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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/09/2019 TO 26/09/2019

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
2019/09/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	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
2019/09/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	2025	07/11/2019			Bond Future	137.6621	137.6621	137.6605	137.6605	(0.001)	0.0000	0.0000	1,461
2019/09/26	2025	06/02/2020			Bond Future	138.6879	138.6879	138.6864	138.6864	(0.001)	0.0000	0.0000	0
2019/09/26	2025	07/05/2020			Bond Future	141.2689	141.2689	141.2673	141.2673	(0.001)	0.0000	0.0000	0
2019/09/26	2029	07/11/2019			Bond Future	102.1313	102.1313	102.1743	102.1743	0.042	0.0000	0.0000	4,260
2019/09/26	2029	06/02/2020			Bond Future	103.9858	103.9858	104.0297	104.0297	0.042	0.0000	0.0000	0
2019/09/26	2029	07/05/2020			Bond Future	104.8084	104.8084	104.8530	104.8530	0.043	0.0000	0.0000	0
2019/09/26	2030	07/11/2019	9.49	Put	Bond Future	311.9900	0.3120	237.2400	0.2372	(23.959)	0	0	0
2019/09/26	2030	07/11/2019	9.30	Put	Bond Future	572.7200	0.5727	451.6700	0.4517	(21.136)	0	0	2,750
2019/09/26	2030	07/11/2019	9.20	Put	Bond Future	775.0700	0.7751	623.5400	0.6235	(19.550)	0	0	2,750
2019/09/26	2030	07/11/2019	8.40	Put	Bond Future	4,408.0900	4.4081	4,037.9800	4.0380	(8.396)	0	0	0
2019/09/26	2030	07/11/2019	9.76	Put	Bond Future	121.5800	0.1216	87.8400	0.0878	(27.751)	0	0	5,500
2019/09/26	2030	07/11/2019			Bond Future	9.0756	95.1731	9.0138	95.5609	(0.681)	0.0000	0.0000	73,122
2019/09/26	2030	07/11/2019	9.48	Call	Bond Future	2,809.5900	2.8096	3,120.5200	3.1205	11.067	0	0	0
2019/09/26	2030	07/11/2019	9.48	Put	Bond Future	322.5300	0.3225	245.7200	0.2457	(23.815)	0	0	0
2019/09/26	2030	07/11/2019	9.30	Call	Bond Future	1,963.8600	1.9639	2,230.5500	2.2306	13.580	0	0	0
2019/09/26	2030	07/11/2019	8.60	Put	Bond Future	3,201.7800	3.2018	2,861.9600	2.8620	(10.613)	0	0	0
2019/09/26	2030	07/11/2019	8.60	Call	Bond Future	160.1600	0.1602	208.0800	0.2081	29.920	0	0	5,500
2019/09/26	2030	07/11/2019	9.10	Put	Bond Future	1,033.4100	1.0334	848.2400	0.8482	(17.918)	0	0	0
2019/09/26	2030	07/11/2019	9.10	Call	Bond Future	1,186.1400	1.1861	1,388.7100	1.3887	17.078	0	0	5,500
2019/09/26	2030	07/11/2019	9.49	Call	Bond Future	2,859.4300	2.8594	3,172.4200	3.1724	10.946	0	0	0
2019/09/26	2030	07/11/2019	9.20	Call	Bond Future	1,549.7600	1.5498	1,785.9700	1.7860	15.242	0	0	0
2019/09/26	2030	07/11/2019	9.25	Call	Bond Future	1,749.7600	1.7498	2,001.7800	2.0018	14.403	0	0	0
2019/09/26	2030	07/11/2019	9.85	Put	Bond Future	86.4100	0.0864	61.3200	0.0613	(29.036)	0	0	2,500
2019/09/26	2030	07/11/2019	8.40	Call	Bond Future	48.2100	0.0482	65.8400	0.0658	36.569	0	0	0
2019/09/26	2030	07/11/2019	8.57	Put	Bond Future	3,373.1700	3.3732	3,027.3000	3.0273	(10.254)	0	0	0
2019/09/26	2030	07/11/2019	9.76	Call	Bond Future	4,279.0400	4.2790	4,633.0400	4.6330	8.273	0	0	0
2019/09/26	2030	07/11/2019	9.47	Call	Bond Future	2,760.0200	2.7600	3,068.8600	3.0689	11.190	0	0	0
2019/09/26	2030	07/11/2019	9.47	Put	Bond Future	333.3800	0.3334	254.4800	0.2545	(23.667)	0	0	0
2019/09/26	2030	07/11/2019	9.25	Put	Bond Future	666.1600	0.6662	530.4400	0.5304	(20.373)	0	0	5,333
2019/09/26	2030	07/11/2019	9.35	Call	Bond Future	2,187.8500	2.1878	2,468.2100	2.4682	12.814	0	0	0
2019/09/26	2030	07/11/2019	9.35	Put	Bond Future	490.5300	0.4905	383.1500	0.3831	(21.891)	0	0	2,500
2019/09/26	2030	07/11/2019	9.85	Call	Bond Future	4,772.0500	4.7720	5,134.7000	5.1347	7.599	0	0	0
2019/09/26	2030	07/11/2019	8.95	Call	Bond Future	740.7800	0.7408	890.7300	0.8907	20.242	0	0	0
2019/09/26	2030	07/11/2019	8.95	Put	Bond Future	1,531.4400	1.5314	1,293.6500	1.2937	(15.527)	0	0	5,000
2019/09/26	2030	07/11/2019	8.57	Call	Bond Future	135.3200	0.1353	177.1900	0.1772	30.941	0	0	0
2019/09/26	2030	07/11/2019	9.12	Put	Bond Future	977.2300	0.9772	798.9600	0.7990	(18.242)	0	0	0
2019/09/26	2030	07/11/2019	9.12	Call	Bond Future	1,254.7900	1.2548	1,464.2600	1.4643	16.694	0	0	0
2019/09/26	2030	07/11/2019	9.70	Call	Bond Future	3,954.0400	3.9540	4,301.1000	4.3011	8.777	0	0	0
2019/09/26	2030	07/11/2019	9.70	Put	Bond Future	151.0500	0.1511	110.3700	0.1104	(26.931)	0	0	0
2019/09/26	2030	06/02/2020	8.40	Call	Bond Future	377.7800	0.3778	441.3700	0.4414	16.833	0	0	5,820
2019/09/26	2030	06/02/2020	9.15	Put	Bond Future	1,969.1500	1.9691	1,776.3300	1.7763	(9.792)	0	0	0
2019/09/26	2030	06/02/2020	9.14	Call	Bond Future	1,986.5000	1.9865	2,186.5000	2.1865	10.068	0	0	0

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2019/09/26	2030	06/02/2020			Bond Future	9.1419	92.8693	9.0777	93.2641	(0.702)	0.0000	0.0000	0
2019/09/26	2030	06/02/2020	9.00	Put	Bond Future	2,437.5400	2.4375	2,215.4200	2.2154	(9.112)	0	0	0
2019/09/26	2030	06/02/2020	9.00	Call	Bond Future	1,561.7900	1.5618	1,734.4100	1.7344	11.053	0	0	5,820
2019/09/26	2030	06/02/2020	8.40	Put	Bond Future	5,080.2000	5.0802	4,749.0500	4.7490	(6.518)	0	0	0
2019/09/26	2030	06/02/2020	9.15	Call	Bond Future	2,019.0700	2.0191	2,220.9900	2.2210	10.001	0	0	0
2019/09/26	2030	06/02/2020	9.14	Put	Bond Future	1,997.9200	1.9979	1,803.1800	1.8032	(9.747)	0	0	0
2019/09/26	2030	06/02/2020	9.16	Call	Bond Future	2,051.6900	2.0517	2,255.5300	2.2555	9.935	0	0	0
2019/09/26	2030	06/02/2020	9.16	Put	Bond Future	1,940.4900	1.9405	1,749.5900	1.7496	(9.838)	0	0	0
2019/09/26	2030	07/05/2020	8.79	Call	Bond Future	1,547.6800	1.5477	1,692.3400	1.6923	9.347	0	0	0
2019/09/26	2030	07/05/2020	8.78	Put	Bond Future	4,138.5900	4.1386	3,879.8700	3.8799	(6.251)	0	0	0
2019/09/26	2030	07/05/2020			Bond Future	9.2069	94.5759	9.1403	94.9778	(0.724)	0.0000	0.0000	0
2019/09/26	2030	07/05/2020	8.80	Call	Bond Future	1,571.2700	1.5713	1,717.3900	1.7174	9.299	0	0	0
2019/09/26	2030	07/05/2020	8.80	Put	Bond Future	4,061.2100	4.0612	3,805.4100	3.8054	(6.299)	0	0	0
2019/09/26	2030	07/05/2020	8.79	Put	Bond Future	4,099.9100	4.0999	3,842.6500	3.8426	(6.275)	0	0	0
2019/09/26	2030	07/05/2020	8.78	Call	Bond Future	1,524.0200	1.5240	1,667.2200	1.6672	9.396	0	0	0
2019/09/26	2032	07/11/2019	9.71	Call	Bond Future	2,515.1700	2.5152	2,818.8300	2.8188	12.073	0	0	0
2019/09/26	2032	07/11/2019	9.70	Put	Bond Future	579.1100	0.5791	459.1500	0.4591	(20.715)	0	0	0
2019/09/26	2032	07/11/2019			Bond Future	9.4184	92.5162	9.3566	92.9371	(0.656)	0.0000	0.0000	48,218
2019/09/26	2032	07/11/2019	9.72	Call	Bond Future	2,564.7600	2.5648	2,871.0800	2.8711	11.943	0	0	0
