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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/10/2019 TO 02/10/2019

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
2019/10/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	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
2019/10/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	2025	07/11/2019			Bond Future	137.8235	137.8235	137.8258	137.8258	0.002	0.0000	0.0000	1,461
2019/10/02	2025	06/02/2020			Bond Future	138.8572	138.8572	138.8599	138.8599	0.002	0.0000	0.0000	0
2019/10/02	2025	07/05/2020			Bond Future	141.4398	141.4398	141.4424	141.4424	0.002	0.0000	0.0000	0
2019/10/02	2029	07/11/2019			Bond Future	102.3333	102.3333	102.3803	102.3803	0.046	0.0000	0.0000	4,410
2019/10/02	2029	06/02/2020			Bond Future	104.1952	104.1952	104.2434	104.2434	0.046	0.0000	0.0000	0
2019/10/02	2029	07/05/2020			Bond Future	105.0205	105.0205	105.0695	105.0695	0.047	0.0000	0.0000	0
2019/10/02	2030	07/11/2019	9.49	Put	Bond Future	226.5200	0.2265	160.6500	0.1607	(29.079)	0	0	0
2019/10/02	2030	07/11/2019	9.30	Put	Bond Future	449.9900	0.4500	334.7300	0.3347	(25.614)	0	0	2,750
2019/10/02	2030	07/11/2019	9.20	Put	Bond Future	632.1200	0.6321	482.5900	0.4826	(23.655)	0	0	2,750
2019/10/02	2030	07/11/2019	8.40	Put	Bond Future	4,220.4600	4.2205	3,810.2400	3.8102	(9.720)	0	0	0
2019/10/02	2030	07/11/2019	9.76	Put	Bond Future	77.5300	0.0775	51.7400	0.0517	(33.265)	0	0	5,500
2019/10/02	2030	07/11/2019			Bond Future	9.0471	95.3516	8.9790	95.7802	(0.753)	0.0000	0.0000	73,136
2019/10/02	2030	07/11/2019	9.48	Call	Bond Future	2,900.7400	2.9007	3,261.4000	3.2614	12.433	0	0	0
2019/10/02	2030	07/11/2019	9.48	Put	Bond Future	235.2100	0.2352	167.2400	0.1672	(28.898)	0	0	0
2019/10/02	2030	07/11/2019	9.30	Call	Bond Future	2,019.6000	2.0196	2,332.9700	2.3330	15.516	0	0	0
2019/10/02	2030	07/11/2019	8.60	Put	Bond Future	3,007.1100	3.0071	2,632.4700	2.6325	(12.458)	0	0	0
2019/10/02	2030	07/11/2019	8.60	Call	Bond Future	143.9600	0.1440	197.9500	0.1980	37.503	0	0	5,500
2019/10/02	2030	07/11/2019	9.10	Put	Bond Future	871.7200	0.8717	683.2000	0.6832	(21.626)	0	0	0
2019/10/02	2030	07/11/2019	9.10	Call	Bond Future	1,202.9200	1.2029	1,443.0300	1.4430	19.961	0	0	5,500
2019/10/02	2030	07/11/2019	9.49	Call	Bond Future	2,952.4300	2.9524	3,315.1900	3.3152	12.287	0	0	0
2019/10/02	2030	07/11/2019	9.20	Call	Bond Future	1,585.2800	1.5853	1,864.3800	1.8644	17.606	0	0	0
2019/10/02	2030	07/11/2019	9.25	Call	Bond Future	1,795.4500	1.7954	2,092.4600	2.0925	16.542	0	0	0
2019/10/02	2030	07/11/2019	9.85	Put	Bond Future	52.4900	0.0525	34.3100	0.0343	(34.635)	0	0	2,500
2019/10/02	2030	07/11/2019	8.40	Call	Bond Future	39.0500	0.0390	57.4600	0.0575	47.145	0	0	0
2019/10/02	2030	07/11/2019	8.57	Put	Bond Future	3,179.4100	3.1794	2,797.6800	2.7977	(12.006)	0	0	0
2019/10/02	2030	07/11/2019	9.76	Call	Bond Future	4,413.4600	4.4135	4,816.3000	4.8163	9.128	0	0	0
2019/10/02	2030	07/11/2019	9.47	Call	Bond Future	2,849.3000	2.8493	3,207.8000	3.2078	12.582	0	0	0
2019/10/02	2030	07/11/2019	9.47	Put	Bond Future	244.1900	0.2442	174.0600	0.1741	(28.719)	0	0	0
2019/10/02	2030	07/11/2019	9.25	Put	Bond Future	533.3800	0.5334	401.7600	0.4018	(24.677)	0	0	5,333
2019/10/02	2030	07/11/2019	9.35	Call	Bond Future	2,253.6900	2.2537	2,582.0100	2.5820	14.568	0	0	0
2019/10/02	2030	07/11/2019	9.35	Put	Bond Future	377.9000	0.3779	277.5900	0.2776	(26.544)	0	0	2,500
2019/10/02	2030	07/11/2019	9.85	Call	Bond Future	4,916.6000	4.9166	5,327.0500	5.3271	8.348	0	0	0
2019/10/02	2030	07/11/2019	8.95	Call	Bond Future	736.0200	0.7360	913.3700	0.9134	24.096	0	0	0
2019/10/02	2030	07/11/2019	8.95	Put	Bond Future	1,348.2100	1.3482	1,096.9300	1.0969	(18.638)	0	0	5,000
2019/10/02	2030	07/11/2019	8.57	Call	Bond Future	120.0300	0.1200	166.9300	0.1669	39.074	0	0	0
2019/10/02	2030	07/11/2019	9.12	Put	Bond Future	819.0700	0.8191	638.6300	0.6386	(22.030)	0	0	0
2019/10/02	2030	07/11/2019	9.12	Call	Bond Future	1,275.1000	1.2751	1,523.2900	1.5233	19.464	0	0	0
2019/10/02	2030	07/11/2019	9.70	Call	Bond Future	4,080.7600	4.0808	4,477.2200	4.4772	9.715	0	0	0
2019/10/02	2030	07/11/2019	9.70	Put	Bond Future	99.3000	0.0993	67.1300	0.0671	(32.397)	0	0	0
2019/10/02	2030	06/02/2020	8.40	Call	Bond Future	382.7200	0.3827	458.9100	0.4589	19.908	0	0	5,820
2019/10/02	2030	06/02/2020	9.15	Put	Bond Future	1,835.5500	1.8356	1,633.8300	1.6338	(10.990)	0	0	0
2019/10/02	2030	06/02/2020	9.14	Call	Bond Future	2,037.1100	2.0371	2,269.7200	2.2697	11.419	0	0	0

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2019/10/02	2030	06/02/2020			Bond Future	9.1117		93.0544	9.0410	93.4909	(0.776)	0.0000	0.0000	0
2019/10/02	2030	06/02/2020	9.00	Put	Bond Future	2,291.0900		2.2911	2,055.0100	2.0550	(10.304)	0	0	0
2019/10/02	2030	06/02/2020	9.00	Call	Bond Future	1,600.4400		1.6004	1,800.8500	1.8009	12.522	0	0	5,820
2019/10/02	2030	06/02/2020	8.40	Put	Bond Future	4,900.0400		4.9000	4,539.7400	4.5397	(7.353)	0	0	0
2019/10/02	2030	06/02/2020	9.15	Call	Bond Future	2,070.5700		2.0706	2,305.3400	2.3053	11.338	0	0	0
2019/10/02	2030	06/02/2020	9.14	Put	Bond Future	1,863.4300		1.8634	1,659.5500	1.6596	(10.941)	0	0	0
2019/10/02	2030	06/02/2020	9.16	Call	Bond Future	2,104.0800		2.1041	2,341.2300	2.3412	11.271	0	0	0
2019/10/02	2030	06/02/2020	9.16	Put	Bond Future	1,807.7800		1.8078	1,608.4400	1.6084	(11.027)	0	0	0
2019/10/02	2030	07/05/2020	8.79	Call	Bond Future	1,583.4400		1.5834	1,671.3900	1.6714	5.554	0	0	0
2019/10/02	2030	07/05/2020	8.78	Put	Bond Future	3,986.4900		3.9865	3,627.9500	3.6280	(8.994)	0	0	0
2019/10/02	2030	07/05/2020			Bond Future	9.1758		94.7632	9.1023	95.2077	(0.801)	0.0000	0.0000	0
2019/10/02	2030	07/05/2020	8.80	Call	Bond Future	1,607.5800		1.6076	1,697.5500	1.6975	5.597	0	0	0
2019/10/02	2030	07/05/2020	8.80	Put	Bond Future	3,910.2000		3.9102	3,555.6900	3.5557	(9.066)	0	0	0
2019/10/02	2030	07/05/2020	8.79	Put	Bond Future	3,948.3500		3.9483	3,591.8200	3.5918	(9.030)	0	0	0
2019/10/02	2030	07/05/2020	8.78	Call	Bond Future	1,559.2400		1.5592	1,645.1800	1.6452	5.512	0	0	0
2019/10/02	2032	07/11/2019	9.71	Call	Bond Future	2,636.7100		2.6367	2,931.7800	2.9318	11.191	0	0	0
2019/10/02	2032	07/11/2019	9.70	Put	Bond Future	433.7100		0.4337	293.8500	0.2939	(32.247)	0	0	0
2019/10/02	2032	07/11/2019			Bond Future	9.3795		92.7806	9.3164	93.2126	(0.673)	0.0000	0.0000	48,176
2019/10/02	2032	07/11/2019	9.72	Call	Bond Future	2,688.8300		2.6888	2,986.8800	2.9869	11.085	0	0	0
