.8301	(4.162)	0	0	0
2019/09/18	2044	07/05/2020	9.91	Put	Bond Future	4,545.8600	4.5459	4,309.8700	4.3099	(5.191)	0	0	0
2019/09/18	2044	07/05/2020	9.80	Put	Bond Future	5,051.2100	5.0512	4,797.8300	4.7978	(5.016)	0	0	0
2019/09/18	2044	07/05/2020	11.09	Put	Bond Future	1,417.6000	1.4176	1,323.6300	1.3236	(6.629)	0	0	100
2019/09/18	2044	07/05/2020	9.91	Call	Bond Future	3,278.7200	3.2787	3,501.7500	3.5018	6.802	0	0	556
2019/09/18	2044	07/05/2020	11.02	Call	Bond Future	8,736.0900	8.7361	9,094.7000	9.0947	4.105	0	0	0
2019/09/18	2044	07/05/2020	11.02	Put	Bond Future	1,543.8400	1.5438	1,443.4300	1.4434	(6.504)	0	0	556
2019/09/18	2044	07/05/2020	9.80	Call	Bond Future	2,865.4600	2.8655	3,071.1000	3.0711	7.177	0	0	0
2019/09/18	2044	06/08/2020	9.01	Call	Bond Future	1,263.9400	1.2639	1,373.9900	1.3740	8.707	0	0	140

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
2019/09/18	2044	06/08/2020	9.66	Call	Bond Future	3,035.6100	3.0356	3,131.3600	3.1314	3.154	0	0	140
2019/09/18	2044	06/08/2020	9.88	Call	Bond Future	3,814.3900	3.8144	3,944.1500	3.9442	3.402	0	0	0
2019/09/18	2044	06/08/2020			Bond Future	10.1344	87.9375	10.0761	88.4051	(0.575)	0.0000	0.0000	0
2019/09/18	2044	06/08/2020	9.86	Call	Bond Future	3,740.5900	3.7406	3,866.8700	3.8669	3.376	0	0	0
2019/09/18	2044	06/08/2020	9.86	Put	Bond Future	5,977.2000	5.9772	5,635.8500	5.6359	(5.711)	0	0	0
2019/09/18	2044	06/08/2020	9.01	Put	Bond Future	11,061.6700	11.0617	10,704.0900	10.7041	(3.233)	0	0	0
2019/09/18	2044	06/08/2020	9.66	Put	Bond Future	6,962.7600	6.9628	6,590.8800	6.5909	(5.341)	0	0	0
2019/09/18	2044	06/08/2020	9.88	Put	Bond Future	5,884.7800	5.8848	5,546.9100	5.5469	(5.741)	0	0	0
2019/09/18	2044	06/08/2020	10.93	Call	Bond Future	8,597.6300	8.5976	8,810.5300	8.8105	2.476	0	0	0
2019/09/18	2044	06/08/2020	10.93	Put	Bond Future	2,611.1800	2.6112	2,356.4500	2.3565	(9.755)	0	0	140
2019/09/18	2044	06/08/2020	9.87	Call	Bond Future	3,777.5700	3.7776	3,905.4200	3.9054	3.384	0	0	0
2019/09/18	2044	06/08/2020	9.87	Put	Bond Future	5,931.0100	5.9310	5,591.2300	5.5912	(5.729)	0	0	0
2019/09/18	2046	07/11/2019			Bond Future	111.4181	111.4181	111.4178	111.4178	0.000	0.0000	0.0000	17,994
2019/09/18	2046	06/02/2020			Bond Future	113.4403	113.4403	113.4406	113.4406	0.000	0.0000	0.0000	0
2019/09/18	2046	07/05/2020			Bond Future	113.8036	113.8036	113.8036	113.8036	0.000	0.0000	0.0000	0
2019/09/18	2050	07/11/2019			Bond Future	115.8170	115.8170	115.9329	115.9329	0.100	0.0000	0.0000	12,916
2019/09/18	2050	06/02/2020			Bond Future	116.0835	116.0835	116.2019	116.2019	0.102	0.0000	0.0000	0
2019/09/18	2050	07/05/2020			Bond Future	118.2443	118.2443	118.3647	118.3647	0.102	0.0000	0.0000	0
2019/09/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	AL37	07/11/2019			Index Future	666.5530	666.5530	667.2110	667.2110	0.099	0.0000	0.0000	0
2019/09/18	AL37	06/02/2020			Index Future	678.4890	678.4890	679.1600	679.1600	0.099	0.0000	0.0000	0
2019/09/18	AL37	07/05/2020			Index Future	690.9580	690.9580	691.6400	691.6400	0.099	0.0000	0.0000	0
2019/09/18	AL7T	07/11/2019			Index Future	774.7670	774.7670	776.8290	776.8290	0.266	0.0000	0.0000	120
2019/09/18	AL7T	06/02/2020			Index Future	788.6420	788.6420	790.7410	790.7410	0.266	0.0000	0.0000	0
2019/09/18	AL7T	07/05/2020			Index Future	803.1340	803.1340	805.2720	805.2720	0.266	0.0000	0.0000	0
2019/09/18	ALBI	07/11/2019			Index Future	693.8980	693.8980	696.2110	696.2110	0.333	0.0000	0.0000	220
2019/09/18	ALBI	06/02/2020			Index Future	706.3240	706.3240	708.6790	708.6790	0.333	0.0000	0.0000	0
2019/09/18	ALBI	07/05/2020			Index Future	719.3040	719.3040	721.7020	721.7020	0.333	0.0000	0.0000	0
2019/09/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/18	ES33	07/11/2019			Bond Future	10.8672	77.3512	10.8175	77.6416	(0.458)	0.0000	0.0000	350
2019/09/18	ES33	06/02/2020			Bond Future	10.9868	78.7363	10.9352	79.0320	(0.469)	0.0000	0.0000	0
2019/09/18	ES33	07/05/2020			Bond Future	11.1021	76.3895	11.0487	76.6906	(0.481)	0.0000	0.0000	0
2019/09/18	ES42	07/11/2019			Bond Future	11.2168	78.2768	11.1619	78.6414	(0.489)	0.0000	0.0000	4,919
2019/09/18	ES42	06/02/2020			Bond Future	11.3314	79.6783	11.2745	80.0496	(0.502)	0.0000	0.0000	0
2019/09/18	ES42	07/05/2020			Bond Future	11.4466	76.8782	11.3877	77.2562	(0.515)	0.0000	0.0000	0
