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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/10/2019 TO 01/10/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	2025	07/11/2019			Bond Future	137.7050	137.7050	137.8235	137.8235	0.086	0.0000	0.0000	1,461
2019/10/01	2025	06/02/2020			Bond Future	138.7318	138.7318	138.8572	138.8572	0.090	0.0000	0.0000	0
2019/10/01	2025	07/05/2020			Bond Future	141.3135	141.3135	141.4398	141.4398	0.089	0.0000	0.0000	0
2019/10/01	2029	07/11/2019			Bond Future	102.2955	102.2955	102.3333	102.3333	0.037	0.0000	0.0000	4,260
2019/10/01	2029	06/02/2020			Bond Future	104.1534	104.1534	104.1952	104.1952	0.040	0.0000	0.0000	0
2019/10/01	2029	07/05/2020			Bond Future	104.9789	104.9789	105.0205	105.0205	0.040	0.0000	0.0000	0
2019/10/01	2030	07/11/2019	9.49	Put	Bond Future	216.7400	0.2167	226.5200	0.2265	4.512	0	0	0
2019/10/01	2030	07/11/2019	9.30	Put	Bond Future	429.3100	0.4293	449.9900	0.4500	4.817	0	0	2,750
2019/10/01	2030	07/11/2019	9.20	Put	Bond Future	603.0000	0.6030	632.1200	0.6321	4.829	0	0	2,750
2019/10/01	2030	07/11/2019	8.40	Put	Bond Future	4,106.7900	4.1068	4,220.4600	4.2205	2.768	0	0	0
2019/10/01	2030	07/11/2019	9.76	Put	Bond Future	74.8500	0.0749	77.5300	0.0775	3.580	0	0	5,500
2019/10/01	2030	07/11/2019			Bond Future	9.0277	95.4737	9.0471	95.3516	0.215	0.0000	0.0000	73,194
2019/10/01	2030	07/11/2019	9.48	Call	Bond Future	3,012.6600	3.0127	2,900.7400	2.9007	(3.715)	0	0	0
2019/10/01	2030	07/11/2019	9.48	Put	Bond Future	225.0000	0.2250	235.2100	0.2352	4.538	0	0	0
2019/10/01	2030	07/11/2019	9.30	Call	Bond Future	2,121.0500	2.1210	2,019.6000	2.0196	(4.783)	0	0	0
2019/10/01	2030	07/11/2019	8.60	Put	Bond Future	2,907.5900	2.9076	3,007.1100	3.0071	3.423	0	0	0
2019/10/01	2030	07/11/2019	8.60	Call	Bond Future	166.5700	0.1666	143.9600	0.1440	(13.574)	0	0	5,500
2019/10/01	2030	07/11/2019	9.10	Put	Bond Future	832.3000	0.8323	871.7200	0.8717	4.736	0	0	0
2019/10/01	2030	07/11/2019	9.10	Call	Bond Future	1,285.6300	1.2856	1,202.9200	1.2029	(6.433)	0	0	5,500
2019/10/01	2030	07/11/2019	9.49	Call	Bond Future	3,064.7800	3.0648	2,952.4300	2.9524	(3.666)	0	0	0
2019/10/01	2030	07/11/2019	9.20	Call	Bond Future	1,678.2900	1.6783	1,585.2800	1.5853	(5.542)	0	0	0
2019/10/01	2030	07/11/2019	9.25	Call	Bond Future	1,892.9300	1.8929	1,795.4500	1.7954	(5.150)	0	0	0
2019/10/01	2030	07/11/2019	9.85	Put	Bond Future	50.8800	0.0509	52.4900	0.0525	3.164	0	0	2,500
2019/10/01	2030	07/11/2019	8.40	Call	Bond Future	47.5100	0.0475	39.0500	0.0390	(17.807)	0	0	0
2019/10/01	2030	07/11/2019	8.57	Put	Bond Future	3,077.1300	3.0771	3,179.4100	3.1794	3.324	0	0	0
2019/10/01	2030	07/11/2019	9.76	Call	Bond Future	4,532.9100	4.5329	4,413.4600	4.4135	(2.635)	0	0	0
2019/10/01	2030	07/11/2019	9.47	Call	Bond Future	2,960.7900	2.9608	2,849.3000	2.8493	(3.766)	0	0	0
2019/10/01	2030	07/11/2019	9.47	Put	Bond Future	233.5500	0.2336	244.1900	0.2442	4.556	0	0	0
2019/10/01	2030	07/11/2019	9.25	Put	Bond Future	508.7300	0.5087	533.3800	0.5334	4.845	0	0	5,333
2019/10/01	2030	07/11/2019	9.35	Call	Bond Future	2,358.6200	2.3586	2,253.6900	2.2537	(4.449)	0	0	0
2019/10/01	2030	07/11/2019	9.35	Put	Bond Future	360.7000	0.3607	377.9000	0.3779	4.769	0	0	2,500
2019/10/01	2030	07/11/2019	9.85	Call	Bond Future	5,037.1200	5.0371	4,916.6000	4.9166	(2.393)	0	0	0
2019/10/01	2030	07/11/2019	8.95	Call	Bond Future	800.5800	0.8006	736.0200	0.7360	(8.064)	0	0	0
2019/10/01	2030	07/11/2019	8.95	Put	Bond Future	1,290.6400	1.2906	1,348.2100	1.3482	4.461	0	0	5,000
2019/10/01	2030	07/11/2019	8.57	Call	Bond Future	139.8800	0.1399	120.0300	0.1200	(14.191)	0	0	0
2019/10/01	2030	07/11/2019	9.12	Put	Bond Future	781.8400	0.7818	819.0700	0.8191	4.762	0	0	0
2019/10/01	2030	07/11/2019	9.12	Call	Bond Future	1,360.0000	1.3600	1,275.1000	1.2751	(6.243)	0	0	0
2019/10/01	2030	07/11/2019	9.70	Call	Bond Future	4,199.2300	4.1992	4,080.7600	4.0808	(2.821)	0	0	0
2019/10/01	2030	07/11/2019	9.70	Put	Bond Future	95.6400	0.0956	99.3000	0.0993	3.827	0	0	0
2019/10/01	2030	06/02/2020	8.40	Call	Bond Future	407.6700	0.4077	382.7200	0.3827	(6.120)	0	0	5,820
2019/10/01	2030	06/02/2020	9.15	Put	Bond Future	1,786.7700	1.7868	1,835.5500	1.8356	2.730	0	0	0
2019/10/01	2030	06/02/2020	9.14	Call	Bond Future	2,108.8200	2.1088	2,037.1100	2.0371	(3.400)	0	0	0

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2019/10/01	2030	06/02/2020			Bond Future	9.0921	93.1756	9.1117	93.0544	0.216	0.0000	0.0000	0
2019/10/01	2030	06/02/2020	9.00	Put	Bond Future	2,232.9600	2.2330	2,291.0900	2.2911	2.603	0	0	0
2019/10/01	2030	06/02/2020	9.00	Call	Bond Future	1,663.4100	1.6634	1,600.4400	1.6004	(3.786)	0	0	5,820
2019/10/01	2030	06/02/2020	8.40	Put	Bond Future	4,803.8900	4.8039	4,900.0400	4.9000	2.002	0	0	0
2019/10/01	2030	06/02/2020	9.15	Call	Bond Future	2,142.8900	2.1429	2,070.5700	2.0706	(3.375)	0	0	0
2019/10/01	2030	06/02/2020	9.14	Put	Bond Future	1,814.0400	1.8140	1,863.4300	1.8634	2.723	0	0	0
2019/10/01	2030	06/02/2020	9.16	Call	Bond Future	2,177.0000	2.1770	2,104.0800	2.1041	(3.350)	0	0	0
2019/10/01	2030	06/02/2020	9.16	Put	Bond Future	1,759.6000	1.7596	1,807.7800	1.8078	2.738	0	0	0
2019/10/01	2030	07/05/2020	8.79	Call	Bond Future	1,635.5800	1.6356	1,583.4400	1.5834	(3.188)	0	0	0
2019/10/01	2030	07/05/2020	8.78	Put	Bond Future	3,913.8300	3.9138	3,986.4900	3.9865	1.856	0	0	0
2019/10/01	2030	07/05/2020			Bond Future	9.1552	94.8875	9.1758	94.7632	0.225	0.0000	0.0000	0
2019/10/01	2030	07/05/2020	8.80	Call	Bond Future	1,660.2100	1.6602	1,607.5800	1.6076	(3.170)	0	0	0
2019/10/01	2030	07/05/2020	8.80	Put	Bond Future	3,838.5200	3.8385	3,910.2000	3.9102	1.867	0	0	0
2019/10/01	2030	07/05/2020	8.79	Put	Bond Future	3,876.1800	3.8762	3,948.3500	3.9483	1.862	0	0	0
2019/10/01	2030	07/05/2020	8.78	Call	Bond Future	1,610.8900	1.6109	1,559.2400	1.5592	(3.206)	0	0	0
2019/10/01	2032	07/11/2019	9.71	Call	Bond Future	2,697.8300	2.6978	2,636.7100	2.6367	(2.266)	0	0	0
2019/10/01	2032	07/11/2019	9.70	Put	Bond Future	431.7300	0.4317	433.7100	0.4337	0.459	0	0	0
2019/10/01	2032	07/11/2019			Bond Future	9.3703	92.8435	9.3795	92.7806	0.098	0.0000	0.0000	48,176
2019/10/01	2032	07/11/2019	9.72	Call	Bond Future	2,750.1600	2.7502	2,688.8300	2.6888	(2.230)	0	0	0
2019/10/01	2032	07/11/2019	9.72	Put	Bond Future	404.2300	0.4042	405.7700	0.4058	0.381	0	0	0
2019/10/01	2032	07/11/2019	9.71	Put	Bond Future	417.8300	0.4178	419.5800	0.4196	0.419	0	0	0