2019/10/02	2032	07/11/2019	9.72	Put	Bond Future	405.7700		0.4058	271.8200	0.2718	(33.011)	0	0	0
2019/10/02	2032	07/11/2019	9.71	Put	Bond Future	419.5800		0.4196	282.6500	0.2827	(32.635)	0	0	0
2019/10/02	2032	07/11/2019	9.70	Call	Bond Future	2,584.8500		2.5849	2,876.9900	2.8770	11.302	0	0	0
2019/10/02	2032	06/02/2020	9.40	Put	Bond Future	2,299.4900		2.2995	2,078.1300	2.0781	(9.626)	0	0	0
2019/10/02	2032	06/02/2020			Bond Future	9.4499		94.4459	9.3845	94.8859	(0.692)	0.0000	0.0000	0
2019/10/02	2032	06/02/2020	9.39	Call	Bond Future	1,930.4500		1.9304	2,146.8300	2.1468	11.209	0	0	0
2019/10/02	2032	06/02/2020	9.39	Put	Bond Future	2,333.1500		2.3331	2,109.5700	2.1096	(9.583)	0	0	0
2019/10/02	2032	06/02/2020	9.40	Call	Bond Future	1,964.2300		1.9642	2,182.8300	2.1828	11.129	0	0	0
2019/10/02	2032	06/02/2020	9.38	Call	Bond Future	1,896.9700		1.8970	2,110.9100	2.1109	11.278	0	0	0
2019/10/02	2032	06/02/2020	9.38	Put	Bond Future	2,367.1800		2.3672	2,141.1600	2.1412	(9.548)	0	0	0
2019/10/02	2032	07/05/2020	9.19	Call	Bond Future	1,930.0100		1.9300	2,114.7900	2.1148	9.574	0	0	0
2019/10/02	2032	07/05/2020			Bond Future	9.5179		92.0202	9.4502	92.4682	(0.712)	0.0000	0.0000	0
2019/10/02	2032	07/05/2020	9.17	Call	Bond Future	1,873.1500		1.8731	2,054.5600	2.0546	9.685	0	0	0
2019/10/02	2032	07/05/2020	9.17	Put	Bond Future	4,207.0200		4.2070	3,940.4300	3.9404	(6.337)	0	0	0
2019/10/02	2032	07/05/2020	9.19	Put	Bond Future	4,127.5000		4.1275	3,864.2800	3.8643	(6.377)	0	0	0
2019/10/02	2032	07/05/2020	9.18	Call	Bond Future	1,901.3300		1.9013	2,084.4300	2.0844	9.630	0	0	0
2019/10/02	2032	07/05/2020	9.18	Put	Bond Future	4,166.9700		4.1670	3,902.0700	3.9021	(6.357)	0	0	0
2019/10/02	2033	07/11/2019			Bond Future	102.5665		102.5665	102.5714	102.5714	0.005	0.0000	0.0000	6,260
2019/10/02	2033	06/02/2020			Bond Future	104.4327		104.4327	104.4380	104.4380	0.005	0.0000	0.0000	0
2019/10/02	2033	07/05/2020			Bond Future	105.1795		105.1795	105.1847	105.1847	0.005	0.0000	0.0000	0
2019/10/02	2037	07/11/2019	9.97	Call	Bond Future	2,087.1100		2.0871	2,404.7400	2.4047	15.219	0	0	0
2019/10/02	2037	07/11/2019			Bond Future	9.7957		91.6988	9.7326	92.1789	(0.645)	0.0000	0.0000	67,339
2019/10/02	2037	07/11/2019	9.95	Call	Bond Future	1,989.0000		1.9890	2,298.9400	2.2989	15.583	0	0	0
2019/10/02	2037	07/11/2019	9.95	Put	Bond Future	832.3200		0.8323	662.1500	0.6622	(20.445)	0	0	0
2019/10/02	2037	07/11/2019	9.97	Put	Bond Future	782.1400		0.7821	619.6600	0.6197	(20.774)	0	0	0
2019/10/02	2037	07/11/2019	9.96	Call	Bond Future	2,037.7900		2.0378	2,351.6000	2.3516	15.400	0	0	0

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2019/10/02	2037	07/11/2019	9.96	Put	Bond Future	806.9200	0.8069	640.6200	0.6406	(20.609)	0	0	0
2019/10/02	2037	06/02/2020	9.67	Call	Bond Future	1,766.3300	1.7663	1,980.0400	1.9800	12.099	0	0	0
2019/10/02	2037	06/02/2020	9.66	Put	Bond Future	3,313.3700	3.3134	3,035.5700	3.0356	(8.384)	0	0	0
2019/10/02	2037	06/02/2020			Bond Future	9.8688	89.0855	9.8036	89.5744	(0.661)	0.0000	0.0000	0
2019/10/02	2037	06/02/2020	9.68	Call	Bond Future	1,799.4400	1.7994	2,015.5800	2.0156	12.012	0	0	0
2019/10/02	2037	06/02/2020	9.68	Put	Bond Future	3,225.9600	3.2260	2,953.2300	2.9532	(8.454)	0	0	0
2019/10/02	2037	06/02/2020	9.67	Put	Bond Future	3,269.3400	3.2693	2,994.1800	2.9942	(8.416)	0	0	0
2019/10/02	2037	06/02/2020	9.66	Call	Bond Future	1,733.7700	1.7338	1,944.8400	1.9448	12.174	0	0	0
2019/10/02	2037	07/05/2020	9.60	Put	Bond Future	4,824.5400	4.8245	4,438.6700	4.4387	(7.998)	0	0	0
2019/10/02	2037	07/05/2020	9.59	Call	Bond Future	2,226.7200	2.2267	2,336.2000	2.3362	4.917	0	0	0
2019/10/02	2037	07/05/2020			Bond Future	9.9413	90.7214	9.8739	91.2192	(0.677)	0.0000	0.0000	0
2019/10/02	2037	07/05/2020	9.60	Call	Bond Future	2,257.8100	2.2578	2,369.7100	2.3697	4.956	0	0	0
2019/10/02	2037	07/05/2020	9.59	Put	Bond Future	4,870.3300	4.8703	4,482.0400	4.4820	(7.973)	0	0	0
2019/10/02	2037	07/05/2020	9.61	Call	Bond Future	2,289.1400	2.2891	2,403.4800	2.4035	4.995	0	0	0
2019/10/02	2037	07/05/2020	9.61	Put	Bond Future	4,779.0800	4.7791	4,395.6500	4.3956	(8.023)	0	0	0
2019/10/02	2038	07/11/2019			Bond Future	120.6130	120.6130	120.6185	120.6185	0.005	0.0000	0.0000	21,883
2019/10/02	2038	06/02/2020			Bond Future	121.1495	121.1495	121.1553	121.1553	0.005	0.0000	0.0000	0
2019/10/02	2038	07/05/2020			Bond Future	123.4027	123.4027	123.4086	123.4086	0.005	0.0000	0.0000	0
2019/10/02	2040	07/11/2019	10.04	Put	Bond Future	1,069.5600	1.0696	784.8600	0.7849	(26.618)	0	0	0
2019/10/02	2040	07/11/2019	10.03	Call	Bond Future	1,853.7900	1.8538	2,160.4700	2.1605	16.543	0	0	0
2019/10/02	2040	07/11/2019	9.80	Put	Bond Future	2,033.6600	2.0337	1,622.5300	1.6225	(20.216)	0	0	0
2019/10/02	2040	07/11/2019	9.30	Put	Bond Future	5,455.6800	5.4557	4,880.6500	4.8806	(10.540)	0	0	0
2019/10/02	2040	07/11/2019			Bond Future	9.9363	94.4206	9.8630	95.0166	(0.738)	0.0000	0.0000	43,506
2019/10/02	2040	07/11/2019	10.04	Call	Bond Future	1,902.9100	1.9029	2,214.2200	2.2142	16.360	0	0	0
2019/10/02	2040	07/11/2019	10.03	Put	Bond Future	1,100.2400	1.1002	810.9100	0.8109	(26.297)	0	0	0
2019/10/02	2040	07/11/2019	9.80	Call	Bond Future	920.7200	0.9207	1,105.6000	1.1056	20.080	0	0	1,260
2019/10/02	2040	07/11/2019	9.30	Call	Bond Future	70.3300	0.0703	91.3100	0.0913	29.831	0	0	1,260
2019/10/02	2040	07/11/2019	10.05	Call	Bond Future	1,952.6200	1.9526	2,268.5300	2.2685	16.179	0	0	0
2019/10/02	2040	07/11/2019	10.05	Put	Bond Future	1,039.5900	1.0396	759.4900	0.7595	(26.943)	0	0	0
2019/10/02	2040	06/02/2020	9.00	Put	Bond Future	8,835.1000	8.8351	8,275.8400	8.2758	(6.330)	0	0	0
2019/10/02	2040	06/02/2020	9.76	Call	Bond Future	1,675.2900	1.6753	1,927.7500	1.9278	15.070	0	0	0
2019/10/02	2040	06/02/2020			Bond Future	10.0106	91.6056	9.9349	92.2126	(0.756)	0.0000	0.0000	0
2019/10/02	2040	06/02/2020	8.40	Put	Bond Future	14,438.5900	14.4386	13,837.5000	13.8375	(4.163)	0	0	0
2019/10/02	2040	06/02/2020	8.40	Call	Bond Future	15.7100	0.0157	21.6300	0.0216	37.683	0	0	0
2019/10/02	2040	06/02/2020	9.74	Call	Bond Future	1,608.0100	1.6080	1,854.2500	1.8543	15.313	0	0	0
2019/10/02	2040	06/02/2020	9.74	Put	Bond Future	3,808.1300	3.8081	3,447.3600	3.4474	(9.474)	0	0	0
2019/10/02	2040	06/02/2020	9.00	Call	Bond Future	174.2800	0.1743	222.0300	0.2220	27.398	0	0	0
2019/10/02	2040	06/02/2020	9.76	Put	Bond Future	3,709.9700	3.7100	3,355.4200	3.3554	(9.557)	0	0	0
2019/10/02	2040	06/02/2020	9.75	Call	Bond Future	1,642.1800	1.6422	1,891.5600	1.8916	15.186	0	0	0