2019/09/26	2032	07/11/2019	9.72	Put	Bond Future	546.1200	0.5461	431.5200	0.4315	(20.984)	0	0	0
2019/09/26	2032	07/11/2019	9.71	Put	Bond Future	562.4600	0.5625	445.2000	0.4452	(20.848)	0	0	0
2019/09/26	2032	07/11/2019	9.70	Call	Bond Future	2,465.8300	2.4658	2,766.7900	2.7668	12.205	0	0	0
2019/09/26	2032	06/02/2020	9.40	Put	Bond Future	2,491.1400	2.4911	2,261.3700	2.2614	(9.223)	0	0	0
2019/09/26	2032	06/02/2020			Bond Future	9.4906	94.1735	9.4266	94.6020	(0.674)	0.0000	0.0000	0
2019/09/26	2032	06/02/2020	9.39	Call	Bond Future	1,850.9500	1.8509	2,047.5400	2.0475	10.621	0	0	0
2019/09/26	2032	06/02/2020	9.39	Put	Bond Future	2,526.0700	2.5261	2,294.1800	2.2942	(9.180)	0	0	0
2019/09/26	2032	06/02/2020	9.40	Call	Bond Future	1,883.4600	1.8835	2,082.1700	2.0822	10.550	0	0	0
2019/09/26	2032	06/02/2020	9.38	Call	Bond Future	1,818.7400	1.8187	2,013.2100	2.0132	10.693	0	0	0
2019/09/26	2032	06/02/2020	9.38	Put	Bond Future	2,561.3700	2.5614	2,327.3600	2.3274	(9.136)	0	0	0
2019/09/26	2032	07/05/2020	9.19	Call	Bond Future	1,859.7500	1.8597	2,025.7200	2.0257	8.924	0	0	0
2019/09/26	2032	07/05/2020			Bond Future	9.5599	91.7439	9.4937	92.1802	(0.693)	0.0000	0.0000	0
2019/09/26	2032	07/05/2020	9.17	Call	Bond Future	1,804.6300	1.8046	1,967.4100	1.9674	9.020	0	0	0
2019/09/26	2032	07/05/2020	9.17	Put	Bond Future	4,414.8400	4.4148	4,141.2700	4.1413	(6.197)	0	0	0
2019/09/26	2032	07/05/2020	9.19	Put	Bond Future	4,333.5800	4.3336	4,063.2000	4.0632	(6.239)	0	0	0
2019/09/26	2032	07/05/2020	9.18	Call	Bond Future	1,831.9400	1.8319	1,996.3100	1.9963	8.972	0	0	0
2019/09/26	2032	07/05/2020	9.18	Put	Bond Future	4,373.9200	4.3739	4,101.9400	4.1019	(6.218)	0	0	0
2019/09/26	2033	07/11/2019			Bond Future	102.5522	102.5522	102.3752	102.3752	(0.173)	0.0000	0.0000	6,260
2019/09/26	2033	06/02/2020			Bond Future	104.4145	104.4145	104.2343	104.2343	(0.173)	0.0000	0.0000	0
2019/09/26	2033	07/05/2020			Bond Future	105.1620	105.1620	104.9785	104.9785	(0.174)	0.0000	0.0000	0
2019/09/26	2037	07/11/2019	9.97	Call	Bond Future	2,069.7800	2.0698	2,308.2200	2.3082	11.520	0	0	0
2019/09/26	2037	07/11/2019			Bond Future	9.8194	91.5200	9.7678	91.9103	(0.525)	0.0000	0.0000	67,556
2019/09/26	2037	07/11/2019	9.95	Call	Bond Future	1,975.6500	1.9756	2,207.9700	2.2080	11.759	0	0	0
2019/09/26	2037	07/11/2019	9.95	Put	Bond Future	997.7800	0.9978	839.7300	0.8397	(15.840)	0	0	0
2019/09/26	2037	07/11/2019	9.97	Put	Bond Future	943.6200	0.9436	791.6900	0.7917	(16.101)	0	0	0
2019/09/26	2037	07/11/2019	9.96	Call	Bond Future	2,022.4600	2.0225	2,257.8500	2.2578	11.639	0	0	0

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2019/09/26	2037	07/11/2019	9.96	Put	Bond Future	970.4000	0.9704	815.4200	0.8154	(15.971)	0	0	0
2019/09/26	2037	06/02/2020	9.67	Call	Bond Future	1,744.7600	1.7448	1,902.4100	1.9024	9.036	0	0	0
2019/09/26	2037	06/02/2020	9.66	Put	Bond Future	3,477.8000	3.4778	3,236.1100	3.2361	(6.950)	0	0	0
2019/09/26	2037	06/02/2020			Bond Future	9.8937	88.9002	9.8405	89.2976	(0.538)	0.0000	0.0000	0
2019/09/26	2037	06/02/2020	9.68	Call	Bond Future	1,777.1800	1.7772	1,936.7400	1.9367	8.978	0	0	0
2019/09/26	2037	06/02/2020	9.68	Put	Bond Future	3,389.0200	3.3890	3,151.1300	3.1511	(7.019)	0	0	0
2019/09/26	2037	06/02/2020	9.67	Put	Bond Future	3,433.0900	3.4331	3,193.2900	3.1933	(6.985)	0	0	0
2019/09/26	2037	06/02/2020	9.66	Call	Bond Future	1,712.8800	1.7129	1,868.6400	1.8686	9.093	0	0	0
2019/09/26	2037	07/05/2020	9.60	Put	Bond Future	4,981.7900	4.9818	4,732.1900	4.7322	(5.010)	0	0	0
2019/09/26	2037	07/05/2020	9.59	Call	Bond Future	2,196.8700	2.1969	2,350.5800	2.3506	6.997	0	0	0
2019/09/26	2037	07/05/2020			Bond Future	9.9668	90.5338	9.9118	90.9385	(0.552)	0.0000	0.0000	0
2019/09/26	2037	07/05/2020	9.60	Call	Bond Future	2,227.4400	2.2274	2,382.5600	2.3826	6.964	0	0	0
2019/09/26	2037	07/05/2020	9.59	Put	Bond Future	5,028.1000	5.0281	4,777.0900	4.7771	(4.992)	0	0	0
2019/09/26	2037	07/05/2020	9.61	Call	Bond Future	2,258.2500	2.2582	2,414.7800	2.4148	6.931	0	0	0
2019/09/26	2037	07/05/2020	9.61	Put	Bond Future	4,935.8100	4.9358	4,687.6200	4.6876	(5.028)	0	0	0
2019/09/26	2038	07/11/2019			Bond Future	120.5272	120.5272	120.4403	120.4403	(0.072)	0.0000	0.0000	21,883
2019/09/26	2038	06/02/2020			Bond Future	121.0575	121.0575	120.9691	120.9691	(0.073)	0.0000	0.0000	0
2019/09/26	2038	07/05/2020			Bond Future	123.3105	123.3105	123.2203	123.2203	(0.073)	0.0000	0.0000	0
2019/09/26	2040	07/11/2019	10.04	Put	Bond Future	1,208.0100	1.2080	1,041.3500	1.0414	(13.796)	0	0	0
2019/09/26	2040	07/11/2019	10.03	Call	Bond Future	1,924.5100	1.9245	2,131.6200	2.1316	10.762	0	0	0
2019/09/26	2040	07/11/2019	9.80	Put	Bond Future	2,180.4300	2.1804	1,938.8300	1.9388	(11.080)	0	0	0
2019/09/26	2040	07/11/2019	9.30	Put	Bond Future	5,549.4200	5.5494	5,193.7600	5.1938	(6.409)	0	0	0
2019/09/26	2040	07/11/2019			Bond Future	9.9447	94.3520	9.8983	94.7288	(0.467)	0.0000	0.0000	43,592
2019/09/26	2040	07/11/2019	10.04	Call	Bond Future	1,972.7900	1.9728	2,182.8800	2.1829	10.649	0	0	0
2019/09/26	2040	07/11/2019	10.03	Put	Bond Future	1,239.5300	1.2395	1,069.8900	1.0699	(13.686)	0	0	0
2019/09/26	2040	07/11/2019	9.80	Call	Bond Future	998.9200	0.9989	1,134.0700	1.1341	13.530	0	0	1,260
2019/09/26	2040	07/11/2019	9.30	Call	Bond Future	95.5000	0.0955	116.5900	0.1166	22.084	0	0	1,260
2019/09/26	2040	07/11/2019	10.05	Call	Bond Future	2,021.6200	2.0216	2,234.6700	2.2347	10.539	0	0	0
2019/09/26	2040	07/11/2019	10.05	Put	Bond Future	1,177.1600	1.1772	1,013.4600	1.0135	(13.906)	0	0	0
2019/09/26	2040	06/02/2020	9.00	Put	Bond Future	8,920.7900	8.9208	8,564.6800	8.5647	(3.992)	0	0	0
2019/09/26	2040	06/02/2020	9.76	Call	Bond Future	1,703.3500	1.7034	1,846.9700	1.8470	8.432	0	0	0
2019/09/26	2040	06/02/2020			Bond Future	10.0198	91.5325	9.9718	91.9160	(0.479)	0.0000	0.0000	0
2019/09/26	2040	06/02/2020	8.40	Put	Bond Future	14,514.1900	14.5142	14,134.0700	14.1341	(2.619)	0	0	0
2019/09/26	2040	06/02/2020	8.40	Call	Bond Future	18.2100	0.0182	21.6400	0.0216	18.836	0	0	0
2019/09/26	2040	06/02/2020	9.74	Call	Bond Future	1,636.1800	1.6362	1,776.0500	1.7760	8.549	0	0	0
2019/09/26	2040	06/02/2020	9.74	Put	Bond Future	3,909.4000	3.9094	3,665.7200	3.6657	(6.233)	0	0	0
2019/09/26	2040	06/02/2020	9.00	Call	Bond Future	186.8700	0.1869	214.3100	0.2143	14.684	0	0	0
2019/09/26	2040	06/02/2020	9.76	Put	Bond Future	3,811.1300	3.8111	3,571.2000	3.5712	(6.296)	0	0	0
2019/09/26	2040	06/02/2020	9.75	Call	Bond Future	1,670.3200	1.6703	1,812.0800	1.8121	8.487	0	0	0