2019/10/01	2032	07/11/2019	9.70	Call	Bond Future	2,645.7400	2.6457	2,584.8500	2.5849	(2.301)	0	0	0
2019/10/01	2032	06/02/2020	9.40	Put	Bond Future	2,276.6000	2.2766	2,299.4900	2.2995	1.005	0	0	0
2019/10/01	2032	06/02/2020			Bond Future	9.4408	94.5068	9.4499	94.4459	0.096	0.0000	0.0000	0
2019/10/01	2032	06/02/2020	9.39	Call	Bond Future	1,968.1700	1.9682	1,930.4500	1.9304	(1.917)	0	0	0
2019/10/01	2032	06/02/2020	9.39	Put	Bond Future	2,309.9400	2.3099	2,333.1500	2.3331	1.005	0	0	0
2019/10/01	2032	06/02/2020	9.40	Call	Bond Future	2,002.2700	2.0023	1,964.2300	1.9642	(1.900)	0	0	0
2019/10/01	2032	06/02/2020	9.38	Call	Bond Future	1,934.3700	1.9344	1,896.9700	1.8970	(1.933)	0	0	0
2019/10/01	2032	06/02/2020	9.38	Put	Bond Future	2,343.6500	2.3437	2,367.1800	2.3672	1.004	0	0	0
2019/10/01	2032	07/05/2020	9.19	Call	Bond Future	1,961.3900	1.9614	1,930.0100	1.9300	(1.600)	0	0	0
2019/10/01	2032	07/05/2020			Bond Future	9.5083	92.0832	9.5179	92.0202	0.100	0.0000	0.0000	0
2019/10/01	2032	07/05/2020	9.17	Call	Bond Future	1,904.0100	1.9040	1,873.1500	1.8731	(1.621)	0	0	0
2019/10/01	2032	07/05/2020	9.17	Put	Bond Future	4,174.8900	4.1749	4,207.0200	4.2070	0.770	0	0	0
2019/10/01	2032	07/05/2020	9.19	Put	Bond Future	4,095.8900	4.0959	4,127.5000	4.1275	0.772	0	0	0
2019/10/01	2032	07/05/2020	9.18	Call	Bond Future	1,932.4500	1.9325	1,901.3300	1.9013	(1.610)	0	0	0
2019/10/01	2032	07/05/2020	9.18	Put	Bond Future	4,135.1000	4.1351	4,166.9700	4.1670	0.771	0	0	0
2019/10/01	2033	07/11/2019			Bond Future	102.5282	102.5282	102.5665	102.5665	0.037	0.0000	0.0000	6,260
2019/10/01	2033	06/02/2020			Bond Future	104.3903	104.3903	104.4327	104.4327	0.041	0.0000	0.0000	0
2019/10/01	2033	07/05/2020			Bond Future	105.1372	105.1372	105.1795	105.1795	0.040	0.0000	0.0000	0
2019/10/01	2037	07/11/2019	9.97	Call	Bond Future	2,201.1600	2.2012	2,087.1100	2.0871	(5.181)	0	0	0
2019/10/01	2037	07/11/2019			Bond Future	9.7764	91.8454	9.7957	91.6988	0.198	0.0000	0.0000	67,339
2019/10/01	2037	07/11/2019	9.95	Call	Bond Future	2,100.9600	2.1010	1,989.0000	1.9890	(5.329)	0	0	0
2019/10/01	2037	07/11/2019	9.95	Put	Bond Future	797.6600	0.7977	832.3200	0.8323	4.345	0	0	0
2019/10/01	2037	07/11/2019	9.97	Put	Bond Future	749.5700	0.7496	782.1400	0.7821	4.345	0	0	0
2019/10/01	2037	07/11/2019	9.96	Call	Bond Future	2,150.8100	2.1508	2,037.7900	2.0378	(5.255)	0	0	0

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2019/10/01	2037	07/11/2019	9.96	Put	Bond Future	773.3200	0.7733	806.9200	0.8069	4.345	0	0	0
2019/10/01	2037	06/02/2020	9.67	Call	Bond Future	1,837.1500	1.8372	1,766.3300	1.7663	(3.855)	0	0	0
2019/10/01	2037	06/02/2020	9.66	Put	Bond Future	3,237.3300	3.2373	3,313.3700	3.3134	2.349	0	0	0
2019/10/01	2037	06/02/2020			Bond Future	9.8493	89.2316	9.8688	89.0855	0.198	0.0000	0.0000	0
2019/10/01	2037	06/02/2020	9.68	Call	Bond Future	1,871.0200	1.8710	1,799.4400	1.7994	(3.826)	0	0	0
2019/10/01	2037	06/02/2020	9.68	Put	Bond Future	3,151.4400	3.1514	3,225.9600	3.2260	2.365	0	0	0
2019/10/01	2037	06/02/2020	9.67	Put	Bond Future	3,194.0600	3.1941	3,269.3400	3.2693	2.357	0	0	0
2019/10/01	2037	06/02/2020	9.66	Call	Bond Future	1,803.8300	1.8038	1,733.7700	1.7338	(3.884)	0	0	0
2019/10/01	2037	07/05/2020	9.60	Put	Bond Future	4,742.4700	4.7425	4,824.5400	4.8245	1.731	0	0	0
2019/10/01	2037	07/05/2020	9.59	Call	Bond Future	2,293.8500	2.2938	2,226.7200	2.2267	(2.927)	0	0	0
2019/10/01	2037	07/05/2020			Bond Future	9.9210	90.8712	9.9413	90.7214	0.205	0.0000	0.0000	0
2019/10/01	2037	07/05/2020	9.60	Call	Bond Future	2,325.5000	2.3255	2,257.8100	2.2578	(2.911)	0	0	0
2019/10/01	2037	07/05/2020	9.59	Put	Bond Future	4,787.7000	4.7877	4,870.3300	4.8703	1.726	0	0	0
2019/10/01	2037	07/05/2020	9.61	Call	Bond Future	2,357.3900	2.3574	2,289.1400	2.2891	(2.895)	0	0	0
2019/10/01	2037	07/05/2020	9.61	Put	Bond Future	4,697.5700	4.6976	4,779.0800	4.7791	1.735	0	0	0
2019/10/01	2038	07/11/2019			Bond Future	120.5682	120.5682	120.6130	120.6130	0.037	0.0000	0.0000	21,883
2019/10/01	2038	06/02/2020			Bond Future	121.0995	121.0995	121.1495	121.1495	0.041	0.0000	0.0000	0
2019/10/01	2038	07/05/2020			Bond Future	123.3532	123.3532	123.4027	123.4027	0.040	0.0000	0.0000	0
2019/10/01	2040	07/11/2019	10.04	Put	Bond Future	1,010.9400	1.0109	1,069.5600	1.0696	5.799	0	0	0
2019/10/01	2040	07/11/2019	10.03	Call	Bond Future	1,991.1900	1.9912	1,853.7900	1.8538	(6.900)	0	0	0
2019/10/01	2040	07/11/2019	9.80	Put	Bond Future	1,932.2400	1.9322	2,033.6600	2.0337	5.249	0	0	0
2019/10/01	2040	07/11/2019	9.30	Put	Bond Future	5,274.4000	5.2744	5,455.6800	5.4557	3.437	0	0	0
2019/10/01	2040	07/11/2019			Bond Future	9.9119	94.6182	9.9363	94.4206	0.246	0.0000	0.0000	43,506
2019/10/01	2040	07/11/2019	10.04	Call	Bond Future	2,041.8700	2.0419	1,902.9100	1.9029	(6.806)	0	0	0
2019/10/01	2040	07/11/2019	10.03	Put	Bond Future	1,040.0600	1.0401	1,100.2400	1.1002	5.786	0	0	0
2019/10/01	2040	07/11/2019	9.80	Call	Bond Future	1,016.8800	1.0169	920.7200	0.9207	(9.456)	0	0	1,260
2019/10/01	2040	07/11/2019	9.30	Call	Bond Future	86.6300	0.0866	70.3300	0.0703	(18.816)	0	0	1,260
2019/10/01	2040	07/11/2019	10.05	Call	Bond Future	2,093.1200	2.0931	1,952.6200	1.9526	(6.712)	0	0	0
2019/10/01	2040	07/11/2019	10.05	Put	Bond Future	982.5100	0.9825	1,039.5900	1.0396	5.810	0	0	0
2019/10/01	2040	06/02/2020	9.00	Put	Bond Future	8,655.0200	8.6550	8,835.1000	8.8351	2.081	0	0	0
2019/10/01	2040	06/02/2020	9.76	Call	Bond Future	1,763.1400	1.7631	1,675.2900	1.6753	(4.983)	0	0	0
2019/10/01	2040	06/02/2020			Bond Future	9.9859	91.8036	10.0106	91.6056	0.248	0.0000	0.0000	0
2019/10/01	2040	06/02/2020	8.40	Put	Bond Future	14,242.9200	14.2429	14,438.5900	14.4386	1.374	0	0	0
2019/10/01	2040	06/02/2020	8.40	Call	Bond Future	18.0700	0.0181	15.7100	0.0157	(13.060)	0	0	0
2019/10/01	2040	06/02/2020	9.74	Call	Bond Future	1,693.7400	1.6937	1,608.0100	1.6080	(5.062)	0	0	0
2019/10/01	2040	06/02/2020	9.74	Put	Bond Future	3,695.8300	3.6958	3,808.1300	3.8081	3.039	0	0	0
2019/10/01	2040	06/02/2020	9.00	Call	Bond Future	192.2300	0.1922	174.2800	0.1743	(9.338)	0	0	0
2019/10/01	2040	06/02/2020	9.76	Put	Bond Future	3,599.7900	3.5998	3,709.9700	3.7100	3.061	0	0	0
2019/10/01	2040	06/02/2020	9.75	Call	Bond Future	1,728.9800	1.7290	1,642.1800	1.6422	(5.020)	0	0	0
2019/10/01	2040	06/02/2020	9.75	Put	Bond Future	3,648.2900	3.6483	3,759.5200	3.7595	3.049	0	0	0
2019/10/01	2040	07/05/2020	9.75	Put	Bond Future	4,982.5800	4.9826	5,095.2600	5.0953	2.261	0	0	0