2019/10/02	2040	06/02/2020	9.75	Put	Bond Future	3,759.5200	3.7595	3,401.8900	3.4019	(9.513)	0	0	0
2019/10/02	2040	07/05/2020	9.75	Put	Bond Future	5,095.2600	5.0953	4,742.3200	4.7423	(6.927)	0	0	0
2019/10/02	2040	07/05/2020	9.74	Call	Bond Future	2,368.4700	2.3685	2,631.2300	2.6312	11.094	0	0	0
2019/10/02	2040	07/05/2020			Bond Future	10.0842	93.2878	10.0062	93.9058	(0.774)	0.0000	0.0000	0
2019/10/02	2040	07/05/2020	9.75	Call	Bond Future	2,402.8500	2.4028	2,667.8800	2.6679	11.030	0	0	0
2019/10/02	2040	07/05/2020	9.74	Put	Bond Future	5,143.3600	5.1434	4,788.1500	4.7881	(6.906)	0	0	0
2019/10/02	2040	07/05/2020	9.73	Call	Bond Future	2,334.3600	2.3344	2,594.8300	2.5948	11.158	0	0	0

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2019/10/02	2040	07/05/2020	9.73	Put	Bond Future	5,191.8500	5.1918	4,834.3500	4.8344	(6.886)	0	0	0
2019/10/02	2044	07/11/2019	10.07	Put	Bond Future	1,122.1200	1.1221	875.9800	0.8760	(21.935)	0	0	0
2019/10/02	2044	07/11/2019	9.74	Put	Bond Future	2,667.9600	2.6680	2,238.8900	2.2389	(16.082)	0	0	0
2019/10/02	2044	07/11/2019	10.52	Call	Bond Future	4,437.3300	4.4373	4,965.9200	4.9659	11.912	0	0	0
2019/10/02	2044	07/11/2019			Bond Future	9.9903	91.2023	9.9172	91.8069	(0.733)	0.0000	0.0000	38,007
2019/10/02	2044	07/11/2019	10.06	Call	Bond Future	1,724.6000	1.7246	2,077.7700	2.0778	20.478	0	0	0
2019/10/02	2044	07/11/2019	10.06	Put	Bond Future	1,155.6700	1.1557	904.2500	0.9042	(21.755)	0	0	0
2019/10/02	2044	07/11/2019	10.52	Put	Bond Future	260.0300	0.2600	184.0300	0.1840	(29.227)	0	0	328
2019/10/02	2044	07/11/2019	10.07	Call	Bond Future	1,772.2400	1.7722	2,130.6900	2.1307	20.226	0	0	0
2019/10/02	2044	07/11/2019	9.19	Call	Bond Future	18.7900	0.0188	30.2100	0.0302	60.777	0	0	328
2019/10/02	2044	07/11/2019	9.74	Call	Bond Future	571.4400	0.5714	746.9600	0.7470	30.715	0	0	328
2019/10/02	2044	07/11/2019	10.05	Call	Bond Future	1,677.6100	1.6776	2,025.4600	2.0255	20.735	0	0	0
2019/10/02	2044	07/11/2019	10.05	Put	Bond Future	1,189.9900	1.1900	933.2500	0.9333	(21.575)	0	0	0
2019/10/02	2044	07/11/2019	9.19	Put	Bond Future	7,020.7300	7.0207	6,427.5600	6.4276	(8.449)	0	0	0
2019/10/02	2044	06/02/2020	9.74	Call	Bond Future	1,489.8500	1.4899	1,721.6700	1.7217	15.560	0	0	328
2019/10/02	2044	06/02/2020	10.78	Put	Bond Future	967.4300	0.9674	844.5400	0.8445	(12.703)	0	0	328
2019/10/02	2044	06/02/2020	9.77	Put	Bond Future	4,011.1300	4.0111	3,636.8000	3.6368	(9.332)	0	0	0
2019/10/02	2044	06/02/2020			Bond Future	10.0625	88.4548	9.9870	89.0705	(0.751)	0.0000	0.0000	0
2019/10/02	2044	06/02/2020	9.09	Put	Bond Future	8,715.2500	8.7152	8,155.0900	8.1551	(6.427)	0	0	0
2019/10/02	2044	06/02/2020	9.09	Call	Bond Future	207.3500	0.2073	262.9100	0.2629	26.795	0	0	328
2019/10/02	2044	06/02/2020	9.74	Put	Bond Future	4,169.4000	4.1694	3,785.5000	3.7855	(9.208)	0	0	0
2019/10/02	2044	06/02/2020	9.77	Call	Bond Future	1,586.5200	1.5865	1,827.9100	1.8279	15.215	0	0	0
2019/10/02	2044	06/02/2020	10.78	Call	Bond Future	6,475.3100	6.4753	6,968.1400	6.9681	7.611	0	0	0
2019/10/02	2044	06/02/2020	9.78	Call	Bond Future	1,618.9200	1.6189	1,863.4100	1.8634	15.102	0	0	0
2019/10/02	2044	06/02/2020	9.76	Put	Bond Future	4,063.7600	4.0638	3,686.3200	3.6863	(9.288)	0	0	0
2019/10/02	2044	06/02/2020	9.78	Put	Bond Future	3,958.8100	3.9588	3,587.5800	3.5876	(9.377)	0	0	0
2019/10/02	2044	06/02/2020	9.76	Call	Bond Future	1,554.3000	1.5543	1,792.5800	1.7926	15.330	0	0	0
2019/10/02	2044	07/05/2020	9.33	Call	Bond Future	1,104.3200	1.1043	1,152.6000	1.1526	4.372	0	0	100
2019/10/02	2044	07/05/2020	9.98	Call	Bond Future	3,126.5900	3.1266	3,339.2200	3.3392	6.801	0	0	100
2019/10/02	2044	07/05/2020	9.26	Call	Bond Future	950.8600	0.9509	990.4800	0.9905	4.167	0	0	556
2019/10/02	2044	07/05/2020	9.81	Call	Bond Future	2,504.6400	2.5046	2,663.6200	2.6636	6.347	0	0	0
2019/10/02	2044	07/05/2020	9.79	Put	Bond Future	5,260.8700	5.2609	4,786.7900	4.7868	(9.011)	0	0	0
2019/10/02	2044	07/05/2020			Bond Future	10.1338	90.0791	10.0559	90.7061	(0.769)	0.0000	0.0000	0
2019/10/02	2044	07/05/2020	9.33	Put	Bond Future	7,950.7900	7.9508	7,372.1000	7.3721	(7.278)	0	0	0
2019/10/02	2044	07/05/2020	9.81	Put	Bond Future	5,160.7900	5.1608	4,692.8000	4.6928	(9.068)	0	0	0
2019/10/02	2044	07/05/2020	9.79	Call	Bond Future	2,436.2900	2.4363	2,589.1800	2.5892	6.276	0	0	0
2019/10/02	2044	07/05/2020	9.98	Put	Bond Future	4,371.7400	4.3717	3,957.4000	3.9574	(9.478)	0	0	0
2019/10/02	2044	07/05/2020	11.09	Call	Bond Future	8,586.8800	8.5869	9,010.6300	9.0106	4.935	0	0	0
2019/10/02	2044	07/05/2020	9.26	Put	Bond Future	8,435.0700	8.4351	7,847.7200	7.8477	(6.963)	0	0	0
2019/10/02	2044	07/05/2020	9.91	Put	Bond Future	4,683.6000	4.6836	4,246.9700	4.2470	(9.323)	0	0	0
2019/10/02	2044	07/05/2020	9.80	Put	Bond Future	5,210.6400	5.2106	4,739.4600	4.7395	(9.043)	0	0	0
2019/10/02	2044	07/05/2020	11.09	Put	Bond Future	1,461.3100	1.4613	1,258.0900	1.2581	(13.907)	0	0	100
2019/10/02	2044	07/05/2020	9.91	Call	Bond Future	2,861.9100	2.8619	3,052.2500	3.0523	6.651	0	0	556
2019/10/02	2044	07/05/2020	11.02	Call	Bond Future	8,230.5300	8.2305	8,609.5200	8.6095	4.605	0	0	0
2019/10/02	2044	07/05/2020	11.02	Put	Bond Future	1,592.8300	1.5928	1,344.8500	1.3449	(15.569)	0	0	556
2019/10/02	2044	07/05/2020	9.80	Call	Bond Future	2,470.3400	2.4703	2,626.1300	2.6261	6.306	0	0	0
2019/10/02	2044	06/08/2020	9.01	Call	Bond Future	1,090.4500	1.0905	1,231.1300	1.2311	12.901	0	0	140

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2019/10/02	2044	06/08/2020	9.66	Call	Bond Future	2,731.5700	2.7316	2,896.4400	2.8964	6.036	0	0	140
2019/10/02	2044	06/08/2020	9.88	Call	Bond Future	3,471.6100	3.4716	3,679.6900	3.6797	5.994	0	0	0
2019/10/02	2044	06/08/2020			Bond Future	10.2035	87.3883	10.1232	88.0269	(0.787)	0.0000	0.0000	0
2019/10/02	2044	06/08/2020	9.86	Call	Bond Future	3,400.6200	3.4006	3,604.8800	3.6049	6.007	0	0	0
2019/10/02	2044	06/08/2020	9.86	Put	Bond Future	6,186.3600	6.1864	5,752.0100	5.7520	(7.021)	0	0	0
2019/10/02	2044	06/08/2020	9.01	Put	Bond Future	11,437.3100	11.4373	10,939.3800	10.9394	(4.354)	0	0	0
2019/10/02	2044	06/08/2020	9.66	Put	Bond Future	7,207.8500	7.2078	6,734.1100	6.7341	(6.573)	0	0	0
2019/10/02	2044	06/08/2020	9.88	Put	Bond Future	6,091.1300	6.0911	5,660.6000	5.6606	(7.068)	0	0	0
2019/10/02	2044	06/08/2020	10.93	Call	Bond Future	8,118.7200	8.1187	8,456.5500	8.4565	4.161	0	0	0
2019/10/02	2044	06/08/2020	10.93	Put	Bond Future	2,681.4000	2.6814	2,380.6200	2.3806	(11.217)	0	0	140
