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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/09/2019 TO 30/09/2019

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
2019/09/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	2025	07/11/2019			Bond Future	137.6143	137.6143	137.7050	137.7050	0.066	0.0000	0.0000	1,461
2019/09/30	2025	06/02/2020			Bond Future	138.6394	138.6394	138.7318	138.7318	0.067	0.0000	0.0000	0
2019/09/30	2025	07/05/2020			Bond Future	141.2194	141.2194	141.3135	141.3135	0.067	0.0000	0.0000	0
2019/09/30	2029	07/11/2019			Bond Future	102.1913	102.1913	102.2955	102.2955	0.102	0.0000	0.0000	4,260
2019/09/30	2029	06/02/2020			Bond Future	104.0471	104.0471	104.1534	104.1534	0.102	0.0000	0.0000	0
2019/09/30	2029	07/05/2020			Bond Future	104.8708	104.8708	104.9789	104.9789	0.103	0.0000	0.0000	0
2019/09/30	2030	07/11/2019	9.49	Put	Bond Future	218.9100	0.2189	216.7400	0.2167	(0.991)	0	0	0
2019/09/30	2030	07/11/2019	9.30	Put	Bond Future	423.3700	0.4234	429.3100	0.4293	1.403	0	0	2,750
2019/09/30	2030	07/11/2019	9.20	Put	Bond Future	589.0600	0.5891	603.0000	0.6030	2.366	0	0	2,750
2019/09/30	2030	07/11/2019	8.40	Put	Bond Future	3,970.1600	3.9702	4,106.7900	4.1068	3.441	0	0	0
2019/09/30	2030	07/11/2019	9.76	Put	Bond Future	79.0900	0.0791	74.8500	0.0749	(5.361)	0	0	5,500
2019/09/30	2030	07/11/2019			Bond Future	9.0030	95.6293	9.0277	95.4737	0.274	0.0000	0.0000	73,194
2019/09/30	2030	07/11/2019	9.48	Call	Bond Future	3,170.1300	3.1701	3,012.6600	3.0127	(4.967)	0	0	0
2019/09/30	2030	07/11/2019	9.48	Put	Bond Future	226.9300	0.2269	225.0000	0.2250	(0.850)	0	0	0
2019/09/30	2030	07/11/2019	9.30	Call	Bond Future	2,270.6500	2.2706	2,121.0500	2.1210	(6.588)	0	0	0
2019/09/30	2030	07/11/2019	8.60	Put	Bond Future	2,796.9700	2.7970	2,907.5900	2.9076	3.955	0	0	0
2019/09/30	2030	07/11/2019	8.60	Call	Bond Future	211.4900	0.2115	166.5700	0.1666	(21.240)	0	0	5,500
2019/09/30	2030	07/11/2019	9.10	Put	Bond Future	807.2600	0.8073	832.3000	0.8323	3.102	0	0	0
2019/09/30	2030	07/11/2019	9.10	Call	Bond Future	1,416.1300	1.4161	1,285.6300	1.2856	(9.215)	0	0	5,500
2019/09/30	2030	07/11/2019	9.49	Call	Bond Future	3,222.4900	3.2225	3,064.7800	3.0648	(4.894)	0	0	0
2019/09/30	2030	07/11/2019	9.20	Call	Bond Future	1,819.8900	1.8199	1,678.2900	1.6783	(7.781)	0	0	0
2019/09/30	2030	07/11/2019	9.25	Call	Bond Future	2,038.8800	2.0389	1,892.9300	1.8929	(7.158)	0	0	0
2019/09/30	2030	07/11/2019	9.85	Put	Bond Future	54.7200	0.0547	50.8800	0.0509	(7.018)	0	0	2,500
2019/09/30	2030	07/11/2019	8.40	Call	Bond Future	66.4200	0.0664	47.5100	0.0475	(28.470)	0	0	0
2019/09/30	2030	07/11/2019	8.57	Put	Bond Future	2,961.6700	2.9617	3,077.1300	3.0771	3.898	0	0	0
2019/09/30	2030	07/11/2019	9.76	Call	Bond Future	4,692.6900	4.6927	4,532.9100	4.5329	(3.405)	0	0	0
2019/09/30	2030	07/11/2019	9.47	Call	Bond Future	3,118.0000	3.1180	2,960.7900	2.9608	(5.042)	0	0	0
2019/09/30	2030	07/11/2019	9.47	Put	Bond Future	235.2200	0.2352	233.5500	0.2336	(0.710)	0	0	0
2019/09/30	2030	07/11/2019	9.25	Put	Bond Future	499.1400	0.4991	508.7300	0.5087	1.921	0	0	5,333
2019/09/30	2030	07/11/2019	9.35	Call	Bond Future	2,511.1800	2.5112	2,358.6200	2.3586	(6.075)	0	0	0
2019/09/30	2030	07/11/2019	9.35	Put	Bond Future	357.7200	0.3577	360.7000	0.3607	0.833	0	0	2,500
2019/09/30	2030	07/11/2019	9.85	Call	Bond Future	5,196.5000	5.1965	5,037.1200	5.0371	(3.067)	0	0	0
2019/09/30	2030	07/11/2019	8.95	Call	Bond Future	908.7700	0.9088	800.5800	0.8006	(11.905)	0	0	0
2019/09/30	2030	07/11/2019	8.95	Put	Bond Future	1,243.2900	1.2433	1,290.6400	1.2906	3.808	0	0	5,000
2019/09/30	2030	07/11/2019	8.57	Call	Bond Future	179.9600	0.1800	139.8800	0.1399	(22.272)	0	0	0
2019/09/30	2030	07/11/2019	9.12	Put	Bond Future	759.2800	0.7593	781.8400	0.7818	2.971	0	0	0
2019/09/30	2030	07/11/2019	9.12	Call	Bond Future	1,492.9800	1.4930	1,360.0000	1.3600	(8.907)	0	0	0
2019/09/30	2030	07/11/2019	9.70	Call	Bond Future	4,359.0700	4.3591	4,199.2300	4.1992	(3.667)	0	0	0
2019/09/30	2030	07/11/2019	9.70	Put	Bond Future	99.9400	0.0999	95.6400	0.0956	(4.303)	0	0	0
2019/09/30	2030	06/02/2020	8.40	Call	Bond Future	449.6800	0.4497	407.6700	0.4077	(9.342)	0	0	5,820
2019/09/30	2030	06/02/2020	9.15	Put	Bond Future	1,737.4100	1.7374	1,786.7700	1.7868	2.841	0	0	0
2019/09/30	2030	06/02/2020	9.14	Call	Bond Future	2,216.9800	2.2170	2,108.8200	2.1088	(4.879)	0	0	0

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2019/09/30	2030	06/02/2020			Bond Future		9.0664	93.3338	9.0921	93.1756	0.283	0.0000	0.0000	0
2019/09/30	2030	06/02/2020	9.00	Put	Bond Future	2,171.3800		2.1714	2,232.9600	2.2330	2.836	0	0	0
2019/09/30	2030	06/02/2020	9.00	Call	Bond Future	1,760.1200		1.7601	1,663.4100	1.6634	(5.495)	0	0	5,820
2019/09/30	2030	06/02/2020	8.40	Put	Bond Future	4,687.6100		4.6876	4,803.8900	4.8039	2.481	0	0	0
2019/09/30	2030	06/02/2020	9.15	Call	Bond Future	2,251.8200		2.2518	2,142.8900	2.1429	(4.837)	0	0	0
2019/09/30	2030	06/02/2020	9.14	Put	Bond Future	1,763.9100		1.7639	1,814.0400	1.8140	2.842	0	0	0
2019/09/30	2030	06/02/2020	9.16	Call	Bond Future	2,286.7000		2.2867	2,177.0000	2.1770	(4.797)	0	0	0
2019/09/30	2030	06/02/2020	9.16	Put	Bond Future	1,711.0100		1.7110	1,759.6000	1.7596	2.840	0	0	0
2019/09/30	2030	07/05/2020	8.79	Call	Bond Future	1,714.2300		1.7142	1,635.5800	1.6356	(4.588)	0	0	0
2019/09/30	2030	07/05/2020	8.78	Put	Bond Future	3,830.5500		3.8306	3,913.8300	3.9138	2.174	0	0	0
2019/09/30	2030	07/05/2020			Bond Future	9.1285		95.0488	9.1552	94.8875	0.292	0.0000	0.0000	0
2019/09/30	2030	07/05/2020	8.80	Call	Bond Future	1,739.5300		1.7395	1,660.2100	1.6602	(4.560)	0	0	0
2019/09/30	2030	07/05/2020	8.80	Put	Bond Future	3,756.5800		3.7566	3,838.5200	3.8385	2.181	0	0	0
2019/09/30	2030	07/05/2020	8.79	Put	Bond Future	3,793.5700		3.7936	3,876.1800	3.8762	2.178	0	0	0
2019/09/30	2030	07/05/2020	8.78	Call	Bond Future	1,688.8700		1.6889	1,610.8900	1.6109	(4.617)	0	0	0
2019/09/30	2032	07/11/2019	9.71	Call	Bond Future	2,865.0200		2.8650	2,697.8300	2.6978	(5.836)	0	0	0
2019/09/30	2032	07/11/2019	9.70	Put	Bond Future	430.0400		0.4300	431.7300	0.4317	0.393	0	0	0
2019/09/30	2032	07/11/2019			Bond Future	9.3457		93.0118	9.3703	92.8435	0.263	0.0000	0.0000	48,218
2019/09/30	2032	07/11/2019	9.72	Call	Bond Future	2,917.8500		2.9179	2,750.1600	2.7502	(5.747)	0	0	0
2019/09/30	2032	07/11/2019	9.72	Put	Bond Future	403.5700		0.4036	404.2300	0.4042	0.164	0	0	0
