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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/10/2019 TO 09/10/2019

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
2019/10/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	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
2019/10/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	2025	07/11/2019			Bond Future	137.7606	137.7606	137.7968	137.7968	0.026	0.0000	0.0000	1,461
2019/10/09	2025	06/02/2020			Bond Future	138.7938	138.7938	138.8311	138.8311	0.027	0.0000	0.0000	0
2019/10/09	2025	07/05/2020			Bond Future	141.3751	141.3751	141.4130	141.4130	0.027	0.0000	0.0000	0
2019/10/09	2029	07/11/2019			Bond Future	102.5155	102.5155	102.2576	102.2576	(0.252)	0.0000	0.0000	4,410
2019/10/09	2029	06/02/2020			Bond Future	104.3812	104.3812	104.1190	104.1190	(0.251)	0.0000	0.0000	0
2019/10/09	2029	07/05/2020			Bond Future	105.2100	105.2100	104.9426	104.9426	(0.254)	0.0000	0.0000	0
2019/10/09	2030	07/11/2019	9.49	Put	Bond Future	111.6600	0.1117	88.6800	0.0887	(20.580)	0	0	0
2019/10/09	2030	07/11/2019	9.30	Put	Bond Future	259.1200	0.2591	211.3500	0.2114	(18.435)	0	0	2,750
2019/10/09	2030	07/11/2019	9.20	Put	Bond Future	392.6200	0.3926	324.8700	0.3249	(17.256)	0	0	2,750
2019/10/09	2030	07/11/2019	8.40	Put	Bond Future	3,742.2600	3.7423	3,459.9400	3.4599	(7.544)	0	0	0
2019/10/09	2030	07/11/2019	9.76	Put	Bond Future	30.0400	0.0300	23.1000	0.0231	(23.103)	0	0	5,500
2019/10/09	2030	07/11/2019			Bond Future	8.9713	95.8294	8.9237	96.1305	(0.530)	0.0000	0.0000	72,953
2019/10/09	2030	07/11/2019	9.48	Call	Bond Future	3,260.2500	3.2602	3,537.4300	3.5374	8.502	0	0	0
2019/10/09	2030	07/11/2019	9.48	Put	Bond Future	116.9500	0.1170	93.0000	0.0930	(20.479)	0	0	0
2019/10/09	2030	07/11/2019	9.30	Call	Bond Future	2,306.5000	2.3065	2,559.8600	2.5599	10.985	0	0	0
2019/10/09	2030	07/11/2019	8.60	Put	Bond Future	2,542.0900	2.5421	2,295.6100	2.2956	(9.696)	0	0	0
2019/10/09	2030	07/11/2019	8.60	Call	Bond Future	156.7100	0.1567	211.3600	0.2114	34.873	0	0	5,500
2019/10/09	2030	07/11/2019	9.10	Put	Bond Future	580.8200	0.5808	487.7200	0.4877	(16.029)	0	0	0
2019/10/09	2030	07/11/2019	9.10	Call	Bond Future	1,389.7900	1.3898	1,597.8200	1.5978	14.968	0	0	5,500
2019/10/09	2030	07/11/2019	9.49	Call	Bond Future	3,315.3400	3.3153	3,593.4900	3.5935	8.390	0	0	0
2019/10/09	2030	07/11/2019	9.20	Call	Bond Future	1,823.5500	1.8235	2,056.9300	2.0569	12.798	0	0	0
2019/10/09	2030	07/11/2019	9.25	Call	Bond Future	2,058.8300	2.0588	2,303.0100	2.3030	11.860	0	0	0
2019/10/09	2030	07/11/2019	9.85	Put	Bond Future	18.6100	0.0186	14.1300	0.0141	(24.073)	0	0	2,500
2019/10/09	2030	07/11/2019	8.40	Call	Bond Future	38.6200	0.0386	57.4300	0.0574	48.705	0	0	0
2019/10/09	2030	07/11/2019	8.57	Put	Bond Future	2,711.0200	2.7110	2,457.3700	2.4574	(9.356)	0	0	0
2019/10/09	2030	07/11/2019	9.76	Call	Bond Future	4,843.7400	4.8437	5,137.9300	5.1379	6.074	0	0	0
2019/10/09	2030	07/11/2019	9.47	Call	Bond Future	3,205.3400	3.2053	3,481.5100	3.4815	8.616	0	0	0
2019/10/09	2030	07/11/2019	9.47	Put	Bond Future	122.4600	0.1225	97.5000	0.0975	(20.382)	0	0	0
2019/10/09	2030	07/11/2019	9.25	Put	Bond Future	318.9900	0.3190	262.0400	0.2620	(17.853)	0	0	5,333
2019/10/09	2030	07/11/2019	9.35	Call	Bond Future	2,562.8000	2.5628	2,824.1500	2.8242	10.198	0	0	0
2019/10/09	2030	07/11/2019	9.35	Put	Bond Future	209.2400	0.2092	169.4600	0.1695	(19.012)	0	0	2,500
2019/10/09	2030	07/11/2019	9.85	Call	Bond Future	5,360.4900	5.3605	5,657.1400	5.6571	5.534	0	0	0
2019/10/09	2030	07/11/2019	8.95	Call	Bond Future	849.7300	0.8497	1,012.1900	1.0122	19.119	0	0	0
2019/10/09	2030	07/11/2019	8.95	Put	Bond Future	984.1500	0.9842	845.4800	0.8455	(14.090)	0	0	5,000
2019/10/09	2030	07/11/2019	8.57	Call	Bond Future	129.4100	0.1294	176.8900	0.1769	36.690	0	0	0
2019/10/09	2030	07/11/2019	9.12	Put	Bond Future	538.4400	0.5384	450.8000	0.4508	(16.277)	0	0	0
2019/10/09	2030	07/11/2019	9.12	Call	Bond Future	1,472.2400	1.4722	1,685.7300	1.6857	14.501	0	0	0
2019/10/09	2030	07/11/2019	9.70	Call	Bond Future	4,499.8900	4.4999	4,791.8500	4.7919	6.488	0	0	0
2019/10/09	2030	07/11/2019	9.70	Put	Bond Future	40.6600	0.0407	31.4900	0.0315	(22.553)	0	0	0
2019/10/09	2030	06/02/2020	8.40	Call	Bond Future	439.5800	0.4396	526.1300	0.5261	19.689	0	0	5,820
2019/10/09	2030	06/02/2020	9.15	Put	Bond Future	1,565.9500	1.5659	1,471.9300	1.4719	(6.004)	0	0	0
2019/10/09	2030	06/02/2020	9.14	Call	Bond Future	2,251.7700	2.2518	2,463.0900	2.4631	9.385	0	0	0

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2019/10/09	2030	06/02/2020			Bond Future		9.0329	93.5411	8.9835	93.8479	0.0000	0.0000	0	
2019/10/09	2030	06/02/2020	9.00	Put	Bond Future	1,983.4800		1.9835	1,866.9600	1.8670	(5.875)	0	0	0
2019/10/09	2030	06/02/2020	9.00	Call	Bond Future	1,779.5300		1.7795	1,969.7800	1.9698	10.691	0	0	5,820
2019/10/09	2030	06/02/2020	8.40	Put	Bond Future	4,470.2000		4.4702	4,249.9800	4.2500	(4.926)	0	0	0
2019/10/09	2030	06/02/2020	9.15	Call	Bond Future	2,287.6700		2.2877	2,500.4200	2.5004	9.300	0	0	0
2019/10/09	2030	06/02/2020	9.14	Put	Bond Future	1,591.3900		1.5914	1,495.9400	1.4959	(5.998)	0	0	0
2019/10/09	2030	06/02/2020	9.16	Call	Bond Future	2,323.8500		2.3238	2,538.0000	2.5380	9.215	0	0	0
2019/10/09	2030	06/02/2020	9.16	Put	Bond Future	1,540.8500		1.5409	1,448.2300	1.4482	(6.011)	0	0	0
2019/10/09	2030	07/05/2020	8.79	Call	Bond Future	1,658.1900		1.6582	1,903.9900	1.9040	14.823	0	0	0
2019/10/09	2030	07/05/2020	8.78	Put	Bond Future	3,563.6500		3.5637	3,496.2300	3.4962	(1.892)	0	0	0
2019/10/09	2030	07/05/2020			Bond Future		9.0939	95.2587	9.0426	95.5710	(0.564)	0.0000	0.0000	0
2019/10/09	2030	07/05/2020	8.80	Call	Bond Future	1,684.4100		1.6844	1,931.1300	1.9311	14.647	0	0	0
2019/10/09	2030	07/05/2020	8.80	Put	Bond Future	3,491.5100		3.4915	3,425.9500	3.4260	(1.878)	0	0	0
2019/10/09	2030	07/05/2020	8.79	Put	Bond Future	3,527.5800		3.5276	3,461.1000	3.4611	(1.885)	0	0	0
2019/10/09	2030	07/05/2020	8.78	Call	Bond Future	1,631.9200		1.6319	1,876.7800	1.8768	15.004	0	0	0
2019/10/09	2032	07/11/2019	9.71	Call	Bond Future	2,885.4400		2.8854	3,201.9700	3.2020	10.970	0	0	0
2019/10/09	2032	07/11/2019	9.70	Put	Bond Future	225.6800		0.2257	212.4400	0.2124	(5.867)	0	0	0
2019/10/09	2032	07/11/2019			Bond Future		9.3134	93.2330	9.2657	93.5615	(0.512)	0.0000	0.0000	48,565
2019/10/09	2032	07/11/2019	9.72	Call	Bond Future	2,941.9700		2.9420	3,259.6100	3.2596	10.797	0	0	0