2019/09/26	2040	06/02/2020	9.75	Put	Bond Future	3,860.7600	3.8608	3,618.9700	3.6190	(6.263)	0	0	0
2019/09/26	2040	07/05/2020	9.75	Put	Bond Future	5,185.9200	5.1859	4,946.7400	4.9467	(4.612)	0	0	0
2019/09/26	2040	07/05/2020	9.74	Call	Bond Future	2,385.8400	2.3858	2,535.8800	2.5359	6.289	0	0	0
2019/09/26	2040	07/05/2020			Bond Future	10.0936	93.2144	10.0440	93.6050	(0.491)	0.0000	0.0000	0
2019/09/26	2040	07/05/2020	9.75	Call	Bond Future	2,420.1200	2.4201	2,571.5500	2.5715	6.257	0	0	0
2019/09/26	2040	07/05/2020	9.74	Put	Bond Future	5,234.1200	5.2341	4,993.5500	4.9936	(4.596)	0	0	0
2019/09/26	2040	07/05/2020	9.73	Call	Bond Future	2,351.8100	2.3518	2,500.4600	2.5005	6.321	0	0	0

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2019/09/26	2040	07/05/2020	9.73	Put	Bond Future	5,282.6900	5.2827	5,040.7300	5.0407	(4.580)	0	0	0
2019/09/26	2044	07/11/2019	10.07	Put	Bond Future	1,260.9400	1.2609	1,102.4600	1.1025	(12.568)	0	0	0
2019/09/26	2044	07/11/2019	9.74	Put	Bond Future	2,806.9600	2.8070	2,554.2300	2.5542	(9.004)	0	0	0
2019/09/26	2044	07/11/2019	10.52	Call	Bond Future	4,446.2400	4.4462	4,727.4400	4.7274	6.324	0	0	0
2019/09/26	2044	07/11/2019			Bond Future	9.9987	91.1335	9.9574	91.4739	(0.414)	0.0000	0.0000	37,997
2019/09/26	2044	07/11/2019	10.06	Call	Bond Future	1,795.4900	1.7955	1,974.4800	1.9745	9.969	0	0	0
2019/09/26	2044	07/11/2019	10.06	Put	Bond Future	1,295.3300	1.2953	1,134.0000	1.1340	(12.455)	0	0	0
2019/09/26	2044	07/11/2019	10.52	Put	Bond Future	337.7100	0.3377	278.5900	0.2786	(17.506)	0	0	328
2019/09/26	2044	07/11/2019	10.07	Call	Bond Future	1,842.2900	1.8423	2,024.1300	2.0241	9.870	0	0	0
2019/09/26	2044	07/11/2019	9.19	Call	Bond Future	29.3100	0.0293	35.6500	0.0356	21.631	0	0	328
2019/09/26	2044	07/11/2019	9.74	Call	Bond Future	641.6700	0.6417	729.2600	0.7293	13.650	0	0	328
2019/09/26	2044	07/11/2019	10.05	Call	Bond Future	1,749.3000	1.7493	1,925.4300	1.9254	10.069	0	0	0
2019/09/26	2044	07/11/2019	10.05	Put	Bond Future	1,330.4500	1.3304	1,166.2600	1.1663	(12.341)	0	0	0
2019/09/26	2044	07/11/2019	9.19	Put	Bond Future	7,100.0200	7.1000	6,766.0400	6.7660	(4.704)	0	0	0
2019/09/26	2044	06/02/2020	9.74	Call	Bond Future	1,519.5300	1.5195	1,636.3700	1.6364	7.689	0	0	328
2019/09/26	2044	06/02/2020	10.78	Put	Bond Future	1,035.2500	1.0353	952.2700	0.9523	(8.015)	0	0	328
2019/09/26	2044	06/02/2020	9.77	Put	Bond Future	4,113.9800	4.1140	3,889.2900	3.8893	(5.462)	0	0	0
2019/09/26	2044	06/02/2020			Bond Future	10.0715	88.3816	10.0289	88.7281	(0.424)	0.0000	0.0000	0
2019/09/26	2044	06/02/2020	9.09	Put	Bond Future	8,802.6200	8.8026	8,483.5500	8.4836	(3.625)	0	0	0
2019/09/26	2044	06/02/2020	9.09	Call	Bond Future	221.5100	0.2215	248.9600	0.2490	12.392	0	0	328
2019/09/26	2044	06/02/2020	9.74	Put	Bond Future	4,272.2900	4.2723	4,042.6100	4.0426	(5.376)	0	0	0
2019/09/26	2044	06/02/2020	9.77	Call	Bond Future	1,616.1600	1.6162	1,737.9900	1.7380	7.538	0	0	0
2019/09/26	2044	06/02/2020	10.78	Call	Bond Future	6,469.9200	6.4699	6,733.4600	6.7335	4.073	0	0	0
2019/09/26	2044	06/02/2020	9.78	Call	Bond Future	1,648.5200	1.6485	1,772.0000	1.7720	7.490	0	0	0
2019/09/26	2044	06/02/2020	9.76	Put	Bond Future	4,166.6500	4.1667	3,940.3000	3.9403	(5.432)	0	0	0
2019/09/26	2044	06/02/2020	9.78	Put	Bond Future	4,061.6200	4.0616	3,838.5800	3.8386	(5.491)	0	0	0
2019/09/26	2044	06/02/2020	9.76	Call	Bond Future	1,583.9800	1.5840	1,704.1500	1.7041	7.587	0	0	0
2019/09/26	2044	07/05/2020	9.33	Call	Bond Future	1,122.5800	1.1226	1,201.2100	1.2012	7.004	0	0	100
2019/09/26	2044	07/05/2020	9.98	Call	Bond Future	3,142.4000	3.1424	3,300.7800	3.3008	5.040	0	0	100
2019/09/26	2044	07/05/2020	9.26	Call	Bond Future	968.3700	0.9684	1,039.0000	1.0390	7.294	0	0	556
2019/09/26	2044	07/05/2020	9.81	Call	Bond Future	2,522.8400	2.5228	2,660.2600	2.6603	5.447	0	0	0
2019/09/26	2044	07/05/2020	9.79	Put	Bond Future	5,352.6900	5.3527	5,134.8700	5.1349	(4.069)	0	0	0
2019/09/26	2044	07/05/2020			Bond Future	10.1430	90.0057	10.0990	90.3585	(0.434)	0.0000	0.0000	0
2019/09/26	2044	07/05/2020	9.33	Put	Bond Future	8,042.4600	8.0425	7,768.3200	7.7683	(3.409)	0	0	0
2019/09/26	2044	07/05/2020	9.81	Put	Bond Future	5,252.4000	5.2524	5,037.0500	5.0370	(4.100)	0	0	0
2019/09/26	2044	07/05/2020	9.79	Call	Bond Future	2,454.7000	2.4547	2,589.6500	2.5896	5.498	0	0	0
2019/09/26	2044	07/05/2020	9.98	Put	Bond Future	4,460.9600	4.4610	4,266.5700	4.2666	(4.358)	0	0	0
2019/09/26	2044	07/05/2020	11.09	Call	Bond Future	8,573.7000	8.5737	8,840.2600	8.8403	3.109	0	0	0
2019/09/26	2044	07/05/2020	9.26	Put	Bond Future	8,525.9900	8.5260	8,243.8500	8.2438	(3.309)	0	0	0
2019/09/26	2044	07/05/2020	9.91	Put	Bond Future	4,773.9300	4.7739	4,570.9400	4.5709	(4.252)	0	0	0
2019/09/26	2044	07/05/2020	9.80	Put	Bond Future	5,302.3600	5.3024	5,085.7700	5.0858	(4.085)	0	0	0
2019/09/26	2044	07/05/2020	11.09	Put	Bond Future	1,521.5400	1.5215	1,435.3300	1.4353	(5.666)	0	0	100
2019/09/26	2044	07/05/2020	9.91	Call	Bond Future	2,878.8300	2.8788	3,028.6100	3.0286	5.203	0	0	556
2019/09/26	2044	07/05/2020	11.02	Call	Bond Future	8,220.0400	8.2200	8,481.0700	8.4811	3.176	0	0	0
2019/09/26	2044	07/05/2020	11.02	Put	Bond Future	1,655.7500	1.6557	1,564.0100	1.5640	(5.541)	0	0	556
2019/09/26	2044	07/05/2020	9.80	Call	Bond Future	2,488.6500	2.4887	2,624.8300	2.6248	5.472	0	0	0
2019/09/26	2044	06/08/2020	9.01	Call	Bond Future	1,101.0500	1.1011	1,168.2200	1.1682	6.101	0	0	140

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2019/09/26	2044	06/08/2020	9.66	Call	Bond Future	2,739.0700	2.7391	2,868.2900	2.8683	4.718	0	0	140
2019/09/26	2044	06/08/2020	9.88	Call	Bond Future	3,475.8600	3.4759	3,627.1900	3.6272	4.354	0	0	0
2019/09/26	2044	06/08/2020			Bond Future	10.2150	87.2979	10.1696	87.6573	(0.445)	0.0000	0.0000	0
2019/09/26	2044	06/08/2020	9.86	Call	Bond Future	3,405.2100	3.4052	3,554.5300	3.5545	4.385	0	0	0
2019/09/26	2044	06/08/2020	9.86	Put	Bond Future	6,281.4000	6.2814	6,071.3100	6.0713	(3.345)	0	0	0
2019/09/26	2044	06/08/2020	9.01	Put	Bond Future	11,538.3600	11.5384	11,246.1200	11.2461	(2.533)	0	0	0
2019/09/26	2044	06/08/2020	9.66	Put	Bond Future	7,305.8000	7.3058	7,075.6100	7.0756	(3.151)	0	0	0
2019/09/26	2044	06/08/2020	9.88	Put	Bond Future	6,185.8300	6.1858	5,977.7500	5.9777	(3.364)	0	0	0
2019/09/26	2044	06/08/2020	10.93	Call	Bond Future	8,099.0700	8.0991	8,342.5100	8.3425	3.006	0	0	0
2019/09/26	2044	06/08/2020	10.93	Put	Bond Future	2,752.2000	2.7522	2,636.2300	2.6362	(4.214)	0	0	140