2019/09/30	2032	07/11/2019	9.71	Put	Bond Future	416.6700		0.4167	417.8300	0.4178	0.278	0	0	0
2019/09/30	2032	07/11/2019	9.70	Call	Bond Future	2,812.4000		2.8124	2,645.7400	2.6457	(5.926)	0	0	0
2019/09/30	2032	06/02/2020	9.40	Put	Bond Future	2,215.2200		2.2152	2,276.6000	2.2766	2.771	0	0	0
2019/09/30	2032	06/02/2020			Bond Future	9.4153		94.6781	9.4408	94.5068	0.271	0.0000	0.0000	0
2019/09/30	2032	06/02/2020	9.39	Call	Bond Future	2,077.1600		2.0772	1,968.1700	1.9682	(5.247)	0	0	0
2019/09/30	2032	06/02/2020	9.39	Put	Bond Future	2,247.6600		2.2477	2,309.9400	2.3099	2.771	0	0	0
2019/09/30	2032	06/02/2020	9.40	Call	Bond Future	2,112.1600		2.1122	2,002.2700	2.0023	(5.203)	0	0	0
2019/09/30	2032	06/02/2020	9.38	Call	Bond Future	2,042.4600		2.0425	1,934.3700	1.9344	(5.292)	0	0	0
2019/09/30	2032	06/02/2020	9.38	Put	Bond Future	2,280.4700		2.2805	2,343.6500	2.3437	2.770	0	0	0
2019/09/30	2032	07/05/2020	9.19	Call	Bond Future	2,051.0000		2.0510	1,961.3900	1.9614	(4.369)	0	0	0
2019/09/30	2032	07/05/2020			Bond Future	9.4819		92.2577	9.5083	92.0832	0.278	0.0000	0.0000	0
2019/09/30	2032	07/05/2020	9.17	Call	Bond Future	1,992.1700		1.9922	1,904.0100	1.9040	(4.425)	0	0	0
2019/09/30	2032	07/05/2020	9.17	Put	Bond Future	4,088.5900		4.0886	4,174.8900	4.1749	2.111	0	0	0
2019/09/30	2032	07/05/2020	9.19	Put	Bond Future	4,011.0400		4.0110	4,095.8900	4.0959	2.115	0	0	0
2019/09/30	2032	07/05/2020	9.18	Call	Bond Future	2,021.3300		2.0213	1,932.4500	1.9325	(4.397)	0	0	0
2019/09/30	2032	07/05/2020	9.18	Put	Bond Future	4,049.5200		4.0495	4,135.1000	4.1351	2.113	0	0	0
2019/09/30	2033	07/11/2019			Bond Future	102.5107		102.5107	102.5282	102.5282	0.017	0.0000	0.0000	6,260
2019/09/30	2033	06/02/2020			Bond Future	104.3723		104.3723	104.3903	104.3903	0.017	0.0000	0.0000	0
2019/09/30	2033	07/05/2020			Bond Future	105.1189		105.1189	105.1372	105.1372	0.017	0.0000	0.0000	0
2019/09/30	2037	07/11/2019	9.97	Call	Bond Future	2,349.0400		2.3490	2,201.1600	2.2012	(6.295)	0	0	0
2019/09/30	2037	07/11/2019			Bond Future	9.7569		91.9935	9.7764	91.8454	0.200	0.0000	0.0000	67,378
2019/09/30	2037	07/11/2019	9.95	Call	Bond Future	2,247.3300		2.2473	2,100.9600	2.1010	(6.513)	0	0	0
2019/09/30	2037	07/11/2019	9.95	Put	Bond Future	795.9000		0.7959	797.6600	0.7977	0.221	0	0	0
2019/09/30	2037	07/11/2019	9.97	Put	Bond Future	749.3200		0.7493	749.5700	0.7496	0.033	0	0	0
2019/09/30	2037	07/11/2019	9.96	Call	Bond Future	2,297.9400		2.2979	2,150.8100	2.1508	(6.403)	0	0	0

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2019/09/30	2037	07/11/2019	9.96	Put	Bond Future	772.3200	0.7723	773.3200	0.7733	0.129	0	0	0
2019/09/30	2037	06/02/2020	9.67	Call	Bond Future	1,930.0000	1.9300	1,837.1500	1.8372	(4.811)	0	0	0
2019/09/30	2037	06/02/2020	9.66	Put	Bond Future	3,178.6100	3.1786	3,237.3300	3.2373	1.847	0	0	0
2019/09/30	2037	06/02/2020			Bond Future	9.8292	89.3824	9.8493	89.2316	0.205	0.0000	0.0000	0
2019/09/30	2037	06/02/2020	9.68	Call	Bond Future	1,964.7000	1.9647	1,871.0200	1.8710	(4.768)	0	0	0
2019/09/30	2037	06/02/2020	9.68	Put	Bond Future	3,094.3900	3.0944	3,151.4400	3.1514	1.844	0	0	0
2019/09/30	2037	06/02/2020	9.67	Put	Bond Future	3,136.1800	3.1362	3,194.0600	3.1941	1.846	0	0	0
2019/09/30	2037	06/02/2020	9.66	Call	Bond Future	1,895.8400	1.8958	1,803.8300	1.8038	(4.853)	0	0	0
2019/09/30	2037	07/05/2020	9.60	Put	Bond Future	4,674.1300	4.6741	4,742.4700	4.7425	1.462	0	0	0
2019/09/30	2037	07/05/2020	9.59	Call	Bond Future	2,378.4400	2.3784	2,293.8500	2.2938	(3.557)	0	0	0
2019/09/30	2037	07/05/2020			Bond Future	9.9002	91.0247	9.9210	90.8712	0.210	0.0000	0.0000	0
2019/09/30	2037	07/05/2020	9.60	Call	Bond Future	2,410.7100	2.4107	2,325.5000	2.3255	(3.535)	0	0	0
2019/09/30	2037	07/05/2020	9.59	Put	Bond Future	4,718.7400	4.7187	4,787.7000	4.7877	1.461	0	0	0
2019/09/30	2037	07/05/2020	9.61	Call	Bond Future	2,443.2100	2.4432	2,357.3900	2.3574	(3.513)	0	0	0
2019/09/30	2037	07/05/2020	9.61	Put	Bond Future	4,629.8400	4.6298	4,697.5700	4.6976	1.463	0	0	0
2019/09/30	2038	07/11/2019			Bond Future	120.5475	120.5475	120.5682	120.5682	0.017	0.0000	0.0000	21,883
2019/09/30	2038	06/02/2020			Bond Future	121.0785	121.0785	121.0995	121.0995	0.017	0.0000	0.0000	0
2019/09/30	2038	07/05/2020			Bond Future	123.3317	123.3317	123.3532	123.3532	0.017	0.0000	0.0000	0
2019/09/30	2040	07/11/2019	10.04	Put	Bond Future	990.6400	0.9906	1,010.9400	1.0109	2.049	0	0	0
2019/09/30	2040	07/11/2019	10.03	Call	Bond Future	2,169.1800	2.1692	1,991.1900	1.9912	(8.205)	0	0	0
2019/09/30	2040	07/11/2019	9.80	Put	Bond Future	1,870.2000	1.8702	1,932.2400	1.9322	3.317	0	0	0
2019/09/30	2040	07/11/2019	9.30	Put	Bond Future	5,105.6600	5.1057	5,274.4000	5.2744	3.305	0	0	0
2019/09/30	2040	07/11/2019			Bond Future	9.8873	94.8178	9.9119	94.6182	0.248	0.0000	0.0000	43,592
2019/09/30	2040	07/11/2019	10.04	Call	Bond Future	2,221.2200	2.2212	2,041.8700	2.0419	(8.074)	0	0	0
2019/09/30	2040	07/11/2019	10.03	Put	Bond Future	1,018.4000	1.0184	1,040.0600	1.0401	2.127	0	0	0
2019/09/30	2040	07/11/2019	9.80	Call	Bond Future	1,154.4900	1.1545	1,016.8800	1.0169	(11.920)	0	0	1,260
2019/09/30	2040	07/11/2019	9.30	Call	Bond Future	117.5400	0.1175	86.6300	0.0866	(26.297)	0	0	1,260
2019/09/30	2040	07/11/2019	10.05	Call	Bond Future	2,273.7700	2.2738	2,093.1200	2.0931	(7.945)	0	0	0
2019/09/30	2040	07/11/2019	10.05	Put	Bond Future	963.5100	0.9635	982.5100	0.9825	1.972	0	0	0
2019/09/30	2040	06/02/2020	9.00	Put	Bond Future	8,478.3700	8.4784	8,655.0200	8.6550	2.084	0	0	0
2019/09/30	2040	06/02/2020	9.76	Call	Bond Future	1,874.8500	1.8749	1,763.1400	1.7631	(5.958)	0	0	0
2019/09/30	2040	06/02/2020			Bond Future	9.9605	92.0067	9.9859	91.8036	0.254	0.0000	0.0000	0
2019/09/30	2040	06/02/2020	8.40	Put	Bond Future	14,043.7700	14.0438	14,242.9200	14.2429	1.418	0	0	0
2019/09/30	2040	06/02/2020	8.40	Call	Bond Future	22.0400	0.0220	18.0700	0.0181	(18.013)	0	0	0
2019/09/30	2040	06/02/2020	9.74	Call	Bond Future	1,803.1100	1.8031	1,693.7400	1.6937	(6.066)	0	0	0
2019/09/30	2040	06/02/2020	9.74	Put	Bond Future	3,602.0800	3.6021	3,695.8300	3.6958	2.603	0	0	0
2019/09/30	2040	06/02/2020	9.00	Call	Bond Future	218.7000	0.2187	192.2300	0.1922	(12.103)	0	0	0
2019/09/30	2040	06/02/2020	9.76	Put	Bond Future	3,508.3800	3.5084	3,599.7900	3.5998	2.605	0	0	0
2019/09/30	2040	06/02/2020	9.75	Call	Bond Future	1,839.5400	1.8395	1,728.9800	1.7290	(6.010)	0	0	0
2019/09/30	2040	06/02/2020	9.75	Put	Bond Future	3,555.7300	3.5557	3,648.2900	3.6483	2.603	0	0	0