2019/10/09	2032	07/11/2019	9.72	Put	Bond Future	206.5100		0.2065	195.6100	0.1956	(5.278)	0	0	0
2019/10/09	2032	07/11/2019	9.71	Put	Bond Future	215.9100		0.2159	203.9000	0.2039	(5.563)	0	0	0
2019/10/09	2032	07/11/2019	9.70	Call	Bond Future	2,829.2200		2.8292	3,144.5200	3.1445	11.144	0	0	0
2019/10/09	2032	06/02/2020	9.40	Put	Bond Future	2,017.1400		2.0171	1,910.7900	1.9108	(5.272)	0	0	0
2019/10/09	2032	06/02/2020			Bond Future		9.3814	94.9069	9.3319	95.2416	(0.527)	0.0000	0.0000	0
2019/10/09	2032	06/02/2020	9.39	Call	Bond Future	2,106.7700		2.1068	2,333.4500	2.3334	10.760	0	0	0
2019/10/09	2032	06/02/2020	9.39	Put	Bond Future	2,048.5100		2.0485	1,940.5200	1.9405	(5.272)	0	0	0
2019/10/09	2032	06/02/2020	9.40	Call	Bond Future	2,142.8400		2.1428	2,371.1600	2.3712	10.655	0	0	0
2019/10/09	2032	06/02/2020	9.38	Call	Bond Future	2,070.8000		2.0708	2,295.8200	2.2958	10.866	0	0	0
2019/10/09	2032	06/02/2020	9.38	Put	Bond Future	2,080.0500		2.0800	1,970.4000	1.9704	(5.272)	0	0	0
2019/10/09	2032	07/05/2020	9.19	Call	Bond Future	2,084.6400		2.0846	2,296.6200	2.2966	10.169	0	0	0
2019/10/09	2032	07/05/2020			Bond Future		9.4470	92.4895	9.3958	92.8302	(0.542)	0.0000	0.0000	0
2019/10/09	2032	07/05/2020	9.17	Call	Bond Future	2,024.5100		2.0245	2,233.7000	2.2337	10.333	0	0	0
2019/10/09	2032	07/05/2020	9.17	Put	Bond Future	3,889.0700		3.8891	3,757.5700	3.7576	(3.381)	0	0	0
2019/10/09	2032	07/05/2020	9.19	Put	Bond Future	3,812.8200		3.8128	3,684.1100	3.6841	(3.376)	0	0	0
2019/10/09	2032	07/05/2020	9.18	Call	Bond Future	2,054.3200		2.0543	2,264.9100	2.2649	10.251	0	0	0
2019/10/09	2032	07/05/2020	9.18	Put	Bond Future	3,850.6500		3.8506	3,720.5500	3.7206	(3.379)	0	0	0
2019/10/09	2033	07/11/2019			Bond Future		102.5780	102.5780	102.5828	102.5828	0.005	0.0000	0.0000	6,260
2019/10/09	2033	06/02/2020			Bond Future		104.4449	104.4449	104.4500	104.4500	0.005	0.0000	0.0000	0
2019/10/09	2033	07/05/2020			Bond Future		105.1917	105.1917	105.1969	105.1969	0.005	0.0000	0.0000	0
2019/10/09	2037	07/11/2019	9.97	Call	Bond Future	2,380.0700		2.3801	2,698.7000	2.6987	13.387	0	0	0
2019/10/09	2037	07/11/2019			Bond Future		9.7194	92.2797	9.6666	92.6849	(0.543)	0.0000	0.0000	68,518
2019/10/09	2037	07/11/2019	9.95	Call	Bond Future	2,270.4200		2.2704	2,583.4000	2.5834	13.785	0	0	0
2019/10/09	2037	07/11/2019	9.95	Put	Bond Future	532.7800		0.5328	440.5700	0.4406	(17.307)	0	0	0
2019/10/09	2037	07/11/2019	9.97	Put	Bond Future	494.1400		0.4941	407.5800	0.4076	(17.517)	0	0	0
2019/10/09	2037	07/11/2019	9.96	Call	Bond Future	2,324.9900		2.3250	2,640.8300	2.6408	13.585	0	0	0

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2019/10/09	2037	07/11/2019	9.96	Put	Bond Future	513.1600	0.5132	423.8100	0.4238	(17.412)	0	0	0
2019/10/09	2037	06/02/2020	9.67	Call	Bond Future	1,968.4900	1.9685	2,221.1100	2.2211	12.833	0	0	0
2019/10/09	2037	06/02/2020	9.66	Put	Bond Future	2,920.7100	2.9207	2,758.5300	2.7585	(5.553)	0	0	0
2019/10/09	2037	06/02/2020			Bond Future	9.7900	89.6774	9.7354	90.0900	(0.557)	0.0000	0.0000	0
2019/10/09	2037	06/02/2020	9.68	Call	Bond Future	2,004.3800	2.0044	2,259.1300	2.2591	12.710	0	0	0
2019/10/09	2037	06/02/2020	9.68	Put	Bond Future	2,839.0700	2.8391	2,681.1600	2.6812	(5.562)	0	0	0
2019/10/09	2037	06/02/2020	9.67	Put	Bond Future	2,879.6700	2.8797	2,719.6300	2.7196	(5.558)	0	0	0
2019/10/09	2037	06/02/2020	9.66	Call	Bond Future	1,932.9400	1.9329	2,183.4200	2.1834	12.958	0	0	0
2019/10/09	2037	07/05/2020	9.60	Put	Bond Future	4,333.5800	4.3336	4,275.5200	4.2755	(1.340)	0	0	0
2019/10/09	2037	07/05/2020	9.59	Call	Bond Future	2,335.6200	2.3356	2,696.4400	2.6964	15.449	0	0	0
2019/10/09	2037	07/05/2020			Bond Future	9.8598	91.3240	9.8035	91.7441	(0.571)	0.0000	0.0000	0
2019/10/09	2037	07/05/2020	9.60	Call	Bond Future	2,369.3900	2.3694	2,731.4800	2.7315	15.282	0	0	0
2019/10/09	2037	07/05/2020	9.59	Put	Bond Future	4,376.6900	4.3767	4,317.3600	4.3174	(1.356)	0	0	0
2019/10/09	2037	07/05/2020	9.61	Call	Bond Future	2,403.4100	2.4034	2,766.4700	2.7665	15.106	0	0	0
2019/10/09	2037	07/05/2020	9.61	Put	Bond Future	4,290.8100	4.2908	4,233.7200	4.2337	(1.331)	0	0	0
2019/10/09	2038	07/11/2019			Bond Future	120.6258	120.6258	120.8045	120.8045	0.148	0.0000	0.0000	21,883
2019/10/09	2038	06/02/2020			Bond Future	121.1631	121.1631	121.3452	121.3452	0.150	0.0000	0.0000	0
2019/10/09	2038	07/05/2020			Bond Future	123.4164	123.4164	123.6018	123.6018	0.150	0.0000	0.0000	0
2019/10/09	2040	07/11/2019	10.04	Put	Bond Future	706.9600	0.7070	590.5100	0.5905	(16.472)	0	0	0
2019/10/09	2040	07/11/2019	10.03	Call	Bond Future	1,984.3100	1.9843	2,297.3100	2.2973	15.774	0	0	0
2019/10/09	2040	07/11/2019	9.80	Put	Bond Future	1,562.1600	1.5622	1,345.3900	1.3454	(13.876)	0	0	0
2019/10/09	2040	07/11/2019	9.30	Put	Bond Future	4,942.2000	4.9422	4,540.5300	4.5405	(8.127)	0	0	0
2019/10/09	2040	07/11/2019			Bond Future	9.8750	94.9184	9.8221	95.3514	(0.535)	0.0000	0.0000	45,596
2019/10/09	2040	07/11/2019	10.04	Call	Bond Future	2,038.1500	2.0381	2,354.6700	2.3547	15.530	0	0	0
2019/10/09	2040	07/11/2019	10.03	Put	Bond Future	732.9200	0.7329	612.9500	0.6130	(16.369)	0	0	0
2019/10/09	2040	07/11/2019	9.80	Call	Bond Future	947.0600	0.9471	1,163.2600	1.1633	22.829	0	0	1,260
2019/10/09	2040	07/11/2019	9.30	Call	Bond Future	54.6900	0.0547	85.9900	0.0860	57.232	0	0	1,260
2019/10/09	2040	07/11/2019	10.05	Call	Bond Future	2,092.6100	2.0926	2,412.5900	2.4126	15.291	0	0	0
2019/10/09	2040	07/11/2019	10.05	Put	Bond Future	681.7400	0.6817	568.7500	0.5688	(16.574)	0	0	0
2019/10/09	2040	06/02/2020	9.00	Put	Bond Future	8,346.6400	8.3466	7,978.1000	7.9781	(4.415)	0	0	0
2019/10/09	2040	06/02/2020	9.76	Call	Bond Future	1,825.6600	1.8257	2,085.2800	2.0853	14.221	0	0	0
2019/10/09	2040	06/02/2020			Bond Future	9.9473	92.1128	9.8927	92.5537	(0.549)	0.0000	0.0000	0
2019/10/09	2040	06/02/2020	8.40	Put	Bond Future	13,932.5800	13.9326	13,502.9600	13.5030	(3.084)	0	0	0
2019/10/09	2040	06/02/2020	8.40	Call	Bond Future	16.9100	0.0169	28.2200	0.0282	66.884	0	0	0
2019/10/09	2040	06/02/2020	9.74	Call	Bond Future	1,753.7300	1.7537	2,008.4700	2.0085	14.526	0	0	0
2019/10/09	2040	06/02/2020	9.74	Put	Bond Future	3,446.6400	3.4466	3,260.4500	3.2605	(5.402)	0	0	0
2019/10/09	2040	06/02/2020	9.00	Call	Bond Future	193.0300	0.1930	265.4200	0.2654	37.502	0	0	0
2019/10/09	2040	06/02/2020	9.76	Put	Bond Future	3,353.1300	3.3531	3,171.8200	3.1718	(5.407)	0	0	0
2019/10/09	2040	06/02/2020	9.75	Call	Bond Future	1,790.2200	1.7902	2,047.4200	2.0474	14.367	0	0	0