2019/09/26	2044	06/08/2020	9.87	Call	Bond Future	3,440.2800	3.4403	3,590.6100	3.5906	4.370	0	0	0
2019/09/26	2044	06/08/2020	9.87	Put	Bond Future	6,233.3000	6.2333	6,024.2200	6.0242	(3.354)	0	0	0
2019/09/26	2046	07/11/2019			Bond Future	111.7238	111.7238	111.7236	111.7236	0.000	0.0000	0.0000	17,994
2019/09/26	2046	06/02/2020			Bond Future	113.7525	113.7525	113.7525	113.7525	0.000	0.0000	0.0000	0
2019/09/26	2046	07/05/2020			Bond Future	114.1211	114.1211	114.1211	114.1211	0.000	0.0000	0.0000	0
2019/09/26	2050	07/11/2019			Bond Future	116.0482	116.0482	116.0482	116.0482	0.000	0.0000	0.0000	12,916
2019/09/26	2050	06/02/2020			Bond Future	116.3200	116.3200	116.3200	116.3200	0.000	0.0000	0.0000	0
2019/09/26	2050	07/05/2020			Bond Future	118.4848	118.4848	118.4848	118.4848	0.000	0.0000	0.0000	0
2019/09/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	AL37	07/11/2019			Index Future	664.3020	664.3020	665.4080	665.4080	0.166	0.0000	0.0000	0
2019/09/26	AL37	06/02/2020			Index Future	676.2020	676.2020	677.3280	677.3280	0.167	0.0000	0.0000	0
2019/09/26	AL37	07/05/2020			Index Future	688.6260	688.6260	689.7730	689.7730	0.167	0.0000	0.0000	0
2019/09/26	AL7T	07/11/2019			Index Future	770.5460	770.5460	773.1180	773.1180	0.334	0.0000	0.0000	120
2019/09/26	AL7T	06/02/2020			Index Future	784.3490	784.3490	786.9680	786.9680	0.334	0.0000	0.0000	0
2019/09/26	AL7T	07/05/2020			Index Future	798.7600	798.7600	801.4270	801.4270	0.334	0.0000	0.0000	0
2019/09/26	ALBI	07/11/2019			Index Future	690.0140	690.0140	692.3440	692.3440	0.338	0.0000	0.0000	220
2019/09/26	ALBI	06/02/2020			Index Future	702.3750	702.3750	704.7470	704.7470	0.338	0.0000	0.0000	0
2019/09/26	ALBI	07/05/2020			Index Future	715.2800	715.2800	717.6950	717.6950	0.338	0.0000	0.0000	0
2019/09/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	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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2019/09/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	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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2019/09/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/26	ES33	07/11/2019			Bond Future	10.9307	76.9827	10.8836	77.2556	(0.430)	0.0000	0.0000	350
2019/09/26	ES33	06/02/2020			Bond Future	11.0526	78.3618	11.0038	78.6396	(0.442)	0.0000	0.0000	0
2019/09/26	ES33	07/05/2020			Bond Future	11.1703	76.0078	11.1197	76.2906	(0.453)	0.0000	0.0000	0
2019/09/26	ES42	07/11/2019			Bond Future	11.2801	77.8596	11.2331	78.1693	(0.417)	0.0000	0.0000	4,919
2019/09/26	ES42	06/02/2020			Bond Future	11.3969	79.2542	11.3482	79.5696	(0.428)	0.0000	0.0000	0
2019/09/26	ES42	07/05/2020			Bond Future	11.5146	76.4459	11.4640	76.7670	(0.439)	0.0000	0.0000	0
2019/09/26	GOVI	07/11/2019	672.90	Call	GOVI	99,430.0000	9.9430	122,960.0000	12.2960	23.665	0	0	0
2019/09/26	GOVI	07/11/2019			GOVI	682.8430	682.8430	685.1960	685.1960	0.345	0.0000	0.0000	1,201
2019/09/26	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	GOVI	07/11/2019	672.91	Call	GOVI	99,330.0000	9.9330	122,860.0000	12.2860	23.689	0	0	0
2019/09/26	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	GOVI	07/11/2019	672.92	Call	GOVI	99,230.0000	9.9230	122,760.0000	12.2760	23.713	0	0	0
2019/09/26	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	GOVI	06/02/2020	703.15	Put	GOVI	80,750.0000	8.0750	56,790.0000	5.6790	(29.672)	0	0	0
2019/09/26	GOVI	06/02/2020			GOVI	695.0750	695.0750	697.4710	697.4710	0.345	0.0000	0.0000	0
2019/09/26	GOVI	06/02/2020	703.14	Put	GOVI	80,650.0000	8.0650	56,690.0000	5.6690	(29.709)	0	0	0
2019/09/26	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	GOVI	06/02/2020	703.13	Put	GOVI	80,550.0000	8.0550	56,590.0000	5.6590	(29.745)	0	0	0
2019/09/26	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	GOVI	07/05/2020			GOVI	707.8460	707.8460	710.2850	710.2850	0.345	0.0000	0.0000	0
2019/09/26	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	GOVI	07/05/2020	720.00	Put	GOVI	121,540.0000	12.1540	97,150.0000	9.7150	(20.067)	0	0	0
2019/09/26	GOVI	07/05/2020	719.98	Put	GOVI	121,340.0000	12.1340	96,950.0000	9.6950	(20.101)	0	0	0
2019/09/26	GOVI	07/05/2020	719.99	Put	GOVI	121,440.0000	12.1440	97,050.0000	9.7050	(20.084)	0	0	0
2019/09/26	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/26	IGOV	07/11/2019			Index Future	262.4020	262.4020	262.3690	262.3690	(0.013)	0.0000	0.0000	1,070
2019/09/26	IGOV	06/02/2020			Index Future	267.1670	267.1670	267.1340	267.1340	(0.012)	0.0000	0.0000	0
2019/09/26	IGOV	07/05/2020			Index Future	272.1390	272.1390	272.1050	272.1050	(0.012)	0.0000	0.0000	0
2019/09/26	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/26	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5700	98.5700	(0.010)	0.0000	0.0000	0
2019/09/26	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	101.9900	101.9900	(0.010)	0.0000	0.0000	0
2019/09/26	IS02	21/09/2020			Interest Rate Swap	98.8100	98.8100	98.8000	98.8000	(0.010)	0.0000	0.0000	0
2019/09/26	IS05	17/12/2020			Interest Rate Swap	95.4300	95.4300	95.4100	95.4100	(0.021)	0.0000	0.0000	0
2019/09/26	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.3800	94.3800	(0.032)	0.0000	0.0000	0
2019/09/26	IS05	15/06/2021			Interest Rate Swap	93.3500	93.3500	93.3200	93.3200	(0.032)	0.0000	0.0000	0
2019/09/26	IS05	21/09/2021			Interest Rate Swap	93.2600	93.2600	93.2100	93.2100	(0.054)	0.0000	0.0000	0
2019/09/26	IS05	21/12/2021			Interest Rate Swap	95.2500	95.2500	95.1800	95.1800	(0.073)	0.0000	0.0000	51
2019/09/26	IS05	15/03/2022			Interest Rate Swap	95.1900	95.1900	95.1100	95.1100	(0.084)	0.0000	0.0000	0
2019/09/26	IS05	21/06/2022			Interest Rate Swap	96.1500	96.1500	96.0700	96.0700	(0.083)	0.0000	0.0000	0
2019/09/26	IS05	20/09/2022			Interest Rate Swap	99.9000	99.9000	99.8000	99.8000	(0.100)	0.0000	0.0000	0
2019/09/26	IS05	20/12/2022			Interest Rate Swap	100.9700	100.9700	100.8600	100.8600	(0.109)	0.0000	0.0000	0
2019/09/26	IS05	22/03/2023			Interest Rate Swap	94.0900	94.0900	93.9600	93.9600	(0.138)	0.0000	0.0000	0
2019/09/26	IS05	20/06/2023			Interest Rate Swap	100.0200	100.0200	99.8800	99.8800	(0.140)	0.0000	0.0000	0
2019/09/26	IS05	19/09/2023			Interest Rate Swap	95.3000	95.3000	95.1400	95.1400	(0.168)	0.0000	0.0000	0
2019/09/26	IS10	17/12/2025			Interest Rate Swap	90.7100	90.7100	90.4600	90.4600	(0.276)	0.0000	0.0000	0
2019/09/26	IS10	16/03/2026			Interest Rate Swap	87.5400	87.5400	87.2800	87.2800	(0.297)	0.0000	0.0000	0