2019/09/30	2040	07/05/2020	9.75	Put	Bond Future	4,885.1100	4.8851	4,982.5800	4.9826	1.995	0	0	0
2019/09/30	2040	07/05/2020	9.74	Call	Bond Future	2,566.3000	2.5663	2,457.6800	2.4577	(4.233)	0	0	0
2019/09/30	2040	07/05/2020			Bond Future	10.0324	93.6974	10.0585	93.4905	0.261	0.0000	0.0000	0
2019/09/30	2040	07/05/2020	9.75	Call	Bond Future	2,602.2800	2.6023	2,492.8200	2.4928	(4.206)	0	0	0
2019/09/30	2040	07/05/2020	9.74	Put	Bond Future	4,931.6100	4.9316	5,029.9200	5.0299	1.993	0	0	0
2019/09/30	2040	07/05/2020	9.73	Call	Bond Future	2,530.5700	2.5306	2,422.7900	2.4228	(4.259)	0	0	0

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2019/09/30	2040	07/05/2020	9.73	Put	Bond Future	4,978.4800	4.9785	5,077.6300	5.0776	1.992	0	0	0
2019/09/30	2044	07/11/2019	10.07	Put	Bond Future	1,049.5500	1.0495	1,075.3200	1.0753	2.455	0	0	0
2019/09/30	2044	07/11/2019	9.74	Put	Bond Future	2,477.3000	2.4773	2,570.0300	2.5700	3.743	0	0	0
2019/09/30	2044	07/11/2019	10.52	Call	Bond Future	4,795.7900	4.7958	4,586.9400	4.5869	(4.355)	0	0	0
2019/09/30	2044	07/11/2019			Bond Future	9.9464	91.5641	9.9710	91.3614	0.247	0.0000	0.0000	38,007
2019/09/30	2044	07/11/2019	10.06	Call	Bond Future	2,010.9900	2.0110	1,835.5500	1.8356	(8.724)	0	0	0
2019/09/30	2044	07/11/2019	10.06	Put	Bond Future	1,080.2900	1.0803	1,107.5500	1.1075	2.523	0	0	0
2019/09/30	2044	07/11/2019	10.52	Put	Bond Future	256.7200	0.2567	250.5700	0.2506	(2.396)	0	0	328
2019/09/30	2044	07/11/2019	10.07	Call	Bond Future	2,061.4400	2.0614	1,884.5100	1.8845	(8.583)	0	0	0
2019/09/30	2044	07/11/2019	9.19	Call	Bond Future	35.5900	0.0356	23.6600	0.0237	(33.521)	0	0	328
2019/09/30	2044	07/11/2019	9.74	Call	Bond Future	742.5500	0.7425	632.5800	0.6326	(14.810)	0	0	328
2019/09/30	2044	07/11/2019	10.05	Call	Bond Future	1,961.1200	1.9611	1,787.2100	1.7872	(8.868)	0	0	0
2019/09/30	2044	07/11/2019	10.05	Put	Bond Future	1,111.7300	1.1117	1,140.5200	1.1405	2.590	0	0	0
2019/09/30	2044	07/11/2019	9.19	Put	Bond Future	6,675.7600	6.6758	6,866.5300	6.8665	2.858	0	0	0
2019/09/30	2044	06/02/2020	9.74	Call	Bond Future	1,661.4800	1.6615	1,556.4300	1.5564	(6.323)	0	0	328
2019/09/30	2044	06/02/2020	10.78	Put	Bond Future	925.0000	0.9250	942.3600	0.9424	1.877	0	0	328
2019/09/30	2044	06/02/2020	9.77	Put	Bond Future	3,823.7300	3.8237	3,921.3800	3.9214	2.554	0	0	0
2019/09/30	2044	06/02/2020			Bond Future	10.0176	88.8200	10.0429	88.6137	0.253	0.0000	0.0000	0
2019/09/30	2044	06/02/2020	9.09	Put	Bond Future	8,396.6600	8.3967	8,573.2100	8.5732	2.103	0	0	0
2019/09/30	2044	06/02/2020	9.09	Call	Bond Future	253.9600	0.2540	224.2200	0.2242	(11.711)	0	0	328
2019/09/30	2044	06/02/2020	9.74	Put	Bond Future	3,975.8300	3.9758	4,077.0700	4.0771	2.546	0	0	0
2019/09/30	2044	06/02/2020	9.77	Call	Bond Future	1,764.3200	1.7643	1,655.6800	1.6557	(6.158)	0	0	0
2019/09/30	2044	06/02/2020	10.78	Call	Bond Future	6,798.0800	6.7981	6,609.1500	6.6091	(2.779)	0	0	0
2019/09/30	2044	06/02/2020	9.78	Call	Bond Future	1,798.7400	1.7987	1,688.9300	1.6889	(6.105)	0	0	0
2019/09/30	2044	06/02/2020	9.76	Put	Bond Future	3,874.3300	3.8743	3,973.1600	3.9732	2.551	0	0	0
2019/09/30	2044	06/02/2020	9.78	Put	Bond Future	3,773.4300	3.7734	3,869.9100	3.8699	2.557	0	0	0
2019/09/30	2044	06/02/2020	9.76	Call	Bond Future	1,730.0700	1.7301	1,622.6100	1.6226	(6.211)	0	0	0
2019/09/30	2044	07/05/2020	9.33	Call	Bond Future	1,218.2600	1.2183	1,148.7600	1.1488	(5.705)	0	0	100
2019/09/30	2044	07/05/2020	9.98	Call	Bond Future	3,337.4900	3.3375	3,211.6600	3.2117	(3.770)	0	0	100
2019/09/30	2044	07/05/2020	9.26	Call	Bond Future	1,054.1900	1.0542	991.0000	0.9910	(5.994)	0	0	556
2019/09/30	2044	07/05/2020	9.81	Call	Bond Future	2,691.6100	2.6916	2,579.4600	2.5795	(4.167)	0	0	0
2019/09/30	2044	07/05/2020	9.79	Put	Bond Future	5,072.0300	5.0720	5,171.6100	5.1716	1.963	0	0	0
2019/09/30	2044	07/05/2020			Bond Future	10.0874	90.4521	10.1135	90.2420	0.259	0.0000	0.0000	0
2019/09/30	2044	07/05/2020	9.33	Put	Bond Future	7,691.8100	7.6918	7,832.3800	7.8324	1.828	0	0	0
2019/09/30	2044	07/05/2020	9.81	Put	Bond Future	4,974.8400	4.9748	5,072.7600	5.0728	1.968	0	0	0
2019/09/30	2044	07/05/2020	9.79	Call	Bond Future	2,620.3700	2.6204	2,509.8800	2.5099	(4.217)	0	0	0
2019/09/30	2044	07/05/2020	9.98	Put	Bond Future	4,209.7200	4.2097	4,293.9600	4.2940	2.001	0	0	0
2019/09/30	2044	07/05/2020	11.09	Call	Bond Future	8,906.3900	8.9064	8,720.7400	8.7207	(2.084)	0	0	0
2019/09/30	2044	07/05/2020	9.26	Put	Bond Future	8,165.4800	8.1655	8,312.3600	8.3124	1.799	0	0	0
2019/09/30	2044	07/05/2020	9.91	Put	Bond Future	4,511.8900	4.5119	4,601.6500	4.6017	1.989	0	0	0
2019/09/30	2044	07/05/2020	9.80	Put	Bond Future	5,023.2500	5.0232	5,121.9900	5.1220	1.966	0	0	0
2019/09/30	2044	07/05/2020	11.09	Put	Bond Future	1,407.9000	1.4079	1,432.3200	1.4323	1.734	0	0	100
2019/09/30	2044	07/05/2020	9.91	Call	Bond Future	3,063.1200	3.0631	2,942.8100	2.9428	(3.928)	0	0	556
2019/09/30	2044	07/05/2020	11.02	Call	Bond Future	8,545.5500	8.5455	8,362.2000	8.3622	(2.146)	0	0	0
2019/09/30	2044	07/05/2020	11.02	Put	Bond Future	1,534.9300	1.5349	1,561.6500	1.5616	1.741	0	0	556
2019/09/30	2044	07/05/2020	9.80	Call	Bond Future	2,655.8700	2.6559	2,544.5400	2.5445	(4.192)	0	0	0
2019/09/30	2044	06/08/2020	9.01	Call	Bond Future	1,182.9300	1.1829	1,124.9100	1.1249	(4.905)	0	0	140

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2019/09/30	2044	06/08/2020	9.66	Call	Bond Future	2,898.0800	2.8981	2,795.1300	2.7951	(3.552)	0	0	140
2019/09/30	2044	06/08/2020	9.88	Call	Bond Future	3,662.5900	3.6626	3,545.0400	3.5450	(3.209)	0	0	0
2019/09/30	2044	06/08/2020			Bond Future	10.1576	87.7525	10.1845	87.5386	0.265	0.0000	0.0000	0
2019/09/30	2044	06/08/2020	9.86	Call	Bond Future	3,589.4200	3.5894	3,473.1600	3.4732	(3.239)	0	0	0
2019/09/30	2044	06/08/2020	9.86	Put	Bond Future	6,010.9900	6.0110	6,108.6700	6.1087	1.625	0	0	0
2019/09/30	2044	06/08/2020	9.01	Put	Bond Future	11,165.6200	11.1656	11,321.5400	11.3215	1.396	0	0	0
2019/09/30	2044	06/08/2020	9.66	Put	Bond Future	7,010.1900	7.0102	7,121.1800	7.1212	1.583	0	0	0
2019/09/30	2044	06/08/2020	9.88	Put	Bond Future	5,917.9400	5.9179	6,014.3300	6.0143	1.629	0	0	0
2019/09/30	2044	06/08/2020	10.93	Call	Bond Future	8,402.3900	8.4024	8,230.7400	8.2307	(2.043)	0	0	0
2019/09/30	2044	06/08/2020	10.93	Put	Bond Future	2,600.9000	2.6009	2,643.1900	2.6432	1.626	0	0	140
2019/09/30	2044	06/08/2020	9.87	Call	Bond Future	3,625.7500	3.6257	3,508.8500	3.5088	(3.224)	0	0	0