2019/10/09	2040	06/02/2020	9.75	Put	Bond Future	3,400.3500	3.4004	3,216.6200	3.2166	(5.403)	0	0	0
2019/10/09	2040	07/05/2020	9.75	Put	Bond Future	4,752.1700	4.7522	4,593.5700	4.5936	(3.337)	0	0	0
2019/10/09	2040	07/05/2020	9.74	Call	Bond Future	2,539.9400	2.5399	2,828.5100	2.8285	11.361	0	0	0
2019/10/09	2040	07/05/2020			Bond Future	10.0189	93.8041	9.9626	94.2531	(0.562)	0.0000	0.0000	0
2019/10/09	2040	07/05/2020	9.75	Call	Bond Future	2,576.0600	2.5761	2,866.4300	2.8664	11.272	0	0	0
2019/10/09	2040	07/05/2020	9.74	Put	Bond Future	4,798.5300	4.7985	4,638.1300	4.6381	(3.343)	0	0	0
2019/10/09	2040	07/05/2020	9.73	Call	Bond Future	2,504.0700	2.5041	2,790.8400	2.7908	11.452	0	0	0

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2019/10/09	2040	07/05/2020	9.73	Put	Bond Future	4,845.2600	4.8453	4,683.0600	4.6831	(3.348)	0	0	0
2019/10/09	2044	07/11/2019	10.07	Put	Bond Future	810.7400	0.8107	682.1900	0.6822	(15.856)	0	0	0
2019/10/09	2044	07/11/2019	9.74	Put	Bond Future	2,229.3200	2.2293	1,956.1200	1.9561	(12.255)	0	0	0
2019/10/09	2044	07/11/2019	10.52	Call	Bond Future	4,780.8800	4.7809	5,192.5200	5.1925	8.610	0	0	0
2019/10/09	2044	07/11/2019			Bond Future	9.9343	91.6645	9.8815	92.1036	(0.531)	0.0000	0.0000	38,208
2019/10/09	2044	07/11/2019	10.06	Call	Bond Future	1,870.6400	1.8706	2,177.4200	2.1774	16.400	0	0	0
2019/10/09	2044	07/11/2019	10.06	Put	Bond Future	839.4700	0.8395	707.2100	0.7072	(15.755)	0	0	0
2019/10/09	2044	07/11/2019	10.52	Put	Bond Future	141.3400	0.1413	113.9400	0.1139	(19.386)	0	0	328
2019/10/09	2044	07/11/2019	10.07	Call	Bond Future	1,923.1000	1.9231	2,233.5900	2.2336	16.145	0	0	0
2019/10/09	2044	07/11/2019	9.19	Call	Bond Future	14.3500	0.0144	25.3400	0.0253	76.585	0	0	328
2019/10/09	2044	07/11/2019	9.74	Call	Bond Future	595.0400	0.5950	760.8800	0.7609	27.870	0	0	328
2019/10/09	2044	07/11/2019	10.05	Call	Bond Future	1,818.8600	1.8189	2,121.8600	2.1219	16.659	0	0	0
2019/10/09	2044	07/11/2019	10.05	Put	Bond Future	869.0000	0.8690	732.9600	0.7330	(15.655)	0	0	0
2019/10/09	2044	07/11/2019	9.19	Put	Bond Future	6,554.0500	6.5540	6,126.0000	6.1260	(6.531)	0	0	0
2019/10/09	2044	06/02/2020	9.74	Call	Bond Future	1,606.5300	1.6065	1,855.2900	1.8553	15.484	0	0	328
2019/10/09	2044	06/02/2020	10.78	Put	Bond Future	822.3600	0.8224	786.9100	0.7869	(4.311)	0	0	328
2019/10/09	2044	06/02/2020	9.77	Put	Bond Future	3,663.2300	3.6632	3,472.2500	3.4723	(5.213)	0	0	0
2019/10/09	2044	06/02/2020			Bond Future	10.0046	88.9258	9.9502	89.3729	(0.544)	0.0000	0.0000	0
2019/10/09	2044	06/02/2020	9.09	Put	Bond Future	8,263.0800	8.2631	7,896.2200	7.8962	(4.440)	0	0	0
2019/10/09	2044	06/02/2020	9.09	Call	Bond Future	226.1500	0.2261	306.4400	0.3064	35.503	0	0	328
2019/10/09	2044	06/02/2020	9.74	Put	Bond Future	3,815.1100	3.8151	3,616.7200	3.6167	(5.200)	0	0	0
2019/10/09	2044	06/02/2020	9.77	Call	Bond Future	1,709.5900	1.7096	1,965.7600	1.9658	14.984	0	0	0
2019/10/09	2044	06/02/2020	10.78	Call	Bond Future	6,801.2100	6.8012	7,212.9100	7.2129	6.053	0	0	0
2019/10/09	2044	06/02/2020	9.78	Call	Bond Future	1,744.0700	1.7441	2,002.7400	2.0027	14.831	0	0	0
2019/10/09	2044	06/02/2020	9.76	Put	Bond Future	3,713.7900	3.7138	3,520.3000	3.5203	(5.210)	0	0	0
2019/10/09	2044	06/02/2020	9.78	Put	Bond Future	3,612.9900	3.6130	3,424.5100	3.4245	(5.217)	0	0	0
2019/10/09	2044	06/02/2020	9.76	Call	Bond Future	1,675.3000	1.6753	1,928.9600	1.9290	15.141	0	0	0
2019/10/09	2044	07/05/2020	9.33	Call	Bond Future	1,081.3300	1.0813	1,391.0600	1.3911	28.643	0	0	100
2019/10/09	2044	07/05/2020	9.98	Call	Bond Future	3,216.8100	3.2168	3,640.3000	3.6403	13.165	0	0	100
2019/10/09	2044	07/05/2020	9.26	Call	Bond Future	925.4500	0.9255	1,212.6200	1.2126	31.030	0	0	556
2019/10/09	2044	07/05/2020	9.81	Call	Bond Future	2,552.5200	2.5525	2,961.9300	2.9619	16.039	0	0	0
2019/10/09	2044	07/05/2020	9.79	Put	Bond Future	4,824.6000	4.8246	4,776.5900	4.7766	(0.995)	0	0	0
2019/10/09	2044	07/05/2020			Bond Future	10.0741	90.5586	10.0180	91.0139	(0.557)	0.0000	0.0000	0
2019/10/09	2044	07/05/2020	9.33	Put	Bond Future	7,448.3200	7.4483	7,302.7700	7.3028	(1.954)	0	0	0
2019/10/09	2044	07/05/2020	9.81	Put	Bond Future	4,729.1900	4.7292	4,683.3200	4.6833	(0.970)	0	0	0
2019/10/09	2044	07/05/2020	9.79	Call	Bond Future	2,479.5000	2.4795	2,886.7700	2.8868	16.425	0	0	0
2019/10/09	2044	07/05/2020	9.98	Put	Bond Future	3,982.4800	3.9825	3,950.6900	3.9507	(0.798)	0	0	0
2019/10/09	2044	07/05/2020	11.09	Call	Bond Future	8,852.1500	8.8522	9,359.4300	9.3594	5.731	0	0	0
2019/10/09	2044	07/05/2020	9.26	Put	Bond Future	7,930.1800	7.9302	7,762.0700	7.7621	(2.120)	0	0	0
2019/10/09	2044	07/05/2020	9.91	Put	Bond Future	4,276.5100	4.2765	4,239.6800	4.2397	(0.861)	0	0	0
2019/10/09	2044	07/05/2020	9.80	Put	Bond Future	4,776.5600	4.7766	4,729.7700	4.7298	(0.980)	0	0	0
2019/10/09	2044	07/05/2020	11.09	Put	Bond Future	1,247.1000	1.2471	1,299.1000	1.2991	4.170	0	0	100
2019/10/09	2044	07/05/2020	9.91	Call	Bond Future	2,934.3000	2.9343	3,352.7500	3.3527	14.261	0	0	556
2019/10/09	2044	07/05/2020	11.02	Call	Bond Future	8,451.8700	8.4519	8,990.8300	8.9908	6.377	0	0	0
2019/10/09	2044	07/05/2020	11.02	Put	Bond Future	1,334.6900	1.3347	1,418.3700	1.4184	6.270	0	0	556
2019/10/09	2044	07/05/2020	9.80	Call	Bond Future	2,515.7400	2.5157	2,924.2300	2.9242	16.237	0	0	0
2019/10/09	2044	06/08/2020	9.01	Call	Bond Future	1,169.3400	1.1693	1,248.6300	1.2486	6.781	0	0	140

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2019/10/09	2044	06/08/2020	9.66	Call	Bond Future	2,795.9900	2.7960	2,956.1200	2.9561	5.727	0	0	140
2019/10/09	2044	06/08/2020	9.88	Call	Bond Future	3,567.2300	3.5672	3,756.8400	3.7568	5.315	0	0	0
2019/10/09	2044	06/08/2020			Bond Future	10.1420	87.8765	10.0841	88.3402	(0.571)	0.0000	0.0000	0
2019/10/09	2044	06/08/2020	9.86	Call	Bond Future	3,493.4400	3.4934	3,680.3800	3.6804	5.351	0	0	0
2019/10/09	2044	06/08/2020	9.86	Put	Bond Future	5,791.0000	5.7910	5,514.2400	5.5142	(4.779)	0	0	0
2019/10/09	2044	06/08/2020	9.01	Put	Bond Future	11,028.0200	11.0280	10,643.6100	10.6436	(3.486)	0	0	0
2019/10/09	2044	06/08/2020	9.66	Put	Bond Future	6,784.0900	6.7841	6,480.5200	6.4805	(4.475)	0	0	0
2019/10/09	2044	06/08/2020	9.88	Put	Bond Future	5,698.5700	5.6986	5,424.4800	5.4245	(4.810)	0	0	0
2019/10/09	2044	06/08/2020	10.93	Call	Bond Future	8,307.4700	8.3075	8,621.3600	8.6214	3.778	0	0	0
2019/10/09	2044	06/08/2020	10.93	Put	Bond Future	2,381.9700	2.3820	2,232.1600	2.2322	(6.289)	0	0	140