2019/09/18	GOVI	07/11/2019	672.90	Call	GOVI	139,350.0000	13.9350	163,040.0000	16.3040	17.000	0	0	0
2019/09/18	GOVI	07/11/2019			GOVI	686.8350	686.8350	689.2040	689.2040	0.345	0.0000	0.0000	1,197
2019/09/18	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	GOVI	07/11/2019	672.91	Call	GOVI	139,250.0000	13.9250	162,940.0000	16.2940	17.013	0	0	0
2019/09/18	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	GOVI	07/11/2019	672.92	Call	GOVI	139,150.0000	13.9150	162,840.0000	16.2840	17.025	0	0	0
2019/09/18	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	GOVI	06/02/2020	703.15	Put	GOVI	40,150.0000	4.0150	16,040.0000	1.6040	(60.050)	0	0	0
2019/09/18	GOVI	06/02/2020			GOVI	699.1350	699.1350	701.5460	701.5460	0.345	0.0000	0.0000	0
2019/09/18	GOVI	06/02/2020	703.14	Put	GOVI	40,050.0000	4.0050	15,940.0000	1.5940	(60.200)	0	0	0
2019/09/18	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	GOVI	06/02/2020	703.13	Put	GOVI	39,950.0000	3.9950	15,840.0000	1.5840	(60.350)	0	0	0
2019/09/18	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	GOVI	07/05/2020			GOVI	711.9820	711.9820	714.4380	714.4380	0.345	0.0000	0.0000	0
2019/09/18	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	GOVI	07/05/2020	720.00	Put	GOVI	80,180.0000	8.0180	55,620.0000	5.5620	(30.631)	0	0	0
2019/09/18	GOVI	07/05/2020	719.98	Put	GOVI	79,980.0000	7.9980	55,420.0000	5.5420	(30.708)	0	0	0
2019/09/18	GOVI	07/05/2020	719.99	Put	GOVI	80,080.0000	8.0080	55,520.0000	5.5520	(30.669)	0	0	0
2019/09/18	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/18	IGOV	07/11/2019			Index Future	262.3450	262.3450	262.2640	262.2640	(0.031)	0.0000	0.0000	1,004
2019/09/18	IGOV	06/02/2020			Index Future	267.1070	267.1070	267.0250	267.0250	(0.031)	0.0000	0.0000	0
2019/09/18	IGOV	07/05/2020			Index Future	272.0780	272.0780	271.9950	271.9950	(0.031)	0.0000	0.0000	0
2019/09/18	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0

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2019/09/18	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/18	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/18	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5500	98.5500	0.000	0.0000	0.0000	0
2019/09/18	IS02	22/06/2020			Interest Rate Swap	101.9500	101.9500	101.9500	101.9500	0.000	0.0000	0.0000	0
2019/09/18	IS02	21/09/2020			Interest Rate Swap	98.7400	98.7400	98.7400	98.7400	0.000	0.0000	0.0000	0
2019/09/18	IS05	17/12/2020			Interest Rate Swap	95.3300	95.3300	95.3200	95.3200	(0.010)	0.0000	0.0000	0
2019/09/18	IS05	16/03/2021			Interest Rate Swap	94.2800	94.2800	94.2700	94.2700	(0.011)	0.0000	0.0000	0
2019/09/18	IS05	15/06/2021			Interest Rate Swap	93.2000	93.2000	93.1800	93.1800	(0.021)	0.0000	0.0000	0
2019/09/18	IS05	21/09/2021			Interest Rate Swap	93.0900	93.0900	93.0800	93.0800	(0.011)	0.0000	0.0000	0
2019/09/18	IS05	21/12/2021			Interest Rate Swap	95.0500	95.0500	95.0300	95.0300	(0.021)	0.0000	0.0000	51
2019/09/18	IS05	15/03/2022			Interest Rate Swap	94.9600	94.9600	94.9300	94.9300	(0.032)	0.0000	0.0000	0
2019/09/18	IS05	21/06/2022			Interest Rate Swap	95.9300	95.9300	95.8800	95.8800	(0.052)	0.0000	0.0000	0
2019/09/18	IS05	20/09/2022			Interest Rate Swap	99.6600	99.6600	99.6000	99.6000	(0.060)	0.0000	0.0000	0
2019/09/18	IS05	20/12/2022			Interest Rate Swap	100.7300	100.7300	100.6400	100.6400	(0.089)	0.0000	0.0000	0
2019/09/18	IS05	22/03/2023			Interest Rate Swap	93.8200	93.8200	93.7200	93.7200	(0.107)	0.0000	0.0000	0
2019/09/18	IS05	20/06/2023			Interest Rate Swap	99.7500	99.7500	99.6300	99.6300	(0.120)	0.0000	0.0000	0
2019/09/18	IS05	19/09/2023			Interest Rate Swap	95.0200	95.0200	94.8700	94.8700	(0.158)	0.0000	0.0000	0
2019/09/18	IS10	17/12/2025			Interest Rate Swap	90.4200	90.4200	90.2300	90.2300	(0.210)	0.0000	0.0000	0
2019/09/18	IS10	16/03/2026			Interest Rate Swap	87.2500	87.2500	87.0500	87.0500	(0.229)	0.0000	0.0000	0
2019/09/18	IS10	15/06/2026			Interest Rate Swap	85.8700	85.8700	85.6600	85.6600	(0.245)	0.0000	0.0000	0
2019/09/18	IS10	21/09/2026			Interest Rate Swap	88.0100	88.0100	87.7900	87.7900	(0.250)	0.0000	0.0000	0
2019/09/18	IS10	21/12/2026			Interest Rate Swap	91.8400	91.8400	91.6100	91.6100	(0.250)	0.0000	0.0000	0