2019/09/30	2044	06/08/2020	9.87	Put	Bond Future	5,964.1500	5.9641	6,061.1900	6.0612	1.627	0	0	0
2019/09/30	2046	07/11/2019			Bond Future	111.7429	111.7429	111.6599	111.6599	(0.074)	0.0000	0.0000	17,994
2019/09/30	2046	06/02/2020			Bond Future	113.7721	113.7721	113.6877	113.6877	(0.074)	0.0000	0.0000	0
2019/09/30	2046	07/05/2020			Bond Future	114.1411	114.1411	114.0550	114.0550	(0.075)	0.0000	0.0000	0
2019/09/30	2050	07/11/2019			Bond Future	116.0682	116.0682	116.3204	116.3204	0.217	0.0000	0.0000	12,916
2019/09/30	2050	06/02/2020			Bond Future	116.3404	116.3404	116.5973	116.5973	0.221	0.0000	0.0000	0
2019/09/30	2050	07/05/2020			Bond Future	118.5053	118.5053	118.7671	118.7671	0.221	0.0000	0.0000	0
2019/09/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	AL37	07/11/2019			Index Future	665.4550	665.4550	664.7800	664.7800	(0.101)	0.0000	0.0000	0
2019/09/30	AL37	06/02/2020			Index Future	677.3770	677.3770	676.6910	676.6910	(0.101)	0.0000	0.0000	0
2019/09/30	AL37	07/05/2020			Index Future	689.8220	689.8220	689.1220	689.1220	(0.101)	0.0000	0.0000	0
2019/09/30	AL7T	07/11/2019			Index Future	773.5040	773.5040	772.3460	772.3460	(0.150)	0.0000	0.0000	120
2019/09/30	AL7T	06/02/2020			Index Future	787.3620	787.3620	786.1840	786.1840	(0.150)	0.0000	0.0000	0
2019/09/30	AL7T	07/05/2020			Index Future	801.8270	801.8270	800.6270	800.6270	(0.150)	0.0000	0.0000	0
2019/09/30	ALBI	07/11/2019			Index Future	692.7830	692.7830	691.6860	691.6860	(0.158)	0.0000	0.0000	220
2019/09/30	ALBI	06/02/2020			Index Future	705.1940	705.1940	704.0790	704.0790	(0.158)	0.0000	0.0000	0
2019/09/30	ALBI	07/05/2020			Index Future	718.1500	718.1500	717.0140	717.0140	(0.158)	0.0000	0.0000	0
2019/09/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	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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2019/09/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	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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2019/09/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/30	ES33	07/11/2019			Bond Future	10.8772	77.2927	10.8963	77.1820	0.175	0.0000	0.0000	350
2019/09/30	ES33	06/02/2020			Bond Future	10.9971	78.6773	11.0169	78.5648	0.179	0.0000	0.0000	0
2019/09/30	ES33	07/05/2020			Bond Future	11.1129	76.3290	11.1334	76.2144	0.184	0.0000	0.0000	0
2019/09/30	ES42	07/11/2019			Bond Future	11.2216	78.2451	11.2406	78.1195	0.169	0.0000	0.0000	4,919
2019/09/30	ES42	06/02/2020			Bond Future	11.3363	79.6467	11.3560	79.5190	0.174	0.0000	0.0000	0
2019/09/30	ES42	07/05/2020			Bond Future	11.4517	76.8455	11.4721	76.7154	0.178	0.0000	0.0000	0
2019/09/30	GOVI	07/11/2019	672.90	Call	GOVI	127,440.0000	12.7440	115,950.0000	11.5950	(9.016)	0	0	0
2019/09/30	GOVI	07/11/2019			GOVI	685.6440	685.6440	684.4950	684.4950	(0.168)	0.0000	0.0000	1,199
2019/09/30	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	GOVI	07/11/2019	672.91	Call	GOVI	127,340.0000	12.7340	115,850.0000	11.5850	(9.023)	0	0	0
2019/09/30	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	GOVI	07/11/2019	672.92	Call	GOVI	127,240.0000	12.7240	115,750.0000	11.5750	(9.030)	0	0	0
2019/09/30	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	GOVI	06/02/2020	703.15	Put	GOVI	52,230.0000	5.2230	63,900.0000	6.3900	22.343	0	0	0
2019/09/30	GOVI	06/02/2020			GOVI	697.9270	697.9270	696.7600	696.7600	(0.167)	0.0000	0.0000	0
2019/09/30	GOVI	06/02/2020	703.14	Put	GOVI	52,130.0000	5.2130	63,800.0000	6.3800	22.386	0	0	0
2019/09/30	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	GOVI	06/02/2020	703.13	Put	GOVI	52,030.0000	5.2030	63,700.0000	6.3700	22.429	0	0	0
2019/09/30	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	GOVI	07/05/2020			GOVI	710.7490	710.7490	709.5600	709.5600	(0.167)	0.0000	0.0000	0
2019/09/30	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	GOVI	07/05/2020	720.00	Put	GOVI	92,510.0000	9.2510	104,400.0000	10.4400	12.853	0	0	0
2019/09/30	GOVI	07/05/2020	719.98	Put	GOVI	92,310.0000	9.2310	104,200.0000	10.4200	12.881	0	0	0
2019/09/30	GOVI	07/05/2020	719.99	Put	GOVI	92,410.0000	9.2410	104,300.0000	10.4300	12.867	0	0	0
2019/09/30	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/30	IGOV	07/11/2019			Index Future	262.2990	262.2990	262.3600	262.3600	0.023	0.0000	0.0000	1,070
2019/09/30	IGOV	06/02/2020			Index Future	267.0630	267.0630	267.1250	267.1250	0.023	0.0000	0.0000	0
2019/09/30	IGOV	07/05/2020			Index Future	272.0320	272.0320	272.0960	272.0960	0.024	0.0000	0.0000	0
2019/09/30	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
2019/09/30	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5700	98.5700	0.000	0.0000	0.0000	0
2019/09/30	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	102.0000	102.0000	0.010	0.0000	0.0000	0
2019/09/30	IS02	21/09/2020			Interest Rate Swap	98.8100	98.8100	98.8100	98.8100	0.000	0.0000	0.0000	0
2019/09/30	IS05	17/12/2020			Interest Rate Swap	95.4200	95.4200	95.4300	95.4300	0.010	0.0000	0.0000	0
2019/09/30	IS05	16/03/2021			Interest Rate Swap	94.4000	94.4000	94.4100	94.4100	0.011	0.0000	0.0000	0
2019/09/30	IS05	15/06/2021			Interest Rate Swap	93.3400	93.3400	93.3600	93.3600	0.021	0.0000	0.0000	0
2019/09/30	IS05	21/09/2021			Interest Rate Swap	93.2400	93.2400	93.2700	93.2700	0.032	0.0000	0.0000	0
2019/09/30	IS05	21/12/2021			Interest Rate Swap	95.2200	95.2200	95.2500	95.2500	0.032	0.0000	0.0000	51
2019/09/30	IS05	15/03/2022			Interest Rate Swap	95.1500	95.1500	95.1900	95.1900	0.042	0.0000	0.0000	0
2019/09/30	IS05	21/06/2022			Interest Rate Swap	96.1000	96.1000	96.1600	96.1600	0.062	0.0000	0.0000	0
2019/09/30	IS05	20/09/2022			Interest Rate Swap	99.8400	99.8400	99.9000	99.9000	0.060	0.0000	0.0000	0
2019/09/30	IS05	20/12/2022			Interest Rate Swap	100.9000	100.9000	100.9700	100.9700	0.069	0.0000	0.0000	0
2019/09/30	IS05	22/03/2023			Interest Rate Swap	93.9900	93.9900	94.0800	94.0800	0.096	0.0000	0.0000	0
2019/09/30	IS05	20/06/2023			Interest Rate Swap	99.9100	99.9100	100.0000	100.0000	0.090	0.0000	0.0000	0
2019/09/30	IS05	19/09/2023			Interest Rate Swap	95.1800	95.1800	95.2800	95.2800	0.105	0.0000	0.0000	0
2019/09/30	IS10	17/12/2025			Interest Rate Swap	90.5500	90.5500	90.6700	90.6700	0.133	0.0000	0.0000	0
2019/09/30	IS10	16/03/2026			Interest Rate Swap	87.3700	87.3700	87.5100	87.5100	0.160	0.0000	0.0000	0