2019/10/01	2040	07/05/2020	9.74	Call	Bond Future	2,457.6800	2.4577	2,368.4700	2.3685	(3.630)	0	0	0
2019/10/01	2040	07/05/2020			Bond Future	10.0585	93.4905	10.0842	93.2878	0.256	0.0000	0.0000	0
2019/10/01	2040	07/05/2020	9.75	Call	Bond Future	2,492.8200	2.4928	2,402.8500	2.4028	(3.609)	0	0	0
2019/10/01	2040	07/05/2020	9.74	Put	Bond Future	5,029.9200	5.0299	5,143.3600	5.1434	2.255	0	0	0
2019/10/01	2040	07/05/2020	9.73	Call	Bond Future	2,422.7900	2.4228	2,334.3600	2.3344	(3.650)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/01	2040	07/05/2020	9.73	Put	Bond Future	5,077.6300	5.0776	5,191.8500	5.1918	2.249	0	0	0
2019/10/01	2044	07/11/2019	10.07	Put	Bond Future	1,075.3200	1.0753	1,122.1200	1.1221	4.352	0	0	0
2019/10/01	2044	07/11/2019	9.74	Put	Bond Future	2,570.0300	2.5700	2,667.9600	2.6680	3.810	0	0	0
2019/10/01	2044	07/11/2019	10.52	Call	Bond Future	4,586.9400	4.5869	4,437.3300	4.4373	(3.262)	0	0	0
2019/10/01	2044	07/11/2019			Bond Future	9.9710	91.3614	9.9903	91.2023	0.194	0.0000	0.0000	38,007
2019/10/01	2044	07/11/2019	10.06	Call	Bond Future	1,835.5500	1.8356	1,724.6000	1.7246	(6.045)	0	0	0
2019/10/01	2044	07/11/2019	10.06	Put	Bond Future	1,107.5500	1.1075	1,155.6700	1.1557	4.345	0	0	0
2019/10/01	2044	07/11/2019	10.52	Put	Bond Future	250.5700	0.2506	260.0300	0.2600	3.775	0	0	328
2019/10/01	2044	07/11/2019	10.07	Call	Bond Future	1,884.5100	1.8845	1,772.2400	1.7722	(5.958)	0	0	0
2019/10/01	2044	07/11/2019	9.19	Call	Bond Future	23.6600	0.0237	18.7900	0.0188	(20.583)	0	0	328
2019/10/01	2044	07/11/2019	9.74	Call	Bond Future	632.5800	0.6326	571.4400	0.5714	(9.665)	0	0	328
2019/10/01	2044	07/11/2019	10.05	Call	Bond Future	1,787.2100	1.7872	1,677.6100	1.6776	(6.132)	0	0	0
2019/10/01	2044	07/11/2019	10.05	Put	Bond Future	1,140.5200	1.1405	1,189.9900	1.1900	4.337	0	0	0
2019/10/01	2044	07/11/2019	9.19	Put	Bond Future	6,866.5300	6.8665	7,020.7300	7.0207	2.246	0	0	0
2019/10/01	2044	06/02/2020	9.74	Call	Bond Future	1,556.4300	1.5564	1,489.8500	1.4899	(4.278)	0	0	328
2019/10/01	2044	06/02/2020	10.78	Put	Bond Future	942.3600	0.9424	967.4300	0.9674	2.660	0	0	328
2019/10/01	2044	06/02/2020	9.77	Put	Bond Future	3,921.3800	3.9214	4,011.1300	4.0111	2.289	0	0	0
2019/10/01	2044	06/02/2020			Bond Future	10.0429	88.6137	10.0625	88.4548	0.195	0.0000	0.0000	0
2019/10/01	2044	06/02/2020	9.09	Put	Bond Future	8,573.2100	8.5732	8,715.2500	8.7152	1.657	0	0	0
2019/10/01	2044	06/02/2020	9.09	Call	Bond Future	224.2200	0.2242	207.3500	0.2073	(7.524)	0	0	328
2019/10/01	2044	06/02/2020	9.74	Put	Bond Future	4,077.0700	4.0771	4,169.4000	4.1694	2.265	0	0	0
2019/10/01	2044	06/02/2020	9.77	Call	Bond Future	1,655.6800	1.6557	1,586.5200	1.5865	(4.177)	0	0	0
2019/10/01	2044	06/02/2020	10.78	Call	Bond Future	6,609.1500	6.6091	6,475.3100	6.4753	(2.025)	0	0	0
2019/10/01	2044	06/02/2020	9.78	Call	Bond Future	1,688.9300	1.6889	1,618.9200	1.6189	(4.145)	0	0	0
2019/10/01	2044	06/02/2020	9.76	Put	Bond Future	3,973.1600	3.9732	4,063.7600	4.0638	2.280	0	0	0
2019/10/01	2044	06/02/2020	9.78	Put	Bond Future	3,869.9100	3.8699	3,958.8100	3.9588	2.297	0	0	0
2019/10/01	2044	06/02/2020	9.76	Call	Bond Future	1,622.6100	1.6226	1,554.3000	1.5543	(4.210)	0	0	0
2019/10/01	2044	07/05/2020	9.33	Call	Bond Future	1,148.7600	1.1488	1,104.3200	1.1043	(3.869)	0	0	100
2019/10/01	2044	07/05/2020	9.98	Call	Bond Future	3,211.6600	3.2117	3,126.5900	3.1266	(2.649)	0	0	100
2019/10/01	2044	07/05/2020	9.26	Call	Bond Future	991.0000	0.9910	950.8600	0.9509	(4.050)	0	0	556
2019/10/01	2044	07/05/2020	9.81	Call	Bond Future	2,579.4600	2.5795	2,504.6400	2.5046	(2.901)	0	0	0
2019/10/01	2044	07/05/2020	9.79	Put	Bond Future	5,171.6100	5.1716	5,260.8700	5.2609	1.726	0	0	0
2019/10/01	2044	07/05/2020			Bond Future	10.1135	90.2420	10.1338	90.0791	0.201	0.0000	0.0000	0
2019/10/01	2044	07/05/2020	9.33	Put	Bond Future	7,832.3800	7.8324	7,950.7900	7.9508	1.512	0	0	0
2019/10/01	2044	07/05/2020	9.81	Put	Bond Future	5,072.7600	5.0728	5,160.7900	5.1608	1.735	0	0	0
2019/10/01	2044	07/05/2020	9.79	Call	Bond Future	2,509.8800	2.5099	2,436.2900	2.4363	(2.932)	0	0	0
2019/10/01	2044	07/05/2020	9.98	Put	Bond Future	4,293.9600	4.2940	4,371.7400	4.3717	1.811	0	0	0
2019/10/01	2044	07/05/2020	11.09	Call	Bond Future	8,720.7400	8.7207	8,586.8800	8.5869	(1.535)	0	0	0
2019/10/01	2044	07/05/2020	9.26	Put	Bond Future	8,312.3600	8.3124	8,435.0700	8.4351	1.476	0	0	0
2019/10/01	2044	07/05/2020	9.91	Put	Bond Future	4,601.6500	4.6017	4,683.6000	4.6836	1.781	0	0	0
2019/10/01	2044	07/05/2020	9.80	Put	Bond Future	5,121.9900	5.1220	5,210.6400	5.2106	1.731	0	0	0
2019/10/01	2044	07/05/2020	11.09	Put	Bond Future	1,432.3200	1.4323	1,461.3100	1.4613	2.024	0	0	100
2019/10/01	2044	07/05/2020	9.91	Call	Bond Future	2,942.8100	2.9428	2,861.9100	2.8619	(2.749)	0	0	556
2019/10/01	2044	07/05/2020	11.02	Call	Bond Future	8,362.2000	8.3622	8,230.5300	8.2305	(1.575)	0	0	0
2019/10/01	2044	07/05/2020	11.02	Put	Bond Future	1,561.6500	1.5616	1,592.8300	1.5928	1.997	0	0	556
2019/10/01	2044	07/05/2020	9.80	Call	Bond Future	2,544.5400	2.5445	2,470.3400	2.4703	(2.916)	0	0	0
2019/10/01	2044	06/08/2020	9.01	Call	Bond Future	1,124.9100	1.1249	1,090.4500	1.0905	(3.063)	0	0	140

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/01	2044	06/08/2020	9.66	Call	Bond Future	2,795.1300	2.7951	2,731.5700	2.7316	(2.274)	0	0	140
2019/10/01	2044	06/08/2020	9.88	Call	Bond Future	3,545.0400	3.5450	3,471.6100	3.4716	(2.071)	0	0	0
2019/10/01	2044	06/08/2020			Bond Future	10.1845	87.5386	10.2035	87.3883	0.186	0.0000	0.0000	0
2019/10/01	2044	06/08/2020	9.86	Call	Bond Future	3,473.1600	3.4732	3,400.6200	3.4006	(2.089)	0	0	0
2019/10/01	2044	06/08/2020	9.86	Put	Bond Future	6,108.6700	6.1087	6,186.3600	6.1864	1.272	0	0	0
2019/10/01	2044	06/08/2020	9.01	Put	Bond Future	11,321.5400	11.3215	11,437.3100	11.4373	1.023	0	0	0
2019/10/01	2044	06/08/2020	9.66	Put	Bond Future	7,121.1800	7.1212	7,207.8500	7.2078	1.217	0	0	0
2019/10/01	2044	06/08/2020	9.88	Put	Bond Future	6,014.3300	6.0143	6,091.1300	6.0911	1.277	0	0	0
2019/10/01	2044	06/08/2020	10.93	Call	Bond Future	8,230.7400	8.2307	8,118.7200	8.1187	(1.361)	0	0	0
2019/10/01	2044	06/08/2020	10.93	Put	Bond Future	2,643.1900	2.6432	2,681.4000	2.6814	1.446	0	0	140
2019/10/01	2044	06/08/2020	9.87	Call	Bond Future	3,508.8500	3.5088	3,435.8700	3.4359	(2.080)	0	0	0
2019/10/01	2044	06/08/2020	9.87	Put	Bond Future	6,061.1900	6.0612	6,138.4400	6.1384	1.275	0	0	0