2019/09/18	IS10	15/03/2027			Interest Rate Swap	90.3100	90.3100	90.0600	90.0600	(0.277)	0.0000	0.0000	0
2019/09/18	IS10	21/06/2027			Interest Rate Swap	92.4000	92.4000	92.1400	92.1400	(0.281)	0.0000	0.0000	0
2019/09/18	IS10	20/09/2027			Interest Rate Swap	97.9400	97.9400	97.6700	97.6700	(0.276)	0.0000	0.0000	0
2019/09/18	IS10	20/12/2027			Interest Rate Swap	98.2900	98.2900	98.0100	98.0100	(0.285)	0.0000	0.0000	0
2019/09/18	IS10	22/03/2028			Interest Rate Swap	91.6300	91.6300	91.3500	91.3500	(0.306)	0.0000	0.0000	0
2019/09/18	IS10	20/06/2028			Interest Rate Swap	99.0000	99.0000	98.7200	98.7200	(0.283)	0.0000	0.0000	0
2019/09/18	IS10	19/09/2028			Interest Rate Swap	92.3700	92.3700	92.1000	92.1000	(0.292)	0.0000	0.0000	0
2019/09/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/18	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/18	R023	07/11/2019	7.98	Call	Bond Future	1,895.9600	1.8960	1,967.9800	1.9680	3.799	0	0	0
2019/09/18	R023	07/11/2019			Bond Future	7.3350	102.7427	7.3081	102.8207	(0.366)	0.0000	0.0000	54,077
2019/09/18	R023	07/11/2019	7.99	Call	Bond Future	1,922.9500	1.9229	1,995.1500	1.9951	3.755	0	0	0
2019/09/18	R023	07/11/2019	7.98	Put	Bond Future	42.2600	0.0423	36.2300	0.0362	(14.269)	0	0	0
2019/09/18	R023	07/11/2019	7.99	Put	Bond Future	40.8500	0.0408	35.0000	0.0350	(14.321)	0	0	0
2019/09/18	R023	07/11/2019	8.00	Call	Bond Future	1,949.9400	1.9499	2,022.3300	2.0223	3.712	0	0	0
2019/09/18	R023	07/11/2019	8.00	Put	Bond Future	39.4400	0.0394	33.7800	0.0338	(14.351)	0	0	0

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2019/09/18	R023	06/02/2020	7.54	Call	Bond Future	1,037.0700		1.0371	1,111.0100	1.1110	7.130	0	0	0
2019/09/18	R023	06/02/2020			Bond Future	7.3489		104.5825	7.3195	104.6621	(0.401)	0.0000	0.0000	0
2019/09/18	R023	06/02/2020	7.52	Call	Bond Future	1,000.3300		1.0003	1,073.6600	1.0737	7.331	0	0	0
2019/09/18	R023	06/02/2020	7.52	Put	Bond Future	538.8700		0.5389	532.5300	0.5325	(1.177)	0	0	0
2019/09/18	R023	06/02/2020	7.54	Put	Bond Future	521.8300		0.5218	516.1000	0.5161	(1.098)	0	0	0
2019/09/18	R023	06/02/2020	7.53	Call	Bond Future	1,018.6400		1.0186	1,092.2700	1.0923	7.228	0	0	0
2019/09/18	R023	06/02/2020	7.53	Put	Bond Future	530.2900		0.5303	524.2500	0.5242	(1.139)	0	0	0
2019/09/18	R023	07/05/2020	6.91	Put	Bond Future	1,448.8900		1.4489	1,399.2200	1.3992	(3.428)	0	0	0
2019/09/18	R023	07/05/2020			Bond Future	7.3330		102.5717	7.3008	102.6527	(0.440)	0.0000	0.0000	0
2019/09/18	R023	07/05/2020	6.90	Call	Bond Future	371.0000		0.3710	401.5900	0.4016	8.245	0	0	0
2019/09/18	R023	07/05/2020	6.90	Put	Bond Future	1,464.6100		1.4646	1,414.2100	1.4142	(3.441)	0	0	0
2019/09/18	R023	07/05/2020	6.91	Call	Bond Future	380.7100		0.3807	412.0300	0.4120	8.227	0	0	0
2019/09/18	R023	07/05/2020	6.89	Call	Bond Future	361.4300		0.3614	391.5800	0.3916	8.342	0	0	0
2019/09/18	R023	07/05/2020	6.89	Put	Bond Future	1,480.4600		1.4805	1,429.6200	1.4296	(3.434)	0	0	0
2019/09/18	R035	07/11/2019	9.88	Call	Bond Future	2,779.3300		2.7793	3,095.3700	3.0954	11.371	0	0	0
2019/09/18	R035	07/11/2019	9.89	Call	Bond Future	2,832.4500		2.8325	3,151.1400	3.1511	11.251	0	0	0
2019/09/18	R035	07/11/2019	9.87	Put	Bond Future	808.3700		0.8084	676.2300	0.6762	(16.346)	0	0	0
2019/09/18	R035	07/11/2019	10.21	Put	Bond Future	320.1400		0.3201	258.6700	0.2587	(19.201)	0	0	3,500
2019/09/18	R035	07/11/2019			Bond Future	9.6134		95.9101	9.5549	96.3556	(0.609)	0.0000	0.0000	94,894
2019/09/18	R035	07/11/2019	9.89	Put	Bond Future	767.1500		0.7672	640.3500	0.6403	(16.529)	0	0	0
2019/09/18	R035	07/11/2019	9.87	Call	Bond Future	2,726.5900		2.7266	3,039.9400	3.0399	11.492	0	0	0
2019/09/18	R035	07/11/2019	8.92	Put	Bond Future	5,574.8500		5.5749	5,159.1700	5.1592	(7.456)	0	0	0
2019/09/18	R035	07/11/2019	8.92	Call	Bond Future	90.2700		0.0903	120.0800	0.1201	33.023	0	0	3,500
2019/09/18	R035	07/11/2019	9.52	Put	Bond Future	1,905.8200		1.9058	1,660.2300	1.6602	(12.886)	0	0	0
2019/09/18	R035	07/11/2019	9.52	Call	Bond Future	1,193.1600		1.1932	1,393.0600	1.3931	16.754	0	0	3,500
2019/09/18	R035	07/11/2019	9.88	Put	Bond Future	787.5300		0.7875	658.0800	0.6581	(16.437)	0	0	0
2019/09/18	R035	07/11/2019	10.21	Call	Bond Future	4,692.4700		4.6925	5,076.4900	5.0765	8.184	0	0	0