2019/10/09	2044	06/08/2020	9.87	Call	Bond Future	3,530.2400	3.5302	3,718.5200	3.7185	5.333	0	0	0
2019/10/09	2044	06/08/2020	9.87	Put	Bond Future	5,744.6300	5.7446	5,469.2100	5.4692	(4.794)	0	0	0
2019/10/09	2046	07/11/2019			Bond Future	111.5107	111.5107	111.2115	111.2115	(0.268)	0.0000	0.0000	17,994
2019/10/09	2046	06/02/2020			Bond Future	113.5401	113.5401	113.2358	113.2358	(0.268)	0.0000	0.0000	0
2019/10/09	2046	07/05/2020			Bond Future	113.9035	113.9035	113.5934	113.5934	(0.272)	0.0000	0.0000	0
2019/10/09	2050	07/11/2019			Bond Future	115.9133	115.9133	115.9191	115.9191	0.005	0.0000	0.0000	12,916
2019/10/09	2050	06/02/2020			Bond Future	116.1876	116.1876	116.1936	116.1936	0.005	0.0000	0.0000	0
2019/10/09	2050	07/05/2020			Bond Future	118.3483	118.3483	118.3544	118.3544	0.005	0.0000	0.0000	0
2019/10/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	AL37	07/11/2019			Index Future	666.5550	666.5550	667.3620	667.3620	0.121	0.0000	0.0000	0
2019/10/09	AL37	06/02/2020			Index Future	678.5230	678.5230	679.3460	679.3460	0.121	0.0000	0.0000	0
2019/10/09	AL37	07/05/2020			Index Future	690.9810	690.9810	691.8180	691.8180	0.121	0.0000	0.0000	0
2019/10/09	AL7T	07/11/2019			Index Future	774.9820	774.9820	776.9730	776.9730	0.257	0.0000	0.0000	120
2019/10/09	AL7T	06/02/2020			Index Future	788.8970	788.8970	790.9240	790.9240	0.257	0.0000	0.0000	0
2019/10/09	AL7T	07/05/2020			Index Future	803.3810	803.3810	805.4450	805.4450	0.257	0.0000	0.0000	0
2019/10/09	ALBI	07/11/2019			Index Future	694.1550	694.1550	696.5340	696.5340	0.343	0.0000	0.0000	214
2019/10/09	ALBI	06/02/2020			Index Future	706.6190	706.6190	709.0410	709.0410	0.343	0.0000	0.0000	0
2019/10/09	ALBI	07/05/2020			Index Future	719.5930	719.5930	722.0590	722.0590	0.343	0.0000	0.0000	0
2019/10/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	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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2019/10/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	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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2019/10/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/09	ES33	07/11/2019			Bond Future	10.8352	77.5379	10.7808	77.8565	(0.502)	0.0000	0.0000	350
2019/10/09	ES33	06/02/2020			Bond Future	10.9530	78.9300	10.8966	79.2546	(0.515)	0.0000	0.0000	0
2019/10/09	ES33	07/05/2020			Bond Future	11.0673	76.5854	11.0089	76.9158	(0.528)	0.0000	0.0000	0
2019/10/09	ES42	07/11/2019			Bond Future	11.1886	78.4635	11.1344	78.8250	(0.484)	0.0000	0.0000	4,919
2019/10/09	ES42	06/02/2020			Bond Future	11.3016	79.8723	11.2455	80.2404	(0.497)	0.0000	0.0000	0
2019/10/09	ES42	07/05/2020			Bond Future	11.4160	77.0742	11.3578	77.4491	(0.510)	0.0000	0.0000	0
2019/10/09	GOVI	07/11/2019	672.90	Call	GOVI	140,790.0000	14.0790	165,320.0000	16.5320	17.423	0	0	0
2019/10/09	GOVI	07/11/2019			GOVI	686.9790	686.9790	689.4320	689.4320	0.357	0.0000	0.0000	1,230
2019/10/09	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	GOVI	07/11/2019	672.91	Call	GOVI	140,690.0000	14.0690	165,220.0000	16.5220	17.435	0	0	0
2019/10/09	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	GOVI	07/11/2019	672.92	Call	GOVI	140,590.0000	14.0590	165,120.0000	16.5120	17.448	0	0	0
2019/10/09	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	GOVI	06/02/2020	703.15	Put	GOVI	38,360.0000	3.8360	13,380.0000	1.3380	(65.120)	0	0	0
2019/10/09	GOVI	06/02/2020			GOVI	699.3140	699.3140	701.8120	701.8120	0.357	0.0000	0.0000	0
2019/10/09	GOVI	06/02/2020	703.14	Put	GOVI	38,260.0000	3.8260	13,280.0000	1.3280	(65.290)	0	0	0
2019/10/09	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	GOVI	06/02/2020	703.13	Put	GOVI	38,160.0000	3.8160	13,180.0000	1.3180	(65.461)	0	0	0
2019/10/09	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	GOVI	07/05/2020			GOVI	712.1530	712.1530	714.6970	714.6970	0.357	0.0000	0.0000	0
2019/10/09	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	GOVI	07/05/2020	720.00	Put	GOVI	78,470.0000	7.8470	53,030.0000	5.3030	(32.420)	0	0	0
2019/10/09	GOVI	07/05/2020	719.98	Put	GOVI	78,270.0000	7.8270	52,830.0000	5.2830	(32.503)	0	0	0
2019/10/09	GOVI	07/05/2020	719.99	Put	GOVI	78,370.0000	7.8370	52,930.0000	5.2930	(32.461)	0	0	0
2019/10/09	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/09	IGOV	07/11/2019			Index Future	262.2770	262.2770	262.1700	262.1700	(0.041)	0.0000	0.0000	1,070
2019/10/09	IGOV	06/02/2020			Index Future	267.0510	267.0510	266.9420	266.9420	(0.041)	0.0000	0.0000	39
2019/10/09	IGOV	07/05/2020			Index Future	272.0170	272.0170	271.9070	271.9070	(0.040)	0.0000	0.0000	0
2019/10/09	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
2019/10/09	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5600	98.5600	(0.010)	0.0000	0.0000	0
2019/10/09	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9700	101.9700	(0.010)	0.0000	0.0000	0
2019/10/09	IS02	21/09/2020			Interest Rate Swap	98.7800	98.7800	98.7700	98.7700	(0.010)	0.0000	0.0000	0
2019/10/09	IS05	17/12/2020			Interest Rate Swap	95.3800	95.3800	95.3700	95.3700	(0.010)	0.0000	0.0000	0
2019/10/09	IS05	16/03/2021			Interest Rate Swap	94.3400	94.3400	94.3300	94.3300	(0.011)	0.0000	0.0000	0
2019/10/09	IS05	15/06/2021			Interest Rate Swap	93.2600	93.2600	93.2400	93.2400	(0.021)	0.0000	0.0000	0
2019/10/09	IS05	21/09/2021			Interest Rate Swap	93.1400	93.1400	93.1200	93.1200	(0.021)	0.0000	0.0000	0
2019/10/09	IS05	21/12/2021			Interest Rate Swap	95.1000	95.1000	95.0800	95.0800	(0.021)	0.0000	0.0000	51
2019/10/09	IS05	15/03/2022			Interest Rate Swap	95.0100	95.0100	94.9800	94.9800	(0.032)	0.0000	0.0000	0
2019/10/09	IS05	21/06/2022			Interest Rate Swap	95.9500	95.9500	95.9200	95.9200	(0.031)	0.0000	0.0000	0
2019/10/09	IS05	20/09/2022			Interest Rate Swap	99.6800	99.6800	99.6300	99.6300	(0.050)	0.0000	0.0000	0
2019/10/09	IS05	20/12/2022			Interest Rate Swap	100.7300	100.7300	100.6700	100.6700	(0.060)	0.0000	0.0000	0
2019/10/09	IS05	22/03/2023			Interest Rate Swap	93.8100	93.8100	93.7500	93.7500	(0.064)	0.0000	0.0000	0
2019/10/09	IS05	20/06/2023			Interest Rate Swap	99.7300	99.7300	99.6500	99.6500	(0.080)	0.0000	0.0000	0
2019/10/09	IS05	19/09/2023			Interest Rate Swap	94.9800	94.9800	94.8900	94.8900	(0.095)	0.0000	0.0000	0
2019/10/09	IS10	17/12/2025			Interest Rate Swap	90.2500	90.2500	90.1000	90.1000	(0.166)	0.0000	0.0000	0