2019/10/01	2046	07/11/2019			Bond Future	111.6599	111.6599	111.8040	111.8040	0.129	0.0000	0.0000	17,994
2019/10/01	2046	06/02/2020			Bond Future	113.6877	113.6877	113.8382	113.8382	0.132	0.0000	0.0000	0
2019/10/01	2046	07/05/2020			Bond Future	114.0550	114.0550	114.2073	114.2073	0.133	0.0000	0.0000	0
2019/10/01	2050	07/11/2019			Bond Future	116.3204	116.3204	116.3638	116.3638	0.037	0.0000	0.0000	12,916
2019/10/01	2050	06/02/2020			Bond Future	116.5973	116.5973	116.6456	116.6456	0.041	0.0000	0.0000	0
2019/10/01	2050	07/05/2020			Bond Future	118.7671	118.7671	118.8150	118.8150	0.040	0.0000	0.0000	0
2019/10/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	AL37	07/11/2019			Index Future	664.7800	664.7800	664.2680	664.2680	(0.077)	0.0000	0.0000	0
2019/10/01	AL37	06/02/2020			Index Future	676.6910	676.6910	676.1930	676.1930	(0.074)	0.0000	0.0000	0
2019/10/01	AL37	07/05/2020			Index Future	689.1220	689.1220	688.6080	688.6080	(0.075)	0.0000	0.0000	0
2019/10/01	AL7T	07/11/2019			Index Future	772.3460	772.3460	771.4210	771.4210	(0.120)	0.0000	0.0000	120
2019/10/01	AL7T	06/02/2020			Index Future	786.1840	786.1840	785.2690	785.2690	(0.116)	0.0000	0.0000	0
2019/10/01	AL7T	07/05/2020			Index Future	800.6270	800.6270	799.6870	799.6870	(0.117)	0.0000	0.0000	0
2019/10/01	ALBI	07/11/2019			Index Future	691.6860	691.6860	690.7520	690.7520	(0.135)	0.0000	0.0000	220
2019/10/01	ALBI	06/02/2020			Index Future	704.0790	704.0790	703.1510	703.1510	(0.132)	0.0000	0.0000	0
2019/10/01	ALBI	07/05/2020			Index Future	717.0140	717.0140	716.0620	716.0620	(0.133)	0.0000	0.0000	0
2019/10/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	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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2019/10/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	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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2019/10/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/01	ES33	07/11/2019			Bond Future	10.8963	77.1820	10.9151	77.0727	0.173	0.0000	0.0000	350
2019/10/01	ES33	06/02/2020			Bond Future	11.0169	78.5648	11.0360	78.4561	0.173	0.0000	0.0000	0
2019/10/01	ES33	07/05/2020			Bond Future	11.1334	76.2144	11.1533	76.1029	0.179	0.0000	0.0000	0
2019/10/01	ES42	07/11/2019			Bond Future	11.2406	78.1195	11.2595	77.9953	0.168	0.0000	0.0000	4,919
2019/10/01	ES42	06/02/2020			Bond Future	11.3560	79.5190	11.3751	79.3952	0.168	0.0000	0.0000	0
2019/10/01	ES42	07/05/2020			Bond Future	11.4721	76.7154	11.4921	76.5885	0.174	0.0000	0.0000	0
2019/10/01	GOVI	07/11/2019	672.90	Call	GOVI	115,950.0000	11.5950	106,200.0000	10.6200	(8.409)	0	0	0
2019/10/01	GOVI	07/11/2019			GOVI	684.4950	684.4950	683.5200	683.5200	(0.142)	0.0000	0.0000	1,242
2019/10/01	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	GOVI	07/11/2019	672.91	Call	GOVI	115,850.0000	11.5850	106,100.0000	10.6100	(8.416)	0	0	0
2019/10/01	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	GOVI	07/11/2019	672.92	Call	GOVI	115,750.0000	11.5750	106,000.0000	10.6000	(8.423)	0	0	0
2019/10/01	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	GOVI	06/02/2020	703.15	Put	GOVI	63,900.0000	6.3900	73,600.0000	7.3600	15.180	0	0	0
2019/10/01	GOVI	06/02/2020			GOVI	696.7600	696.7600	695.7900	695.7900	(0.139)	0.0000	0.0000	0
2019/10/01	GOVI	06/02/2020	703.14	Put	GOVI	63,800.0000	6.3800	73,500.0000	7.3500	15.204	0	0	0
2019/10/01	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	GOVI	06/02/2020	703.13	Put	GOVI	63,700.0000	6.3700	73,400.0000	7.3400	15.228	0	0	0
2019/10/01	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	GOVI	07/05/2020			GOVI	709.5600	709.5600	708.5660	708.5660	(0.140)	0.0000	0.0000	0
2019/10/01	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	GOVI	07/05/2020	720.00	Put	GOVI	104,400.0000	10.4400	114,340.0000	11.4340	9.521	0	0	0
2019/10/01	GOVI	07/05/2020	719.98	Put	GOVI	104,200.0000	10.4200	114,140.0000	11.4140	9.539	0	0	0
2019/10/01	GOVI	07/05/2020	719.99	Put	GOVI	104,300.0000	10.4300	114,240.0000	11.4240	9.530	0	0	0
2019/10/01	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/01	IGOV	07/11/2019			Index Future	262.3600	262.3600	262.3990	262.3990	0.015	0.0000	0.0000	1,070
2019/10/01	IGOV	06/02/2020			Index Future	267.1250	267.1250	267.1740	267.1740	0.018	0.0000	0.0000	0
2019/10/01	IGOV	07/05/2020			Index Future	272.0960	272.0960	272.1430	272.1430	0.017	0.0000	0.0000	0
2019/10/01	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
2019/10/01	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5800	98.5800	0.010	0.0000	0.0000	0
2019/10/01	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2019/10/01	IS02	21/09/2020			Interest Rate Swap	98.8100	98.8100	98.8200	98.8200	0.010	0.0000	0.0000	0
2019/10/01	IS05	17/12/2020			Interest Rate Swap	95.4300	95.4300	95.4500	95.4500	0.021	0.0000	0.0000	0
2019/10/01	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.4300	94.4300	0.021	0.0000	0.0000	0
2019/10/01	IS05	15/06/2021			Interest Rate Swap	93.3600	93.3600	93.3800	93.3800	0.021	0.0000	0.0000	0
2019/10/01	IS05	21/09/2021			Interest Rate Swap	93.2700	93.2700	93.3000	93.3000	0.032	0.0000	0.0000	0
2019/10/01	IS05	21/12/2021			Interest Rate Swap	95.2500	95.2500	95.2900	95.2900	0.042	0.0000	0.0000	51
2019/10/01	IS05	15/03/2022			Interest Rate Swap	95.1900	95.1900	95.2300	95.2300	0.042	0.0000	0.0000	0
2019/10/01	IS05	21/06/2022			Interest Rate Swap	96.1600	96.1600	96.2000	96.2000	0.042	0.0000	0.0000	0
2019/10/01	IS05	20/09/2022			Interest Rate Swap	99.9000	99.9000	99.9500	99.9500	0.050	0.0000	0.0000	0
2019/10/01	IS05	20/12/2022			Interest Rate Swap	100.9700	100.9700	101.0300	101.0300	0.059	0.0000	0.0000	0
2019/10/01	IS05	22/03/2023			Interest Rate Swap	94.0800	94.0800	94.1600	94.1600	0.085	0.0000	0.0000	0
2019/10/01	IS05	20/06/2023			Interest Rate Swap	100.0000	100.0000	100.1000	100.1000	0.100	0.0000	0.0000	0
2019/10/01	IS05	19/09/2023			Interest Rate Swap	95.2800	95.2800	95.3900	95.3900	0.115	0.0000	0.0000	0
2019/10/01	IS10	17/12/2025			Interest Rate Swap	90.6700	90.6700	90.8700	90.8700	0.221	0.0000	0.0000	0
2019/10/01	IS10	16/03/2026			Interest Rate Swap	87.5100	87.5100	87.7100	87.7100	0.229	0.0000	0.0000	0
2019/10/01	IS10	15/06/2026			Interest Rate Swap	86.1300	86.1300	86.3300	86.3300	0.232	0.0000	0.0000	0
