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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/10/2019 TO 30/10/2019

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
2019/10/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	2025	07/11/2019			Bond Future	137.5022	137.5022	137.4612	137.4612	(0.030)	0.0000	0.0000	731
2019/10/30	2025	06/02/2020			Bond Future	138.5434	138.5434	138.5008	138.5008	(0.031)	0.0000	0.0000	1,363
2019/10/30	2025	07/05/2020			Bond Future	141.0927	141.0927	141.0497	141.0497	(0.030)	0.0000	0.0000	0
2019/10/30	2025	06/08/2020			Bond Future	142.2381	142.2381	142.1944	142.1944	(0.031)	0.0000	0.0000	0
2019/10/30	2029	07/11/2019			Bond Future	101.7145	101.7145	101.3256	101.3256	(0.382)	0.0000	0.0000	1,851
2019/10/30	2029	06/02/2020			Bond Future	103.5750	103.5750	103.1784	103.1784	(0.383)	0.0000	0.0000	3,860
2019/10/30	2029	07/05/2020			Bond Future	104.3684	104.3684	103.9649	103.9649	(0.387)	0.0000	0.0000	0
2019/10/30	2029	06/08/2020			Bond Future	106.3291	106.3291	105.9181	105.9181	(0.387)	0.0000	0.0000	0
2019/10/30	2030	07/11/2019	9.49	Put	Bond Future	2.6500	0.0027	32.2800	0.0323	1118.113	0	0	0
2019/10/30	2030	07/11/2019	9.76	Put	Bond Future	0.0800	0.0001	1.5700	0.0016	1862.500	0	0	5,500
2019/10/30	2030	07/11/2019	9.30	Put	Bond Future	21.4500	0.0215	172.3000	0.1723	703.263	0	0	2,750
2019/10/30	2030	07/11/2019	9.20	Put	Bond Future	56.8700	0.0569	354.6500	0.3547	523.615	0	0	2,750
2019/10/30	2030	07/11/2019	8.40	Put	Bond Future	3,269.2200	3.2692	4,769.1600	4.7692	45.881	0	0	0
2019/10/30	2030	07/11/2019			Bond Future	8.9024	96.2660	9.1411	94.7639	2.682	0.0000	0.0000	25,037
2019/10/30	2030	07/11/2019	9.48	Call	Bond Future	3,582.9600	3.5830	2,113.3900	2.1134	(41.016)	0	0	0
2019/10/30	2030	07/11/2019	9.48	Put	Bond Future	2.9800	0.0030	35.6000	0.0356	1094.631	0	0	0
2019/10/30	2030	07/11/2019	9.10	Put	Bond Future	136.0600	0.1361	650.8200	0.6508	378.333	0	0	0
2019/10/30	2030	07/11/2019	9.10	Call	Bond Future	1,381.7100	1.3817	394.2800	0.3943	(71.464)	0	0	5,500
2019/10/30	2030	07/11/2019	8.60	Put	Bond Future	1,988.0400	1.9880	3,451.7700	3.4518	73.627	0	0	0
2019/10/30	2030	07/11/2019	8.60	Call	Bond Future	39.3400	0.0393	0.8800	0.0009	(97.763)	0	0	5,500
2019/10/30	2030	07/11/2019	9.30	Call	Bond Future	2,505.5100	2.5055	1,154.1700	1.1542	(53.935)	0	0	0
2019/10/30	2030	07/11/2019	9.05	Call	Bond Future	1,133.7900	1.1338	275.0600	0.2751	(75.740)	0	0	0
2019/10/30	2030	07/11/2019	9.05	Put	Bond Future	201.2000	0.2012	844.6600	0.8447	319.811	0	0	5,403
2019/10/30	2030	07/11/2019	9.49	Call	Bond Future	3,643.0100	3.6430	2,170.4500	2.1704	(40.422)	0	0	0
2019/10/30	2030	07/11/2019	9.76	Call	Bond Future	5,250.4600	5.2505	3,749.7600	3.7498	(28.582)	0	0	0
2019/10/30	2030	07/11/2019	9.85	Put	Bond Future	0.0200	0.0000	0.4900	0.0005	2350.000	0	0	2,500
2019/10/30	2030	07/11/2019	8.57	Put	Bond Future	2,172.1900	2.1722	3,647.6000	3.6476	67.923	0	0	0
2019/10/30	2030	07/11/2019	9.20	Call	Bond Future	1,924.4800	1.9245	720.0700	0.7201	(62.584)	0	0	0
2019/10/30	2030	07/11/2019	9.25	Call	Bond Future	2,211.6800	2.2117	924.5600	0.9246	(58.196)	0	0	0
2019/10/30	2030	07/11/2019	8.40	Call	Bond Future	2.2600	0.0023	0.0100	0.0000	(99.558)	0	0	0
2019/10/30	2030	07/11/2019	9.47	Call	Bond Future	3,522.9100	3.5229	2,056.5900	2.0566	(41.622)	0	0	0
2019/10/30	2030	07/11/2019	9.47	Put	Bond Future	3.3500	0.0034	39.2200	0.0392	1070.746	0	0	0
2019/10/30	2030	07/11/2019	9.12	Put	Bond Future	115.3700	0.1154	581.8000	0.5818	404.291	0	0	0