2019/10/09	IS10	16/03/2026			Interest Rate Swap	87.0600	87.0600	86.9100	86.9100	(0.172)	0.0000	0.0000	0
2019/10/09	IS10	15/06/2026			Interest Rate Swap	85.6600	85.6600	85.5100	85.5100	(0.175)	0.0000	0.0000	0
2019/10/09	IS10	21/09/2026			Interest Rate Swap	87.7700	87.7700	87.6200	87.6200	(0.171)	0.0000	0.0000	0
2019/10/09	IS10	21/12/2026			Interest Rate Swap	91.5800	91.5800	91.4300	91.4300	(0.164)	0.0000	0.0000	0
2019/10/09	IS10	15/03/2027			Interest Rate Swap	90.0400	90.0400	89.8800	89.8800	(0.178)	0.0000	0.0000	0
2019/10/09	IS10	21/06/2027			Interest Rate Swap	92.1000	92.1000	91.9200	91.9200	(0.195)	0.0000	0.0000	0
2019/10/09	IS10	20/09/2027			Interest Rate Swap	97.6300	97.6300	97.4400	97.4400	(0.195)	0.0000	0.0000	0
2019/10/09	IS10	20/12/2027			Interest Rate Swap	97.9700	97.9700	97.7700	97.7700	(0.204)	0.0000	0.0000	0
2019/10/09	IS10	22/03/2028			Interest Rate Swap	91.2900	91.2900	91.0900	91.0900	(0.219)	0.0000	0.0000	0
2019/10/09	IS10	20/06/2028			Interest Rate Swap	98.6600	98.6600	98.4700	98.4700	(0.193)	0.0000	0.0000	0
2019/10/09	IS10	19/09/2028			Interest Rate Swap	92.0300	92.0300	91.8400	91.8400	(0.206)	0.0000	0.0000	0
2019/10/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/09	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/09	R023	07/11/2019	7.98	Call	Bond Future	1,799.4700	1.7995	1,909.2800	1.9093	6.102	0	0	0
2019/10/09	R023	07/11/2019			Bond Future	7.3560	102.6817	7.3194	102.7880	(0.497)	0.0000	0.0000	55,418
2019/10/09	R023	07/11/2019	7.99	Call	Bond Future	1,827.5000	1.8275	1,937.1700	1.9372	6.001	0	0	0
2019/10/09	R023	07/11/2019	7.98	Put	Bond Future	6.8100	0.0068	10.3100	0.0103	51.395	0	0	0
2019/10/09	R023	07/11/2019	7.99	Put	Bond Future	6.4400	0.0064	9.8000	0.0098	52.174	0	0	0
2019/10/09	R023	07/11/2019	8.00	Call	Bond Future	1,855.5600	1.8556	1,965.0700	1.9651	5.902	0	0	0
2019/10/09	R023	07/11/2019	8.00	Put	Bond Future	6.1000	0.0061	9.3000	0.0093	52.459	0	0	0
2019/10/09	R023	06/02/2020	7.54	Call	Bond Future	858.2900	0.8583	985.1000	0.9851	14.775	0	0	0
2019/10/09	R023	06/02/2020			Bond Future	7.3701	104.5252	7.3300	104.6336	(0.544)	0.0000	0.0000	0
2019/10/09	R023	06/02/2020	7.52	Call	Bond Future	821.8000	0.8218	946.9900	0.9470	15.234	0	0	0
2019/10/09	R023	06/02/2020	7.52	Put	Bond Future	417.6100	0.4176	434.3700	0.4344	4.013	0	0	0
2019/10/09	R023	06/02/2020	7.54	Put	Bond Future	400.3200	0.4003	418.7000	0.4187	4.591	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
2019/10/09	R023	06/02/2020	7.53	Call	Bond Future	839.9700	0.8400	965.9700	0.9660	15.001	0	0	0
2019/10/09	R023	06/02/2020	7.53	Put	Bond Future	408.8900	0.4089	426.4600	0.4265	4.297	0	0	0
2019/10/09	R023	07/05/2020	6.91	Put	Bond Future	1,383.9700	1.3840	1,369.9600	1.3700	(1.012)	0	0	0
2019/10/09	R023	07/05/2020			Bond Future	7.3570	102.5116	7.3130	102.6219	(0.598)	0.0000	0.0000	0
2019/10/09	R023	07/05/2020	6.90	Call	Bond Future	246.8500	0.2468	342.1900	0.3422	38.623	0	0	0
2019/10/09	R023	07/05/2020	6.90	Put	Bond Future	1,400.6200	1.4006	1,385.6100	1.3856	(1.072)	0	0	0
2019/10/09	R023	07/05/2020	6.91	Call	Bond Future	255.6300	0.2556	351.9700	0.3520	37.687	0	0	0
2019/10/09	R023	07/05/2020	6.89	Call	Bond Future	238.5000	0.2385	332.5600	0.3326	39.438	0	0	0
2019/10/09	R023	07/05/2020	6.89	Put	Bond Future	1,417.6900	1.4177	1,401.4000	1.4014	(1.149)	0	0	0
2019/10/09	R035	07/11/2019	9.88	Call	Bond Future	2,528.5200	2.5285	2,894.8000	2.8948	14.486	0	0	0
2019/10/09	R035	07/11/2019	9.89	Call	Bond Future	2,586.0100	2.5860	2,954.5600	2.9546	14.252	0	0	0
2019/10/09	R035	07/11/2019	9.87	Put	Bond Future	420.3300	0.4203	380.0900	0.3801	(9.573)	0	0	0
2019/10/09	R035	07/11/2019	10.21	Put	Bond Future	98.6500	0.0987	94.8300	0.0948	(3.872)	0	0	3,500
2019/10/09	R035	07/11/2019			Bond Future	9.5959	96.0430	9.5429	96.4472	(0.552)	0.0000	0.0000	98,096
2019/10/09	R035	07/11/2019	9.89	Put	Bond Future	387.8400	0.3878	352.2300	0.3522	(9.182)	0	0	0
2019/10/09	R035	07/11/2019	9.87	Call	Bond Future	2,471.4200	2.4714	2,835.3400	2.8353	14.725	0	0	0
2019/10/09	R035	07/11/2019	8.92	Put	Bond Future	5,374.0900	5.3741	4,987.3600	4.9874	(7.196)	0	0	0
2019/10/09	R035	07/11/2019	8.92	Call	Bond Future	22.3800	0.0224	39.8100	0.0398	77.882	0	0	3,500
2019/10/09	R035	07/11/2019	9.52	Put	Bond Future	1,439.6600	1.4397	1,277.6400	1.2776	(11.254)	0	0	0
2019/10/09	R035	07/11/2019	9.52	Call	Bond Future	859.8700	0.8599	1,102.0100	1.1020	28.160	0	0	3,500
2019/10/09	R035	07/11/2019	9.88	Put	Bond Future	403.8500	0.4038	365.9700	0.3660	(9.380)	0	0	0
2019/10/09	R035	07/11/2019	10.21	Call	Bond Future	4,603.8500	4.6038	5,004.1900	5.0042	8.696	0	0	0
2019/10/09	R035	06/02/2020	9.60	Call	Bond Future	2,067.4200	2.0674	2,328.8300	2.3288	12.644	0	0	0
2019/10/09	R035	06/02/2020	9.61	Put	Bond Future	2,563.6600	2.5637	2,415.5900	2.4156	(5.776)	0	0	0
2019/10/09	R035	06/02/2020			Bond Future	9.6711	97.7674	9.6163	98.1790	(0.567)	0.0000	0.0000	0
2019/10/09	R035	06/02/2020	9.60	Put	Bond Future	2,601.9000	2.6019	2,451.7200	2.4517	(5.772)	0	0	0
2019/10/09	R035	06/02/2020	9.61	Call	Bond Future	2,104.6000	2.1046	2,368.1200	2.3681	12.521	0	0	0
2019/10/09	R035	06/02/2020	9.59	Call	Bond Future	2,030.3700	2.0304	2,289.6600	2.2897	12.771	0	0	0
2019/10/09	R035	06/02/2020	9.59	Put	Bond Future	2,640.3600	2.6404	2,488.0600	2.4881	(5.768)	0	0	0
2019/10/09	R035	07/05/2020	9.75	Call	Bond Future	3,348.9500	3.3489	3,656.1800	3.6562	9.174	0	0	5,000
2019/10/09	R035	07/05/2020	10.75	Put	Bond Future	1,156.2200	1.1562	1,128.4900	1.1285	(2.398)	0	0	5,000
2019/10/09	R035	07/05/2020	9.48	Put	Bond Future	4,304.5500	4.3045	4,148.2900	4.1483	(3.630)	0	0	0
2019/10/09	R035	07/05/2020	9.47	Call	Bond Future	2,340.6000	2.3406	2,601.7700	2.6018	11.158	0	0	0
2019/10/09	R035	07/05/2020			Bond Future	9.7378	95.0587	9.6812	95.4778	(0.582)	0.0000	0.0000	0
2019/10/09	R035	07/05/2020	9.11	Put	Bond Future	6,098.2800	6.0983	5,874.4200	5.8744	(3.671)	0	0	0
2019/10/09	R035	07/05/2020	9.11	Call	Bond Future	1,295.1100	1.2951	1,490.3600	1.4904	15.076	0	0	5,000
2019/10/09	R035	07/05/2020	9.75	Put	Bond Future	3,258.9500	3.2589	3,147.0700	3.1471	(3.433)	0	0	0
2019/10/09	R035	07/05/2020	10.75	Call	Bond Future	8,206.5700	8.2066	8,597.9500	8.5979	4.769	0	0	0
2019/10/09	R035	07/05/2020	9.48	Call	Bond Future	2,374.3700	2.3744	2,637.2200	2.6372	11.070	0	0	0
2019/10/09	R035	07/05/2020	9.47	Put	Bond Future	4,346.8200	4.3468	4,188.8800	4.1889	(3.633)	0	0	0
2019/10/09	R035	07/05/2020	9.49	Call	Bond Future	2,408.1000	2.4081	2,672.6200	2.6726	10.985	0	0	0