2019/10/01	IS10	21/09/2026			Interest Rate Swap	88.2500	88.2500	88.4500	88.4500	0.227	0.0000	0.0000	0
2019/10/01	IS10	21/12/2026			Interest Rate Swap	92.0800	92.0800	92.2700	92.2700	0.206	0.0000	0.0000	0
2019/10/01	IS10	15/03/2027			Interest Rate Swap	90.5600	90.5600	90.7600	90.7600	0.221	0.0000	0.0000	0
2019/10/01	IS10	21/06/2027			Interest Rate Swap	92.6300	92.6300	92.8300	92.8300	0.216	0.0000	0.0000	0
2019/10/01	IS10	20/09/2027			Interest Rate Swap	98.1700	98.1700	98.3600	98.3600	0.194	0.0000	0.0000	0
2019/10/01	IS10	20/12/2027			Interest Rate Swap	98.5100	98.5100	98.7100	98.7100	0.203	0.0000	0.0000	0
2019/10/01	IS10	22/03/2028			Interest Rate Swap	91.8500	91.8500	92.0600	92.0600	0.229	0.0000	0.0000	0
2019/10/01	IS10	20/06/2028			Interest Rate Swap	99.2100	99.2100	99.4100	99.4100	0.202	0.0000	0.0000	0
2019/10/01	IS10	19/09/2028			Interest Rate Swap	92.6000	92.6000	92.8100	92.8100	0.227	0.0000	0.0000	0
2019/10/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/01	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/01	R023	07/11/2019	7.98	Call	Bond Future	1,571.2700	1.5713	1,501.3100	1.5013	(4.452)	0	0	0
2019/10/01	R023	07/11/2019			Bond Future	7.4412	102.4346	7.4663	102.3618	0.338	0.0000	0.0000	54,077
2019/10/01	R023	07/11/2019	7.99	Call	Bond Future	1,598.5600	1.5986	1,528.4600	1.5285	(4.385)	0	0	0
2019/10/01	R023	07/11/2019	7.98	Put	Bond Future	25.6200	0.0256	28.5400	0.0285	11.397	0	0	0
2019/10/01	R023	07/11/2019	7.99	Put	Bond Future	24.5100	0.0245	27.2900	0.0273	11.342	0	0	0
2019/10/01	R023	07/11/2019	8.00	Call	Bond Future	1,625.9400	1.6259	1,555.7100	1.5557	(4.319)	0	0	0
2019/10/01	R023	07/11/2019	8.00	Put	Bond Future	23.4900	0.0235	26.1400	0.0261	11.281	0	0	0
2019/10/01	R023	06/02/2020	7.54	Call	Bond Future	729.6000	0.7296	688.6000	0.6886	(5.620)	0	0	0
2019/10/01	R023	06/02/2020			Bond Future	7.4647	104.2698	7.4910	104.1991	0.352	0.0000	0.0000	0
2019/10/01	R023	06/02/2020	7.52	Call	Bond Future	696.5200	0.6965	656.4900	0.6565	(5.747)	0	0	0
2019/10/01	R023	06/02/2020	7.52	Put	Bond Future	547.7100	0.5477	578.4000	0.5784	5.603	0	0	0
2019/10/01	R023	06/02/2020	7.54	Put	Bond Future	527.0100	0.5270	556.7300	0.5567	5.639	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/01	R023	06/02/2020	7.53	Call	Bond Future	712.9700	0.7130	672.4600	0.6725	(5.682)	0	0	0
2019/10/01	R023	06/02/2020	7.53	Put	Bond Future	537.2700	0.5373	567.4800	0.5675	5.623	0	0	0
2019/10/01	R023	07/05/2020	6.91	Put	Bond Future	1,597.3200	1.5973	1,654.0400	1.6540	3.551	0	0	0
2019/10/01	R023	07/05/2020			Bond Future	7.4604	102.2527	7.4897	102.1796	0.392	0.0000	0.0000	0
2019/10/01	R023	07/05/2020	6.90	Call	Bond Future	202.8000	0.2028	186.8100	0.1868	(7.885)	0	0	0
2019/10/01	R023	07/05/2020	6.90	Put	Bond Future	1,615.3900	1.6154	1,672.5100	1.6725	3.536	0	0	0
2019/10/01	R023	07/05/2020	6.91	Call	Bond Future	210.1600	0.2102	193.7700	0.1938	(7.799)	0	0	0
2019/10/01	R023	07/05/2020	6.89	Call	Bond Future	195.6100	0.1956	180.0100	0.1800	(7.975)	0	0	0
2019/10/01	R023	07/05/2020	6.89	Put	Bond Future	1,633.6200	1.6336	1,691.1300	1.6911	3.520	0	0	0
2019/10/01	R035	07/11/2019	9.88	Call	Bond Future	2,429.6600	2.4297	2,312.1300	2.3121	(4.837)	0	0	0
2019/10/01	R035	07/11/2019	9.89	Call	Bond Future	2,482.9900	2.4830	2,364.5500	2.3646	(4.770)	0	0	0
2019/10/01	R035	07/11/2019	9.87	Put	Bond Future	684.2700	0.6843	713.3800	0.7134	4.254	0	0	0
2019/10/01	R035	07/11/2019	10.21	Put	Bond Future	224.2200	0.2242	232.2800	0.2323	3.595	0	0	3,500
2019/10/01	R035	07/11/2019			Bond Future	9.6432	95.6843	9.6625	95.5386	0.200	0.0000	0.0000	99,455
2019/10/01	R035	07/11/2019	9.89	Put	Bond Future	643.5100	0.6435	670.7800	0.6708	4.238	0	0	0
2019/10/01	R035	07/11/2019	9.87	Call	Bond Future	2,376.6700	2.3767	2,260.0700	2.2601	(4.906)	0	0	0
2019/10/01	R035	07/11/2019	8.92	Put	Bond Future	5,744.5300	5.7445	5,883.7000	5.8837	2.423	0	0	0
2019/10/01	R035	07/11/2019	8.92	Call	Bond Future	34.1300	0.0341	27.5900	0.0276	(19.162)	0	0	3,500
2019/10/01	R035	07/11/2019	9.52	Put	Bond Future	1,828.6200	1.8286	1,901.8600	1.9019	4.005	0	0	0
2019/10/01	R035	07/11/2019	9.52	Call	Bond Future	890.1400	0.8901	817.6700	0.8177	(8.141)	0	0	3,500
2019/10/01	R035	07/11/2019	9.88	Put	Bond Future	663.6800	0.6637	691.8600	0.6919	4.246	0	0	0
2019/10/01	R035	07/11/2019	10.21	Call	Bond Future	4,370.7300	4.3707	4,233.0800	4.2331	(3.149)	0	0	0
2019/10/01	R035	06/02/2020	9.60	Call	Bond Future	1,957.6100	1.9576	1,883.6400	1.8836	(3.779)	0	0	0
2019/10/01	R035	06/02/2020	9.61	Put	Bond Future	2,820.9100	2.8209	2,891.2600	2.8913	2.494	0	0	0
2019/10/01	R035	06/02/2020			Bond Future	9.7205	97.3986	9.7401	97.2535	0.201	0.0000	0.0000	0
2019/10/01	R035	06/02/2020	9.60	Put	Bond Future	2,860.8900	2.8609	2,932.0000	2.9320	2.486	0	0	0
2019/10/01	R035	06/02/2020	9.61	Call	Bond Future	1,993.0500	1.9931	1,918.3200	1.9183	(3.750)	0	0	0
2019/10/01	R035	06/02/2020	9.59	Call	Bond Future	1,922.2800	1.9223	1,849.0800	1.8491	(3.808)	0	0	0
2019/10/01	R035	06/02/2020	9.59	Put	Bond Future	2,901.0700	2.9011	2,972.9500	2.9730	2.478	0	0	0
2019/10/01	R035	07/05/2020	9.75	Call	Bond Future	3,203.9100	3.2039	3,121.8400	3.1218	(2.562)	0	0	5,000
2019/10/01	R035	07/05/2020	10.75	Put	Bond Future	1,272.4600	1.2725	1,299.0000	1.2990	2.086	0	0	5,000
2019/10/01	R035	07/05/2020	9.48	Put	Bond Future	4,565.1200	4.5651	4,646.8200	4.6468	1.790	0	0	0
2019/10/01	R035	07/05/2020	9.47	Call	Bond Future	2,228.0400	2.2280	2,161.5400	2.1615	(2.985)	0	0	0
2019/10/01	R035	07/05/2020			Bond Future	9.7887	94.6843	9.8090	94.5356	0.207	0.0000	0.0000	0
2019/10/01	R035	07/05/2020	9.11	Put	Bond Future	6,400.7900	6.4008	6,504.1400	6.5041	1.615	0	0	0
2019/10/01	R035	07/05/2020	9.11	Call	Bond Future	1,223.2500	1.2233	1,177.8300	1.1778	(3.713)	0	0	5,000
2019/10/01	R035	07/05/2020	9.75	Put	Bond Future	3,488.2800	3.4883	3,554.9800	3.5550	1.912	0	0	0
2019/10/01	R035	07/05/2020	10.75	Call	Bond Future	7,948.4400	7.9484	7,826.2100	7.8262	(1.538)	0	0	0
2019/10/01	R035	07/05/2020	9.48	Call	Bond Future	2,260.5700	2.2606	2,193.5000	2.1935	(2.967)	0	0	0
2019/10/01	R035	07/05/2020	9.47	Put	Bond Future	4,608.6300	4.6086	4,690.9000	4.6909	1.785	0	0	0
2019/10/01	R035	07/05/2020	9.49	Call	Bond Future	2,293.0600	2.2931	2,225.4200	2.2254	(2.950)	0	0	0
2019/10/01	R035	07/05/2020	9.49	Put	Bond Future	4,521.6600	4.5217	4,602.7900	4.6028	1.794	0	0	0
2019/10/01	R035	06/08/2020	9.00	Put	Bond Future	8,534.4000	8.5344	8,622.3500	8.6224	1.031	0	0	0