2019/09/30	IS10	15/06/2026			Interest Rate Swap	85.9700	85.9700	86.1300	86.1300	0.186	0.0000	0.0000	0
2019/09/30	IS10	21/09/2026			Interest Rate Swap	88.0800	88.0800	88.2500	88.2500	0.193	0.0000	0.0000	0
2019/09/30	IS10	21/12/2026			Interest Rate Swap	91.8900	91.8900	92.0800	92.0800	0.207	0.0000	0.0000	0
2019/09/30	IS10	15/03/2027			Interest Rate Swap	90.3700	90.3700	90.5600	90.5600	0.210	0.0000	0.0000	0
2019/09/30	IS10	21/06/2027			Interest Rate Swap	92.4500	92.4500	92.6300	92.6300	0.195	0.0000	0.0000	0
2019/09/30	IS10	20/09/2027			Interest Rate Swap	97.9800	97.9800	98.1700	98.1700	0.194	0.0000	0.0000	0
2019/09/30	IS10	20/12/2027			Interest Rate Swap	98.3200	98.3200	98.5100	98.5100	0.193	0.0000	0.0000	0
2019/09/30	IS10	22/03/2028			Interest Rate Swap	91.6600	91.6600	91.8500	91.8500	0.207	0.0000	0.0000	0
2019/09/30	IS10	20/06/2028			Interest Rate Swap	99.0200	99.0200	99.2100	99.2100	0.192	0.0000	0.0000	0
2019/09/30	IS10	19/09/2028			Interest Rate Swap	92.4100	92.4100	92.6000	92.6000	0.206	0.0000	0.0000	0
2019/09/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/30	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/30	R023	07/11/2019	7.98	Call	Bond Future	1,674.2200	1.6742	1,571.2700	1.5713	(6.149)	0	0	0
2019/09/30	R023	07/11/2019			Bond Future	7.4051	102.5391	7.4412	102.4346	0.487	0.0000	0.0000	54,077
2019/09/30	R023	07/11/2019	7.99	Call	Bond Future	1,701.6300	1.7016	1,598.5600	1.5986	(6.057)	0	0	0
2019/09/30	R023	07/11/2019	7.98	Put	Bond Future	24.1100	0.0241	25.6200	0.0256	6.263	0	0	0
2019/09/30	R023	07/11/2019	7.99	Put	Bond Future	23.1200	0.0231	24.5100	0.0245	6.012	0	0	0
2019/09/30	R023	07/11/2019	8.00	Call	Bond Future	1,729.1200	1.7291	1,625.9400	1.6259	(5.967)	0	0	0
2019/09/30	R023	07/11/2019	8.00	Put	Bond Future	22.2100	0.0222	23.4900	0.0235	5.763	0	0	0
2019/09/30	R023	06/02/2020	7.54	Call	Bond Future	797.0200	0.7970	729.6000	0.7296	(8.459)	0	0	0
2019/09/30	R023	06/02/2020			Bond Future	7.4253	104.3761	7.4647	104.2698	0.531	0.0000	0.0000	0
2019/09/30	R023	06/02/2020	7.52	Call	Bond Future	762.5300	0.7625	696.5200	0.6965	(8.657)	0	0	0
2019/09/30	R023	06/02/2020	7.52	Put	Bond Future	507.4600	0.5075	547.7100	0.5477	7.932	0	0	0
2019/09/30	R023	06/02/2020	7.54	Put	Bond Future	488.1700	0.4882	527.0100	0.5270	7.956	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
2019/09/30	R023	06/02/2020	7.53	Call	Bond Future	779.6900	0.7797	712.9700	0.7130	(8.557)	0	0	0
2019/09/30	R023	06/02/2020	7.53	Put	Bond Future	497.7300	0.4977	537.2700	0.5373	7.944	0	0	0
2019/09/30	R023	07/05/2020	6.91	Put	Bond Future	1,516.9500	1.5169	1,597.3200	1.5973	5.298	0	0	0
2019/09/30	R023	07/05/2020			Bond Future	7.4171	102.3610	7.4604	102.2527	0.584	0.0000	0.0000	0
2019/09/30	R023	07/05/2020	6.90	Call	Bond Future	230.0800	0.2301	202.8000	0.2028	(11.857)	0	0	0
2019/09/30	R023	07/05/2020	6.90	Put	Bond Future	1,534.4000	1.5344	1,615.3900	1.6154	5.278	0	0	0
2019/09/30	R023	07/05/2020	6.91	Call	Bond Future	238.0600	0.2381	210.1600	0.2102	(11.720)	0	0	0
2019/09/30	R023	07/05/2020	6.89	Call	Bond Future	222.2500	0.2223	195.6100	0.1956	(11.987)	0	0	0
2019/09/30	R023	07/05/2020	6.89	Put	Bond Future	1,551.9900	1.5520	1,633.6200	1.6336	5.260	0	0	0
2019/09/30	R035	07/11/2019	9.88	Call	Bond Future	2,607.3600	2.6074	2,429.6600	2.4297	(6.815)	0	0	0
2019/09/30	R035	07/11/2019	9.89	Call	Bond Future	2,661.5500	2.6615	2,482.9900	2.4830	(6.709)	0	0	0
2019/09/30	R035	07/11/2019	9.87	Put	Bond Future	675.3200	0.6753	684.2700	0.6843	1.325	0	0	0
2019/09/30	R035	07/11/2019	10.21	Put	Bond Future	230.5200	0.2305	224.2200	0.2242	(2.733)	0	0	3,500
2019/09/30	R035	07/11/2019			Bond Future	9.6187	95.8701	9.6432	95.6843	0.255	0.0000	0.0000	98,894
2019/09/30	R035	07/11/2019	9.89	Put	Bond Future	636.3000	0.6363	643.5100	0.6435	1.133	0	0	0
2019/09/30	R035	07/11/2019	9.87	Call	Bond Future	2,553.4900	2.5535	2,376.6700	2.3767	(6.925)	0	0	0
2019/09/30	R035	07/11/2019	8.92	Put	Bond Future	5,574.1700	5.5742	5,744.5300	5.7445	3.056	0	0	0
2019/09/30	R035	07/11/2019	8.92	Call	Bond Future	49.5400	0.0495	34.1300	0.0341	(31.106)	0	0	3,500
2019/09/30	R035	07/11/2019	9.52	Put	Bond Future	1,767.3900	1.7674	1,828.6200	1.8286	3.464	0	0	0
2019/09/30	R035	07/11/2019	9.52	Call	Bond Future	1,014.6800	1.0147	890.1400	0.8901	(12.274)	0	0	3,500
2019/09/30	R035	07/11/2019	9.88	Put	Bond Future	655.6100	0.6556	663.6800	0.6637	1.231	0	0	0
2019/09/30	R035	07/11/2019	10.21	Call	Bond Future	4,562.8000	4.5628	4,370.7300	4.3707	(4.209)	0	0	0
2019/09/30	R035	06/02/2020	9.60	Call	Bond Future	2,071.6100	2.0716	1,957.6100	1.9576	(5.503)	0	0	0
2019/09/30	R035	06/02/2020	9.61	Put	Bond Future	2,746.8800	2.7469	2,820.9100	2.8209	2.695	0	0	0
2019/09/30	R035	06/02/2020			Bond Future	9.6952	97.5876	9.7205	97.3986	0.262	0.0000	0.0000	0
2019/09/30	R035	06/02/2020	9.60	Put	Bond Future	2,785.8300	2.7858	2,860.8900	2.8609	2.694	0	0	0
2019/09/30	R035	06/02/2020	9.61	Call	Bond Future	2,108.0800	2.1081	1,993.0500	1.9931	(5.457)	0	0	0
2019/09/30	R035	06/02/2020	9.59	Call	Bond Future	2,035.2500	2.0353	1,922.2800	1.9223	(5.551)	0	0	0
2019/09/30	R035	06/02/2020	9.59	Put	Bond Future	2,824.9800	2.8250	2,901.0700	2.9011	2.693	0	0	0
2019/09/30	R035	07/05/2020	9.75	Call	Bond Future	3,324.6000	3.3246	3,203.9100	3.2039	(3.630)	0	0	5,000
2019/09/30	R035	07/05/2020	10.75	Put	Bond Future	1,249.7400	1.2497	1,272.4600	1.2725	1.818	0	0	5,000
2019/09/30	R035	07/05/2020	9.48	Put	Bond Future	4,473.3000	4.4733	4,565.1200	4.5651	2.053	0	0	0
2019/09/30	R035	07/05/2020	9.47	Call	Bond Future	2,328.0100	2.3280	2,228.0400	2.2280	(4.294)	0	0	0
2019/09/30	R035	07/05/2020			Bond Future	9.7625	94.8769	9.7887	94.6843	0.269	0.0000	0.0000	0
2019/09/30	R035	07/05/2020	9.11	Put	Bond Future	6,278.6700	6.2787	6,400.7900	6.4008	1.945	0	0	0
2019/09/30	R035	07/05/2020	9.11	Call	Bond Future	1,293.7100	1.2937	1,223.2500	1.2233	(5.446)	0	0	5,000
2019/09/30	R035	07/05/2020	9.75	Put	Bond Future	3,416.3900	3.4164	3,488.2800	3.4883	2.104	0	0	0
2019/09/30	R035	07/05/2020	10.75	Call	Bond Future	8,118.3000	8.1183	7,948.4400	7.9484	(2.092)	0	0	0
2019/09/30	R035	07/05/2020	9.48	Call	Bond Future	2,361.3300	2.3613	2,260.5700	2.2606	(4.267)	0	0	0
2019/09/30	R035	07/05/2020	9.47	Put	Bond Future	4,516.0200	4.5160	4,608.6300	4.6086	2.051	0	0	0
2019/09/30	R035	07/05/2020	9.49	Call	Bond Future	2,394.6100	2.3946	2,293.0600	2.2931	(4.241)	0	0	0
2019/09/30	R035	07/05/2020	9.49	Put	Bond Future	4,430.6300	4.4306	4,521.6600	4.5217	2.055	0	0	0