2019/10/09	R035	07/05/2020	9.49	Put	Bond Future	4,262.3300	4.2623	4,107.7400	4.1077	(3.627)	0	0	0
2019/10/09	R035	06/08/2020	9.00	Put	Bond Future	8,146.7400	8.1467	8,086.7100	8.0867	(0.737)	0	0	0
2019/10/09	R035	06/08/2020	9.92	Put	Bond Future	4,201.2100	4.2012	4,144.5500	4.1445	(1.349)	0	0	0
2019/10/09	R035	06/08/2020			Bond Future	9.8011	96.8463	9.7425	97.2731	(0.597)	0.0000	0.0000	0
2019/10/09	R035	06/08/2020	9.00	Call	Bond Future	2,047.9100	2.0479	2,414.6900	2.4147	17.910	0	0	24,761
2019/10/09	R035	06/08/2020	9.92	Call	Bond Future	5,060.2100	5.0602	5,430.3600	5.4304	7.315	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
2019/10/09	R035	06/08/2020	9.93	Call	Bond Future	5,099.6800	5.0997	5,470.7300	5.4707	7.276	0	0	0
2019/10/09	R035	06/08/2020	9.91	Put	Bond Future	4,233.6400	4.2336	4,175.7200	4.1757	(1.368)	0	0	0
2019/10/09	R035	06/08/2020	8.75	Put	Bond Future	9,671.9700	9.6720	9,330.0100	9.3300	(3.536)	0	0	0
2019/10/09	R035	06/08/2020	8.75	Call	Bond Future	1,551.8700	1.5519	1,636.7200	1.6367	5.468	0	0	3,000
2019/10/09	R035	06/08/2020	9.93	Put	Bond Future	4,168.9900	4.1690	4,113.2300	4.1132	(1.337)	0	0	0
2019/10/09	R035	06/08/2020	9.91	Call	Bond Future	5,020.8700	5.0209	5,389.7600	5.3898	7.347	0	0	0
2019/10/09	R186	07/11/2019	8.94	Call	Bond Future	3,693.8700	3.6939	3,926.3800	3.9264	6.294	0	0	0
2019/10/09	R186	07/11/2019	8.23	Call	Bond Future	626.9700	0.6270	744.7800	0.7448	18.790	0	0	4,955
2019/10/09	R186	07/11/2019	8.20	Call	Bond Future	553.0400	0.5530	662.4600	0.6625	19.785	0	0	0
2019/10/09	R186	07/11/2019			Bond Future	8.2827	115.8460	8.2404	116.0869	(0.511)	0.0000	0.0000	127,284
2019/10/09	R186	07/11/2019	8.94	Put	Bond Future	36.8200	0.0368	28.3900	0.0284	(22.895)	0	0	0
2019/10/09	R186	07/11/2019	8.25	Put	Bond Future	865.7600	0.8658	748.1500	0.7481	(13.585)	0	0	3,750
2019/10/09	R186	07/11/2019	8.25	Call	Bond Future	679.5800	0.6796	802.9100	0.8029	18.148	0	0	3,750
2019/10/09	R186	07/11/2019	8.73	Call	Bond Future	2,615.9500	2.6160	2,834.7800	2.8348	8.365	0	0	0
2019/10/09	R186	07/11/2019	8.73	Put	Bond Future	110.3400	0.1103	88.2300	0.0882	(20.038)	0	0	4,955
2019/10/09	R186	07/11/2019	8.95	Call	Bond Future	3,746.3400	3.7463	3,979.2600	3.9793	6.217	0	0	0
2019/10/09	R186	07/11/2019	8.96	Put	Bond Future	33.0000	0.0330	25.3700	0.0254	(23.121)	0	0	0
2019/10/09	R186	07/11/2019	8.23	Put	Bond Future	927.1500	0.9272	804.0200	0.8040	(13.280)	0	0	0
2019/10/09	R186	07/11/2019	8.20	Put	Bond Future	1,024.5000	1.0245	892.9800	0.8930	(12.837)	0	0	7,500
2019/10/09	R186	07/11/2019	8.95	Put	Bond Future	34.8600	0.0349	26.8400	0.0268	(23.006)	0	0	0
2019/10/09	R186	07/11/2019	8.96	Call	Bond Future	3,798.8900	3.7989	4,032.2000	4.0322	6.142	0	0	0
2019/10/09	R186	06/02/2020	8.11	Put	Bond Future	2,209.1100	2.2091	2,114.0700	2.1141	(4.302)	0	0	0
2019/10/09	R186	06/02/2020	8.50	Call	Bond Future	2,055.2700	2.0553	2,263.2900	2.2633	10.121	0	0	0
2019/10/09	R186	06/02/2020	8.57	Call	Bond Future	2,297.3700	2.2974	2,517.5400	2.5175	9.584	0	0	0
2019/10/09	R186	06/02/2020			Bond Future	8.3325	112.6220	8.2880	112.8675	(0.534)	0.0000	0.0000	5,040
2019/10/09	R186	06/02/2020	8.11	Call	Bond Future	975.1000	0.9751	1,125.5500	1.1256	15.429	0	0	1,007
2019/10/09	R186	06/02/2020	8.55	Call	Bond Future	2,226.8400	2.2268	2,443.7400	2.4437	9.740	0	0	0
2019/10/09	R186	06/02/2020	8.55	Put	Bond Future	1,037.0700	1.0371	1,008.4800	1.0085	(2.757)	0	0	0
2019/10/09	R186	06/02/2020	9.00	Put	Bond Future	432.7200	0.4327	448.2800	0.4483	3.596	0	0	1,007
2019/10/09	R186	06/02/2020	8.50	Put	Bond Future	1,137.5400	1.1375	1,100.0700	1.1001	(3.294)	0	0	1,007
2019/10/09	R186	06/02/2020	8.57	Put	Bond Future	999.0300	0.9990	973.7100	0.9737	(2.534)	0	0	0
2019/10/09	R186	06/02/2020	9.00	Call	Bond Future	4,032.4600	4.0325	4,293.5100	4.2935	6.474	0	0	0
2019/10/09	R186	06/02/2020	8.56	Call	Bond Future	2,261.9800	2.2620	2,480.5300	2.4805	9.662	0	0	0
2019/10/09	R186	06/02/2020	8.56	Put	Bond Future	1,017.9100	1.0179	990.9700	0.9910	(2.647)	0	0	0
2019/10/09	R186	07/05/2020	8.28	Put	Bond Future	2,341.2500	2.3413	2,219.9600	2.2200	(5.181)	0	0	0
2019/10/09	R186	07/05/2020	8.93	Call	Bond Future	3,973.4500	3.9735	4,159.0200	4.1590	4.670	0	0	0
2019/10/09	R186	07/05/2020	8.09	Put	Bond Future	2,890.8200	2.8908	2,749.3400	2.7493	(4.894)	0	0	0
2019/10/09	R186	07/05/2020			Bond Future	8.3777	114.6899	8.3309	114.9398	(0.559)	0.0000	0.0000	0
2019/10/09	R186	07/05/2020	8.08	Call	Bond Future	1,320.6100	1.3206	1,427.9600	1.4280	8.129	0	0	0
2019/10/09	R186	07/05/2020	8.08	Put	Bond Future	2,922.3700	2.9224	2,779.8000	2.7798	(4.879)	0	0	0
2019/10/09	R186	07/05/2020	8.28	Call	Bond Future	1,818.8200	1.8188	1,947.4500	1.9475	7.072	0	0	6,000
2019/10/09	R186	07/05/2020	8.93	Put	Bond Future	1,078.4000	1.0784	1,014.0500	1.0141	(5.967)	0	0	6,000
2019/10/09	R186	07/05/2020	8.09	Call	Bond Future	1,343.3500	1.3434	1,451.7900	1.4518	8.072	0	0	0
2019/10/09	R186	07/05/2020	7.60	Put	Bond Future	4,738.2900	4.7383	4,545.2600	4.5453	(4.074)	0	0	0
2019/10/09	R186	07/05/2020	7.60	Call	Bond Future	491.1400	0.4911	548.0300	0.5480	11.583	0	0	6,000
2019/10/09	R186	07/05/2020	8.07	Call	Bond Future	1,298.0800	1.2981	1,404.3500	1.4044	8.187	0	0	0
2019/10/09	R186	07/05/2020	8.07	Put	Bond Future	2,954.1500	2.9542	2,810.5000	2.8105	(4.863)	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
2019/10/09	R197	07/11/2019			Bond Future	308.6087	308.6087	308.6047	308.6047	(0.001)	0.0000	0.0000	2,507
2019/10/09	R197	06/02/2020			Bond Future	306.5708	306.5708	306.5674	306.5674	(0.001)	0.0000	0.0000	40
2019/10/09	R197	07/05/2020			Bond Future	312.2724	312.2724	312.2688	312.2688	(0.001)	0.0000	0.0000	0
2019/10/09	R202	07/11/2019			Bond Future	233.3324	233.3324	233.3423	233.3423	0.004	0.0000	0.0000	9,029
2019/10/09	R202	06/02/2020			Bond Future	233.5134	233.5134	233.5240	233.5240	0.005	0.0000	0.0000	0
2019/10/09	R202	07/05/2020			Bond Future	237.8562	237.8562	237.8670	237.8670	0.005	0.0000	0.0000	0
2019/10/09	R207	07/11/2019	2.08	Put	Bond Future	836.3300	0.8363	838.7400	0.8387	0.288	0	0	0
2019/10/09	R207	07/11/2019			Bond Future	6.7544	102.4121	6.7679	102.4097	0.201	0.0000	0.0000	3,123
2019/10/09	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	R207	07/11/2019	2.07	Put	Bond Future	838.1300	0.8381	840.5400	0.8405	0.288	0	0	0
2019/10/09	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/09	R207	07/11/2019	2.06	Put	Bond Future	839.9400	0.8399	842.3500	0.8423	0.287	0	0	0