2019/10/01	R035	06/08/2020	9.92	Put	Bond Future	4,499.4500	4.4994	4,554.3100	4.5543	1.219	0	0	0
2019/10/01	R035	06/08/2020			Bond Future	9.8559	96.4486	9.8746	96.3135	0.190	0.0000	0.0000	0
2019/10/01	R035	06/08/2020	9.00	Call	Bond Future	2,037.8800	2.0379	1,990.7200	1.9907	(2.314)	0	0	24,761
2019/10/01	R035	06/08/2020	9.92	Call	Bond Future	4,960.7600	4.9608	4,880.5100	4.8805	(1.618)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/01	R035	06/08/2020	9.93	Call	Bond Future	4,999.2200	4.9992	4,918.6500	4.9187	(1.612)	0	0	0
2019/10/01	R035	06/08/2020	9.91	Put	Bond Future	4,532.5300	4.5325	4,587.7300	4.5877	1.218	0	0	0
2019/10/01	R035	06/08/2020	8.75	Put	Bond Future	9,996.0300	9.9960	10,093.1300	10.0931	0.971	0	0	0
2019/10/01	R035	06/08/2020	8.75	Call	Bond Future	1,478.2400	1.4782	1,440.2300	1.4402	(2.571)	0	0	3,000
2019/10/01	R035	06/08/2020	9.93	Put	Bond Future	4,466.2200	4.4662	4,520.7600	4.5208	1.221	0	0	0
2019/10/01	R035	06/08/2020	9.91	Call	Bond Future	4,922.0700	4.9221	4,842.1600	4.8422	(1.624)	0	0	0
2019/10/01	R186	07/11/2019	8.94	Call	Bond Future	3,400.0000	3.4000	3,267.1500	3.2671	(3.907)	0	0	0
2019/10/01	R186	07/11/2019	8.23	Call	Bond Future	576.4700	0.5765	513.6600	0.5137	(10.896)	0	0	4,955
2019/10/01	R186	07/11/2019	8.20	Call	Bond Future	511.5100	0.5115	453.2600	0.4533	(11.388)	0	0	0
2019/10/01	R186	07/11/2019			Bond Future	8.3437	115.5000	8.3684	115.3603	0.296	0.0000	0.0000	127,262
2019/10/01	R186	07/11/2019	8.94	Put	Bond Future	88.9900	0.0890	95.7500	0.0957	7.596	0	0	0
2019/10/01	R186	07/11/2019	8.25	Put	Bond Future	1,154.9000	1.1549	1,228.6400	1.2286	6.385	0	0	3,750
2019/10/01	R186	07/11/2019	8.25	Call	Bond Future	622.6800	0.6227	556.8100	0.5568	(10.578)	0	0	3,750
2019/10/01	R186	07/11/2019	8.73	Call	Bond Future	2,375.2800	2.3753	2,252.4800	2.2525	(5.170)	0	0	0
2019/10/01	R186	07/11/2019	8.73	Put	Bond Future	215.7100	0.2157	232.5200	0.2325	7.793	0	0	4,955
2019/10/01	R186	07/11/2019	8.95	Call	Bond Future	3,450.6200	3.4506	3,317.4600	3.3175	(3.859)	0	0	0
2019/10/01	R186	07/11/2019	8.96	Put	Bond Future	81.5200	0.0815	87.6700	0.0877	7.544	0	0	0
2019/10/01	R186	07/11/2019	8.23	Put	Bond Future	1,222.6900	1.2227	1,299.4900	1.2995	6.281	0	0	0
2019/10/01	R186	07/11/2019	8.20	Put	Bond Future	1,329.0100	1.3290	1,410.3700	1.4104	6.122	0	0	7,500
2019/10/01	R186	07/11/2019	8.95	Put	Bond Future	85.1800	0.0852	91.6300	0.0916	7.572	0	0	0
2019/10/01	R186	07/11/2019	8.96	Call	Bond Future	3,501.3700	3.5014	3,367.9100	3.3679	(3.812)	0	0	0
2019/10/01	R186	06/02/2020	8.11	Put	Bond Future	2,514.4700	2.5145	2,599.3500	2.5994	3.376	0	0	0
2019/10/01	R186	06/02/2020	8.50	Call	Bond Future	1,939.7100	1.9397	1,856.6500	1.8566	(4.282)	0	0	0
2019/10/01	R186	06/02/2020	8.57	Call	Bond Future	2,172.9000	2.1729	2,084.9500	2.0850	(4.048)	0	0	0
2019/10/01	R186	06/02/2020			Bond Future	8.3974	112.2654	8.4226	112.1271	0.300	0.0000	0.0000	5,040
2019/10/01	R186	06/02/2020	8.11	Call	Bond Future	923.8700	0.9239	870.4700	0.8705	(5.780)	0	0	1,007
2019/10/01	R186	06/02/2020	8.55	Call	Bond Future	2,105.0400	2.1050	2,018.4600	2.0185	(4.113)	0	0	0
2019/10/01	R186	06/02/2020	8.55	Put	Bond Future	1,271.8600	1.2719	1,323.5600	1.3236	4.065	0	0	0
2019/10/01	R186	06/02/2020	9.00	Put	Bond Future	598.1100	0.5981	624.6300	0.6246	4.434	0	0	1,007
2019/10/01	R186	06/02/2020	8.50	Put	Bond Future	1,378.5700	1.3786	1,433.7900	1.4338	4.006	0	0	1,007
2019/10/01	R186	06/02/2020	8.57	Put	Bond Future	1,231.1500	1.2311	1,281.4800	1.2815	4.088	0	0	0
2019/10/01	R186	06/02/2020	9.00	Call	Bond Future	3,841.2600	3.8413	3,729.5000	3.7295	(2.909)	0	0	0
2019/10/01	R186	06/02/2020	8.56	Call	Bond Future	2,138.8500	2.1388	2,051.5800	2.0516	(4.080)	0	0	0
2019/10/01	R186	06/02/2020	8.56	Put	Bond Future	1,251.3700	1.2514	1,302.3800	1.3024	4.076	0	0	0
2019/10/01	R186	07/05/2020	8.28	Put	Bond Future	2,572.9800	2.5730	2,648.2300	2.6482	2.925	0	0	0
2019/10/01	R186	07/05/2020	8.93	Call	Bond Future	3,756.5900	3.7566	3,655.7900	3.6558	(2.683)	0	0	0
2019/10/01	R186	07/05/2020	8.09	Put	Bond Future	3,148.8600	3.1489	3,235.6300	3.2356	2.756	0	0	0
2019/10/01	R186	07/05/2020			Bond Future	8.4457	114.3281	8.4725	114.1861	0.317	0.0000	0.0000	0
2019/10/01	R186	07/05/2020	8.08	Call	Bond Future	1,218.2200	1.2182	1,163.6000	1.1636	(4.484)	0	0	0
2019/10/01	R186	07/05/2020	8.08	Put	Bond Future	3,181.7500	3.1818	3,269.1300	3.2691	2.746	0	0	0
2019/10/01	R186	07/05/2020	8.28	Call	Bond Future	1,688.7800	1.6888	1,622.0300	1.6220	(3.953)	0	0	6,000
2019/10/01	R186	07/05/2020	8.93	Put	Bond Future	1,223.3100	1.2233	1,264.5100	1.2645	3.368	0	0	6,000
2019/10/01	R186	07/05/2020	8.09	Call	Bond Future	1,239.6200	1.2396	1,184.3900	1.1844	(4.455)	0	0	0
2019/10/01	R186	07/05/2020	7.60	Put	Bond Future	5,054.2600	5.0543	5,169.0000	5.1690	2.270	0	0	0
2019/10/01	R186	07/05/2020	7.60	Call	Bond Future	445.3400	0.4453	418.0800	0.4181	(6.121)	0	0	6,000
2019/10/01	R186	07/05/2020	8.07	Call	Bond Future	1,197.0500	1.1970	1,143.0300	1.1430	(4.513)	0	0	0
2019/10/01	R186	07/05/2020	8.07	Put	Bond Future	3,214.8900	3.2149	3,302.8700	3.3029	2.737	0	0	0

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2019/10/01	R197	07/11/2019			Bond Future	308.5082		308.5082	308.6175	308.6175	0.035	0.0000	0.0000	2,507
2019/10/01	R197	06/02/2020			Bond Future	306.4532		306.4532	306.5781	306.5781	0.041	0.0000	0.0000	40
2019/10/01	R197	07/05/2020			Bond Future	312.1560		312.1560	312.2801	312.2801	0.040	0.0000	0.0000	0
2019/10/01	R202	07/11/2019			Bond Future	233.2217		233.2217	233.3087	233.3087	0.037	0.0000	0.0000	9,010
2019/10/01	R202	06/02/2020			Bond Future	233.3899		233.3899	233.4879	233.4879	0.042	0.0000	0.0000	0
2019/10/01	R202	07/05/2020			Bond Future	237.7329		237.7329	237.8304	237.8304	0.041	0.0000	0.0000	0
2019/10/01	R207	07/11/2019	2.08	Put	Bond Future	831.2000		0.8312	830.7200	0.8307	(0.058)	0	0	0
2019/10/01	R207	07/11/2019			Bond Future	6.7254		102.4172	6.7227	102.4177	(0.040)	0.0000	0.0000	3,123
2019/10/01	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	R207	07/11/2019	2.07	Put	Bond Future	833.0000		0.8330	832.5200	0.8325	(0.058)	0	0	0
2019/10/01	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/01	R207	07/11/2019	2.06	Put	Bond Future	834.8100		0.8348	834.3300	0.8343	(0.057)	0	0	0
2019/10/01	R208	07/11/2019	6.83	Call	Bond Future	323.8000		0.3238	323.1300	0.3231	(0.207)	0	0	0
2019/10/01	R208	07/11/2019	6.82	Put	Bond Future	9.2800		0.0093	8.8300	0.0088	(4.849)	0	0	0