2019/09/30	R035	06/08/2020	9.00	Put	Bond Future	8,417.6400	8.4176	8,534.4000	8.5344	1.387	0	0	0
2019/09/30	R035	06/08/2020	9.92	Put	Bond Future	4,432.5500	4.4325	4,499.4500	4.4994	1.509	0	0	0
2019/09/30	R035	06/08/2020			Bond Future	9.8288	96.6448	9.8559	96.4486	0.276	0.0000	0.0000	0
2019/09/30	R035	06/08/2020	9.00	Call	Bond Future	2,117.3000	2.1173	2,037.8800	2.0379	(3.751)	0	0	24,761
2019/09/30	R035	06/08/2020	9.92	Call	Bond Future	5,090.0400	5.0900	4,960.7600	4.9608	(2.540)	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
2019/09/30	R035	06/08/2020	9.93	Call	Bond Future	5,128.9700	5.1290	4,999.2200	4.9992	(2.530)	0	0	0
2019/09/30	R035	06/08/2020	9.91	Put	Bond Future	4,465.1600	4.4652	4,532.5300	4.5325	1.509	0	0	0
2019/09/30	R035	06/08/2020	8.75	Put	Bond Future	9,864.7500	9.8648	9,996.0300	9.9960	1.331	0	0	0
2019/09/30	R035	06/08/2020	8.75	Call	Bond Future	1,543.1400	1.5431	1,478.2400	1.4782	(4.206)	0	0	3,000
2019/09/30	R035	06/08/2020	9.93	Put	Bond Future	4,399.7900	4.3998	4,466.2200	4.4662	1.510	0	0	0
2019/09/30	R035	06/08/2020	9.91	Call	Bond Future	5,050.8800	5.0509	4,922.0700	4.9221	(2.550)	0	0	0
2019/09/30	R186	07/11/2019	8.94	Call	Bond Future	3,570.6700	3.5707	3,400.0000	3.4000	(4.780)	0	0	0
2019/09/30	R186	07/11/2019	8.23	Call	Bond Future	677.4100	0.6774	576.4700	0.5765	(14.901)	0	0	4,955
2019/09/30	R186	07/11/2019	8.20	Call	Bond Future	606.4900	0.6065	511.5100	0.5115	(15.661)	0	0	0
2019/09/30	R186	07/11/2019			Bond Future	8.3137	115.6703	8.3437	115.5000	0.362	0.0000	0.0000	127,117
2019/09/30	R186	07/11/2019	8.94	Put	Bond Future	89.3100	0.0893	88.9900	0.0890	(0.358)	0	0	0
2019/09/30	R186	07/11/2019	8.25	Put	Bond Future	1,089.3900	1.0894	1,154.9000	1.1549	6.013	0	0	3,750
2019/09/30	R186	07/11/2019	8.25	Call	Bond Future	727.5200	0.7275	622.6800	0.6227	(14.411)	0	0	3,750
2019/09/30	R186	07/11/2019	8.73	Call	Bond Future	2,539.7100	2.5397	2,375.2800	2.3753	(6.474)	0	0	0
2019/09/30	R186	07/11/2019	8.73	Put	Bond Future	209.7900	0.2098	215.7100	0.2157	2.822	0	0	4,955
2019/09/30	R186	07/11/2019	8.95	Call	Bond Future	3,621.4200	3.6214	3,450.6200	3.4506	(4.716)	0	0	0
2019/09/30	R186	07/11/2019	8.96	Put	Bond Future	82.0900	0.0821	81.5200	0.0815	(0.694)	0	0	0
2019/09/30	R186	07/11/2019	8.23	Put	Bond Future	1,153.2800	1.1533	1,222.6900	1.2227	6.018	0	0	0
2019/09/30	R186	07/11/2019	8.20	Put	Bond Future	1,253.6400	1.2536	1,329.0100	1.3290	6.012	0	0	7,500
2019/09/30	R186	07/11/2019	8.95	Put	Bond Future	85.6300	0.0856	85.1800	0.0852	(0.526)	0	0	0
2019/09/30	R186	07/11/2019	8.96	Call	Bond Future	3,672.2900	3.6723	3,501.3700	3.5014	(4.654)	0	0	0
2019/09/30	R186	06/02/2020	8.11	Put	Bond Future	2,420.8800	2.4209	2,514.4700	2.5145	3.866	0	0	0
2019/09/30	R186	06/02/2020	8.50	Call	Bond Future	2,057.1800	2.0572	1,939.7100	1.9397	(5.710)	0	0	0
2019/09/30	R186	06/02/2020	8.57	Call	Bond Future	2,296.2600	2.2963	2,172.9000	2.1729	(5.372)	0	0	0
2019/09/30	R186	06/02/2020			Bond Future	8.3658	112.4387	8.3974	112.2654	0.377	0.0000	0.0000	5,040
2019/09/30	R186	06/02/2020	8.11	Call	Bond Future	1,003.6100	1.0036	923.8700	0.9239	(7.945)	0	0	1,007
2019/09/30	R186	06/02/2020	8.55	Call	Bond Future	2,226.7500	2.2268	2,105.0400	2.1050	(5.466)	0	0	0
2019/09/30	R186	06/02/2020	8.55	Put	Bond Future	1,220.2400	1.2202	1,271.8600	1.2719	4.230	0	0	0
2019/09/30	R186	06/02/2020	9.00	Put	Bond Future	575.1800	0.5752	598.1100	0.5981	3.987	0	0	1,007
2019/09/30	R186	06/02/2020	8.50	Put	Bond Future	1,322.7100	1.3227	1,378.5700	1.3786	4.223	0	0	1,007
2019/09/30	R186	06/02/2020	8.57	Put	Bond Future	1,181.1800	1.1812	1,231.1500	1.2311	4.231	0	0	0
2019/09/30	R186	06/02/2020	9.00	Call	Bond Future	3,991.6600	3.9917	3,841.2600	3.8413	(3.768)	0	0	0
2019/09/30	R186	06/02/2020	8.56	Call	Bond Future	2,261.3800	2.2614	2,138.8500	2.1388	(5.418)	0	0	0
2019/09/30	R186	06/02/2020	8.56	Put	Bond Future	1,200.5700	1.2006	1,251.3700	1.2514	4.231	0	0	0
2019/09/30	R186	07/05/2020	8.28	Put	Bond Future	2,489.8700	2.4899	2,572.9800	2.5730	3.338	0	0	0
2019/09/30	R186	07/05/2020	8.93	Call	Bond Future	3,891.5700	3.8916	3,756.5900	3.7566	(3.469)	0	0	0
2019/09/30	R186	07/05/2020	8.09	Put	Bond Future	3,050.8900	3.0509	3,148.8600	3.1489	3.211	0	0	0
2019/09/30	R186	07/05/2020			Bond Future	8.4125	114.5046	8.4457	114.3281	0.395	0.0000	0.0000	0
2019/09/30	R186	07/05/2020	8.08	Call	Bond Future	1,296.0100	1.2960	1,218.2200	1.2182	(6.002)	0	0	0
2019/09/30	R186	07/05/2020	8.08	Put	Bond Future	3,082.9900	3.0830	3,181.7500	3.1818	3.203	0	0	0
2019/09/30	R186	07/05/2020	8.28	Call	Bond Future	1,782.2200	1.7822	1,688.7800	1.6888	(5.243)	0	0	6,000
2019/09/30	R186	07/05/2020	8.93	Put	Bond Future	1,181.7400	1.1817	1,223.3100	1.2233	3.518	0	0	6,000
2019/09/30	R186	07/05/2020	8.09	Call	Bond Future	1,318.2000	1.3182	1,239.6200	1.2396	(5.961)	0	0	0
2019/09/30	R186	07/05/2020	7.60	Put	Bond Future	4,918.4800	4.9185	5,054.2600	5.0543	2.761	0	0	0
2019/09/30	R186	07/05/2020	7.60	Call	Bond Future	486.1100	0.4861	445.3400	0.4453	(8.387)	0	0	6,000
2019/09/30	R186	07/05/2020	8.07	Call	Bond Future	1,274.0400	1.2740	1,197.0500	1.1970	(6.043)	0	0	0
2019/09/30	R186	07/05/2020	8.07	Put	Bond Future	3,115.3300	3.1153	3,214.8900	3.2149	3.196	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
2019/09/30	R197	07/11/2019			Bond Future	308.4615		308.4615	308.5082	308.5082	0.015	0.0000	0.0000	2,507
2019/09/30	R197	06/02/2020			Bond Future	306.4053		306.4053	306.4532	306.4532	0.016	0.0000	0.0000	40
2019/09/30	R197	07/05/2020			Bond Future	312.1074		312.1074	312.1560	312.1560	0.016	0.0000	0.0000	0
2019/09/30	R202	07/11/2019			Bond Future	233.1821		233.1821	233.2217	233.2217	0.017	0.0000	0.0000	9,010
2019/09/30	R202	06/02/2020			Bond Future	233.3492		233.3492	233.3899	233.3899	0.017	0.0000	0.0000	0
2019/09/30	R202	07/05/2020			Bond Future	237.6918		237.6918	237.7329	237.7329	0.017	0.0000	0.0000	0
2019/09/30	R207	07/11/2019	2.08	Put	Bond Future	830.4400		0.8304	831.2000	0.8312	0.092	0	0	0
2019/09/30	R207	07/11/2019			Bond Future	6.7211		102.4180	6.7254	102.4172	0.064	0.0000	0.0000	3,123
2019/09/30	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	R207	07/11/2019	2.07	Put	Bond Future	832.2400		0.8322	833.0000	0.8330	0.091	0	0	0
2019/09/30	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/30	R207	07/11/2019	2.06	Put	Bond Future	834.0500		0.8341	834.8100	0.8348	0.091	0	0	0
2019/09/30	R208	07/11/2019	6.83	Call	Bond Future	307.3200		0.3073	323.8000	0.3238	5.362	0	0	0