2019/09/26	IS10	15/06/2026			Interest Rate Swap	86.1600	86.1600	85.8800	85.8800	(0.325)	0.0000	0.0000	0
2019/09/26	IS10	21/09/2026			Interest Rate Swap	88.2900	88.2900	87.9900	87.9900	(0.340)	0.0000	0.0000	0
2019/09/26	IS10	21/12/2026			Interest Rate Swap	92.1100	92.1100	91.8100	91.8100	(0.326)	0.0000	0.0000	0
2019/09/26	IS10	15/03/2027			Interest Rate Swap	90.6000	90.6000	90.2800	90.2800	(0.353)	0.0000	0.0000	0
2019/09/26	IS10	21/06/2027			Interest Rate Swap	92.6800	92.6800	92.3600	92.3600	(0.345)	0.0000	0.0000	0
2019/09/26	IS10	20/09/2027			Interest Rate Swap	98.2100	98.2100	97.8900	97.8900	(0.326)	0.0000	0.0000	0
2019/09/26	IS10	20/12/2027			Interest Rate Swap	98.5500	98.5500	98.2300	98.2300	(0.325)	0.0000	0.0000	0
2019/09/26	IS10	22/03/2028			Interest Rate Swap	91.8900	91.8900	91.5600	91.5600	(0.359)	0.0000	0.0000	0
2019/09/26	IS10	20/06/2028			Interest Rate Swap	99.2500	99.2500	98.9300	98.9300	(0.322)	0.0000	0.0000	0
2019/09/26	IS10	19/09/2028			Interest Rate Swap	92.6300	92.6300	92.3100	92.3100	(0.345)	0.0000	0.0000	0
2019/09/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/26	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/26	R023	07/11/2019	7.98	Call	Bond Future	1,535.0800	1.5351	1,674.8700	1.6749	9.106	0	0	0
2019/09/26	R023	07/11/2019			Bond Future	7.4577	102.3868	7.4054	102.5383	(0.701)	0.0000	0.0000	54,077
2019/09/26	R023	07/11/2019	7.99	Call	Bond Future	1,562.0300	1.5620	1,702.2400	1.7022	8.976	0	0	0
2019/09/26	R023	07/11/2019	7.98	Put	Bond Future	37.2800	0.0373	25.5700	0.0256	(31.411)	0	0	0
2019/09/26	R023	07/11/2019	7.99	Put	Bond Future	35.8300	0.0358	24.5400	0.0245	(31.510)	0	0	0
2019/09/26	R023	07/11/2019	8.00	Call	Bond Future	1,589.0900	1.5891	1,729.7000	1.7297	8.848	0	0	0
2019/09/26	R023	07/11/2019	8.00	Put	Bond Future	34.4900	0.0345	23.6000	0.0236	(31.574)	0	0	0
2019/09/26	R023	06/02/2020	7.54	Call	Bond Future	714.6800	0.7147	798.8600	0.7989	11.779	0	0	0
2019/09/26	R023	06/02/2020			Bond Future	7.4829	104.2209	7.4256	104.3752	(0.765)	0.0000	0.0000	0
2019/09/26	R023	06/02/2020	7.52	Call	Bond Future	682.2200	0.6822	764.3800	0.7644	12.043	0	0	0
2019/09/26	R023	06/02/2020	7.52	Put	Bond Future	582.3200	0.5823	510.1700	0.5102	(12.390)	0	0	0
2019/09/26	R023	06/02/2020	7.54	Put	Bond Future	561.0000	0.5610	490.8700	0.4909	(12.501)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/26	R023	06/02/2020	7.53	Call	Bond Future	698.3600	0.6984	781.5300	0.7815	11.909	0	0	0
2019/09/26	R023	06/02/2020	7.53	Put	Bond Future	571.5700	0.5716	500.4300	0.5004	(12.446)	0	0	0
2019/09/26	R023	07/05/2020	6.91	Put	Bond Future	1,642.1000	1.6421	1,518.8000	1.5188	(7.509)	0	0	0
2019/09/26	R023	07/05/2020			Bond Future	7.4803	102.2031	7.4175	102.3601	(0.840)	0.0000	0.0000	0
2019/09/26	R023	07/05/2020	6.90	Call	Bond Future	198.0700	0.1981	231.0600	0.2311	16.656	0	0	0
2019/09/26	R023	07/05/2020	6.90	Put	Bond Future	1,660.3200	1.6603	1,536.2300	1.5362	(7.474)	0	0	0
2019/09/26	R023	07/05/2020	6.91	Call	Bond Future	205.2800	0.2053	239.0600	0.2391	16.456	0	0	0
2019/09/26	R023	07/05/2020	6.89	Call	Bond Future	191.0300	0.1910	223.2200	0.2232	16.851	0	0	0
2019/09/26	R023	07/05/2020	6.89	Put	Bond Future	1,678.7000	1.6787	1,553.8100	1.5538	(7.440)	0	0	0
2019/09/26	R035	07/11/2019	9.88	Call	Bond Future	2,362.9100	2.3629	2,590.4900	2.5905	9.631	0	0	0
2019/09/26	R035	07/11/2019	9.89	Call	Bond Future	2,414.1300	2.4141	2,644.2400	2.6442	9.532	0	0	0
2019/09/26	R035	07/11/2019	9.87	Put	Bond Future	830.4100	0.8304	703.6100	0.7036	(15.270)	0	0	0
2019/09/26	R035	07/11/2019	10.21	Put	Bond Future	303.3300	0.3033	245.4400	0.2454	(19.085)	0	0	3,500
2019/09/26	R035	07/11/2019			Bond Future	9.6711	95.4735	9.6246	95.8253	(0.481)	0.0000	0.0000	97,234
2019/09/26	R035	07/11/2019	9.89	Put	Bond Future	785.4400	0.7854	663.7200	0.6637	(15.497)	0	0	0
2019/09/26	R035	07/11/2019	9.87	Call	Bond Future	2,312.0200	2.3120	2,537.0500	2.5371	9.733	0	0	0
2019/09/26	R035	07/11/2019	8.92	Put	Bond Future	5,961.9800	5.9620	5,620.3100	5.6203	(5.731)	0	0	0
2019/09/26	R035	07/11/2019	8.92	Call	Bond Future	40.7900	0.0408	50.9500	0.0509	24.908	0	0	3,500
2019/09/26	R035	07/11/2019	9.52	Put	Bond Future	2,037.5100	2.0375	1,809.4900	1.8095	(11.191)	0	0	0
2019/09/26	R035	07/11/2019	9.52	Call	Bond Future	888.2400	0.8882	1,012.0500	1.0120	13.939	0	0	3,500
2019/09/26	R035	07/11/2019	9.88	Put	Bond Future	807.7200	0.8077	683.4700	0.6835	(15.383)	0	0	0
2019/09/26	R035	07/11/2019	10.21	Call	Bond Future	4,239.0500	4.2390	4,532.9900	4.5330	6.934	0	0	0
2019/09/26	R035	06/02/2020	9.60	Call	Bond Future	1,906.9700	1.9070	2,059.4800	2.0595	7.998	0	0	0
2019/09/26	R035	06/02/2020	9.61	Put	Bond Future	2,984.0800	2.9841	2,780.2000	2.7802	(6.832)	0	0	0
2019/09/26	R035	06/02/2020			Bond Future	9.7495	97.1838	9.7013	97.5420	(0.494)	0.0000	0.0000	0
2019/09/26	R035	06/02/2020	9.60	Put	Bond Future	3,025.0100	3.0250	2,819.3600	2.8194	(6.798)	0	0	0
2019/09/26	R035	06/02/2020	9.61	Call	Bond Future	1,941.4600	1.9415	2,095.7400	2.0957	7.947	0	0	0
2019/09/26	R035	06/02/2020	9.59	Call	Bond Future	1,872.5800	1.8726	2,023.3300	2.0233	8.050	0	0	0
2019/09/26	R035	06/02/2020	9.59	Put	Bond Future	3,066.1300	3.0661	2,858.7200	2.8587	(6.765)	0	0	0
2019/09/26	R035	07/05/2020	9.75	Call	Bond Future	3,132.5300	3.1325	3,308.3700	3.3084	5.613	0	0	5,000
2019/09/26	R035	07/05/2020	10.75	Put	Bond Future	1,353.9300	1.3539	1,266.1300	1.2661	(6.485)	0	0	5,000
2019/09/26	R035	07/05/2020	9.48	Put	Bond Future	4,731.3500	4.7313	4,507.6000	4.5076	(4.729)	0	0	0
2019/09/26	R035	07/05/2020	9.47	Call	Bond Future	2,176.4000	2.1764	2,316.0500	2.3160	6.417	0	0	0
2019/09/26	R035	07/05/2020			Bond Future	9.8185	94.4658	9.7688	94.8305	(0.507)	0.0000	0.0000	0
2019/09/26	R035	07/05/2020	9.11	Put	Bond Future	6,589.6500	6.5897	6,317.9700	6.3180	(4.123)	0	0	0
2019/09/26	R035	07/05/2020	9.11	Call	Bond Future	1,193.5800	1.1936	1,286.6100	1.2866	7.794	0	0	5,000
2019/09/26	R035	07/05/2020	9.75	Put	Bond Future	3,635.4300	3.6354	3,446.5600	3.4466	(5.195)	0	0	0
2019/09/26	R035	07/05/2020	10.75	Call	Bond Future	7,811.3800	7.8114	8,088.2900	8.0883	3.545	0	0	0
2019/09/26	R035	07/05/2020	9.48	Call	Bond Future	2,208.2700	2.2083	2,349.2300	2.3492	6.383	0	0	0
2019/09/26	R035	07/05/2020	9.47	Put	Bond Future	4,775.5200	4.7755	4,550.4600	4.5505	(4.713)	0	0	0
2019/09/26	R035	07/05/2020	9.49	Call	Bond Future	2,240.0900	2.2401	2,382.3500	2.3824	6.351	0	0	0
2019/09/26	R035	07/05/2020	9.49	Put	Bond Future	4,687.2200	4.6872	4,464.7700	4.4648	(4.746)	0	0	0