2019/09/18	R035	06/02/2020	9.60	Call	Bond Future	2,409.6200		2.4096	2,574.1300	2.5741	6.827	0	0	0
2019/09/18	R035	06/02/2020	9.61	Put	Bond Future	3,045.2600		3.0453	2,757.9100	2.7579	(9.436)	0	0	0
2019/09/18	R035	06/02/2020			Bond Future	9.6898		97.6276	9.6293	98.0812	(0.625)	0.0000	0.0000	0
2019/09/18	R035	06/02/2020	9.60	Put	Bond Future	3,083.9000		3.0839	2,794.7900	2.7948	(9.375)	0	0	0
2019/09/18	R035	06/02/2020	9.61	Call	Bond Future	2,446.4000		2.4464	2,612.6700	2.6127	6.797	0	0	0
2019/09/18	R035	06/02/2020	9.59	Call	Bond Future	2,373.1300		2.3731	2,535.8900	2.5359	6.858	0	0	0
2019/09/18	R035	06/02/2020	9.59	Put	Bond Future	3,122.9200		3.1229	2,832.0600	2.8321	(9.314)	0	0	0
2019/09/18	R035	07/05/2020	9.75	Call	Bond Future	3,444.6800		3.4447	3,707.5700	3.7076	7.632	0	0	5,000
2019/09/18	R035	07/05/2020	10.75	Put	Bond Future	1,272.6200		1.2726	1,191.3600	1.1914	(6.385)	0	0	5,000
2019/09/18	R035	07/05/2020	9.48	Put	Bond Future	4,557.5600		4.5576	4,312.3700	4.3124	(5.380)	0	0	0
2019/09/18	R035	07/05/2020	9.47	Call	Bond Future	2,453.9100		2.4539	2,669.2000	2.6692	8.773	0	0	0
2019/09/18	R035	07/05/2020			Bond Future	9.7569		94.9181	9.6943	95.3800	(0.641)	0.0000	0.0000	0
2019/09/18	R035	07/05/2020	9.11	Put	Bond Future	6,370.0200		6.3700	6,065.3100	6.0653	(4.784)	0	0	0
2019/09/18	R035	07/05/2020	9.11	Call	Bond Future	1,426.2600		1.4263	1,583.3900	1.5834	11.017	0	0	5,000
2019/09/18	R035	07/05/2020	9.75	Put	Bond Future	3,495.2700		3.4953	3,296.3200	3.2963	(5.692)	0	0	0
2019/09/18	R035	07/05/2020	10.75	Call	Bond Future	8,182.3800		8.1824	8,562.9600	8.5630	4.651	0	0	0
2019/09/18	R035	07/05/2020	9.48	Call	Bond Future	2,486.7900		2.4868	2,703.4400	2.7034	8.712	0	0	0
2019/09/18	R035	07/05/2020	9.47	Put	Bond Future	4,600.7200		4.6007	4,354.1700	4.3542	(5.359)	0	0	0
2019/09/18	R035	07/05/2020	9.49	Call	Bond Future	2,519.9100		2.5199	2,738.2200	2.7382	8.663	0	0	0
2019/09/18	R035	07/05/2020	9.49	Put	Bond Future	4,514.7300		4.5147	4,271.2000	4.2712	(5.394)	0	0	0

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2019/09/18	R035	06/08/2020	9.00	Put	Bond Future	8,432.1600	8.4322	8,137.4400	8.1374	(3.495)	0	0	0
2019/09/18	R035	06/08/2020	9.92	Put	Bond Future	4,465.0300	4.4650	4,272.7100	4.2727	(4.307)	0	0	0
2019/09/18	R035	06/08/2020			Bond Future	9.8230	96.6867	9.7584	97.1571	(0.658)	0.0000	0.0000	0
2019/09/18	R035	06/08/2020	9.00	Call	Bond Future	2,173.7200	2.1737	2,349.4500	2.3494	8.084	0	0	24,761
2019/09/18	R035	06/08/2020	9.92	Call	Bond Future	5,164.4200	5.1644	5,442.5500	5.4425	5.386	0	0	0
2019/09/18	R035	06/08/2020	9.93	Call	Bond Future	5,203.8200	5.2038	5,484.1100	5.4841	5.386	0	0	0
2019/09/18	R035	06/08/2020	9.91	Put	Bond Future	4,497.8800	4.4979	4,303.0300	4.3030	(4.332)	0	0	0
2019/09/18	R035	06/08/2020	8.75	Put	Bond Future	0.0000	0.0000	9,544.8500	9.5449	100.000	0	0	0
2019/09/18	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	1,735.5900	1.7356	100.000	0	0	3,000
2019/09/18	R035	06/08/2020	9.93	Put	Bond Future	4,432.7400	4.4327	4,242.5800	4.2426	(4.290)	0	0	0
2019/09/18	R035	06/08/2020	9.91	Call	Bond Future	5,125.5000	5.1255	5,401.1000	5.4011	5.377	0	0	0
2019/09/18	R186	07/11/2019	8.94	Call	Bond Future	3,753.6200	3.7536	3,979.2000	3.9792	6.010	0	0	0
2019/09/18	R186	07/11/2019	8.23	Call	Bond Future	825.5200	0.8255	943.2800	0.9433	14.265	0	0	4,955
2019/09/18	R186	07/11/2019	8.20	Call	Bond Future	748.7900	0.7488	859.7400	0.8597	14.817	0	0	0
2019/09/18	R186	07/11/2019			Bond Future	8.2848	115.8341	8.2420	116.0779	(0.517)	0.0000	0.0000	127,383
2019/09/18	R186	07/11/2019	8.94	Put	Bond Future	108.5000	0.1085	90.2700	0.0903	(16.802)	0	0	0
2019/09/18	R186	07/11/2019	8.25	Put	Bond Future	1,077.3100	1.0773	955.7800	0.9558	(11.281)	0	0	3,750
2019/09/18	R186	07/11/2019	8.25	Call	Bond Future	879.2000	0.8792	1,001.4800	1.0015	13.908	0	0	3,750
2019/09/18	R186	07/11/2019	8.73	Call	Bond Future	2,726.3500	2.7263	2,934.4800	2.9345	7.634	0	0	0
2019/09/18	R186	07/11/2019	8.73	Put	Bond Future	232.6700	0.2327	196.9900	0.1970	(15.335)	0	0	4,955
2019/09/18	R186	07/11/2019	8.95	Call	Bond Future	3,804.0600	3.8041	4,030.2400	4.0302	5.946	0	0	0
2019/09/18	R186	07/11/2019	8.96	Put	Bond Future	100.6600	0.1007	83.6200	0.0836	(16.928)	0	0	0
2019/09/18	R186	07/11/2019	8.23	Put	Bond Future	1,137.6300	1.1376	1,011.5800	1.0116	(11.080)	0	0	0