2019/10/02	2044	06/08/2020	9.87	Call	Bond Future	3,435.8700	3.4359	3,642.1900	3.6422	6.005	0	0	0
2019/10/02	2044	06/08/2020	9.87	Put	Bond Future	6,138.4400	6.1384	5,706.1500	5.7062	(7.042)	0	0	0
2019/10/02	2046	07/11/2019			Bond Future	111.8040	111.8040	111.9116	111.9116	0.096	0.0000	0.0000	17,994
2019/10/02	2046	06/02/2020			Bond Future	113.8382	113.8382	113.9483	113.9483	0.097	0.0000	0.0000	0
2019/10/02	2046	07/05/2020			Bond Future	114.2073	114.2073	114.3192	114.3192	0.098	0.0000	0.0000	0
2019/10/02	2050	07/11/2019			Bond Future	116.3638	116.3638	116.3696	116.3696	0.005	0.0000	0.0000	12,916
2019/10/02	2050	06/02/2020			Bond Future	116.6456	116.6456	116.6517	116.6517	0.005	0.0000	0.0000	0
2019/10/02	2050	07/05/2020			Bond Future	118.8150	118.8150	118.8211	118.8211	0.005	0.0000	0.0000	0
2019/10/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	AL37	07/11/2019			Index Future	664.2680	664.2680	665.5940	665.5940	0.200	0.0000	0.0000	0
2019/10/02	AL37	06/02/2020			Index Future	676.1930	676.1930	677.5430	677.5430	0.200	0.0000	0.0000	0
2019/10/02	AL37	07/05/2020			Index Future	688.6080	688.6080	689.9830	689.9830	0.200	0.0000	0.0000	0
2019/10/02	AL7T	07/11/2019			Index Future	771.4210	771.4210	774.2710	774.2710	0.369	0.0000	0.0000	120
2019/10/02	AL7T	06/02/2020			Index Future	785.2690	785.2690	788.1700	788.1700	0.369	0.0000	0.0000	0
2019/10/02	AL7T	07/05/2020			Index Future	799.6870	799.6870	802.6420	802.6420	0.370	0.0000	0.0000	0
2019/10/02	ALBI	07/11/2019			Index Future	690.7520	690.7520	693.8850	693.8850	0.454	0.0000	0.0000	220
2019/10/02	ALBI	06/02/2020			Index Future	703.1510	703.1510	706.3410	706.3410	0.454	0.0000	0.0000	0
2019/10/02	ALBI	07/05/2020			Index Future	716.0620	716.0620	719.3110	719.3110	0.454	0.0000	0.0000	0
2019/10/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	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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2019/10/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	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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2019/10/02	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/02	ES33	07/11/2019			Bond Future	10.9151		77.0727	10.8504	77.4491	(0.593)	0.0000	0.0000	350
2019/10/02	ES33	06/02/2020			Bond Future	11.0360		78.4561	10.9688	78.8394	(0.608)	0.0000	0.0000	0
2019/10/02	ES33	07/05/2020			Bond Future	11.1533		76.1029	11.0837	76.4932	(0.624)	0.0000	0.0000	0
2019/10/02	ES42	07/11/2019			Bond Future	11.2595		77.9953	11.1834	78.4986	(0.676)	0.0000	0.0000	4,919
2019/10/02	ES42	06/02/2020			Bond Future	11.3751		79.3952	11.2962	79.9078	(0.693)	0.0000	0.0000	0
2019/10/02	ES42	07/05/2020			Bond Future	11.4921		76.5885	11.4104	77.1104	(0.711)	0.0000	0.0000	0
2019/10/02	GOVI	07/11/2019	672.90	Call	GOVI	106,200.0000		10.6200	138,330.0000	13.8330	30.254	0	0	0
2019/10/02	GOVI	07/11/2019			GOVI	683.5200		683.5200	686.7330	686.7330	0.470	0.0000	0.0000	1,242
2019/10/02	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	GOVI	07/11/2019	672.91	Call	GOVI	106,100.0000		10.6100	138,230.0000	13.8230	30.283	0	0	0
2019/10/02	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	GOVI	07/11/2019	672.92	Call	GOVI	106,000.0000		10.6000	138,130.0000	13.8130	30.311	0	0	0
2019/10/02	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	GOVI	06/02/2020	703.15	Put	GOVI	73,600.0000		7.3600	40,890.0000	4.0890	(44.443)	0	0	0
2019/10/02	GOVI	06/02/2020			GOVI	695.7900		695.7900	699.0610	699.0610	0.470	0.0000	0.0000	0
2019/10/02	GOVI	06/02/2020	703.14	Put	GOVI	73,500.0000		7.3500	40,790.0000	4.0790	(44.503)	0	0	0
2019/10/02	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	GOVI	06/02/2020	703.13	Put	GOVI	73,400.0000		7.3400	40,690.0000	4.0690	(44.564)	0	0	0
2019/10/02	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	GOVI	07/05/2020			GOVI	708.5660		708.5660	711.8970	711.8970	0.470	0.0000	0.0000	0
2019/10/02	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	GOVI	07/05/2020	720.00	Put	GOVI	114,340.0000		11.4340	81,030.0000	8.1030	(29.132)	0	0	0
2019/10/02	GOVI	07/05/2020	719.98	Put	GOVI	114,140.0000		11.4140	80,830.0000	8.0830	(29.183)	0	0	0
2019/10/02	GOVI	07/05/2020	719.99	Put	GOVI	114,240.0000		11.4240	80,930.0000	8.0930	(29.158)	0	0	0
2019/10/02	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/02	IGOV	07/11/2019			Index Future	262.3990		262.3990	262.4190	262.4190	0.008	0.0000	0.0000	1,070
2019/10/02	IGOV	06/02/2020			Index Future	267.1740		267.1740	267.1940	267.1940	0.007	0.0000	0.0000	0
2019/10/02	IGOV	07/05/2020			Index Future	272.1430		272.1430	272.1640	272.1640	0.008	0.0000	0.0000	0
2019/10/02	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
2019/10/02	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5700	98.5700	(0.010)	0.0000	0.0000	0
2019/10/02	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	101.9900	101.9900	(0.010)	0.0000	0.0000	0
2019/10/02	IS02	21/09/2020			Interest Rate Swap	98.8200	98.8200	98.8100	98.8100	(0.010)	0.0000	0.0000	0
2019/10/02	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.4200	95.4200	(0.031)	0.0000	0.0000	0
2019/10/02	IS05	16/03/2021			Interest Rate Swap	94.4300	94.4300	94.4000	94.4000	(0.032)	0.0000	0.0000	0
2019/10/02	IS05	15/06/2021			Interest Rate Swap	93.3800	93.3800	93.3500	93.3500	(0.032)	0.0000	0.0000	0
2019/10/02	IS05	21/09/2021			Interest Rate Swap	93.3000	93.3000	93.2600	93.2600	(0.043)	0.0000	0.0000	0
2019/10/02	IS05	21/12/2021			Interest Rate Swap	95.2900	95.2900	95.2300	95.2300	(0.063)	0.0000	0.0000	51
2019/10/02	IS05	15/03/2022			Interest Rate Swap	95.2300	95.2300	95.1500	95.1500	(0.084)	0.0000	0.0000	0
2019/10/02	IS05	21/06/2022			Interest Rate Swap	96.2000	96.2000	96.1000	96.1000	(0.104)	0.0000	0.0000	0
2019/10/02	IS05	20/09/2022			Interest Rate Swap	99.9500	99.9500	99.8200	99.8200	(0.130)	0.0000	0.0000	0
2019/10/02	IS05	20/12/2022			Interest Rate Swap	101.0300	101.0300	100.8800	100.8800	(0.148)	0.0000	0.0000	0
2019/10/02	IS05	22/03/2023			Interest Rate Swap	94.1600	94.1600	93.9700	93.9700	(0.202)	0.0000	0.0000	0
2019/10/02	IS05	20/06/2023			Interest Rate Swap	100.1000	100.1000	99.8900	99.8900	(0.210)	0.0000	0.0000	0
2019/10/02	IS05	19/09/2023			Interest Rate Swap	95.3900	95.3900	95.1600	95.1600	(0.241)	0.0000	0.0000	0
2019/10/02	IS10	17/12/2025			Interest Rate Swap	90.8700	90.8700	90.4900	90.4900	(0.418)	0.0000	0.0000	0
2019/10/02	IS10	16/03/2026			Interest Rate Swap	87.7100	87.7100	87.3100	87.3100	(0.456)	0.0000	0.0000	0