2019/09/26	R035	06/08/2020	9.00	Put	Bond Future	8,720.6300	8.7206	8,456.4800	8.4565	(3.029)	0	0	0
2019/09/26	R035	06/08/2020	9.92	Put	Bond Future	4,640.4300	4.6404	4,461.5800	4.4616	(3.854)	0	0	0
2019/09/26	R035	06/08/2020			Bond Future	9.8868	96.2259	9.8353	96.5975	(0.520)	0.0000	0.0000	0
2019/09/26	R035	06/08/2020	9.00	Call	Bond Future	2,001.4600	2.0015	2,108.8300	2.1088	5.365	0	0	24,761
2019/09/26	R035	06/08/2020	9.92	Call	Bond Future	4,879.0900	4.8791	5,071.7600	5.0718	3.949	0	0	0

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2019/09/26	R035	06/08/2020	9.93	Call	Bond Future	4,917.0200	4.9170	5,110.5800	5.1106	3.937	0	0	0
2019/09/26	R035	06/08/2020	9.91	Put	Bond Future	4,674.0500	4.6740	4,494.3100	4.4943	(3.845)	0	0	0
2019/09/26	R035	06/08/2020	8.75	Put	Bond Future	10,192.0500	10.1921	9,905.7600	9.9058	(2.809)	0	0	0
2019/09/26	R035	06/08/2020	8.75	Call	Bond Future	1,451.6100	1.4516	1,536.8400	1.5368	5.871	0	0	3,000
2019/09/26	R035	06/08/2020	9.93	Put	Bond Future	4,606.6700	4.6067	4,428.7100	4.4287	(3.863)	0	0	0
2019/09/26	R035	06/08/2020	9.91	Call	Bond Future	4,840.9400	4.8409	5,032.7200	5.0327	3.962	0	0	0
2019/09/26	R186	07/11/2019	8.94	Call	Bond Future	3,284.6700	3.2847	3,545.4200	3.5454	7.938	0	0	0
2019/09/26	R186	07/11/2019	8.23	Call	Bond Future	570.1900	0.5702	674.4900	0.6745	18.292	0	0	4,955
2019/09/26	R186	07/11/2019	8.20	Call	Bond Future	508.1700	0.5082	604.3000	0.6043	18.917	0	0	0
2019/09/26	R186	07/11/2019			Bond Future	8.3711	115.3449	8.3194	115.6379	(0.618)	0.0000	0.0000	127,117
2019/09/26	R186	07/11/2019	8.94	Put	Bond Future	128.7000	0.1287	96.4400	0.0964	(25.066)	0	0	0
2019/09/26	R186	07/11/2019	8.25	Put	Bond Future	1,301.5000	1.3015	1,118.3300	1.1183	(14.074)	0	0	3,750
2019/09/26	R186	07/11/2019	8.25	Call	Bond Future	614.2400	0.6142	724.0800	0.7241	17.882	0	0	3,750
2019/09/26	R186	07/11/2019	8.73	Call	Bond Future	2,289.1700	2.2892	2,519.9900	2.5200	10.083	0	0	0
2019/09/26	R186	07/11/2019	8.73	Put	Bond Future	284.6400	0.2846	222.4500	0.2225	(21.849)	0	0	4,955
2019/09/26	R186	07/11/2019	8.95	Call	Bond Future	3,334.1600	3.3342	3,595.9700	3.5960	7.852	0	0	0
2019/09/26	R186	07/11/2019	8.96	Put	Bond Future	118.9900	0.1190	88.8200	0.0888	(25.355)	0	0	0
2019/09/26	R186	07/11/2019	8.23	Put	Bond Future	1,371.4500	1.3715	1,182.7400	1.1827	(13.760)	0	0	0
2019/09/26	R186	07/11/2019	8.20	Put	Bond Future	1,480.7100	1.4807	1,283.8300	1.2838	(13.296)	0	0	7,500
2019/09/26	R186	07/11/2019	8.95	Put	Bond Future	123.7600	0.1238	92.5600	0.0926	(25.210)	0	0	0
2019/09/26	R186	07/11/2019	8.96	Call	Bond Future	3,383.8000	3.3838	3,646.6400	3.6466	7.768	0	0	0
2019/09/26	R186	06/02/2020	8.11	Put	Bond Future	2,645.9400	2.6459	2,447.4700	2.4475	(7.501)	0	0	0
2019/09/26	R186	06/02/2020	8.50	Call	Bond Future	1,883.5300	1.8835	2,044.3700	2.0444	8.539	0	0	0
2019/09/26	R186	06/02/2020	8.57	Call	Bond Future	2,111.0000	2.1110	2,282.2500	2.2822	8.112	0	0	0
2019/09/26	R186	06/02/2020			Bond Future	8.4262	112.1073	8.3718	112.4057	(0.646)	0.0000	0.0000	5,040
2019/09/26	R186	06/02/2020	8.11	Call	Bond Future	897.2400	0.8972	997.1800	0.9972	11.139	0	0	1,007
2019/09/26	R186	06/02/2020	8.55	Call	Bond Future	2,044.7700	2.0448	2,213.0900	2.2131	8.232	0	0	0
2019/09/26	R186	06/02/2020	8.55	Put	Bond Future	1,369.6900	1.3697	1,239.6000	1.2396	(9.498)	0	0	0
2019/09/26	R186	06/02/2020	9.00	Put	Bond Future	661.3300	0.6613	587.4700	0.5875	(11.168)	0	0	1,007
2019/09/26	R186	06/02/2020	8.50	Put	Bond Future	1,480.4900	1.4805	1,342.9200	1.3429	(9.292)	0	0	1,007
2019/09/26	R186	06/02/2020	8.57	Put	Bond Future	1,327.3500	1.3274	1,200.1900	1.2002	(9.580)	0	0	0
2019/09/26	R186	06/02/2020	9.00	Call	Bond Future	3,746.3800	3.7464	3,970.9300	3.9709	5.994	0	0	0
2019/09/26	R186	06/02/2020	8.56	Call	Bond Future	2,077.7600	2.0778	2,247.5500	2.2475	8.172	0	0	0
2019/09/26	R186	06/02/2020	8.56	Put	Bond Future	1,348.3800	1.3484	1,219.7600	1.2198	(9.539)	0	0	0
2019/09/26	R186	07/05/2020	8.28	Put	Bond Future	2,686.8900	2.6869	2,512.8600	2.5129	(6.477)	0	0	0
2019/09/26	R186	07/05/2020	8.93	Call	Bond Future	3,671.3700	3.6714	3,873.0100	3.8730	5.492	0	0	0
2019/09/26	R186	07/05/2020	8.09	Put	Bond Future	3,273.5400	3.2735	3,076.1900	3.0762	(6.029)	0	0	0
2019/09/26	R186	07/05/2020			Bond Future	8.4760	114.1673	8.4188	114.4711	(0.675)	0.0000	0.0000	0
2019/09/26	R186	07/05/2020	8.08	Call	Bond Future	1,182.6200	1.1826	1,287.8700	1.2879	8.900	0	0	0
2019/09/26	R186	07/05/2020	8.08	Put	Bond Future	3,306.9700	3.3070	3,108.4100	3.1084	(6.004)	0	0	0
2019/09/26	R186	07/05/2020	8.28	Call	Bond Future	1,641.8700	1.6419	1,771.6500	1.7716	7.904	0	0	6,000
2019/09/26	R186	07/05/2020	8.93	Put	Bond Future	1,298.9100	1.2989	1,196.7400	1.1967	(7.866)	0	0	6,000
2019/09/26	R186	07/05/2020	8.09	Call	Bond Future	1,203.4800	1.2035	1,309.9400	1.3099	8.846	0	0	0
2019/09/26	R186	07/05/2020	7.60	Put	Bond Future	5,200.9400	5.2009	4,948.6400	4.9486	(4.851)	0	0	0
2019/09/26	R186	07/05/2020	7.60	Call	Bond Future	431.2000	0.4312	482.7100	0.4827	11.946	0	0	6,000
2019/09/26	R186	07/05/2020	8.07	Call	Bond Future	1,161.9800	1.1620	1,266.0100	1.2660	8.953	0	0	0
2019/09/26	R186	07/05/2020	8.07	Put	Bond Future	3,340.6400	3.3406	3,140.8600	3.1409	(5.980)	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
2019/09/26	R197	07/11/2019			Bond Future	308.4213		308.4213	308.4147	308.4147	(0.002)	0.0000	0.0000	2,507
2019/09/26	R197	06/02/2020			Bond Future	306.3640		306.3640	306.3576	306.3576	(0.002)	0.0000	0.0000	40
2019/09/26	R197	07/05/2020			Bond Future	312.0654		312.0654	312.0587	312.0587	(0.002)	0.0000	0.0000	0
2019/09/26	R202	07/11/2019			Bond Future	233.6568		233.6568	233.6560	233.6560	0.000	0.0000	0.0000	9,010
2019/09/26	R202	06/02/2020			Bond Future	233.8322		233.8322	233.8317	233.8317	0.000	0.0000	0.0000	0
2019/09/26	R202	07/05/2020			Bond Future	238.1837		238.1837	238.1830	238.1830	0.000	0.0000	0.0000	0
2019/09/26	R207	07/11/2019	2.08	Put	Bond Future	828.9100		0.8289	829.6700	0.8297	0.092	0	0	0
2019/09/26	R207	07/11/2019			Bond Future	6.7125		102.4195	6.7168	102.4188	0.064	0.0000	0.0000	3,123
2019/09/26	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	R207	07/11/2019	2.07	Put	Bond Future	830.7100		0.8307	831.4700	0.8315	0.091	0	0	0
2019/09/26	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/26	R207	07/11/2019	2.06	Put	Bond Future	832.5200		0.8325	833.2800	0.8333	0.091	0	0	0