2019/09/18	R186	07/11/2019	8.20	Put	Bond Future	1,232.1800	1.2322	1,099.3200	1.0993	(10.783)	0	0	7,500
2019/09/18	R186	07/11/2019	8.95	Put	Bond Future	104.5100	0.1045	86.8800	0.0869	(16.869)	0	0	0
2019/09/18	R186	07/11/2019	8.96	Call	Bond Future	3,854.6200	3.8546	4,081.3900	4.0814	5.883	0	0	0
2019/09/18	R186	06/02/2020	8.11	Put	Bond Future	2,443.1100	2.4431	2,263.5700	2.2636	(7.349)	0	0	0
2019/09/18	R186	06/02/2020	8.50	Call	Bond Future	2,302.1500	2.3022	2,419.9100	2.4199	5.115	0	0	0
2019/09/18	R186	06/02/2020	8.57	Call	Bond Future	2,547.9900	2.5480	2,674.0800	2.6741	4.949	0	0	0
2019/09/18	R186	06/02/2020			Bond Future	8.3357	112.6045	8.2906	112.8528	(0.540)	0.0000	0.0000	5,040
2019/09/18	R186	06/02/2020	8.11	Call	Bond Future	1,191.5900	1.1916	1,260.4100	1.2604	5.775	0	0	1,007
2019/09/18	R186	06/02/2020	8.55	Call	Bond Future	2,476.6900	2.4767	2,600.4200	2.6004	4.996	0	0	0
2019/09/18	R186	06/02/2020	8.55	Put	Bond Future	1,304.4300	1.3044	1,179.8000	1.1798	(9.554)	0	0	0
2019/09/18	R186	06/02/2020	9.00	Put	Bond Future	674.4600	0.6745	598.5400	0.5985	(11.256)	0	0	1,007
2019/09/18	R186	06/02/2020	8.50	Put	Bond Future	1,401.9300	1.4019	1,271.3300	1.2713	(9.316)	0	0	1,007
2019/09/18	R186	06/02/2020	8.57	Put	Bond Future	1,267.1600	1.2672	1,144.8900	1.1449	(9.649)	0	0	0
2019/09/18	R186	06/02/2020	9.00	Call	Bond Future	4,256.6900	4.2567	4,429.1300	4.4291	4.051	0	0	0
2019/09/18	R186	06/02/2020	8.56	Call	Bond Future	2,512.2300	2.5122	2,637.1500	2.6371	4.972	0	0	0
2019/09/18	R186	06/02/2020	8.56	Put	Bond Future	1,285.6700	1.2857	1,162.2300	1.1622	(9.601)	0	0	0
2019/09/18	R186	07/05/2020	8.28	Put	Bond Future	2,503.1600	2.5032	2,311.8100	2.3118	(7.644)	0	0	0
2019/09/18	R186	07/05/2020	8.93	Call	Bond Future	4,183.1000	4.1831	4,274.8100	4.2748	2.192	0	0	0
2019/09/18	R186	07/05/2020	8.09	Put	Bond Future	3,039.1600	3.0392	2,821.4200	2.8214	(7.164)	0	0	0
2019/09/18	R186	07/05/2020			Bond Future	8.3807	114.6740	8.3333	114.9268	(0.565)	0.0000	0.0000	0
2019/09/18	R186	07/05/2020	8.08	Call	Bond Future	1,452.2800	1.4523	1,485.7900	1.4858	2.307	0	0	0
2019/09/18	R186	07/05/2020	8.08	Put	Bond Future	3,069.8700	3.0699	2,850.5700	2.8506	(7.144)	0	0	0
2019/09/18	R186	07/05/2020	8.28	Call	Bond Future	1,964.9000	1.9649	2,026.3600	2.0264	3.128	0	0	6,000
2019/09/18	R186	07/05/2020	8.93	Put	Bond Future	1,303.8800	1.3039	1,142.7800	1.1428	(12.355)	0	0	6,000

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
2019/09/18	R186	07/05/2020	8.09	Call	Bond Future	1,475.8600	1.4759	1,510.9300	1.5109	2.376	0	0	0
2019/09/18	R186	07/05/2020	7.60	Put	Bond Future	4,809.0700	4.8091	4,551.5300	4.5515	(5.355)	0	0	0
2019/09/18	R186	07/05/2020	7.60	Call	Bond Future	546.0900	0.5461	541.3600	0.5414	(0.866)	0	0	6,000
2019/09/18	R186	07/05/2020	8.07	Call	Bond Future	1,428.5600	1.4286	1,460.8800	1.4609	2.262	0	0	0
2019/09/18	R186	07/05/2020	8.07	Put	Bond Future	3,100.4600	3.1005	2,879.9700	2.8800	(7.112)	0	0	0
2019/09/18	R197	07/11/2019			Bond Future	308.8322	308.8322	308.4669	308.4669	(0.118)	0.0000	0.0000	2,507
2019/09/18	R197	06/02/2020			Bond Future	306.7799	306.7799	306.4087	306.4087	(0.121)	0.0000	0.0000	40
2019/09/18	R197	07/05/2020			Bond Future	312.4901	312.4901	312.1118	312.1118	(0.121)	0.0000	0.0000	0
2019/09/18	R202	07/11/2019			Bond Future	233.4062	233.4062	233.4045	233.4045	(0.001)	0.0000	0.0000	9,010
2019/09/18	R202	06/02/2020			Bond Future	233.5754	233.5754	233.5739	233.5739	(0.001)	0.0000	0.0000	0
2019/09/18	R202	07/05/2020			Bond Future	237.9230	237.9230	237.9212	237.9212	(0.001)	0.0000	0.0000	0
2019/09/18	R207	07/11/2019	2.08	Put	Bond Future	821.2400	0.8212	823.5300	0.8235	0.279	0	0	0
2019/09/18	R207	07/11/2019			Bond Future	6.6693	102.4272	6.6822	102.4249	0.194	0.0000	0.0000	3,639
2019/09/18	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	R207	07/11/2019	2.07	Put	Bond Future	823.0400	0.8230	825.3300	0.8253	0.278	0	0	0
2019/09/18	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/18	R207	07/11/2019	2.06	Put	Bond Future	824.8500	0.8248	827.1400	0.8271	0.278	0	0	0
2019/09/18	R208	07/11/2019	6.83	Call	Bond Future	353.0000	0.3530	350.0100	0.3500	(0.847)	0	0	0
2019/09/18	R208	07/11/2019	6.82	Put	Bond Future	42.3500	0.0424	43.5700	0.0436	2.881	0	0	0