2019/10/02	IS10	15/06/2026			Interest Rate Swap	86.3300	86.3300	85.9100	85.9100	(0.487)	0.0000	0.0000	0
2019/10/02	IS10	21/09/2026			Interest Rate Swap	88.4500	88.4500	88.0200	88.0200	(0.486)	0.0000	0.0000	0
2019/10/02	IS10	21/12/2026			Interest Rate Swap	92.2700	92.2700	91.8400	91.8400	(0.466)	0.0000	0.0000	0
2019/10/02	IS10	15/03/2027			Interest Rate Swap	90.7600	90.7600	90.3200	90.3200	(0.485)	0.0000	0.0000	0
2019/10/02	IS10	21/06/2027			Interest Rate Swap	92.8300	92.8300	92.4000	92.4000	(0.463)	0.0000	0.0000	0
2019/10/02	IS10	20/09/2027			Interest Rate Swap	98.3600	98.3600	97.9300	97.9300	(0.437)	0.0000	0.0000	0
2019/10/02	IS10	20/12/2027			Interest Rate Swap	98.7100	98.7100	98.2600	98.2600	(0.456)	0.0000	0.0000	0
2019/10/02	IS10	22/03/2028			Interest Rate Swap	92.0600	92.0600	91.5900	91.5900	(0.511)	0.0000	0.0000	0
2019/10/02	IS10	20/06/2028			Interest Rate Swap	99.4100	99.4100	98.9500	98.9500	(0.463)	0.0000	0.0000	0
2019/10/02	IS10	19/09/2028			Interest Rate Swap	92.8100	92.8100	92.3200	92.3200	(0.528)	0.0000	0.0000	0
2019/10/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/02	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/02	R023	07/11/2019	7.98	Call	Bond Future	1,501.3100	1.5013	1,672.1400	1.6721	11.379	0	0	0
2019/10/02	R023	07/11/2019			Bond Future	7.4663	102.3618	7.4034	102.5442	(0.844)	0.0000	0.0000	54,077
2019/10/02	R023	07/11/2019	7.99	Call	Bond Future	1,528.4600	1.5285	1,699.7600	1.6998	11.207	0	0	0
2019/10/02	R023	07/11/2019	7.98	Put	Bond Future	28.5400	0.0285	16.9500	0.0170	(40.610)	0	0	0
2019/10/02	R023	07/11/2019	7.99	Put	Bond Future	27.2900	0.0273	16.1700	0.0162	(40.748)	0	0	0
2019/10/02	R023	07/11/2019	8.00	Call	Bond Future	1,555.7100	1.5557	1,727.4500	1.7275	11.039	0	0	0
2019/10/02	R023	07/11/2019	8.00	Put	Bond Future	26.1400	0.0261	15.4600	0.0155	(40.857)	0	0	0
2019/10/02	R023	06/02/2020	7.54	Call	Bond Future	688.6000	0.6886	788.0000	0.7880	14.435	0	0	0
2019/10/02	R023	06/02/2020			Bond Future	7.4910	104.1991	7.4220	104.3850	(0.921)	0.0000	0.0000	0
2019/10/02	R023	06/02/2020	7.52	Call	Bond Future	656.4900	0.6565	753.3800	0.7534	14.759	0	0	0
2019/10/02	R023	06/02/2020	7.52	Put	Bond Future	578.4000	0.5784	489.3800	0.4894	(15.391)	0	0	0
2019/10/02	R023	06/02/2020	7.54	Put	Bond Future	556.7300	0.5567	470.2200	0.4702	(15.539)	0	0	0

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2019/10/02	R023	06/02/2020	7.53	Call	Bond Future	672.4600		0.6725	770.6000	0.7706	14.594	0	0	0
2019/10/02	R023	06/02/2020	7.53	Put	Bond Future	567.4800		0.5675	479.7100	0.4797	(15.467)	0	0	0
2019/10/02	R023	07/05/2020	6.91	Put	Bond Future	1,654.0400		1.6540	1,499.3400	1.4993	(9.353)	0	0	0
2019/10/02	R023	07/05/2020			Bond Future	7.4897		102.1796	7.4140	102.3689	(1.011)	0.0000	0.0000	0
2019/10/02	R023	07/05/2020	6.90	Call	Bond Future	186.8100		0.1868	220.2200	0.2202	17.884	0	0	0
2019/10/02	R023	07/05/2020	6.90	Put	Bond Future	1,672.5100		1.6725	1,516.6800	1.5167	(9.317)	0	0	0
2019/10/02	R023	07/05/2020	6.91	Call	Bond Future	193.7700		0.1938	228.3100	0.2283	17.825	0	0	0
2019/10/02	R023	07/05/2020	6.89	Call	Bond Future	180.0100		0.1800	212.5300	0.2125	18.066	0	0	0
2019/10/02	R023	07/05/2020	6.89	Put	Bond Future	1,691.1300		1.6911	1,534.4100	1.5344	(9.267)	0	0	0
2019/10/02	R035	07/11/2019	9.88	Call	Bond Future	2,312.1300		2.3121	2,540.6900	2.5407	9.885	0	0	0
2019/10/02	R035	07/11/2019	9.89	Call	Bond Future	2,364.5500		2.3646	2,596.1300	2.5961	9.794	0	0	0
2019/10/02	R035	07/11/2019	9.87	Put	Bond Future	713.3800		0.7134	536.4100	0.5364	(24.807)	0	0	0
2019/10/02	R035	07/11/2019	10.21	Put	Bond Future	232.2800		0.2323	152.2300	0.1522	(34.463)	0	0	3,500
2019/10/02	R035	07/11/2019			Bond Future	9.6625		95.5386	9.6093	95.9411	(0.550)	0.0000	0.0000	99,415
2019/10/02	R035	07/11/2019	9.89	Put	Bond Future	670.7800		0.6708	499.8600	0.4999	(25.481)	0	0	0
2019/10/02	R035	07/11/2019	9.87	Call	Bond Future	2,260.0700		2.2601	2,485.6000	2.4856	9.979	0	0	0
2019/10/02	R035	07/11/2019	8.92	Put	Bond Future	5,883.7000		5.8837	5,488.9000	5.4889	(6.710)	0	0	0
2019/10/02	R035	07/11/2019	8.92	Call	Bond Future	27.5900		0.0276	35.2900	0.0353	27.909	0	0	3,500
2019/10/02	R035	07/11/2019	9.52	Put	Bond Future	1,901.8600		1.9019	1,603.6300	1.6036	(15.681)	0	0	0
2019/10/02	R035	07/11/2019	9.52	Call	Bond Future	817.6700		0.8177	921.9400	0.9219	12.752	0	0	3,500
2019/10/02	R035	07/11/2019	9.88	Put	Bond Future	691.8600		0.6919	517.9200	0.5179	(25.141)	0	0	0
2019/10/02	R035	07/11/2019	10.21	Call	Bond Future	4,233.0800		4.2331	4,555.5300	4.5555	7.617	0	0	0
2019/10/02	R035	06/02/2020	9.60	Call	Bond Future	1,883.6400		1.8836	2,074.9500	2.0750	10.156	0	0	0
2019/10/02	R035	06/02/2020	9.61	Put	Bond Future	2,891.2600		2.8913	2,674.7200	2.6747	(7.489)	0	0	0
2019/10/02	R035	06/02/2020			Bond Future	9.7401		97.2535	9.6850	97.6634	(0.565)	0.0000	0.0000	0
2019/10/02	R035	06/02/2020	9.60	Put	Bond Future	2,932.0000		2.9320	2,713.3800	2.7134	(7.456)	0	0	0
2019/10/02	R035	06/02/2020	9.61	Call	Bond Future	1,918.3200		1.9183	2,111.7100	2.1117	10.081	0	0	0
2019/10/02	R035	06/02/2020	9.59	Call	Bond Future	1,849.0800		1.8491	2,038.3000	2.0383	10.233	0	0	0
2019/10/02	R035	06/02/2020	9.59	Put	Bond Future	2,972.9500		2.9730	2,752.2400	2.7522	(7.424)	0	0	0
2019/10/02	R035	07/05/2020	9.75	Call	Bond Future	3,121.8400		3.1218	3,340.4500	3.3405	7.003	0	0	5,000
2019/10/02	R035	07/05/2020	10.75	Put	Bond Future	1,299.0000		1.2990	1,216.6500	1.2167	(6.339)	0	0	5,000
2019/10/02	R035	07/05/2020	9.48	Put	Bond Future	4,646.8200		4.6468	4,410.0300	4.4100	(5.096)	0	0	0
2019/10/02	R035	07/05/2020	9.47	Call	Bond Future	2,161.5400		2.1615	2,340.6400	2.3406	8.286	0	0	0
2019/10/02	R035	07/05/2020			Bond Future	9.8090		94.5356	9.7521	94.9530	(0.580)	0.0000	0.0000	0
2019/10/02	R035	07/05/2020	9.11	Put	Bond Future	6,504.1400		6.5041	6,210.4300	6.2104	(4.516)	0	0	0
2019/10/02	R035	07/05/2020	9.11	Call	Bond Future	1,177.8300		1.1778	1,301.5700	1.3016	10.506	0	0	5,000
2019/10/02	R035	07/05/2020	9.75	Put	Bond Future	3,554.9800		3.5550	3,356.1400	3.3561	(5.593)	0	0	0
2019/10/02	R035	07/05/2020	10.75	Call	Bond Future	7,826.2100		7.8262	8,161.3100	8.1613	4.282	0	0	0
2019/10/02	R035	07/05/2020	9.48	Call	Bond Future	2,193.5000		2.1935	2,374.1600	2.3742	8.236	0	0	0
2019/10/02	R035	07/05/2020	9.47	Put	Bond Future	4,690.9000		4.6909	4,452.5500	4.4525	(5.081)	0	0	0
2019/10/02	R035	07/05/2020	9.49	Call	Bond Future	2,225.4200		2.2254	2,407.6300	2.4076	8.188	0	0	0