2019/09/26	R208	07/11/2019	6.83	Call	Bond Future	310.8800		0.3109	309.1000	0.3091	(0.573)	0	0	0
2019/09/26	R208	07/11/2019	6.82	Put	Bond Future	13.5700		0.0136	13.1900	0.0132	(2.800)	0	0	0
2019/09/26	R208	07/11/2019			Bond Future	6.6005		100.9776	6.6016	100.9762	0.017	0.0000	0.0000	11,031
2019/09/26	R208	07/11/2019	6.84	Call	Bond Future	322.6000		0.3226	320.8400	0.3208	(0.546)	0	0	0
2019/09/26	R208	07/11/2019	6.84	Put	Bond Future	10.9900		0.0110	10.6500	0.0106	(3.094)	0	0	0
2019/09/26	R208	07/11/2019	6.83	Put	Bond Future	12.2500		0.0123	11.8900	0.0119	(2.939)	0	0	0
2019/09/26	R208	07/11/2019	6.82	Call	Bond Future	299.2100		0.2992	297.4100	0.2974	(0.602)	0	0	0
2019/09/26	R208	06/02/2020	6.13	Put	Bond Future	366.5700		0.3666	367.4800	0.3675	0.248	0	0	0
2019/09/26	R208	06/02/2020	6.12	Call	Bond Future	21.3000		0.0213	20.8700	0.0209	(2.019)	0	0	0
2019/09/26	R208	06/02/2020			Bond Future	6.4475		102.7865	6.4488	102.7851	0.020	0.0000	0.0000	0
2019/09/26	R208	06/02/2020	6.13	Call	Bond Future	22.5100		0.0225	22.0500	0.0221	(2.044)	0	0	0
2019/09/26	R208	06/02/2020	6.12	Put	Bond Future	376.2300		0.3762	377.1700	0.3772	0.250	0	0	0
2019/09/26	R208	06/02/2020	6.14	Call	Bond Future	23.9100		0.0239	23.4400	0.0234	(1.966)	0	0	0
2019/09/26	R208	06/02/2020	6.14	Put	Bond Future	357.1100		0.3571	358.0100	0.3580	0.252	0	0	0
2019/09/26	R208	07/05/2020	4.81	Call	Bond Future	0.2200		0.0002	0.2100	0.0002	(4.545)	0	0	0
2019/09/26	R208	07/05/2020	4.80	Put	Bond Future	1,166.7500		1.1667	1,168.1900	1.1682	0.123	0	0	0
2019/09/26	R208	07/05/2020			Bond Future	6.1540		101.2715	6.1557	101.2701	0.027	0.0000	0.0000	0
2019/09/26	R208	07/05/2020	4.82	Call	Bond Future	0.2400		0.0002	0.2300	0.0002	(4.167)	0	0	0
2019/09/26	R208	07/05/2020	4.82	Put	Bond Future	1,149.4000		1.1494	1,150.8300	1.1508	0.124	0	0	0
2019/09/26	R208	07/05/2020	4.81	Put	Bond Future	1,158.0700		1.1581	1,159.5000	1.1595	0.123	0	0	0
2019/09/26	R208	07/05/2020	4.80	Call	Bond Future	0.2000		0.0002	0.2000	0.0002	0.000	0	0	0
2019/09/26	R209	07/11/2019	9.82	Call	Bond Future	1,804.1300		1.8041	1,984.9200	1.9849	10.021	0	0	0
2019/09/26	R209	07/11/2019	9.33	Call	Bond Future	396.1100		0.3961	459.9900	0.4600	16.127	0	0	8,000
2019/09/26	R209	07/11/2019	9.77	Put	Bond Future	937.3400		0.9373	807.1300	0.8071	(13.891)	0	0	8,000
2019/09/26	R209	07/11/2019			Bond Future	9.6659		72.9090	9.6196	73.2084	(0.479)	0.0000	0.0000	97,252
2019/09/26	R209	07/11/2019	9.80	Call	Bond Future	1,722.6000		1.7226	1,898.8200	1.8988	10.230	0	0	0
2019/09/26	R209	07/11/2019	9.80	Put	Bond Future	866.0600		0.8661	742.8500	0.7428	(14.226)	0	0	0
2019/09/26	R209	07/11/2019	9.50	Put	Bond Future	1,824.0000		1.8240	1,626.8600	1.6269	(10.808)	0	0	0
2019/09/26	R209	07/11/2019	9.50	Call	Bond Future	743.7300		0.7437	846.0200	0.8460	13.754	0	0	5,000
2019/09/26	R209	07/11/2019	8.92	Put	Bond Future	5,089.5100		5.0895	4,800.2000	4.8002	(5.684)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/26	R209	07/11/2019	8.92	Call	Bond Future	43.6000	0.0436	53.7200	0.0537	23.211	0	0	8,000
2019/09/26	R209	07/11/2019	9.82	Put	Bond Future	821.1300	0.8211	702.4900	0.7025	(14.448)	0	0	0
2019/09/26	R209	07/11/2019	9.33	Put	Bond Future	2,607.8200	2.6078	2,372.2700	2.3723	(9.032)	0	0	0
2019/09/26	R209	07/11/2019	9.77	Call	Bond Future	1,603.5600	1.6036	1,772.7800	1.7728	10.553	0	0	0
2019/09/26	R209	07/11/2019	9.81	Call	Bond Future	1,763.1500	1.7631	1,941.6700	1.9417	10.125	0	0	0
2019/09/26	R209	07/11/2019	9.81	Put	Bond Future	843.3400	0.8433	722.4300	0.7224	(14.337)	0	0	0
2019/09/26	R209	06/02/2020	9.52	Put	Bond Future	2,876.2300	2.8762	2,692.6400	2.6926	(6.383)	0	0	0
2019/09/26	R209	06/02/2020			Bond Future	9.7325	74.2150	9.6847	74.5199	(0.491)	0.0000	0.0000	0
2019/09/26	R209	06/02/2020	9.51	Call	Bond Future	1,478.2100	1.4782	1,598.0300	1.5980	8.106	0	0	0
2019/09/26	R209	06/02/2020	9.51	Put	Bond Future	2,914.2000	2.9142	2,729.1500	2.7292	(6.350)	0	0	0
2019/09/26	R209	06/02/2020	9.52	Call	Bond Future	1,505.6700	1.5057	1,626.9500	1.6269	8.055	0	0	0
2019/09/26	R209	06/02/2020	9.50	Call	Bond Future	1,451.0400	1.4510	1,569.3900	1.5694	8.156	0	0	0
2019/09/26	R209	06/02/2020	9.50	Put	Bond Future	2,952.5500	2.9525	2,766.0300	2.7660	(6.317)	0	0	0
2019/09/26	R209	07/05/2020	9.47	Call	Bond Future	1,974.8800	1.9749	2,097.1900	2.0972	6.193	0	0	0
2019/09/26	R209	07/05/2020			Bond Future	9.7963	72.4272	9.7471	72.7376	(0.502)	0.0000	0.0000	0
2019/09/26	R209	07/05/2020	9.45	Call	Bond Future	1,919.7800	1.9198	2,039.8900	2.0399	6.256	0	0	0
2019/09/26	R209	07/05/2020	9.45	Put	Bond Future	4,145.6800	4.1457	3,955.3700	3.9554	(4.591)	0	0	0
2019/09/26	R209	07/05/2020	9.47	Put	Bond Future	4,069.5400	4.0695	3,881.4300	3.8814	(4.622)	0	0	0
2019/09/26	R209	07/05/2020	9.46	Call	Bond Future	1,947.1200	1.9471	2,068.3300	2.0683	6.225	0	0	0
2019/09/26	R209	07/05/2020	9.46	Put	Bond Future	4,107.3600	4.1074	3,918.1500	3.9181	(4.607)	0	0	0
2019/09/26	R210	07/11/2019			Bond Future	188.7037	188.7037	188.7024	188.7024	(0.001)	0.0000	0.0000	2,132
2019/09/26	R210	06/02/2020			Bond Future	192.1303	192.1303	192.1292	192.1292	(0.001)	0.0000	0.0000	0
2019/09/26	R210	07/05/2020			Bond Future	193.0556	193.0556	193.0544	193.0544	(0.001)	0.0000	0.0000	0
2019/09/26	R212	07/11/2019			Bond Future	162.4586	162.4586	162.4365	162.4365	(0.014)	0.0000	0.0000	7,384
2019/09/26	R212	06/02/2020			Bond Future	163.1628	163.1628	163.1404	163.1404	(0.014)	0.0000	0.0000	0
2019/09/26	R212	07/05/2020			Bond Future	166.1993	166.1993	166.1764	166.1764	(0.014)	0.0000	0.0000	0
2019/09/26	R213	07/11/2019	9.59	Put	Bond Future	441.9100	0.4419	344.2600	0.3443	(22.097)	0	0	0
2019/09/26	R213	07/11/2019	9.58	Call	Bond Future	2,288.2900	2.2883	2,570.1900	2.5702	12.319	0	0	0
2019/09/26	R213	07/11/2019			Bond Future	9.2785	85.6492	9.2167	86.0312	(0.666)	0.0000	0.0000	23,319
2019/09/26	R213	07/11/2019	9.59	Call	Bond Future	2,334.1200	2.3341	2,618.4600	2.6185	12.182	0	0	0
2019/09/26	R213	07/11/2019	9.58	Put	Bond Future	455.9400	0.4559	355.8500	0.3559	(21.952)	0	0	0
2019/09/26	R213	07/11/2019	9.60	Call	Bond Future	2,380.2600	2.3803	2,666.9900	2.6670	12.046	0	0	0
2019/09/26	R213	07/11/2019	9.60	Put	Bond Future	428.2600	0.4283	333.0000	0.3330	(22.243)	0	0	0
2019/09/26	R213	06/02/2020	9.27	Call	Bond Future	1,756.4500	1.7565	1,938.6300	1.9386	10.372	0	0	0
2019/09/26	R213	06/02/2020	9.26	Put	Bond Future	2,280.4700	2.2805	2,071.8500	2.0719	(9.148)	0	0	0
2019/09/26	R213	06/02/2020			Bond Future	9.3510	87.1835	9.2870	87.5724	(0.685)	0.0000	0.0000	0