2019/10/01	R208	07/11/2019			Bond Future	6.5876		100.9945	6.5878	100.9943	0.003	0.0000	0.0000	11,057
2019/10/01	R208	07/11/2019	6.84	Call	Bond Future	335.8300		0.3358	335.1900	0.3352	(0.191)	0	0	0
2019/10/01	R208	07/11/2019	6.84	Put	Bond Future	7.3300		0.0073	6.9400	0.0069	(5.321)	0	0	0
2019/10/01	R208	07/11/2019	6.83	Put	Bond Future	8.2800		0.0083	7.8600	0.0079	(5.072)	0	0	0
2019/10/01	R208	07/11/2019	6.82	Call	Bond Future	311.8100		0.3118	311.1100	0.3111	(0.224)	0	0	0
2019/10/01	R208	06/02/2020	6.13	Put	Bond Future	350.3000		0.3503	347.3200	0.3473	(0.851)	0	0	0
2019/10/01	R208	06/02/2020	6.12	Call	Bond Future	22.3700		0.0224	22.5500	0.0225	0.805	0	0	0
2019/10/01	R208	06/02/2020			Bond Future	6.4314		102.8039	6.4285	102.8071	(0.046)	0.0000	0.0000	0
2019/10/01	R208	06/02/2020	6.13	Call	Bond Future	23.6500		0.0237	23.8400	0.0238	0.803	0	0	0
2019/10/01	R208	06/02/2020	6.12	Put	Bond Future	359.8900		0.3599	356.9000	0.3569	(0.831)	0	0	0
2019/10/01	R208	06/02/2020	6.14	Call	Bond Future	25.1500		0.0252	25.3500	0.0254	0.795	0	0	0
2019/10/01	R208	06/02/2020	6.14	Put	Bond Future	340.9400		0.3409	337.9700	0.3380	(0.871)	0	0	0
2019/10/01	R208	07/05/2020	4.81	Call	Bond Future	0.2300		0.0002	0.2300	0.0002	0.000	0	0	0
2019/10/01	R208	07/05/2020	4.80	Put	Bond Future	1,149.1700		1.1492	1,146.9900	1.1470	(0.190)	0	0	0
2019/10/01	R208	07/05/2020			Bond Future	6.1334		101.2891	6.1309	101.2913	(0.042)	0.0000	0.0000	0
2019/10/01	R208	07/05/2020	4.82	Call	Bond Future	0.2400		0.0002	0.2400	0.0002	0.000	0	0	0
2019/10/01	R208	07/05/2020	4.82	Put	Bond Future	1,131.8100		1.1318	1,129.6300	1.1296	(0.193)	0	0	0
2019/10/01	R208	07/05/2020	4.81	Put	Bond Future	1,140.4900		1.1405	1,138.3100	1.1383	(0.191)	0	0	0
2019/10/01	R208	07/05/2020	4.80	Call	Bond Future	0.2100		0.0002	0.2100	0.0002	0.000	0	0	0
2019/10/01	R209	07/11/2019	9.82	Call	Bond Future	1,869.8900		1.8699	1,772.9900	1.7730	(5.182)	0	0	0
2019/10/01	R209	07/11/2019	9.33	Call	Bond Future	391.7400		0.3917	351.0100	0.3510	(10.397)	0	0	8,000
2019/10/01	R209	07/11/2019	9.77	Put	Bond Future	783.0200		0.7830	816.0500	0.8161	4.218	0	0	8,000
2019/10/01	R209	07/11/2019			Bond Future	9.6333		73.1192	9.6527	72.9939	0.201	0.0000	0.0000	97,252
2019/10/01	R209	07/11/2019	9.80	Call	Bond Future	1,784.4100		1.7844	1,689.2900	1.6893	(5.331)	0	0	0
2019/10/01	R209	07/11/2019	9.80	Put	Bond Future	717.6000		0.7176	747.8300	0.7478	4.213	0	0	0
2019/10/01	R209	07/11/2019	9.50	Put	Bond Future	1,624.6000		1.6246	1,688.2900	1.6883	3.920	0	0	0
2019/10/01	R209	07/11/2019	9.50	Call	Bond Future	754.6000		0.7546	692.9400	0.6929	(8.171)	0	0	5,000
2019/10/01	R209	07/11/2019	8.92	Put	Bond Future	4,873.5400		4.8735	4,991.9900	4.9920	2.430	0	0	0

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2019/10/01	R209	07/11/2019	8.92	Call	Bond Future	37.9000		0.0379	31.0000	0.0310	(18.206)	0	0	8,000
2019/10/01	R209	07/11/2019	9.82	Put	Bond Future	676.6200		0.6766	705.0700	0.7051	4.205	0	0	0
2019/10/01	R209	07/11/2019	9.33	Put	Bond Future	2,393.1800		2.3932	2,477.8000	2,4778	3.536	0	0	0
2019/10/01	R209	07/11/2019	9.77	Call	Bond Future	1,659.5100		1.6595	1,567.1900	1.5672	(5.563)	0	0	0
2019/10/01	R209	07/11/2019	9.81	Call	Bond Future	1,826.9400		1.8269	1,730.9200	1.7309	(5.256)	0	0	0
2019/10/01	R209	07/11/2019	9.81	Put	Bond Future	696.8600		0.6969	726.1900	0.7262	4.209	0	0	0
2019/10/01	R209	06/02/2020	9.52	Put	Bond Future	2,712.9400		2.7129	2,777.5100	2.7775	2.380	0	0	0
2019/10/01	R209	06/02/2020			Bond Future	9.6989		74.4292	9.7185	74.3041	0.202	0.0000	0.0000	0
2019/10/01	R209	06/02/2020	9.51	Call	Bond Future	1,528.2400		1.5282	1,468.3400	1.4683	(3.920)	0	0	0
2019/10/01	R209	06/02/2020	9.51	Put	Bond Future	2,750.0000		2.7500	2,815.2200	2,8152	2.372	0	0	0
2019/10/01	R209	06/02/2020	9.52	Call	Bond Future	1,556.6100		1.5566	1,496.0600	1.4961	(3.890)	0	0	0
2019/10/01	R209	06/02/2020	9.50	Call	Bond Future	1,500.1700		1.5002	1,440.9200	1.4409	(3.950)	0	0	0
2019/10/01	R209	06/02/2020	9.50	Put	Bond Future	2,787.4500		2.7875	2,853.3200	2,8533	2.363	0	0	0
2019/10/01	R209	07/05/2020	9.47	Call	Bond Future	2,033.2500		2.0332	1,974.0600	1.9741	(2.911)	0	0	0
2019/10/01	R209	07/05/2020			Bond Future	9.7617		72.6452	9.7820	72.5170	0.208	0.0000	0.0000	0
2019/10/01	R209	07/05/2020	9.45	Call	Bond Future	1,976.7900		1.9768	1,918.5800	1.9186	(2.945)	0	0	0
2019/10/01	R209	07/05/2020	9.45	Put	Bond Future	3,984.7000		3.9847	4,054.6600	4,0547	1.756	0	0	0
2019/10/01	R209	07/05/2020	9.47	Put	Bond Future	3,909.9200		3.9099	3,978.9000	3,9789	1.764	0	0	0
2019/10/01	R209	07/05/2020	9.46	Call	Bond Future	2,004.8000		2.0048	1,946.1100	1.9461	(2.927)	0	0	0
2019/10/01	R209	07/05/2020	9.46	Put	Bond Future	3,947.0500		3.9470	4,016.5300	4,0165	1.760	0	0	0
2019/10/01	R210	07/11/2019			Bond Future	188.7653		188.7653	188.8348	188.8348	0.037	0.0000	0.0000	2,132
2019/10/01	R210	06/02/2020			Bond Future	192.1934		192.1934	192.2707	192.2707	0.040	0.0000	0.0000	0
2019/10/01	R210	07/05/2020			Bond Future	193.1196		193.1196	193.1965	193.1965	0.040	0.0000	0.0000	0
2019/10/01	R212	07/11/2019			Bond Future	162.3942		162.3942	162.4513	162.4513	0.035	0.0000	0.0000	7,384
2019/10/01	R212	06/02/2020			Bond Future	163.0976		163.0976	163.1612	163.1612	0.039	0.0000	0.0000	0
2019/10/01	R212	07/05/2020			Bond Future	166.1326		166.1326	166.1958	166.1958	0.038	0.0000	0.0000	0
2019/10/01	R213	07/11/2019	9.59	Put	Bond Future	321.5700		0.3216	329.5700	0.3296	2.488	0	0	0
2019/10/01	R213	07/11/2019	9.58	Call	Bond Future	2,462.4700		2.4625	2,382.3800	2.3824	(3.252)	0	0	0
2019/10/01	R213	07/11/2019			Bond Future	9.2304		85.9463	9.2447	85.8578	0.155	0.0000	0.0000	23,319
2019/10/01	R213	07/11/2019	9.59	Call	Bond Future	2,510.8300		2.5108	2,430.3600	2,4304	(3.205)	0	0	0
2019/10/01	R213	07/11/2019	9.58	Put	Bond Future	333.0700		0.3331	341.4500	0.3415	2.516	0	0	0
2019/10/01	R213	07/11/2019	9.60	Call	Bond Future	2,559.4700		2.5595	2,478.6300	2,4786	(3.158)	0	0	0
2019/10/01	R213	07/11/2019	9.60	Put	Bond Future	310.4200		0.3104	318.0500	0.3180	2.458	0	0	0
2019/10/01	R213	06/02/2020	9.27	Call	Bond Future	1,865.3800		1.8654	1,814.9000	1,8149	(2.706)	0	0	0
2019/10/01	R213	06/02/2020	9.26	Put	Bond Future	2,085.4100		2.0854	2,122.5100	2,1225	1.779	0	0	0
2019/10/01	R213	06/02/2020			Bond Future	9.3012		87.4861	9.3155	87.3990	0.154	0.0000	0.0000	0