2019/10/02	R035	07/05/2020	9.49	Put	Bond Future	4,602.7900		4.6028	4,367.5500	4.3675	(5.111)	0	0	0
2019/10/02	R035	06/08/2020	9.00	Put	Bond Future	8,622.3500		8.6224	8,258.4900	8.2585	(4.220)	0	0	0
2019/10/02	R035	06/08/2020	9.92	Put	Bond Future	4,554.3100		4.5543	4,294.7800	4.2948	(5.699)	0	0	0
2019/10/02	R035	06/08/2020			Bond Future	9.8746		96.3135	9.8159	96.7387	(0.595)	0.0000	0.0000	0
2019/10/02	R035	06/08/2020	9.00	Call	Bond Future	1,990.7200		1.9907	2,052.0800	2.0521	3.082	0	0	24,761
2019/10/02	R035	06/08/2020	9.92	Call	Bond Future	4,880.5100		4.8805	5,046.2000	5.0462	3.395	0	0	0

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2019/10/02	R035	06/08/2020	9.93	Call	Bond Future	4,918.6500	4.9187	5,085.4000	5.0854	3.390	0	0	0
2019/10/02	R035	06/08/2020	9.91	Put	Bond Future	4,587.7300	4.5877	4,327.4700	4.3275	(5.673)	0	0	0
2019/10/02	R035	06/08/2020	8.75	Put	Bond Future	10,093.1300	10.0931	9,786.4100	9.7864	(3.039)	0	0	0
2019/10/02	R035	06/08/2020	8.75	Call	Bond Future	1,440.2300	1.4402	1,558.7300	1.5587	8.228	0	0	3,000
2019/10/02	R035	06/08/2020	9.93	Put	Bond Future	4,520.7600	4.5208	4,262.2900	4.2623	(5.717)	0	0	0
2019/10/02	R035	06/08/2020	9.91	Call	Bond Future	4,842.1600	4.8422	5,007.1200	5.0071	3.407	0	0	0
2019/10/02	R186	07/11/2019	8.94	Call	Bond Future	3,267.1500	3.2671	3,593.8400	3.5938	9.999	0	0	0
2019/10/02	R186	07/11/2019	8.23	Call	Bond Future	513.6600	0.5137	643.4600	0.6435	25.270	0	0	4,955
2019/10/02	R186	07/11/2019	8.20	Call	Bond Future	453.2600	0.4533	572.2900	0.5723	26.261	0	0	0
2019/10/02	R186	07/11/2019			Bond Future	8.3684	115.3603	8.3054	115.7173	(0.753)	0.0000	0.0000	127,262
2019/10/02	R186	07/11/2019	8.94	Put	Bond Future	95.7500	0.0957	65.4900	0.0655	(31.603)	0	0	0
2019/10/02	R186	07/11/2019	8.25	Put	Bond Future	1,228.6400	1.2286	1,008.8200	1.0088	(17.891)	0	0	3,750
2019/10/02	R186	07/11/2019	8.25	Call	Bond Future	556.8100	0.5568	693.9400	0.6939	24.628	0	0	3,750
2019/10/02	R186	07/11/2019	8.73	Call	Bond Future	2,252.4800	2.2525	2,544.4400	2.5444	12.962	0	0	0
2019/10/02	R186	07/11/2019	8.73	Put	Bond Future	232.5200	0.2325	167.5300	0.1675	(27.950)	0	0	4,955
2019/10/02	R186	07/11/2019	8.95	Call	Bond Future	3,317.4600	3.3175	3,645.2900	3.6453	9.882	0	0	0
2019/10/02	R186	07/11/2019	8.96	Put	Bond Future	87.6700	0.0877	59.6500	0.0596	(31.961)	0	0	0
2019/10/02	R186	07/11/2019	8.23	Put	Bond Future	1,299.4900	1.2995	1,072.3400	1.0723	(17.480)	0	0	0
2019/10/02	R186	07/11/2019	8.20	Put	Bond Future	1,410.3700	1.4104	1,172.4500	1.1725	(16.869)	0	0	7,500
2019/10/02	R186	07/11/2019	8.95	Put	Bond Future	91.6300	0.0916	62.5100	0.0625	(31.780)	0	0	0
2019/10/02	R186	07/11/2019	8.96	Call	Bond Future	3,367.9100	3.3679	3,696.8400	3.6968	9.767	0	0	0
2019/10/02	R186	06/02/2020	8.11	Put	Bond Future	2,599.3500	2.5994	2,326.3000	2.3263	(10.505)	0	0	0
2019/10/02	R186	06/02/2020	8.50	Call	Bond Future	1,856.6500	1.8566	2,014.6200	2.0146	8.508	0	0	0
2019/10/02	R186	06/02/2020	8.57	Call	Bond Future	2,084.9500	2.0850	2,251.2600	2.2513	7.977	0	0	0
2019/10/02	R186	06/02/2020			Bond Future	8.4226	112.1271	8.3563	112.4907	(0.787)	0.0000	0.0000	5,040
2019/10/02	R186	06/02/2020	8.11	Call	Bond Future	870.4700	0.8705	960.9800	0.9610	10.398	0	0	1,007
2019/10/02	R186	06/02/2020	8.55	Call	Bond Future	2,018.4600	2.0185	2,182.3100	2.1823	8.118	0	0	0
2019/10/02	R186	06/02/2020	8.55	Put	Bond Future	1,323.5600	1.3236	1,123.8500	1.1239	(15.089)	0	0	0
2019/10/02	R186	06/02/2020	9.00	Put	Bond Future	624.6300	0.6246	486.0800	0.4861	(22.181)	0	0	1,007
2019/10/02	R186	06/02/2020	8.50	Put	Bond Future	1,433.7900	1.4338	1,228.2000	1.2282	(14.339)	0	0	1,007
2019/10/02	R186	06/02/2020	8.57	Put	Bond Future	1,281.4800	1.2815	1,084.2300	1.0842	(15.392)	0	0	0
2019/10/02	R186	06/02/2020	9.00	Call	Bond Future	3,729.5000	3.7295	3,954.5100	3.9545	6.033	0	0	0
2019/10/02	R186	06/02/2020	8.56	Call	Bond Future	2,051.5800	2.0516	2,216.6600	2.2167	8.046	0	0	0
2019/10/02	R186	06/02/2020	8.56	Put	Bond Future	1,302.3800	1.3024	1,103.9000	1.1039	(15.240)	0	0	0
2019/10/02	R186	07/05/2020	8.28	Put	Bond Future	2,648.2300	2.6482	2,441.7200	2.4417	(7.798)	0	0	0
2019/10/02	R186	07/05/2020	8.93	Call	Bond Future	3,655.7900	3.6558	3,907.5000	3.9075	6.885	0	0	0
2019/10/02	R186	07/05/2020	8.09	Put	Bond Future	3,235.6300	3.2356	3,000.1100	3.0001	(7.279)	0	0	0
2019/10/02	R186	07/05/2020			Bond Future	8.4725	114.1861	8.4028	114.5563	(0.823)	0.0000	0.0000	0
2019/10/02	R186	07/05/2020	8.08	Call	Bond Future	1,163.6000	1.1636	1,296.7200	1.2967	11.440	0	0	0
2019/10/02	R186	07/05/2020	8.08	Put	Bond Future	3,269.1300	3.2691	3,032.0800	3.0321	(7.251)	0	0	0
2019/10/02	R186	07/05/2020	8.28	Call	Bond Future	1,622.0300	1.6220	1,785.6900	1.7857	10.090	0	0	6,000
2019/10/02	R186	07/05/2020	8.93	Put	Bond Future	1,264.5100	1.2645	1,146.0500	1.1461	(9.368)	0	0	6,000
2019/10/02	R186	07/05/2020	8.09	Call	Bond Future	1,184.3900	1.1844	1,319.0400	1.3190	11.369	0	0	0
2019/10/02	R186	07/05/2020	7.60	Put	Bond Future	5,169.0000	5.1690	4,864.3500	4.8644	(5.894)	0	0	0
2019/10/02	R186	07/05/2020	7.60	Call	Bond Future	418.0800	0.4181	483.6000	0.4836	15.672	0	0	6,000
2019/10/02	R186	07/05/2020	8.07	Call	Bond Future	1,143.0300	1.1430	1,274.6300	1.2746	11.513	0	0	0
2019/10/02	R186	07/05/2020	8.07	Put	Bond Future	3,302.8700	3.3029	3,064.3000	3.0643	(7.223)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/02	R197	07/11/2019			Bond Future	308.6175		308.6175	308.6138	308.6138	(0.001)	0.0000	0.0000	2,507
2019/10/02	R197	06/02/2020			Bond Future	306.5781		306.5781	306.5750	306.5750	(0.001)	0.0000	0.0000	40
2019/10/02	R197	07/05/2020			Bond Future	312.2801		312.2801	312.2769	312.2769	(0.001)	0.0000	0.0000	0
2019/10/02	R202	07/11/2019			Bond Future	233.3087		233.3087	233.3189	233.3189	0.004	0.0000	0.0000	9,010
2019/10/02	R202	06/02/2020			Bond Future	233.4879		233.4879	233.4988	233.4988	0.005	0.0000	0.0000	0
2019/10/02	R202	07/05/2020			Bond Future	237.8304		237.8304	237.8415	237.8415	0.005	0.0000	0.0000	0
2019/10/02	R207	07/11/2019	2.08	Put	Bond Future	830.7200		0.8307	833.1400	0.8331	0.291	0	0	0
2019/10/02	R207	07/11/2019			Bond Future	6.7227		102.4177	6.7363	102.4153	0.202	0.0000	0.0000	3,123
2019/10/02	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	R207	07/11/2019	2.07	Put	Bond Future	832.5200		0.8325	834.9400	0.8349	0.291	0	0	0
2019/10/02	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/02	R207	07/11/2019	2.06	Put	Bond Future	834.3300		0.8343	836.7500	0.8367	0.290	0	0	0