2019/09/30	R208	07/11/2019	6.82	Put	Bond Future	12.8100		0.0128	9.2800	0.0093	(27.557)	0	0	0
2019/09/30	R208	07/11/2019			Bond Future	6.6027		100.9748	6.5876	100.9945	(0.229)	0.0000	0.0000	11,057
2019/09/30	R208	07/11/2019	6.84	Call	Bond Future	319.0700		0.3191	335.8300	0.3358	5.253	0	0	0
2019/09/30	R208	07/11/2019	6.84	Put	Bond Future	10.3000		0.0103	7.3300	0.0073	(28.835)	0	0	0
2019/09/30	R208	07/11/2019	6.83	Put	Bond Future	11.5300		0.0115	8.2800	0.0083	(28.187)	0	0	0
2019/09/30	R208	07/11/2019	6.82	Call	Bond Future	295.6100		0.2956	311.8100	0.3118	5.480	0	0	0
2019/09/30	R208	06/02/2020	6.13	Put	Bond Future	368.4100		0.3684	350.3000	0.3503	(4.916)	0	0	0
2019/09/30	R208	06/02/2020	6.12	Call	Bond Future	20.4400		0.0204	22.3700	0.0224	9.442	0	0	0
2019/09/30	R208	06/02/2020			Bond Future	6.4500		102.7838	6.4314	102.8039	(0.289)	0.0000	0.0000	0
2019/09/30	R208	06/02/2020	6.13	Call	Bond Future	21.6100		0.0216	23.6500	0.0237	9.440	0	0	0
2019/09/30	R208	06/02/2020	6.12	Put	Bond Future	378.1100		0.3781	359.8900	0.3599	(4.819)	0	0	0
2019/09/30	R208	06/02/2020	6.14	Call	Bond Future	22.9800		0.0230	25.1500	0.0252	9.443	0	0	0
2019/09/30	R208	06/02/2020	6.14	Put	Bond Future	358.9200		0.3589	340.9400	0.3409	(5.009)	0	0	0
2019/09/30	R208	07/05/2020	4.81	Call	Bond Future	0.2000		0.0002	0.2300	0.0002	15.000	0	0	0
2019/09/30	R208	07/05/2020	4.80	Put	Bond Future	1,169.6300		1.1696	1,149.1700	1.1492	(1.749)	0	0	0
2019/09/30	R208	07/05/2020			Bond Future	6.1574		101.2686	6.1334	101.2891	(0.390)	0.0000	0.0000	0
2019/09/30	R208	07/05/2020	4.82	Call	Bond Future	0.2200		0.0002	0.2400	0.0002	9.091	0	0	0
2019/09/30	R208	07/05/2020	4.82	Put	Bond Future	1,152.2700		1.1523	1,131.8100	1.1318	(1.776)	0	0	0
2019/09/30	R208	07/05/2020	4.81	Put	Bond Future	1,160.9400		1.1609	1,140.4900	1.1405	(1.762)	0	0	0
2019/09/30	R208	07/05/2020	4.80	Call	Bond Future	0.1900		0.0002	0.2100	0.0002	10.526	0	0	0
2019/09/30	R209	07/11/2019	9.82	Call	Bond Future	1,996.4800		1.9965	1,869.8900	1.8699	(6.341)	0	0	0
2019/09/30	R209	07/11/2019	9.33	Call	Bond Future	458.5100		0.4585	391.7400	0.3917	(14.562)	0	0	8,000
2019/09/30	R209	07/11/2019	9.77	Put	Bond Future	779.4100		0.7794	783.0200	0.7830	0.463	0	0	8,000
2019/09/30	R209	07/11/2019			Bond Future	9.6138		73.2459	9.6333	73.1192	0.203	0.0000	0.0000	97,252
2019/09/30	R209	07/11/2019	9.80	Call	Bond Future	1,909.6600		1.9097	1,784.4100	1.7844	(6.559)	0	0	0
2019/09/30	R209	07/11/2019	9.80	Put	Bond Future	716.2100		0.7162	717.6000	0.7176	0.194	0	0	0
2019/09/30	R209	07/11/2019	9.50	Put	Bond Future	1,590.7600		1.5908	1,624.6000	1.6246	2.127	0	0	0
2019/09/30	R209	07/11/2019	9.50	Call	Bond Future	847.4000		0.8474	754.6000	0.7546	(10.951)	0	0	5,000
2019/09/30	R209	07/11/2019	8.92	Put	Bond Future	4,761.2600		4.7613	4,873.5400	4.8735	2.358	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
2019/09/30	R209	07/11/2019	8.92	Call	Bond Future	52.2600	0.0523	37.9000	0.0379	(27.478)	0	0	8,000
2019/09/30	R209	07/11/2019	9.82	Put	Bond Future	676.5700	0.6766	676.6200	0.6766	0.007	0	0	0
2019/09/30	R209	07/11/2019	9.33	Put	Bond Future	2,333.3100	2.3333	2,393.1800	2.3932	2.566	0	0	0
2019/09/30	R209	07/11/2019	9.77	Call	Bond Future	1,782.5400	1.7825	1,659.5100	1.6595	(6.902)	0	0	0
2019/09/30	R209	07/11/2019	9.81	Call	Bond Future	1,952.8700	1.9529	1,826.9400	1.8269	(6.448)	0	0	0
2019/09/30	R209	07/11/2019	9.81	Put	Bond Future	696.1500	0.6961	696.8600	0.6969	0.102	0	0	0
2019/09/30	R209	06/02/2020	9.52	Put	Bond Future	2,663.2400	2.6632	2,712.9400	2.7129	1.866	0	0	0
2019/09/30	R209	06/02/2020			Bond Future	9.6787	74.5581	9.6989	74.4292	0.208	0.0000	0.0000	0
2019/09/30	R209	06/02/2020	9.51	Call	Bond Future	1,606.7000	1.6067	1,528.2400	1.5282	(4.883)	0	0	0
2019/09/30	R209	06/02/2020	9.51	Put	Bond Future	2,699.5800	2.6996	2,750.0000	2.7500	1.868	0	0	0
2019/09/30	R209	06/02/2020	9.52	Call	Bond Future	1,635.7900	1.6358	1,556.6100	1.5566	(4.840)	0	0	0
2019/09/30	R209	06/02/2020	9.50	Call	Bond Future	1,577.9000	1.5779	1,500.1700	1.5002	(4.926)	0	0	0
2019/09/30	R209	06/02/2020	9.50	Put	Bond Future	2,736.3000	2.7363	2,787.4500	2.7875	1.869	0	0	0
2019/09/30	R209	07/05/2020	9.47	Call	Bond Future	2,107.3600	2.1074	2,033.2500	2.0332	(3.517)	0	0	0
2019/09/30	R209	07/05/2020			Bond Future	9.7409	72.7765	9.7617	72.6452	0.213	0.0000	0.0000	0
2019/09/30	R209	07/05/2020	9.45	Call	Bond Future	2,049.8100	2.0498	1,976.7900	1.9768	(3.562)	0	0	0
2019/09/30	R209	07/05/2020	9.45	Put	Bond Future	3,926.4200	3.9264	3,984.7000	3.9847	1.484	0	0	0
2019/09/30	R209	07/05/2020	9.47	Put	Bond Future	3,852.7300	3.8527	3,909.9200	3.9099	1.484	0	0	0
2019/09/30	R209	07/05/2020	9.46	Call	Bond Future	2,078.3700	2.0784	2,004.8000	2.0048	(3.540)	0	0	0
2019/09/30	R209	07/05/2020	9.46	Put	Bond Future	3,889.3200	3.8893	3,947.0500	3.9470	1.484	0	0	0
2019/09/30	R210	07/11/2019			Bond Future	188.7339	188.7339	188.7653	188.7653	0.017	0.0000	0.0000	2,132
2019/09/30	R210	06/02/2020			Bond Future	192.1613	192.1613	192.1934	192.1934	0.017	0.0000	0.0000	0
2019/09/30	R210	07/05/2020			Bond Future	193.0871	193.0871	193.1196	193.1196	0.017	0.0000	0.0000	0
2019/09/30	R212	07/11/2019			Bond Future	162.4606	162.4606	162.3942	162.3942	(0.041)	0.0000	0.0000	7,384
2019/09/30	R212	06/02/2020			Bond Future	163.1650	163.1650	163.0976	163.0976	(0.041)	0.0000	0.0000	0
2019/09/30	R212	07/05/2020			Bond Future	166.2015	166.2015	166.1326	166.1326	(0.041)	0.0000	0.0000	0
2019/09/30	R213	07/11/2019	9.59	Put	Bond Future	320.7200	0.3207	321.5700	0.3216	0.265	0	0	0
2019/09/30	R213	07/11/2019	9.58	Call	Bond Future	2,613.9000	2.6139	2,462.4700	2.4625	(5.793)	0	0	0
2019/09/30	R213	07/11/2019			Bond Future	9.2058	86.0990	9.2304	85.9463	0.267	0.0000	0.0000	23,319
2019/09/30	R213	07/11/2019	9.59	Call	Bond Future	2,662.7000	2.6627	2,510.8300	2.5108	(5.704)	0	0	0
2019/09/30	R213	07/11/2019	9.58	Put	Bond Future	331.7800	0.3318	333.0700	0.3331	0.389	0	0	0
2019/09/30	R213	07/11/2019	9.60	Call	Bond Future	2,711.7500	2.7118	2,559.4700	2.5595	(5.616)	0	0	0
2019/09/30	R213	07/11/2019	9.60	Put	Bond Future	309.9800	0.3100	310.4200	0.3104	0.142	0	0	0
2019/09/30	R213	06/02/2020	9.27	Call	Bond Future	1,966.0800	1.9661	1,865.3800	1.8654	(5.122)	0	0	0
2019/09/30	R213	06/02/2020	9.26	Put	Bond Future	2,029.8900	2.0299	2,085.4100	2.0854	2.735	0	0	0
2019/09/30	R213	06/02/2020			Bond Future	9.2757	87.6415	9.3012	87.4861	0.275	0.0000	0.0000	0