2019/09/18	R208	07/11/2019			Bond Future	6.5898	100.9917	6.5930	100.9875	0.048	0.0000	0.0000	9,737
2019/09/18	R208	07/11/2019	6.84	Call	Bond Future	363.9800	0.3640	361.0500	0.3610	(0.805)	0	0	0
2019/09/18	R208	07/11/2019	6.84	Put	Bond Future	38.3600	0.0384	39.5900	0.0396	3.206	0	0	0
2019/09/18	R208	07/11/2019	6.83	Put	Bond Future	40.3600	0.0404	41.5300	0.0415	2.899	0	0	0
2019/09/18	R208	07/11/2019	6.82	Call	Bond Future	342.0000	0.3420	339.0600	0.3391	(0.860)	0	0	0
2019/09/18	R208	06/02/2020	6.13	Put	Bond Future	372.4700	0.3725	377.0900	0.3771	1.240	0	0	0
2019/09/18	R208	06/02/2020	6.12	Call	Bond Future	39.5400	0.0395	40.1400	0.0401	1.517	0	0	0
2019/09/18	R208	06/02/2020			Bond Future	6.4350	102.8001	6.4387	102.7960	0.058	0.0000	0.0000	0
2019/09/18	R208	06/02/2020	6.13	Call	Bond Future	41.9700	0.0420	42.5700	0.0426	1.430	0	0	0
2019/09/18	R208	06/02/2020	6.12	Put	Bond Future	380.9100	0.3809	385.5300	0.3855	1.213	0	0	0
2019/09/18	R208	06/02/2020	6.14	Call	Bond Future	44.6800	0.0447	45.2800	0.0453	1.343	0	0	0
2019/09/18	R208	06/02/2020	6.14	Put	Bond Future	364.3200	0.3643	368.9400	0.3689	1.268	0	0	0
2019/09/18	R208	07/05/2020	4.81	Call	Bond Future	0.3000	0.0003	0.4200	0.0004	40.000	0	0	0
2019/09/18	R208	07/05/2020	4.80	Put	Bond Future	1,152.5800	1.1526	1,156.9200	1.1569	0.377	0	0	0
2019/09/18	R208	07/05/2020			Bond Future	6.1373	101.2858	6.1423	101.2815	0.081	0.0000	0.0000	0
2019/09/18	R208	07/05/2020	4.82	Call	Bond Future	0.3200	0.0003	0.4500	0.0005	40.625	0	0	0
2019/09/18	R208	07/05/2020	4.82	Put	Bond Future	1,135.2300	1.1352	1,139.5900	1.1396	0.384	0	0	0
2019/09/18	R208	07/05/2020	4.81	Put	Bond Future	1,143.9000	1.1439	1,148.2500	1.1483	0.380	0	0	0
2019/09/18	R208	07/05/2020	4.80	Call	Bond Future	0.2800	0.0003	0.3900	0.0004	39.286	0	0	0
2019/09/18	R209	07/11/2019	9.82	Call	Bond Future	2,194.2100	2.1942	2,401.4100	2.4014	9.443	0	0	0
2019/09/18	R209	07/11/2019	9.33	Call	Bond Future	603.9500	0.6040	696.7500	0.6967	15.366	0	0	8,000
2019/09/18	R209	07/11/2019	9.77	Put	Bond Future	868.0800	0.8681	752.9600	0.7530	(13.261)	0	0	8,000
2019/09/18	R209	07/11/2019			Bond Future	9.5969	73.3554	9.5491	73.6673	(0.498)	0.0000	0.0000	96,027

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
2019/09/18	R209	07/11/2019	9.80	Call	Bond Future	2,107.6900	2.1077	2,310.8000	2.3108	9.637	0	0	0
2019/09/18	R209	07/11/2019	9.80	Put	Bond Future	804.7100	0.8047	695.8900	0.6959	(13.523)	0	0	0
2019/09/18	R209	07/11/2019	9.50	Put	Bond Future	1,659.3300	1.6593	1,480.7000	1.4807	(10.765)	0	0	0
2019/09/18	R209	07/11/2019	9.50	Call	Bond Future	1,025.5000	1.0255	1,158.8000	1.1588	12.999	0	0	5,000
2019/09/18	R209	07/11/2019	8.92	Put	Bond Future	4,694.3500	4.6944	4,404.6600	4.4047	(6.171)	0	0	0
2019/09/18	R209	07/11/2019	8.92	Call	Bond Future	94.8800	0.0949	117.1200	0.1171	23.440	0	0	8,000
2019/09/18	R209	07/11/2019	9.82	Put	Bond Future	764.7700	0.7648	660.0400	0.6600	(13.694)	0	0	0
2019/09/18	R209	07/11/2019	9.33	Put	Bond Future	2,369.2200	2.3692	2,150.0900	2.1501	(9.249)	0	0	0
2019/09/18	R209	07/11/2019	9.77	Call	Bond Future	1,980.7400	1.9807	2,177.5500	2.1775	9.936	0	0	0
2019/09/18	R209	07/11/2019	9.81	Call	Bond Future	2,150.8200	2.1508	2,355.9900	2.3560	9.539	0	0	0
2019/09/18	R209	07/11/2019	9.81	Put	Bond Future	784.5700	0.7846	677.8100	0.6778	(13.607)	0	0	0
2019/09/18	R209	06/02/2020	9.52	Put	Bond Future	2,876.1600	2.8762	2,625.3900	2.6254	(8.719)	0	0	0
2019/09/18	R209	06/02/2020			Bond Future	9.6614	74.6690	9.6121	74.9867	(0.510)	0.0000	0.0000	0
2019/09/18	R209	06/02/2020	9.51	Call	Bond Future	1,929.4000	1.9294	1,995.0400	1.9950	3.402	0	0	0
2019/09/18	R209	06/02/2020	9.51	Put	Bond Future	2,911.4300	2.9114	2,659.3400	2.6593	(8.659)	0	0	0
2019/09/18	R209	06/02/2020	9.52	Call	Bond Future	1,959.5600	1.9596	2,026.5200	2.0265	3.417	0	0	0
2019/09/18	R209	06/02/2020	9.50	Call	Bond Future	1,899.5000	1.8995	1,963.8200	1.9638	3.386	0	0	0
2019/09/18	R209	06/02/2020	9.50	Put	Bond Future	2,947.0500	2.9470	2,693.6400	2.6936	(8.599)	0	0	0
2019/09/18	R209	07/05/2020	9.47	Call	Bond Future	2,242.2600	2.2423	2,394.7000	2.3947	6.798	0	0	0
2019/09/18	R209	07/05/2020			Bond Future	9.7230	72.8898	9.6723	73.2132	(0.522)	0.0000	0.0000	0
2019/09/18	R209	07/05/2020	9.45	Call	Bond Future	2,183.9000	2.1839	2,334.0400	2.3340	6.875	0	0	0