2019/10/02	R208	07/11/2019	6.83	Call	Bond Future	323.1300		0.3231	326.4200	0.3264	1.018	0	0	0
2019/10/02	R208	07/11/2019	6.82	Put	Bond Future	8.8300		0.0088	17.0300	0.0170	92.865	0	0	0
2019/10/02	R208	07/11/2019			Bond Future	6.5878		100.9943	6.5913	100.9898	0.053	0.0000	0.0000	11,057
2019/10/02	R208	07/11/2019	6.84	Call	Bond Future	335.1900		0.3352	338.0800	0.3381	0.862	0	0	0
2019/10/02	R208	07/11/2019	6.84	Put	Bond Future	6.9400		0.0069	14.3500	0.0144	106.772	0	0	0
2019/10/02	R208	07/11/2019	6.83	Put	Bond Future	7.8600		0.0079	15.6700	0.0157	99.364	0	0	0
2019/10/02	R208	07/11/2019	6.82	Call	Bond Future	311.1100		0.3111	314.7900	0.3148	1.183	0	0	0
2019/10/02	R208	06/02/2020	6.13	Put	Bond Future	347.3200		0.3473	344.4500	0.3445	(0.826)	0	0	0
2019/10/02	R208	06/02/2020	6.12	Call	Bond Future	22.5500		0.0225	15.2800	0.0153	(32.239)	0	0	0
2019/10/02	R208	06/02/2020			Bond Future	6.4285		102.8071	6.4326	102.8027	0.064	0.0000	0.0000	0
2019/10/02	R208	06/02/2020	6.13	Call	Bond Future	23.8400		0.0238	16.5400	0.0165	(30.621)	0	0	0
2019/10/02	R208	06/02/2020	6.12	Put	Bond Future	356.9000		0.3569	354.0600	0.3541	(0.796)	0	0	0
2019/10/02	R208	06/02/2020	6.14	Call	Bond Future	25.3500		0.0254	17.7600	0.0178	(29.941)	0	0	0
2019/10/02	R208	06/02/2020	6.14	Put	Bond Future	337.9700		0.3380	334.8100	0.3348	(0.935)	0	0	0
2019/10/02	R208	07/05/2020	4.81	Call	Bond Future	0.2300		0.0002	0.1300	0.0001	(43.478)	0	0	0
2019/10/02	R208	07/05/2020	4.80	Put	Bond Future	1,146.9900		1.1470	1,151.4700	1.1515	0.391	0	0	0
2019/10/02	R208	07/05/2020			Bond Future	6.1309		101.2913	6.1362	101.2867	0.087	0.0000	0.0000	0
2019/10/02	R208	07/05/2020	4.82	Call	Bond Future	0.2400		0.0002	0.1400	0.0001	(41.667)	0	0	0
2019/10/02	R208	07/05/2020	4.82	Put	Bond Future	1,129.6300		1.1296	1,134.1000	1.1341	0.396	0	0	0
2019/10/02	R208	07/05/2020	4.81	Put	Bond Future	1,138.3100		1.1383	1,142.7800	1.1428	0.393	0	0	0
2019/10/02	R208	07/05/2020	4.80	Call	Bond Future	0.2100		0.0002	0.1200	0.0001	(42.857)	0	0	0
2019/10/02	R209	07/11/2019	9.82	Call	Bond Future	1,772.9900		1.7730	1,996.8700	1.9969	12.627	0	0	0
2019/10/02	R209	07/11/2019	9.33	Call	Bond Future	351.0100		0.3510	405.9100	0.4059	15.641	0	0	8,000
2019/10/02	R209	07/11/2019	9.77	Put	Bond Future	816.0500		0.8161	617.1000	0.6171	(24.380)	0	0	8,000
2019/10/02	R209	07/11/2019			Bond Future	9.6527		72.9939	9.5899	73.4012	(0.651)	0.0000	0.0000	97,262
2019/10/02	R209	07/11/2019	9.80	Call	Bond Future	1,689.2900		1.6893	1,907.0500	1.9071	12.891	0	0	0
2019/10/02	R209	07/11/2019	9.80	Put	Bond Future	747.8300		0.7478	558.2900	0.5583	(25.345)	0	0	0
2019/10/02	R209	07/11/2019	9.50	Put	Bond Future	1,688.2900		1.6883	1,393.2200	1.3932	(17.477)	0	0	0
2019/10/02	R209	07/11/2019	9.50	Call	Bond Future	692.9400		0.6929	805.1700	0.8052	16.196	0	0	5,000
2019/10/02	R209	07/11/2019	8.92	Put	Bond Future	4,991.9900		4.9920	4,595.4900	4.5955	(7.943)	0	0	0

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2019/10/02	R209	07/11/2019	8.92	Call	Bond Future	31.0000	0.0310	41.8000	0.0418	34.839	0	0	8,000
2019/10/02	R209	07/11/2019	9.82	Put	Bond Future	705.0700	0.7051	521.6500	0.5216	(26.014)	0	0	0
2019/10/02	R209	07/11/2019	9.33	Put	Bond Future	2,477.8000	2.4778	2,125.4000	2.1254	(14.222)	0	0	0
2019/10/02	R209	07/11/2019	9.77	Call	Bond Future	1,567.1900	1.5672	1,775.5400	1.7755	13.294	0	0	0
2019/10/02	R209	07/11/2019	9.81	Call	Bond Future	1,730.9200	1.7309	1,951.7800	1.9518	12.760	0	0	0
2019/10/02	R209	07/11/2019	9.81	Put	Bond Future	726.1900	0.7262	539.7500	0.5398	(25.674)	0	0	0
2019/10/02	R209	06/02/2020	9.52	Put	Bond Future	2,777.5100	2.7775	2,539.1100	2.5391	(8.583)	0	0	0
2019/10/02	R209	06/02/2020			Bond Future	9.7185	74.3041	9.6537	74.7188	(0.667)	0.0000	0.0000	0
2019/10/02	R209	06/02/2020	9.51	Call	Bond Future	1,468.3400	1.4683	1,642.5900	1.6426	11.867	0	0	0
2019/10/02	R209	06/02/2020	9.51	Put	Bond Future	2,815.2200	2.8152	2,574.7600	2.5748	(8.541)	0	0	0
2019/10/02	R209	06/02/2020	9.52	Call	Bond Future	1,496.0600	1.4961	1,672.3700	1.6724	11.785	0	0	0
2019/10/02	R209	06/02/2020	9.50	Call	Bond Future	1,440.9200	1.4409	1,613.1100	1.6131	11.950	0	0	0
2019/10/02	R209	06/02/2020	9.50	Put	Bond Future	2,853.3200	2.8533	2,610.8000	2.6108	(8.500)	0	0	0
2019/10/02	R209	07/05/2020	9.47	Call	Bond Future	1,974.0600	1.9741	2,149.7000	2.1497	8.897	0	0	0
2019/10/02	R209	07/05/2020			Bond Future	9.7820	72.5170	9.7152	72.9393	(0.682)	0.0000	0.0000	0
2019/10/02	R209	07/05/2020	9.45	Call	Bond Future	1,918.5800	1.9186	2,091.1400	2.0911	8.994	0	0	0
2019/10/02	R209	07/05/2020	9.45	Put	Bond Future	4,054.6600	4.0547	3,804.9300	3.8049	(6.159)	0	0	0
2019/10/02	R209	07/05/2020	9.47	Put	Bond Future	3,978.9000	3.9789	3,732.2500	3.7323	(6.199)	0	0	0
2019/10/02	R209	07/05/2020	9.46	Call	Bond Future	1,946.1100	1.9461	2,120.2000	2.1202	8.946	0	0	0
2019/10/02	R209	07/05/2020	9.46	Put	Bond Future	4,016.5300	4.0165	3,768.3300	3.7683	(6.179)	0	0	0
2019/10/02	R210	07/11/2019			Bond Future	188.8348	188.8348	188.8411	188.8411	0.003	0.0000	0.0000	2,132
2019/10/02	R210	06/02/2020			Bond Future	192.2707	192.2707	192.2774	192.2774	0.004	0.0000	0.0000	0
2019/10/02	R210	07/05/2020			Bond Future	193.1965	193.1965	193.2033	193.2033	0.004	0.0000	0.0000	0
2019/10/02	R212	07/11/2019			Bond Future	162.4513	162.4513	162.4121	162.4121	(0.024)	0.0000	0.0000	7,384
2019/10/02	R212	06/02/2020			Bond Future	163.1612	163.1612	163.1217	163.1217	(0.024)	0.0000	0.0000	0
2019/10/02	R212	07/05/2020			Bond Future	166.1958	166.1958	166.1555	166.1555	(0.024)	0.0000	0.0000	0
2019/10/02	R213	07/11/2019	9.59	Put	Bond Future	329.5700	0.3296	245.2000	0.2452	(25.600)	0	0	0
2019/10/02	R213	07/11/2019	9.58	Call	Bond Future	2,382.3800	2.3824	2,687.4700	2.6875	12.806	0	0	0
2019/10/02	R213	07/11/2019			Bond Future	9.2447	85.8578	9.1815	86.2497	(0.683)	0.0000	0.0000	23,319
2019/10/02	R213	07/11/2019	9.59	Call	Bond Future	2,430.3600	2.4304	2,737.8900	2.7379	12.654	0	0	0
2019/10/02	R213	07/11/2019	9.58	Put	Bond Future	341.4500	0.3415	254.6400	0.2546	(25.424)	0	0	0
2019/10/02	R213	07/11/2019	9.60	Call	Bond Future	2,478.6300	2.4786	2,788.5500	2.7886	12.504	0	0	0
2019/10/02	R213	07/11/2019	9.60	Put	Bond Future	318.0500	0.3180	236.0700	0.2361	(25.776)	0	0	0
2019/10/02	R213	06/02/2020	9.27	Call	Bond Future	1,814.9000	1.8149	2,008.7200	2.0087	10.679	0	0	0
2019/10/02	R213	06/02/2020	9.26	Put	Bond Future	2,122.5100	2.1225	1,915.2600	1.9153	(9.764)	0	0	0
2019/10/02	R213	06/02/2020			Bond Future	9.3155	87.3990	9.2500	87.7980	(0.703)	0.0000	0.0000	0