2019/09/26	R213	06/02/2020	9.28	Call	Bond Future	1,786.5400	1.7865	1,970.6200	1.9706	10.304	0	0	0
2019/09/26	R213	06/02/2020	9.28	Put	Bond Future	2,218.1000	2.2181	2,013.2800	2.0133	(9.234)	0	0	0
2019/09/26	R213	06/02/2020	9.27	Put	Bond Future	2,249.0100	2.2490	2,042.2900	2.0423	(9.192)	0	0	0
2019/09/26	R213	06/02/2020	9.26	Call	Bond Future	1,726.8500	1.7269	1,907.1300	1.9071	10.440	0	0	0
2019/09/26	R213	07/05/2020	9.01	Put	Bond Future	4,060.1200	4.0601	3,809.8500	3.8099	(6.164)	0	0	0
2019/09/26	R213	07/05/2020	9.00	Call	Bond Future	1,584.4200	1.5844	1,728.7400	1.7287	9.109	0	0	0
2019/09/26	R213	07/05/2020			Bond Future	9.4139	85.2333	9.3476	85.6293	(0.704)	0.0000	0.0000	0
2019/09/26	R213	07/05/2020	9.01	Call	Bond Future	1,608.2600	1.6083	1,754.0000	1.7540	9.062	0	0	0
2019/09/26	R213	07/05/2020	9.00	Put	Bond Future	4,098.1700	4.0982	3,846.4800	3.8465	(6.142)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/26	R213	07/05/2020	9.02	Call	Bond Future	1,632.3100	1.6323	1,779.4800	1.7795	9.016	0	0	0
2019/09/26	R213	07/05/2020	9.02	Put	Bond Future	4,022.3400	4.0223	3,773.5000	3.7735	(6.186)	0	0	0
2019/09/26	R214	07/11/2019	10.02	Put	Bond Future	1,038.9600	1.0390	900.1400	0.9001	(13.361)	0	0	0
2019/09/26	R214	07/11/2019			Bond Future	9.9287	71.1435	9.8823	71.4531	(0.467)	0.0000	0.0000	16,090
2019/09/26	R214	07/11/2019	10.01	Call	Bond Future	1,602.8100	1.6028	1,771.1400	1.7711	10.502	0	0	0
2019/09/26	R214	07/11/2019	10.01	Put	Bond Future	1,065.3000	1.0653	924.0700	0.9241	(13.257)	0	0	0
2019/09/26	R214	07/11/2019	10.02	Call	Bond Future	1,642.0900	1.6421	1,812.8300	1.8128	10.398	0	0	0
2019/09/26	R214	07/11/2019	10.00	Call	Bond Future	1,563.9700	1.5640	1,729.8900	1.7299	10.609	0	0	0
2019/09/26	R214	07/11/2019	10.00	Put	Bond Future	1,092.1700	1.0922	948.5300	0.9485	(13.152)	0	0	0
2019/09/26	R214	06/02/2020	9.73	Call	Bond Future	1,439.3300	1.4393	1,556.7500	1.5568	8.158	0	0	0
2019/09/26	R214	06/02/2020			Bond Future	10.0013	72.4179	9.9535	72.7331	(0.478)	0.0000	0.0000	0
2019/09/26	R214	06/02/2020	9.71	Call	Bond Future	1,383.3700	1.3834	1,497.7800	1.4978	8.270	0	0	0
2019/09/26	R214	06/02/2020	9.71	Put	Bond Future	3,338.6300	3.3386	3,137.8200	3.1378	(6.015)	0	0	0
2019/09/26	R214	06/02/2020	9.73	Put	Bond Future	3,257.6100	3.2576	3,059.8100	3.0598	(6.072)	0	0	0
2019/09/26	R214	06/02/2020	9.72	Call	Bond Future	1,411.2800	1.4113	1,527.2000	1.5272	8.214	0	0	0
2019/09/26	R214	06/02/2020	9.72	Put	Bond Future	3,298.0000	3.2980	3,098.7000	3.0987	(6.043)	0	0	0
2019/09/26	R214	07/05/2020	9.77	Put	Bond Future	4,177.3700	4.1774	3,987.5400	3.9875	(4.544)	0	0	0
2019/09/26	R214	07/05/2020			Bond Future	10.0658	70.4501	10.0165	70.7710	(0.489)	0.0000	0.0000	0
2019/09/26	R214	07/05/2020	9.76	Call	Bond Future	2,184.6500	2.1847	2,314.6400	2.3146	5.950	0	0	0
2019/09/26	R214	07/05/2020	9.76	Put	Bond Future	4,216.4000	4.2164	4,025.4700	4.0255	(4.528)	0	0	0
2019/09/26	R214	07/05/2020	9.77	Call	Bond Future	2,213.5500	2.2135	2,344.6400	2.3446	5.922	0	0	0
2019/09/26	R214	07/05/2020	9.75	Call	Bond Future	2,156.1700	2.1562	2,285.0500	2.2850	5.977	0	0	0
2019/09/26	R214	07/05/2020	9.75	Put	Bond Future	4,255.9500	4.2560	4,063.9100	4.0639	(4.512)	0	0	0
2019/09/26	R248	07/11/2019	10.02	Call	Bond Future	1,711.2800	1.7113	1,863.6500	1.8637	8.904	0	0	0
2019/09/26	R248	07/11/2019	10.01	Put	Bond Future	1,448.9400	1.4489	1,291.5700	1.2916	(10.861)	0	0	0
2019/09/26	R248	07/11/2019			Bond Future	9.9843	90.1614	9.9480	90.4685	(0.364)	0.0000	0.0000	86,346
2019/09/26	R248	07/11/2019	10.03	Call	Bond Future	1,757.8200	1.7578	1,912.8200	1.9128	8.818	0	0	0
2019/09/26	R248	07/11/2019	10.03	Put	Bond Future	1,373.5800	1.3736	1,221.4800	1.2215	(11.073)	0	0	0
2019/09/26	R248	07/11/2019	10.02	Put	Bond Future	1,410.8100	1.4108	1,256.0800	1.2561	(10.967)	0	0	0
2019/09/26	R248	07/11/2019	10.01	Call	Bond Future	1,665.4900	1.6655	1,815.2200	1.8152	8.990	0	0	0
2019/09/26	R248	06/02/2020	9.71	Put	Bond Future	4,465.4900	4.4655	4,253.6300	4.2536	(4.744)	0	0	0
2019/09/26	R248	06/02/2020			Bond Future	10.0584	91.7765	10.0209	92.0892	(0.373)	0.0000	0.0000	100
2019/09/26	R248	06/02/2020	9.71	Call	Bond Future	1,481.4600	1.4815	1,582.3100	1.5823	6.807	0	0	0
2019/09/26	R248	06/02/2020	9.70	Put	Bond Future	4,521.0300	4.5210	4,307.6500	4.3076	(4.720)	0	0	0
2019/09/26	R248	06/02/2020	9.72	Call	Bond Future	1,514.5700	1.5146	1,616.9500	1.6169	6.760	0	0	0
2019/09/26	R248	06/02/2020	9.72	Put	Bond Future	4,410.5000	4.4105	4,200.1700	4.2002	(4.769)	0	0	0
2019/09/26	R248	06/02/2020	9.70	Call	Bond Future	1,448.7600	1.4488	1,548.0900	1.5481	6.856	0	0	0
2019/09/26	R248	07/05/2020	9.79	Call	Bond Future	2,562.1600	2.5622	2,684.7200	2.6847	4.783	0	0	0
2019/09/26	R248	07/05/2020	9.77	Put	Bond Future	5,490.7400	5.4907	5,292.6000	5.2926	(3.609)	0	0	0
2019/09/26	R248	07/05/2020			Bond Future	10.1242	89.0226	10.0855	89.3410	(0.381)	0.0000	0.0000	0
2019/09/26	R248	07/05/2020	9.79	Put	Bond Future	5,386.6700	5.3867	5,190.7900	5.1908	(3.636)	0	0	0
2019/09/26	R248	07/05/2020	9.77	Call	Bond Future	2,492.1600	2.4922	2,612.4600	2.6125	4.827	0	0	0
2019/09/26	R248	07/05/2020	9.78	Put	Bond Future	5,438.6400	5.4386	5,241.6400	5.2416	(3.622)	0	0	0
2019/09/26	R248	07/05/2020	9.78	Call	Bond Future	2,527.1600	2.5272	2,648.6000	2.6486	4.805	0	0	0
2019/09/26	R248	06/08/2020	9.00	Put	Bond Future	12,209.8400	12.2098	11,954.5300	11.9545	(2.091)	0	0	0
2019/09/26	R248	06/08/2020	10.20	Call	Bond Future	5,511.5200	5.5115	5,677.2000	5.6772	3.006	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
2019/09/26	R248	06/08/2020			Bond Future	10.1891	90.6813	10.1493	91.0057	(0.391)	0.0000	0.0000	0
2019/09/26	R248	06/08/2020	9.25	Put	Bond Future	10,402.6600	10.4027	10,166.8300	10.1668	(2.267)	0	0	0
2019/09/26	R248	06/08/2020	9.25	Call	Bond Future	2,149.4800	2.1495	2,238.0300	2.2380	4.120	0	0	20,640
2019/09/26	R248	06/08/2020	10.18	Call	Bond Future	5,427.1000	5.4271	5,591.2400	5.5912	3.024	0	0	0
2019/09/26	R248	06/08/2020	10.18	Put	Bond Future	5,500.8400	5.5008	5,340.6000	5.3406	(2.913)	0	0	0
2019/09/26	R248	06/08/2020	9.00	Call	Bond Future	1,530.6300	1.5306	1,599.7000	1.5997	4.513	0	0	3,000
2019/09/26	R248	06/08/2020	10.20	Put	Bond Future	5,422.8100	5.4228	5,264.1100	5.2641	(2.927)	0	0	0
2019/09/26	R248	06/08/2020	10.19	Call	Bond Future	5,469.2500	5.4692	5,634.1600	5.6342	3.015	0	0	0
2019/09/26	R248	06/08/2020	10.19	Put	Bond Future	5,461.7000	5.4617	5,302.2300	5.3022	(2.920)	0	0	0

Total **1092673**