2019/09/18	R209	07/05/2020	9.45	Put	Bond Future	3,947.2200	3.9472	3,773.9100	3.7739	(4.391)	0	0	0
2019/09/18	R209	07/05/2020	9.47	Put	Bond Future	3,874.3400	3.8743	3,703.3300	3.7033	(4.414)	0	0	0
2019/09/18	R209	07/05/2020	9.46	Call	Bond Future	2,212.8700	2.2129	2,364.3900	2.3644	6.847	0	0	0
2019/09/18	R209	07/05/2020	9.46	Put	Bond Future	3,910.5300	3.9105	3,738.6000	3.7386	(4.397)	0	0	0
2019/09/18	R210	07/11/2019			Bond Future	189.2864	189.2864	189.2823	189.2823	(0.002)	0.0000	0.0000	2,132
2019/09/18	R210	06/02/2020			Bond Future	192.7220	192.7220	192.7184	192.7184	(0.002)	0.0000	0.0000	0
2019/09/18	R210	07/05/2020			Bond Future	193.6590	193.6590	193.6550	193.6550	(0.002)	0.0000	0.0000	0
2019/09/18	R212	07/11/2019			Bond Future	162.5719	162.5719	162.4682	162.4682	(0.064)	0.0000	0.0000	7,384
2019/09/18	R212	06/02/2020			Bond Future	163.2769	163.2769	163.1716	163.1716	(0.064)	0.0000	0.0000	0
2019/09/18	R212	07/05/2020			Bond Future	166.3160	166.3160	166.2087	166.2087	(0.065)	0.0000	0.0000	0
2019/09/18	R213	07/11/2019	9.59	Put	Bond Future	416.4000	0.4164	307.7600	0.3078	(26.090)	0	0	0
2019/09/18	R213	07/11/2019	9.58	Call	Bond Future	2,843.7300	2.8437	3,065.1400	3.0651	7.786	0	0	0
2019/09/18	R213	07/11/2019			Bond Future	9.1843	86.2323	9.1311	86.5644	(0.580)	0.0000	0.0000	23,319
2019/09/18	R213	07/11/2019	9.59	Call	Bond Future	2,891.6600	2.8917	3,115.1500	3.1151	7.729	0	0	0
2019/09/18	R213	07/11/2019	9.58	Put	Bond Future	428.3300	0.4283	317.6100	0.3176	(25.849)	0	0	0
2019/09/18	R213	07/11/2019	9.60	Call	Bond Future	2,939.8200	2.9398	3,165.3700	3.1654	7.672	0	0	0
2019/09/18	R213	07/11/2019	9.60	Put	Bond Future	404.7700	0.4048	298.1900	0.2982	(26.331)	0	0	0
2019/09/18	R213	06/02/2020	9.27	Call	Bond Future	2,216.2900	2.2163	2,375.8200	2.3758	7.198	0	0	0
2019/09/18	R213	06/02/2020	9.26	Put	Bond Future	2,144.5600	2.1446	1,964.1000	1.9641	(8.415)	0	0	0
2019/09/18	R213	06/02/2020			Bond Future	9.2536	87.7764	9.1984	88.1147	(0.596)	0.0000	0.0000	0
2019/09/18	R213	06/02/2020	9.28	Call	Bond Future	2,249.2400	2.2492	2,410.2900	2.4103	7.160	0	0	0
2019/09/18	R213	06/02/2020	9.28	Put	Bond Future	2,087.9400	2.0879	1,910.7400	1.9107	(8.487)	0	0	0
2019/09/18	R213	06/02/2020	9.27	Put	Bond Future	2,115.9900	2.1160	1,937.2700	1.9373	(8.446)	0	0	0
2019/09/18	R213	06/02/2020	9.26	Call	Bond Future	2,183.8000	2.1838	2,341.5900	2.3416	7.225	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
2019/09/18	R213	07/05/2020	9.01	Put	Bond Future	3,730.7600	3.7308	3,551.5500	3.5515	(4.804)	0	0	0
2019/09/18	R213	07/05/2020	9.00	Call	Bond Future	1,856.5500	1.8566	2,020.4300	2.0204	8.827	0	0	0
2019/09/18	R213	07/05/2020			Bond Future	9.3130	85.8374	9.2559	86.1817	(0.613)	0.0000	0.0000	0
2019/09/18	R213	07/05/2020	9.01	Call	Bond Future	1,883.0100	1.8830	2,048.1900	2.0482	8.772	0	0	0
2019/09/18	R213	07/05/2020	9.00	Put	Bond Future	3,766.1900	3.7662	3,585.6800	3.5857	(4.793)	0	0	0
2019/09/18	R213	07/05/2020	9.02	Call	Bond Future	1,909.9500	1.9100	2,076.4100	2.0764	8.715	0	0	0
2019/09/18	R213	07/05/2020	9.02	Put	Bond Future	3,695.8700	3.6959	3,517.9400	3.5179	(4.814)	0	0	0
2019/09/18	R214	07/11/2019	10.02	Put	Bond Future	975.0700	0.9751	836.0200	0.8360	(14.261)	0	0	0
2019/09/18	R214	07/11/2019			Bond Future	9.8603	71.6003	9.8072	71.9585	(0.539)	0.0000	0.0000	15,477
2019/09/18	R214	07/11/2019	10.01	Call	Bond Future	1,992.9000	1.9929	2,209.6800	2.2097	10.878	0	0	0
2019/09/18	R214	07/11/2019	10.01	Put	Bond Future	998.6400	0.9986	857.1600	0.8572	(14.167)	0	0	0
2019/09/18	R214	07/11/2019	10.02	Call	Bond Future	2,034.9500	2.0350	2,254.1600	2.2542	10.772	0	0	0
2019/09/18	R214	07/11/2019	10.00	Call	Bond Future	1,951.1300	1.9511	2,165.4700	2.1655	10.985	0	0	0
2019/09/18	R214	07/11/2019	10.00	Put	Bond Future	1,022.5800	1.0226	878.6600	0.8787	(14.074)	0	0	0
2019/09/18	R214	06/02/2020	9.73	Call	Bond Future	1,911.4400	1.9114	1,994.7300	1.9947	4.357	0	0	0
2019/09/18	R214	06/02/2020			Bond Future	9.9310	72.8824	9.8762	73.2472	(0.551)	0.0000	0.0000	0
2019/09/18	R214	06/02/2020	9.71	Call	Bond Future	1,852.4000	1.8524	1,931.5100	1.9315	4.271	0	0	0
2019/09/18	R214	06/02/2020	9.71	Put	Bond Future	3,343.2000	3.3432	3,057.4700	3.0575	(8.547)	0	0	0