2019/10/01	R213	06/02/2020	9.28	Call	Bond Future	1,896.9000		1.8969	1,845.9800	1,8460	(2.684)	0	0	0
2019/10/01	R213	06/02/2020	9.28	Put	Bond Future	2,025.9100		2.0259	2,062.1200	2,0621	1.787	0	0	0
2019/10/01	R213	06/02/2020	9.27	Put	Bond Future	2,055.3900		2.0554	2,092.0400	2,0920	1.783	0	0	0
2019/10/01	R213	06/02/2020	9.26	Call	Bond Future	1,834.3400		1.8343	1,784.3100	1,7843	(2.727)	0	0	0
2019/10/01	R213	07/05/2020	9.01	Put	Bond Future	3,840.8900		3.8409	3,890.4200	3,8904	1.290	0	0	0
2019/10/01	R213	07/05/2020	9.00	Call	Bond Future	1,672.1500		1.6722	1,632.4000	1,6324	(2.377)	0	0	0
2019/10/01	R213	07/05/2020			Bond Future	9.3624		85.5412	9.3773	85.4516	0.160	0.0000	0.0000	0
2019/10/01	R213	07/05/2020	9.01	Call	Bond Future	1,697.0100		1.6970	1,656.9000	1,6569	(2.364)	0	0	0
2019/10/01	R213	07/05/2020	9.00	Put	Bond Future	3,877.9200		3.8779	3,927.8100	3,9278	1.287	0	0	0

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2019/10/01	R213	07/05/2020	9.02	Call	Bond Future	1,722.0700	1.7221	1,681.6100	1.6816	(2.349)	0	0	0
2019/10/01	R213	07/05/2020	9.02	Put	Bond Future	3,804.1200	3.8041	3,853.3000	3.8533	1.293	0	0	0
2019/10/01	R214	07/11/2019	10.02	Put	Bond Future	860.7300	0.8607	895.2900	0.8953	4.015	0	0	0
2019/10/01	R214	07/11/2019			Bond Future	9.8908	71.3957	9.9102	71.2665	0.196	0.0000	0.0000	16,236
2019/10/01	R214	07/11/2019	10.01	Call	Bond Future	1,674.6000	1.6746	1,580.9600	1.5810	(5.592)	0	0	0
2019/10/01	R214	07/11/2019	10.01	Put	Bond Future	884.8700	0.8849	920.4200	0.9204	4.018	0	0	0
2019/10/01	R214	07/11/2019	10.02	Call	Bond Future	1,716.0800	1.7161	1,621.4500	1.6215	(5.514)	0	0	0
2019/10/01	R214	07/11/2019	10.00	Call	Bond Future	1,633.5800	1.6336	1,540.9400	1.5409	(5.671)	0	0	0
2019/10/01	R214	07/11/2019	10.00	Put	Bond Future	909.5600	0.9096	946.1100	0.9461	4.018	0	0	0
2019/10/01	R214	06/02/2020	9.73	Call	Bond Future	1,500.6100	1.5006	1,441.1300	1.4411	(3.964)	0	0	0
2019/10/01	R214	06/02/2020			Bond Future	9.9623	72.6748	9.9819	72.5457	0.196	0.0000	0.0000	0
2019/10/01	R214	06/02/2020	9.71	Call	Bond Future	1,442.5500	1.4425	1,384.4400	1.3844	(4.028)	0	0	0
2019/10/01	R214	06/02/2020	9.71	Put	Bond Future	3,140.9400	3.1409	3,211.8800	3.2119	2.259	0	0	0
2019/10/01	R214	06/02/2020	9.73	Put	Bond Future	3,062.0200	3.0620	3,131.5900	3.1316	2.272	0	0	0
2019/10/01	R214	06/02/2020	9.72	Call	Bond Future	1,471.5100	1.4715	1,412.7100	1.4127	(3.996)	0	0	0
2019/10/01	R214	06/02/2020	9.72	Put	Bond Future	3,101.3600	3.1014	3,171.6100	3.1716	2.265	0	0	0
2019/10/01	R214	07/05/2020	9.77	Put	Bond Future	3,993.9900	3.9940	4,062.5500	4.0625	1.717	0	0	0
2019/10/01	R214	07/05/2020			Bond Future	10.0256	70.7116	10.0459	70.5794	0.202	0.0000	0.0000	0
2019/10/01	R214	07/05/2020	9.76	Call	Bond Future	2,261.9400	2.2619	2,198.8100	2.1988	(2.791)	0	0	0
2019/10/01	R214	07/05/2020	9.76	Put	Bond Future	4,032.2000	4.0322	4,101.2500	4.1013	1.712	0	0	0
2019/10/01	R214	07/05/2020	9.77	Call	Bond Future	2,291.6600	2.2917	2,228.0400	2.2280	(2.776)	0	0	0
2019/10/01	R214	07/05/2020	9.75	Call	Bond Future	2,232.6200	2.2326	2,169.9800	2.1700	(2.806)	0	0	0
2019/10/01	R214	07/05/2020	9.75	Put	Bond Future	4,070.9100	4.0709	4,140.4500	4.1405	1.708	0	0	0
2019/10/01	R248	07/11/2019	10.02	Call	Bond Future	1,723.9600	1.7240	1,614.3200	1.6143	(6.360)	0	0	0
2019/10/01	R248	07/11/2019	10.01	Put	Bond Future	1,268.1000	1.2681	1,323.4000	1.3234	4.361	0	0	0
2019/10/01	R248	07/11/2019			Bond Future	9.9616	90.3532	9.9809	90.1897	0.194	0.0000	0.0000	86,311
2019/10/01	R248	07/11/2019	10.03	Call	Bond Future	1,772.3000	1.7723	1,661.2200	1.6612	(6.268)	0	0	0
2019/10/01	R248	07/11/2019	10.03	Put	Bond Future	1,196.3200	1.1963	1,248.7200	1.2487	4.380	0	0	0
2019/10/01	R248	07/11/2019	10.02	Put	Bond Future	1,231.7500	1.2317	1,285.5900	1.2856	4.371	0	0	0
2019/10/01	R248	07/11/2019	10.01	Call	Bond Future	1,676.3900	1.6764	1,568.2100	1.5682	(6.453)	0	0	0
2019/10/01	R248	06/02/2020	9.71	Put	Bond Future	4,291.3500	4.2913	4,388.6300	4.3886	2.267	0	0	0
2019/10/01	R248	06/02/2020			Bond Future	10.0350	91.9719	10.0545	91.8085	0.195	0.0000	0.0000	100
2019/10/01	R248	06/02/2020	9.71	Call	Bond Future	1,502.7100	1.5027	1,436.6500	1.4366	(4.396)	0	0	0
2019/10/01	R248	06/02/2020	9.70	Put	Bond Future	4,346.2400	4.3462	4,444.4300	4.4444	2.259	0	0	0
2019/10/01	R248	06/02/2020	9.72	Call	Bond Future	1,536.4800	1.5365	1,469.5000	1.4695	(4.359)	0	0	0
2019/10/01	R248	06/02/2020	9.72	Put	Bond Future	4,237.0200	4.2370	4,333.3800	4.3334	2.274	0	0	0
2019/10/01	R248	06/02/2020	9.70	Call	Bond Future	1,469.3600	1.4694	1,404.2100	1.4042	(4.434)	0	0	0
2019/10/01	R248	07/05/2020	9.79	Call	Bond Future	2,602.3500	2.6024	2,526.0200	2.5260	(2.933)	0	0	0
2019/10/01	R248	07/05/2020	9.77	Put	Bond Future	5,330.8900	5.3309	5,423.1100	5.4231	1.730	0	0	0
2019/10/01	R248	07/05/2020			Bond Future	10.1000	89.2214	10.1203	89.0542	0.201	0.0000	0.0000	0
2019/10/01	R248	07/05/2020	9.79	Put	Bond Future	5,228.0000	5.2280	5,318.9500	5.3189	1.740	0	0	0
2019/10/01	R248	07/05/2020	9.77	Call	Bond Future	2,531.1700	2.5312	2,456.1100	2.4561	(2.965)	0	0	0
2019/10/01	R248	07/05/2020	9.78	Put	Bond Future	5,279.3800	5.2794	5,370.9600	5.3710	1.735	0	0	0
2019/10/01	R248	07/05/2020	9.78	Call	Bond Future	2,566.7600	2.5668	2,491.0600	2.4911	(2.949)	0	0	0
2019/10/01	R248	06/08/2020	9.00	Put	Bond Future	12,023.8000	12.0238	12,137.3400	12.1373	0.944	0	0	0
2019/10/01	R248	06/08/2020	10.20	Call	Bond Future	5,576.6700	5.5767	5,484.9100	5.4849	(1.645)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/01	R248	06/08/2020			Bond Future	10.1642	90.8839	10.1832	90.7290	0.187	0.0000	0.0000	0
2019/10/01	R248	06/08/2020	9.25	Put	Bond Future	10,224.5800	10.2246	10,327.3700	10.3274	1.005	0	0	0
2019/10/01	R248	06/08/2020	9.25	Call	Bond Future	2,174.0100	2.1740	2,121.9000	2.1219	(2.397)	0	0	20,640
2019/10/01	R248	06/08/2020	10.18	Call	Bond Future	5,491.3100	5.4913	5,400.2900	5.4003	(1.658)	0	0	0
2019/10/01	R248	06/08/2020	10.18	Put	Bond Future	5,362.4400	5.3624	5,426.3200	5.4263	1.191	0	0	0
2019/10/01	R248	06/08/2020	9.00	Call	Bond Future	1,547.2000	1.5472	1,505.8400	1.5058	(2.673)	0	0	3,000
2019/10/01	R248	06/08/2020	10.20	Put	Bond Future	5,285.3500	5.2853	5,348.4900	5.3485	1.195	0	0	0
2019/10/01	R248	06/08/2020	10.19	Call	Bond Future	5,533.9200	5.5339	5,442.5300	5.4425	(1.651)	0	0	0
2019/10/01	R248	06/08/2020	10.19	Put	Bond Future	5,323.7600	5.3238	5,387.2700	5.3873	1.193	0	0	0

Total **1094954**