2019/10/09	R208	07/11/2019	6.83	Call	Bond Future	316.6000	0.3166	315.5400	0.3155	(0.335)	0	0	0
2019/10/09	R208	07/11/2019	6.82	Put	Bond Future	13.1500	0.0131	16.9200	0.0169	28.669	0	0	0
2019/10/09	R208	07/11/2019			Bond Future	6.5959	100.9837	6.5995	100.9791	0.054	0.0000	0.0000	11,063
2019/10/09	R208	07/11/2019	6.84	Call	Bond Future	328.4400	0.3284	327.1600	0.3272	(0.390)	0	0	0
2019/10/09	R208	07/11/2019	6.84	Put	Bond Future	10.8200	0.0108	14.1500	0.0142	30.776	0	0	0
2019/10/09	R208	07/11/2019	6.83	Put	Bond Future	11.9600	0.0120	15.5100	0.0155	29.682	0	0	0
2019/10/09	R208	07/11/2019	6.82	Call	Bond Future	304.8000	0.3048	303.9600	0.3040	(0.276)	0	0	0
2019/10/09	R208	06/02/2020	6.13	Put	Bond Future	348.3900	0.3484	365.2300	0.3652	4.834	0	0	0
2019/10/09	R208	06/02/2020	6.12	Call	Bond Future	13.4000	0.0134	25.5400	0.0255	90.597	0	0	0
2019/10/09	R208	06/02/2020			Bond Future	6.4380	102.7967	6.4422	102.7922	0.065	0.0000	0.0000	0
2019/10/09	R208	06/02/2020	6.13	Call	Bond Future	14.5600	0.0146	26.9000	0.0269	84.753	0	0	0
2019/10/09	R208	06/02/2020	6.12	Put	Bond Future	358.1000	0.3581	374.7400	0.3747	4.647	0	0	0
2019/10/09	R208	06/02/2020	6.14	Call	Bond Future	15.6800	0.0157	28.4700	0.0285	81.569	0	0	0
2019/10/09	R208	06/02/2020	6.14	Put	Bond Future	338.6500	0.3387	355.9400	0.3559	5.106	0	0	0
2019/10/09	R208	07/05/2020	4.81	Call	Bond Future	0.1100	0.0001	0.2000	0.0002	81.818	0	0	0
2019/10/09	R208	07/05/2020	4.80	Put	Bond Future	1,157.6000	1.1576	1,162.3300	1.1623	0.409	0	0	0
2019/10/09	R208	07/05/2020			Bond Future	6.1434	101.2806	6.1489	101.2759	0.089	0.0000	0.0000	0
2019/10/09	R208	07/05/2020	4.82	Call	Bond Future	0.1100	0.0001	0.2100	0.0002	90.909	0	0	0
2019/10/09	R208	07/05/2020	4.82	Put	Bond Future	1,140.2200	1.1402	1,144.9700	1.1450	0.417	0	0	0
2019/10/09	R208	07/05/2020	4.81	Put	Bond Future	1,148.9100	1.1489	1,153.6500	1.1536	0.413	0	0	0
2019/10/09	R208	07/05/2020	4.80	Call	Bond Future	0.1000	0.0001	0.1800	0.0002	80.000	0	0	0
2019/10/09	R209	07/11/2019	9.82	Call	Bond Future	1,975.7000	1.9757	2,276.2900	2.2763	15.214	0	0	0
2019/10/09	R209	07/11/2019	9.33	Call	Bond Future	354.3700	0.3544	496.9600	0.4970	40.238	0	0	8,000
2019/10/09	R209	07/11/2019	9.77	Put	Bond Future	503.9500	0.5040	448.4500	0.4484	(11.013)	0	0	8,000
2019/10/09	R209	07/11/2019			Bond Future	9.5770	73.4851	9.5244	73.8288	(0.549)	0.0000	0.0000	96,982
2019/10/09	R209	07/11/2019	9.80	Call	Bond Future	1,882.5900	1.8826	2,178.4000	2.1784	15.713	0	0	0
2019/10/09	R209	07/11/2019	9.80	Put	Bond Future	449.8900	0.4499	402.0700	0.4021	(10.629)	0	0	0
2019/10/09	R209	07/11/2019	9.50	Put	Bond Future	1,253.2900	1.2533	1,111.9300	1.1119	(11.279)	0	0	0
2019/10/09	R209	07/11/2019	9.50	Call	Bond Future	749.1800	0.7492	951.4500	0.9514	26.999	0	0	5,000
2019/10/09	R209	07/11/2019	8.92	Put	Bond Future	4,497.1700	4.4972	4,171.3100	4.1713	(7.246)	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
2019/10/09	R209	07/11/2019	8.92	Call	Bond Future	27.4200	0.0274	45.1900	0.0452	64.807	0	0	8,000
2019/10/09	R209	07/11/2019	9.82	Put	Bond Future	416.5400	0.4165	373.5000	0.3735	(10.333)	0	0	0
2019/10/09	R209	07/11/2019	9.33	Put	Bond Future	1,989.9200	1.9899	1,788.8800	1.7889	(10.103)	0	0	0
2019/10/09	R209	07/11/2019	9.77	Call	Bond Future	1,746.3300	1.7463	2,034.4600	2.0345	16.499	0	0	0
2019/10/09	R209	07/11/2019	9.81	Call	Bond Future	1,928.9600	1.9290	2,227.1900	2.2272	15.461	0	0	0
2019/10/09	R209	07/11/2019	9.81	Put	Bond Future	432.9900	0.4330	387.5900	0.3876	(10.485)	0	0	0
2019/10/09	R209	06/02/2020	9.52	Put	Bond Future	2,442.9500	2.4429	2,302.6800	2.3027	(5.742)	0	0	0
2019/10/09	R209	06/02/2020			Bond Future	9.6404	74.8045	9.5862	75.1544	(0.562)	0.0000	0.0000	0
2019/10/09	R209	06/02/2020	9.51	Call	Bond Future	1,631.8400	1.6318	1,839.6400	1.8396	12.734	0	0	0
2019/10/09	R209	06/02/2020	9.51	Put	Bond Future	2,478.3100	2.4783	2,336.2100	2.3362	(5.734)	0	0	0
2019/10/09	R209	06/02/2020	9.52	Call	Bond Future	1,661.9100	1.6619	1,871.5400	1.8715	12.614	0	0	0
2019/10/09	R209	06/02/2020	9.50	Call	Bond Future	1,602.0600	1.6021	1,808.0200	1.8080	12.856	0	0	0
2019/10/09	R209	06/02/2020	9.50	Put	Bond Future	2,514.0500	2.5141	2,370.1100	2.3701	(5.725)	0	0	0
2019/10/09	R209	07/05/2020	9.47	Call	Bond Future	2,148.6500	2.1487	2,367.1500	2.3672	10.169	0	0	0
2019/10/09	R209	07/05/2020			Bond Future	9.7015	73.0265	9.6458	73.3828	(0.575)	0.0000	0.0000	0
2019/10/09	R209	07/05/2020	9.45	Call	Bond Future	2,089.6700	2.0897	2,305.4000	2.3054	10.324	0	0	0
2019/10/09	R209	07/05/2020	9.45	Put	Bond Future	3,716.2900	3.7163	3,575.7100	3.5757	(3.783)	0	0	0
2019/10/09	R209	07/05/2020	9.47	Put	Bond Future	3,644.0300	3.6440	3,506.2200	3.5062	(3.782)	0	0	0
2019/10/09	R209	07/05/2020	9.46	Call	Bond Future	2,118.9500	2.1190	2,336.0600	2.3361	10.246	0	0	0
2019/10/09	R209	07/05/2020	9.46	Put	Bond Future	3,679.9100	3.6799	3,540.7100	3.5407	(3.783)	0	0	0
2019/10/09	R210	07/11/2019			Bond Future	189.2741	189.2741	188.8549	188.8549	(0.221)	0.0000	0.0000	2,132
2019/10/09	R210	06/02/2020			Bond Future	192.7189	192.7189	192.2927	192.2927	(0.221)	0.0000	0.0000	0
2019/10/09	R210	07/05/2020			Bond Future	193.6529	193.6529	193.2186	193.2186	(0.224)	0.0000	0.0000	0
2019/10/09	R212	07/11/2019			Bond Future	162.3363	162.3363	162.2619	162.2619	(0.046)	0.0000	0.0000	7,384
2019/10/09	R212	06/02/2020			Bond Future	163.0450	163.0450	162.9697	162.9697	(0.046)	0.0000	0.0000	0
2019/10/09	R212	07/05/2020			Bond Future	166.0772	166.0772	166.0005	166.0005	(0.046)	0.0000	0.0000	0
2019/10/09	R213	07/11/2019	9.59	Put	Bond Future	181.4600	0.1815	147.4700	0.1475	(18.731)	0	0	0
2019/10/09	R213	07/11/2019	9.58	Call	Bond Future	2,672.3900	2.6724	2,935.1200	2.9351	9.831	0	0	0
2019/10/09	R213	07/11/2019			Bond Future	9.1735	86.2998	9.1258	86.5978	(0.520)	0.0000	0.0000	23,319
2019/10/09	R213	07/11/2019	9.59	Call	Bond Future	2,724.2200	2.7242	2,988.2800	2.9883	9.693	0	0	0
2019/10/09	R213	07/11/2019	9.58	Put	Bond Future	189.4900	0.1895	154.1700	0.1542	(18.640)	0	0	0
2019/10/09	R213	07/11/2019	9.60	Call	Bond Future	2,776.2900	2.7763	3,041.6300	3.0416	9.557	0	0	0
2019/10/09	R213	07/11/2019	9.60	Put	Bond Future	173.7400	0.1737	141.0300	0.1410	(18.827)	0	0	0
2019/10/09	R213	06/02/2020	9.27	Call	Bond Future	1,989.0100	1.9890	2,188.4400	2.1884	10.027	0	0	0
2019/10/09	R213	06/02/2020	9.26	Put	Bond Future	1,844.0600	1.8441	1,738.4900	1.7385	(5.725)	0	0	0
2019/10/09	R213	06/02/2020			Bond Future	9.2417	87.8493	9.1922	88.1528	(0.535)	0.0000	0.0000	0