2019/09/18	R214	06/02/2020	9.73	Put	Bond Future	3,265.2600	3.2653	2,983.7100	2.9837	(8.623)	0	0	0
2019/09/18	R214	06/02/2020	9.72	Call	Bond Future	1,881.7900	1.8818	1,962.9000	1.9629	4.310	0	0	0
2019/09/18	R214	06/02/2020	9.72	Put	Bond Future	3,304.0500	3.3040	3,020.3200	3.0203	(8.587)	0	0	0
2019/09/18	R214	07/05/2020	9.77	Put	Bond Future	4,002.6000	4.0026	3,801.3500	3.8013	(5.028)	0	0	0
2019/09/18	R214	07/05/2020			Bond Future	9.9933	70.9234	9.9369	71.2949	(0.564)	0.0000	0.0000	0
2019/09/18	R214	07/05/2020	9.76	Call	Bond Future	2,481.8000	2.4818	2,650.7400	2.6507	6.807	0	0	0
2019/09/18	R214	07/05/2020	9.76	Put	Bond Future	4,040.2500	4.0402	3,837.7400	3.8377	(5.012)	0	0	0
2019/09/18	R214	07/05/2020	9.77	Call	Bond Future	2,512.0800	2.5121	2,682.2800	2.6823	6.775	0	0	0
2019/09/18	R214	07/05/2020	9.75	Call	Bond Future	2,451.7100	2.4517	2,619.1600	2.6192	6.830	0	0	0
2019/09/18	R214	07/05/2020	9.75	Put	Bond Future	4,078.1900	4.0782	3,874.1900	3.8742	(5.002)	0	0	0
2019/09/18	R248	07/11/2019	10.02	Call	Bond Future	2,304.5400	2.3045	2,513.2400	2.5132	9.056	0	0	0
2019/09/18	R248	07/11/2019	10.01	Put	Bond Future	1,370.7900	1.3708	1,120.2500	1.1203	(18.277)	0	0	0
2019/09/18	R248	07/11/2019			Bond Future	9.9058	90.8273	9.8527	91.2838	(0.537)	0.0000	0.0000	85,385
2019/09/18	R248	07/11/2019	10.03	Call	Bond Future	2,356.5100	2.3565	2,567.8500	2.5679	8.968	0	0	0
2019/09/18	R248	07/11/2019	10.03	Put	Bond Future	1,306.4100	1.3064	1,061.2800	1.0613	(18.764)	0	0	0
2019/09/18	R248	07/11/2019	10.02	Put	Bond Future	1,338.2100	1.3382	1,090.4400	1.0904	(18.515)	0	0	0
2019/09/18	R248	07/11/2019	10.01	Call	Bond Future	2,253.2000	2.2532	2,459.1300	2.4591	9.139	0	0	0
2019/09/18	R248	06/02/2020	9.71	Put	Bond Future	4,317.0400	4.3170	4,038.4700	4.0385	(6.453)	0	0	0
2019/09/18	R248	06/02/2020			Bond Future	9.9775	92.4538	9.9226	92.9186	(0.550)	0.0000	0.0000	100
2019/09/18	R248	06/02/2020	9.71	Call	Bond Future	2,010.2600	2.0103	2,196.5400	2.1965	9.266	0	0	0
2019/09/18	R248	06/02/2020	9.70	Put	Bond Future	4,369.2600	4.3693	4,088.7900	4.0888	(6.419)	0	0	0
2019/09/18	R248	06/02/2020	9.72	Call	Bond Future	2,046.4100	2.0464	2,234.8100	2.2348	9.206	0	0	0
2019/09/18	R248	06/02/2020	9.72	Put	Bond Future	4,265.0900	4.2651	3,988.6400	3.9886	(6.482)	0	0	0
2019/09/18	R248	06/02/2020	9.70	Call	Bond Future	1,974.2400	1.9742	2,158.6200	2.1586	9.339	0	0	0
2019/09/18	R248	07/05/2020	9.79	Call	Bond Future	2,974.0800	2.9741	3,185.1500	3.1851	7.097	0	0	0
2019/09/18	R248	07/05/2020	9.77	Put	Bond Future	5,207.9000	5.2079	4,942.3600	4.9424	(5.099)	0	0	0
2019/09/18	R248	07/05/2020			Bond Future	10.0408	89.7126	9.9843	90.1859	(0.563)	0.0000	0.0000	0
2019/09/18	R248	07/05/2020	9.79	Put	Bond Future	5,108.5200	5.1085	4,846.2800	4.8463	(5.133)	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
2019/09/18	R248	07/05/2020	9.77	Call	Bond Future	2,899.3900	2.8994	3,107.1600	3.1072	7.166	0	0	0
2019/09/18	R248	07/05/2020	9.78	Put	Bond Future	5,158.0200	5.1580	4,894.1300	4.8941	(5.116)	0	0	0
2019/09/18	R248	07/05/2020	9.78	Call	Bond Future	2,936.6100	2.9366	3,146.0300	3.1460	7.131	0	0	0
2019/09/18	R248	06/08/2020	9.00	Put	Bond Future	0.0000	0.0000	11,365.1600	11.3652	100.000	0	0	0
2019/09/18	R248	06/08/2020	10.20	Call	Bond Future	5,916.2300	5.9162	6,229.9900	6.2300	5.303	0	0	0
2019/09/18	R248	06/08/2020			Bond Future	10.1032	91.3841	10.0449	91.8663	(0.576)	0.0000	0.0000	0
2019/09/18	R248	06/08/2020	9.25	Put	Bond Future	9,961.1600	9.9612	9,637.8000	9.6378	(3.246)	0	0	0
2019/09/18	R248	06/08/2020	9.25	Call	Bond Future	2,410.8100	2.4108	2,569.5600	2.5696	6.585	0	0	20,640
2019/09/18	R248	06/08/2020	10.18	Call	Bond Future	5,828.7600	5.8288	6,140.0300	6.1400	5.340	0	0	0
2019/09/18	R248	06/08/2020	10.18	Put	Bond Future	5,199.6700	5.1997	5,028.8300	5.0288	(3.286)	0	0	0
2019/09/18	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	1,870.8900	1.8709	100.000	0	0	3,000
2019/09/18	R248	06/08/2020	10.20	Put	Bond Future	5,124.6900	5.1247	4,956.3400	4.9563	(3.285)	0	0	0
2019/09/18	R248	06/08/2020	10.19	Call	Bond Future	5,872.2700	5.8723	6,184.9600	6.1850	5.325	0	0	0
2019/09/18	R248	06/08/2020	10.19	Put	Bond Future	5,161.8900	5.1619	4,992.4700	4.9925	(3.282)	0	0	0

Total

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