2019/09/30	R213	06/02/2020	9.28	Call	Bond Future	1,998.3900	1.9984	1,896.9000	1.8969	(5.079)	0	0	0
2019/09/30	R213	06/02/2020	9.28	Put	Bond Future	1,971.9800	1.9720	2,025.9100	2.0259	2.735	0	0	0
2019/09/30	R213	06/02/2020	9.27	Put	Bond Future	2,000.6700	2.0007	2,055.3900	2.0554	2.735	0	0	0
2019/09/30	R213	06/02/2020	9.26	Call	Bond Future	1,934.2400	1.9342	1,834.3400	1.8343	(5.165)	0	0	0
2019/09/30	R213	07/05/2020	9.01	Put	Bond Future	3,761.7000	3.7617	3,840.8900	3.8409	2.105	0	0	0
2019/09/30	R213	07/05/2020	9.00	Call	Bond Future	1,750.6100	1.7506	1,672.1500	1.6722	(4.482)	0	0	0
2019/09/30	R213	07/05/2020			Bond Future	9.3359	85.6995	9.3624	85.5412	0.283	0.0000	0.0000	0
2019/09/30	R213	07/05/2020	9.01	Call	Bond Future	1,776.1200	1.7761	1,697.0100	1.6970	(4.454)	0	0	0
2019/09/30	R213	07/05/2020	9.00	Put	Bond Future	3,798.0800	3.7981	3,877.9200	3.8779	2.102	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
2019/09/30	R213	07/05/2020	9.02	Call	Bond Future	1,801.8300	1.8018	1,722.0700	1.7221	(4.427)	0	0	0
2019/09/30	R213	07/05/2020	9.02	Put	Bond Future	3,725.5800	3.7256	3,804.1200	3.8041	2.108	0	0	0
2019/09/30	R214	07/11/2019	10.02	Put	Bond Future	857.6000	0.8576	860.7300	0.8607	0.365	0	0	0
2019/09/30	R214	07/11/2019			Bond Future	9.8713	71.5262	9.8908	71.3957	0.197	0.0000	0.0000	16,090
2019/09/30	R214	07/11/2019	10.01	Call	Bond Future	1,801.1500	1.8012	1,674.6000	1.6746	(7.026)	0	0	0
2019/09/30	R214	07/11/2019	10.01	Put	Bond Future	880.9200	0.8809	884.8700	0.8849	0.448	0	0	0
2019/09/30	R214	07/11/2019	10.02	Call	Bond Future	1,843.4500	1.8434	1,716.0800	1.7161	(6.909)	0	0	0
2019/09/30	R214	07/11/2019	10.00	Call	Bond Future	1,759.2900	1.7593	1,633.5800	1.6336	(7.145)	0	0	0
2019/09/30	R214	07/11/2019	10.00	Put	Bond Future	904.7700	0.9048	909.5600	0.9096	0.529	0	0	0
2019/09/30	R214	06/02/2020	9.73	Call	Bond Future	1,579.2500	1.5793	1,500.6100	1.5006	(4.980)	0	0	0
2019/09/30	R214	06/02/2020			Bond Future	9.9423	72.8076	9.9623	72.6748	0.202	0.0000	0.0000	0
2019/09/30	R214	06/02/2020	9.71	Call	Bond Future	1,519.6300	1.5196	1,442.5500	1.4425	(5.072)	0	0	0
2019/09/30	R214	06/02/2020	9.71	Put	Bond Future	3,085.2100	3.0852	3,140.9400	3.1409	1.806	0	0	0
2019/09/30	R214	06/02/2020	9.73	Put	Bond Future	3,007.8500	3.0079	3,062.0200	3.0620	1.801	0	0	0
2019/09/30	R214	06/02/2020	9.72	Call	Bond Future	1,549.3700	1.5494	1,471.5100	1.4715	(5.025)	0	0	0
2019/09/30	R214	06/02/2020	9.72	Put	Bond Future	3,046.4100	3.0464	3,101.3600	3.1014	1.804	0	0	0
2019/09/30	R214	07/05/2020	9.77	Put	Bond Future	3,938.2600	3.9383	3,993.9900	3.9940	1.415	0	0	0
2019/09/30	R214	07/05/2020			Bond Future	10.0049	70.8469	10.0256	70.7116	0.207	0.0000	0.0000	0
2019/09/30	R214	07/05/2020	9.76	Call	Bond Future	2,340.9300	2.3409	2,261.9400	2.2619	(3.374)	0	0	0
2019/09/30	R214	07/05/2020	9.76	Put	Bond Future	3,975.9300	3.9759	4,032.2000	4.0322	1.415	0	0	0
2019/09/30	R214	07/05/2020	9.77	Call	Bond Future	2,371.1900	2.3712	2,291.6600	2.2917	(3.354)	0	0	0
2019/09/30	R214	07/05/2020	9.75	Call	Bond Future	2,311.0900	2.3111	2,232.6200	2.2326	(3.395)	0	0	0
2019/09/30	R214	07/05/2020	9.75	Put	Bond Future	4,014.1200	4.0141	4,070.9100	4.0709	1.415	0	0	0
2019/09/30	R248	07/11/2019	10.02	Call	Bond Future	1,898.9800	1.8990	1,723.9600	1.7240	(9.217)	0	0	0
2019/09/30	R248	07/11/2019	10.01	Put	Bond Future	1,233.1500	1.2331	1,268.1000	1.2681	2.834	0	0	0
2019/09/30	R248	07/11/2019			Bond Future	9.9370	90.5615	9.9616	90.3532	0.247	0.0000	0.0000	86,346
2019/09/30	R248	07/11/2019	10.03	Call	Bond Future	1,948.9900	1.9490	1,772.3000	1.7723	(9.066)	0	0	0
2019/09/30	R248	07/11/2019	10.03	Put	Bond Future	1,164.7300	1.1647	1,196.3200	1.1963	2.712	0	0	0
2019/09/30	R248	07/11/2019	10.02	Put	Bond Future	1,198.4900	1.1985	1,231.7500	1.2317	2.775	0	0	0
2019/09/30	R248	07/11/2019	10.01	Call	Bond Future	1,849.7200	1.8497	1,676.3900	1.6764	(9.371)	0	0	0
2019/09/30	R248	06/02/2020	9.71	Put	Bond Future	4,183.9000	4.1839	4,291.3500	4.2913	2.568	0	0	0
2019/09/30	R248	06/02/2020			Bond Future	10.0096	92.1838	10.0350	91.9719	0.253	0.0000	0.0000	100
2019/09/30	R248	06/02/2020	9.71	Call	Bond Future	1,607.1800	1.6072	1,502.7100	1.5027	(6.500)	0	0	0
2019/09/30	R248	06/02/2020	9.70	Put	Bond Future	4,237.5000	4.2375	4,346.2400	4.3462	2.566	0	0	0
2019/09/30	R248	06/02/2020	9.72	Call	Bond Future	1,642.2400	1.6422	1,536.4800	1.5365	(6.440)	0	0	0
2019/09/30	R248	06/02/2020	9.72	Put	Bond Future	4,130.8600	4.1309	4,237.0200	4.2370	2.570	0	0	0
2019/09/30	R248	06/02/2020	9.70	Call	Bond Future	1,572.5400	1.5725	1,469.3600	1.4694	(6.561)	0	0	0
2019/09/30	R248	07/05/2020	9.79	Call	Bond Future	2,716.8000	2.7168	2,602.3500	2.6024	(4.213)	0	0	0
2019/09/30	R248	07/05/2020	9.77	Put	Bond Future	5,227.7900	5.2278	5,330.8900	5.3309	1.972	0	0	0
2019/09/30	R248	07/05/2020			Bond Future	10.0739	89.4373	10.1000	89.2214	0.259	0.0000	0.0000	0
2019/09/30	R248	07/05/2020	9.79	Put	Bond Future	5,126.6300	5.1266	5,228.0000	5.2280	1.977	0	0	0
2019/09/30	R248	07/05/2020	9.77	Call	Bond Future	2,643.8900	2.6439	2,531.1700	2.5312	(4.263)	0	0	0
2019/09/30	R248	07/05/2020	9.78	Put	Bond Future	5,177.1500	5.1772	5,279.3800	5.2794	1.975	0	0	0
2019/09/30	R248	07/05/2020	9.78	Call	Bond Future	2,680.3500	2.6804	2,566.7600	2.5668	(4.238)	0	0	0
2019/09/30	R248	06/08/2020	9.00	Put	Bond Future	11,873.5500	11.8736	12,023.8000	12.0238	1.265	0	0	0
2019/09/30	R248	06/08/2020	10.20	Call	Bond Future	5,721.8200	5.7218	5,576.6700	5.5767	(2.537)	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
2019/09/30	R248	06/08/2020			Bond Future	10.1373	91.1037	10.1642	90.8839	0.265	0.0000	0.0000	0
2019/09/30	R248	06/08/2020	9.25	Put	Bond Future	10,091.1500	10.0912	10,224.5800	10.2246	1.322	0	0	0
2019/09/30	R248	06/08/2020	9.25	Call	Bond Future	2,260.4000	2.2604	2,174.0100	2.1740	(3.822)	0	0	20,640
2019/09/30	R248	06/08/2020	10.18	Call	Bond Future	5,635.4000	5.6354	5,491.3100	5.4913	(2.557)	0	0	0
2019/09/30	R248	06/08/2020	10.18	Put	Bond Future	5,286.7100	5.2867	5,362.4400	5.3624	1.432	0	0	0
2019/09/30	R248	06/08/2020	9.00	Call	Bond Future	1,616.7700	1.6168	1,547.2000	1.5472	(4.303)	0	0	3,000
2019/09/30	R248	06/08/2020	10.20	Put	Bond Future	5,210.6800	5.2107	5,285.3500	5.2853	1.433	0	0	0
2019/09/30	R248	06/08/2020	10.19	Call	Bond Future	5,678.5400	5.6785	5,533.9200	5.5339	(2.547)	0	0	0
2019/09/30	R248	06/08/2020	10.19	Put	Bond Future	5,248.5600	5.2486	5,323.7600	5.3238	1.433	0	0	0

Total

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