2019/10/02	R213	06/02/2020	9.28	Call	Bond Future	1,845.9800	1.8460	2,041.7800	2.0418	10.607	0	0	0
2019/10/02	R213	06/02/2020	9.28	Put	Bond Future	2,062.1200	2.0621	1,858.8400	1.8588	(9.858)	0	0	0
2019/10/02	R213	06/02/2020	9.27	Put	Bond Future	2,092.0400	2.0920	1,886.7800	1.8868	(9.811)	0	0	0
2019/10/02	R213	06/02/2020	9.26	Call	Bond Future	1,784.3100	1.7843	1,976.1400	1.9761	10.751	0	0	0
2019/10/02	R213	07/05/2020	9.01	Put	Bond Future	3,890.4200	3.8904	3,556.5000	3.5565	(8.583)	0	0	0
2019/10/02	R213	07/05/2020	9.00	Call	Bond Future	1,632.4000	1.6324	1,703.0100	1.7030	4.326	0	0	0
2019/10/02	R213	07/05/2020			Bond Future	9.3773	85.4516	9.3096	85.8579	(0.723)	0.0000	0.0000	0
2019/10/02	R213	07/05/2020	9.01	Call	Bond Future	1,656.9000	1.6569	1,729.3100	1.7293	4.370	0	0	0
2019/10/02	R213	07/05/2020	9.00	Put	Bond Future	3,927.8100	3.9278	3,592.0900	3.5921	(8.547)	0	0	0

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2019/10/02	R213	07/05/2020	9.02	Call	Bond Future	1,681.6100	1.6816	1,755.8300	1.7558	4.414	0	0	0
2019/10/02	R213	07/05/2020	9.02	Put	Bond Future	3,853.3000	3.8533	3,521.1900	3.5212	(8.619)	0	0	0
2019/10/02	R214	07/11/2019	10.02	Put	Bond Future	895.2900	0.8953	658.7100	0.6587	(26.425)	0	0	0
2019/10/02	R214	07/11/2019			Bond Future	9.9102	71.2665	9.8370	71.7570	(0.738)	0.0000	0.0000	16,236
2019/10/02	R214	07/11/2019	10.01	Call	Bond Future	1,580.9600	1.5810	1,831.1300	1.8311	15.824	0	0	0
2019/10/02	R214	07/11/2019	10.01	Put	Bond Future	920.4200	0.9204	680.1500	0.6802	(26.104)	0	0	0
2019/10/02	R214	07/11/2019	10.02	Call	Bond Future	1,621.4500	1.6215	1,875.3100	1.8753	15.656	0	0	0
2019/10/02	R214	07/11/2019	10.00	Call	Bond Future	1,540.9400	1.5409	1,787.3300	1.7873	15.990	0	0	0
2019/10/02	R214	07/11/2019	10.00	Put	Bond Future	946.1100	0.9461	702.0600	0.7021	(25.795)	0	0	0
2019/10/02	R214	06/02/2020	9.73	Call	Bond Future	1,441.1300	1.4411	1,644.8600	1.6449	14.137	0	0	0
2019/10/02	R214	06/02/2020			Bond Future	9.9819	72.5457	9.9065	73.0452	(0.756)	0.0000	0.0000	0
2019/10/02	R214	06/02/2020	9.71	Call	Bond Future	1,384.4400	1.3844	1,583.2000	1.5832	14.357	0	0	0
2019/10/02	R214	06/02/2020	9.71	Put	Bond Future	3,211.8800	3.2119	2,911.2100	2.9112	(9.361)	0	0	0
2019/10/02	R214	06/02/2020	9.73	Put	Bond Future	3,131.5900	3.1316	2,835.8900	2.8359	(9.442)	0	0	0
2019/10/02	R214	06/02/2020	9.72	Call	Bond Future	1,412.7100	1.4127	1,613.9600	1.6140	14.246	0	0	0
2019/10/02	R214	06/02/2020	9.72	Put	Bond Future	3,171.6100	3.1716	2,873.4300	2.8734	(9.402)	0	0	0
2019/10/02	R214	07/05/2020	9.77	Put	Bond Future	4,062.5500	4.0625	3,775.0200	3.7750	(7.078)	0	0	0
2019/10/02	R214	07/05/2020			Bond Future	10.0459	70.5794	9.9683	71.0879	(0.773)	0.0000	0.0000	0
2019/10/02	R214	07/05/2020	9.76	Call	Bond Future	2,198.8100	2.1988	2,417.9800	2.4180	9.968	0	0	0
2019/10/02	R214	07/05/2020	9.76	Put	Bond Future	4,101.2500	4.1013	3,811.9200	3.8119	(7.055)	0	0	0
2019/10/02	R214	07/05/2020	9.77	Call	Bond Future	2,228.0400	2.2280	2,449.0100	2.4490	9.918	0	0	0
2019/10/02	R214	07/05/2020	9.75	Call	Bond Future	2,169.9800	2.1700	2,387.3600	2.3874	10.018	0	0	0
2019/10/02	R214	07/05/2020	9.75	Put	Bond Future	4,140.4500	4.1405	3,849.3300	3.8493	(7.031)	0	0	0
2019/10/02	R248	07/11/2019	10.02	Call	Bond Future	1,614.3200	1.6143	1,961.2500	1.9613	21.491	0	0	0
2019/10/02	R248	07/11/2019	10.01	Put	Bond Future	1,323.4000	1.3234	1,042.6300	1.0426	(21.216)	0	0	0
2019/10/02	R248	07/11/2019			Bond Future	9.9809	90.1897	9.9077	90.8117	(0.734)	0.0000	0.0000	86,811
2019/10/02	R248	07/11/2019	10.03	Call	Bond Future	1,661.2200	1.6612	2,013.7700	2.0138	21.222	0	0	0
2019/10/02	R248	07/11/2019	10.03	Put	Bond Future	1,248.7200	1.2487	979.2200	0.9792	(21.582)	0	0	0
2019/10/02	R248	07/11/2019	10.02	Put	Bond Future	1,285.5900	1.2856	1,010.4700	1.0105	(21.400)	0	0	0
2019/10/02	R248	07/11/2019	10.01	Call	Bond Future	1,568.2100	1.5682	1,909.4900	1.9095	21.762	0	0	0
2019/10/02	R248	06/02/2020	9.71	Put	Bond Future	4,388.6300	4.3886	3,985.6700	3.9857	(9.182)	0	0	0
2019/10/02	R248	06/02/2020			Bond Future	10.0545	91.8085	9.9789	92.4419	(0.752)	0.0000	0.0000	100
2019/10/02	R248	06/02/2020	9.71	Call	Bond Future	1,436.6500	1.4366	1,667.0900	1.6671	16.040	0	0	0
2019/10/02	R248	06/02/2020	9.70	Put	Bond Future	4,444.4300	4.4444	4,038.1900	4.0382	(9.140)	0	0	0
2019/10/02	R248	06/02/2020	9.72	Call	Bond Future	1,469.5000	1.4695	1,703.2200	1.7032	15.905	0	0	0
2019/10/02	R248	06/02/2020	9.72	Put	Bond Future	4,333.3800	4.3334	3,933.7000	3.9337	(9.223)	0	0	0
2019/10/02	R248	06/02/2020	9.70	Call	Bond Future	1,404.2100	1.4042	1,631.3700	1.6314	16.177	0	0	0
2019/10/02	R248	07/05/2020	9.79	Call	Bond Future	2,526.0200	2.5260	2,798.0000	2.7980	10.767	0	0	0
2019/10/02	R248	07/05/2020	9.77	Put	Bond Future	5,423.1100	5.4231	5,045.1900	5.0452	(6.969)	0	0	0
2019/10/02	R248	07/05/2020			Bond Future	10.1203	89.0542	10.0424	89.6991	(0.770)	0.0000	0.0000	0
2019/10/02	R248	07/05/2020	9.79	Put	Bond Future	5,318.9500	5.3189	4,946.0200	4.9460	(7.011)	0	0	0
2019/10/02	R248	07/05/2020	9.77	Call	Bond Future	2,456.1100	2.4561	2,723.1000	2.7231	10.870	0	0	0
2019/10/02	R248	07/05/2020	9.78	Put	Bond Future	5,370.9600	5.3710	4,995.4100	4.9954	(6.992)	0	0	0
2019/10/02	R248	07/05/2020	9.78	Call	Bond Future	2,491.0600	2.4911	2,760.4200	2.7604	10.813	0	0	0
2019/10/02	R248	06/08/2020	9.00	Put	Bond Future	12,137.3400	12.1373	11,641.3300	11.6413	(4.087)	0	0	0
2019/10/02	R248	06/08/2020	10.20	Call	Bond Future	5,484.9100	5.4849	5,751.6500	5.7516	4.863	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
2019/10/02	R248	06/08/2020			Bond Future	10.1832	90.7290	10.1029	91.3859	(0.788)	0.0000	0.0000	0
2019/10/02	R248	06/08/2020	9.25	Put	Bond Future	10,327.3700	10.3274	9,771.1800	9.7712	(5.386)	0	0	0
2019/10/02	R248	06/08/2020	9.25	Call	Bond Future	2,121.9000	2.1219	2,222.5600	2.2226	4.744	0	0	20,640
2019/10/02	R248	06/08/2020	10.18	Call	Bond Future	5,400.2900	5.4003	5,663.7700	5.6638	4.879	0	0	0
2019/10/02	R248	06/08/2020	10.18	Put	Bond Future	5,426.3200	5.4263	5,032.9500	5.0330	(7.249)	0	0	0
2019/10/02	R248	06/08/2020	9.00	Call	Bond Future	1,505.8400	1.5058	1,666.6800	1.6667	10.681	0	0	3,000
2019/10/02	R248	06/08/2020	10.20	Put	Bond Future	5,348.4900	5.3485	4,958.3800	4.9584	(7.294)	0	0	0
2019/10/02	R248	06/08/2020	10.19	Call	Bond Future	5,442.5300	5.4425	5,707.6400	5.7076	4.871	0	0	0
2019/10/02	R248	06/08/2020	10.19	Put	Bond Future	5,387.2700	5.3873	4,995.5300	4.9955	(7.272)	0	0	0

Total **1095516**