2019/10/09	R213	06/02/2020	9.28	Call	Bond Future	2,022.3000	2.0223	2,223.2000	2.2232	9.934	0	0	0
2019/10/09	R213	06/02/2020	9.28	Put	Bond Future	1,788.1000	1.7881	1,685.4800	1.6855	(5.739)	0	0	0
2019/10/09	R213	06/02/2020	9.27	Put	Bond Future	1,815.8100	1.8158	1,711.7200	1.7117	(5.732)	0	0	0
2019/10/09	R213	06/02/2020	9.26	Call	Bond Future	1,956.2000	1.9562	2,154.1500	2.1541	10.119	0	0	0
2019/10/09	R213	07/05/2020	9.01	Put	Bond Future	3,491.5600	3.4916	3,434.6000	3.4346	(1.631)	0	0	0
2019/10/09	R213	07/05/2020	9.00	Call	Bond Future	1,690.1000	1.6901	1,941.3000	1.9413	14.863	0	0	0
2019/10/09	R213	07/05/2020			Bond Future	9.3009	85.9100	9.2497	86.2191	(0.551)	0.0000	0.0000	0
2019/10/09	R213	07/05/2020	9.01	Call	Bond Future	1,716.4800	1.7165	1,968.6100	1.9686	14.689	0	0	0
2019/10/09	R213	07/05/2020	9.00	Put	Bond Future	3,527.0700	3.5271	3,469.1800	3.4692	(1.641)	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
2019/10/09	R213	07/05/2020	9.02	Call	Bond Future	1,743.0800	1.7431	1,995.8800	1.9959	14.503	0	0	0
2019/10/09	R213	07/05/2020	9.02	Put	Bond Future	3,456.3300	3.4563	3,400.0400	3.4000	(1.629)	0	0	0
2019/10/09	R214	07/11/2019	10.02	Put	Bond Future	581.4600	0.5815	522.4600	0.5225	(10.147)	0	0	0
2019/10/09	R214	07/11/2019			Bond Future	9.8441	71.7094	9.7913	72.0659	(0.536)	0.0000	0.0000	16,236
2019/10/09	R214	07/11/2019	10.01	Call	Bond Future	1,705.8500	1.7059	2,000.5000	2.0005	17.273	0	0	0
2019/10/09	R214	07/11/2019	10.01	Put	Bond Future	602.5000	0.6025	540.5900	0.5406	(10.276)	0	0	0
2019/10/09	R214	07/11/2019	10.02	Call	Bond Future	1,750.4300	1.7504	2,047.9900	2.0480	16.999	0	0	0
2019/10/09	R214	07/11/2019	10.00	Call	Bond Future	1,661.7000	1.6617	1,953.4400	1.9534	17.557	0	0	0
2019/10/09	R214	07/11/2019	10.00	Put	Bond Future	624.0600	0.6241	559.2400	0.5592	(10.387)	0	0	0
2019/10/09	R214	06/02/2020	9.73	Call	Bond Future	1,573.2900	1.5733	1,786.1600	1.7862	13.530	0	0	0
2019/10/09	R214	06/02/2020			Bond Future	9.9137	72.9969	9.8594	73.3600	(0.548)	0.0000	0.0000	0
2019/10/09	R214	06/02/2020	9.71	Call	Bond Future	1,512.5700	1.5126	1,721.5300	1.7215	13.815	0	0	0
2019/10/09	R214	06/02/2020	9.71	Put	Bond Future	2,888.9000	2.8889	2,734.7600	2.7348	(5.336)	0	0	0
2019/10/09	R214	06/02/2020	9.73	Put	Bond Future	2,812.6400	2.8126	2,662.4100	2.6624	(5.341)	0	0	0
2019/10/09	R214	06/02/2020	9.72	Call	Bond Future	1,542.8500	1.5428	1,753.7800	1.7538	13.671	0	0	0
2019/10/09	R214	06/02/2020	9.72	Put	Bond Future	2,850.6400	2.8506	2,698.4700	2.6985	(5.338)	0	0	0
2019/10/09	R214	07/05/2020	9.77	Put	Bond Future	3,760.2900	3.7603	3,637.2400	3.6372	(3.272)	0	0	0
2019/10/09	R214	07/05/2020			Bond Future	9.9757	71.0387	9.9198	71.4084	(0.561)	0.0000	0.0000	0
2019/10/09	R214	07/05/2020	9.76	Call	Bond Future	2,354.2600	2.3543	2,599.5800	2.5996	10.420	0	0	0
2019/10/09	R214	07/05/2020	9.76	Put	Bond Future	3,797.4600	3.7975	3,673.0200	3.6730	(3.277)	0	0	0
2019/10/09	R214	07/05/2020	9.77	Call	Bond Future	2,385.0200	2.3850	2,631.7300	2.6317	10.344	0	0	0
2019/10/09	R214	07/05/2020	9.75	Call	Bond Future	2,323.9000	2.3239	2,567.8300	2.5678	10.497	0	0	0
2019/10/09	R214	07/05/2020	9.75	Put	Bond Future	3,835.1300	3.8351	3,709.3000	3.7093	(3.281)	0	0	0
2019/10/09	R248	07/11/2019	10.02	Call	Bond Future	1,777.5500	1.7775	2,113.4500	2.1134	18.897	0	0	0
2019/10/09	R248	07/11/2019	10.01	Put	Bond Future	962.2100	0.9622	797.8600	0.7979	(17.080)	0	0	0
2019/10/09	R248	07/11/2019			Bond Future	9.9197	90.7088	9.8618	91.2046	(0.583)	0.0000	0.0000	86,811
2019/10/09	R248	07/11/2019	10.03	Call	Bond Future	1,829.7800	1.8298	2,170.0700	2.1701	18.597	0	0	0
2019/10/09	R248	07/11/2019	10.03	Put	Bond Future	898.1600	0.8982	742.6700	0.7427	(17.312)	0	0	0
2019/10/09	R248	07/11/2019	10.02	Put	Bond Future	929.7000	0.9297	769.8200	0.7698	(17.197)	0	0	0
2019/10/09	R248	07/11/2019	10.01	Call	Bond Future	1,726.1400	1.7261	2,057.5700	2.0576	19.201	0	0	0
2019/10/09	R248	06/02/2020	9.71	Put	Bond Future	3,991.4800	3.9915	3,754.3900	3.7544	(5.940)	0	0	0
2019/10/09	R248	06/02/2020			Bond Future	9.9913	92.3374	9.9316	92.8423	(0.598)	0.0000	0.0000	100
2019/10/09	R248	06/02/2020	9.71	Call	Bond Future	1,568.3100	1.5683	1,836.1100	1.8361	17.076	0	0	0
2019/10/09	R248	06/02/2020	9.70	Put	Bond Future	4,044.9500	4.0450	3,804.9000	3.8049	(5.935)	0	0	0
2019/10/09	R248	06/02/2020	9.72	Call	Bond Future	1,603.5100	1.6035	1,874.0400	1.8740	16.871	0	0	0
2019/10/09	R248	06/02/2020	9.72	Put	Bond Future	3,938.5800	3.9386	3,704.2200	3.7042	(5.950)	0	0	0
2019/10/09	R248	06/02/2020	9.70	Call	Bond Future	1,533.5400	1.5335	1,798.3800	1.7984	17.270	0	0	0
2019/10/09	R248	07/05/2020	9.79	Call	Bond Future	2,701.6000	2.7016	3,030.6400	3.0306	12.179	0	0	0
2019/10/09	R248	07/05/2020	9.77	Put	Bond Future	5,056.4200	5.0564	4,867.2800	4.8673	(3.741)	0	0	0
2019/10/09	R248	07/05/2020			Bond Future	10.0552	89.5925	9.9937	90.1066	(0.612)	0.0000	0.0000	0
2019/10/09	R248	07/05/2020	9.79	Put	Bond Future	4,956.1700	4.9562	4,771.1300	4.7711	(3.734)	0	0	0
2019/10/09	R248	07/05/2020	9.77	Call	Bond Future	2,627.7800	2.6278	2,952.7200	2.9527	12.366	0	0	0
2019/10/09	R248	07/05/2020	9.78	Put	Bond Future	5,006.1000	5.0061	4,819.0100	4.8190	(3.737)	0	0	0
2019/10/09	R248	07/05/2020	9.78	Call	Bond Future	2,664.5600	2.6646	2,991.5500	2.9915	12.272	0	0	0
2019/10/09	R248	06/08/2020	9.00	Put	Bond Future	11,686.2800	11.6863	11,270.8900	11.2709	(3.555)	0	0	0
2019/10/09	R248	06/08/2020	10.20	Call	Bond Future	5,639.8000	5.6398	6,000.1300	6.0001	6.389	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
2019/10/09	R248	06/08/2020			Bond Future	10.1162	91.2772	10.0528	91.8008	(0.626)	0.0000	0.0000	0
2019/10/09	R248	06/08/2020	9.25	Put	Bond Future	9,805.3000	9.8053	9,519.4700	9.5195	(2.915)	0	0	0
2019/10/09	R248	06/08/2020	9.25	Call	Bond Future	2,148.0400	2.1480	2,385.8100	2.3858	11.069	0	0	20,640
2019/10/09	R248	06/08/2020	10.18	Call	Bond Future	5,552.4500	5.5525	5,910.3800	5.9104	6.446	0	0	0
2019/10/09	R248	06/08/2020	10.18	Put	Bond Future	5,030.2700	5.0303	4,864.6000	4.8646	(3.293)	0	0	0
2019/10/09	R248	06/08/2020	9.00	Call	Bond Future	1,602.9900	1.6030	1,711.2000	1.7112	6.751	0	0	3,000
2019/10/09	R248	06/08/2020	10.20	Put	Bond Future	4,955.1700	4.9552	4,791.9000	4.7919	(3.295)	0	0	0
2019/10/09	R248	06/08/2020	10.19	Call	Bond Future	5,596.0600	5.5961	5,955.2000	5.9552	6.418	0	0	0
2019/10/09	R248	06/08/2020	10.19	Put	Bond Future	4,992.5900	4.9926	4,828.1300	4.8281	(3.294)	0	0	0

Total **1099002**