2019/10/30	2030	07/11/2019	9.12	Call	Bond Future	1,485.8500	1.4859	450.0900	0.4501	(69.708)	0	0	0
2019/10/30	2030	07/11/2019	9.70	Call	Bond Future	4,896.1000	4.8961	3,396.9900	3.3970	(30.618)	0	0	0
2019/10/30	2030	07/11/2019	9.70	Put	Bond Future	0.1900	0.0002	3.2700	0.0033	1621.053	0	0	0
2019/10/30	2030	07/11/2019	9.35	Call	Bond Future	2,803.0100	2.8030	1,403.3500	1.4034	(49.934)	0	0	0
2019/10/30	2030	07/11/2019	9.35	Put	Bond Future	12.7700	0.0128	115.3000	0.1153	802.897	0	0	2,500
2019/10/30	2030	07/11/2019	9.85	Call	Bond Future	5,778.5800	5.7786	4,276.8600	4.2769	(25.988)	0	0	0
2019/10/30	2030	07/11/2019	8.57	Call	Bond Future	27.2600	0.0273	0.4800	0.0005	(98.239)	0	0	0
2019/10/30	2030	07/11/2019	8.95	Call	Bond Future	705.0900	0.7051	116.7700	0.1168	(83.439)	0	0	0
2019/10/30	2030	07/11/2019	8.95	Put	Bond Future	402.8300	0.4028	1,316.7000	1.3167	226.862	0	0	5,070

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2019/10/30	2030	07/11/2019	9.25	Put	Bond Future	35.1600	0.0352	250.2300	0.2502	611.689	0	0	0
2019/10/30	2030	06/02/2020	8.40	Call	Bond Future	486.9100	0.4869	235.3800	0.2354	(51.658)	0	0	5,820
2019/10/30	2030	06/02/2020	9.25	Call	Bond Future	2,871.3700	2.8714	1,949.0900	1.9491	(32.120)	0	0	0
2019/10/30	2030	06/02/2020	9.14	Call	Bond Future	2,438.4800	2.4385	1,603.4400	1.6034	(34.244)	0	0	0
2019/10/30	2030	06/02/2020	9.15	Put	Bond Future	1,301.6200	1.3016	1,988.3400	1.9883	52.759	0	0	0
2019/10/30	2030	06/02/2020			Bond Future	8.9600	93.9943	9.2080	92.4644	2.769	0.0000	0.0000	76,689
2019/10/30	2030	06/02/2020	9.00	Put	Bond Future	1,687.1700	1.6872	2,498.2200	2.4982	48.072	0	0	0
2019/10/30	2030	06/02/2020	9.00	Call	Bond Future	1,936.3800	1.9364	1,217.5600	1.2176	(37.122)	0	0	5,820
2019/10/30	2030	06/02/2020	8.40	Put	Bond Future	4,064.3700	4.0644	5,342.7100	5.3427	31.452	0	0	0
2019/10/30	2030	06/02/2020	9.25	Put	Bond Future	1,086.0800	1.0861	1,693.6700	1.6937	55.943	0	0	5,000
2019/10/30	2030	06/02/2020	9.14	Put	Bond Future	1,324.9400	1.3249	2,019.7700	2.0198	52.442	0	0	0
2019/10/30	2030	06/02/2020	9.15	Call	Bond Future	2,476.5000	2.4765	1,633.3500	1.6334	(34.046)	0	0	0
2019/10/30	2030	06/02/2020	9.16	Call	Bond Future	2,514.8000	2.5148	1,663.5700	1.6636	(33.849)	0	0	0
2019/10/30	2030	06/02/2020	9.16	Put	Bond Future	1,278.6400	1.2786	1,957.2800	1.9573	53.075	0	0	0
2019/10/30	2030	07/05/2020	8.78	Put	Bond Future	3,283.9200	3.2839	4,261.3800	4.2614	29.765	0	0	0
2019/10/30	2030	07/05/2020	8.79	Call	Bond Future	1,821.8400	1.8218	1,235.7800	1.2358	(32.169)	0	0	0
2019/10/30	2030	07/05/2020			Bond Future	9.0213	95.7011	9.2790	94.1437	2.857	0.0000	0.0000	0
2019/10/30	2030	07/05/2020	8.80	Call	Bond Future	1,849.1000	1.8491	1,256.9000	1.2569	(32.026)	0	0	0
2019/10/30	2030	07/05/2020	8.80	Put	Bond Future	3,213.8400	3.2138	4,179.0100	4.1790	30.032	0	0	0
2019/10/30	2030	07/05/2020	8.78	Call	Bond Future	1,794.5500	1.7946	1,214.6400	1.2146	(32.315)	0	0	0
2019/10/30	2030	07/05/2020	8.79	Put	Bond Future	3,248.8700	3.2489	4,220.1800	4.2202	29.897	0	0	0
2019/10/30	2030	06/08/2020	9.11	Call	Bond Future	3,265.0100	3.2650	2,488.5900	2.4886	(23.780)	0	0	0
2019/10/30	2030	06/08/2020			Bond Future	9.0803	93.4679	9.3484	91.8817	2.953	0.0000	0.0000	0
2019/10/30	2030	06/08/2020	9.09	Call	Bond Future	3,198.0900	3.1981	2,431.4100	2.4314	(23.973)	0	0	0
2019/10/30	2030	06/08/2020	9.09	Put	Bond Future	3,140.3100	3.1403	3,959.8800	3.9599	26.098	0	0	0
2019/10/30	2030	06/08/2020	9.11	Put	Bond Future	3,087.7600	3.0878	3,897.5900	3.8976	26.227	0	0	0
2019/10/30	2030	06/08/2020	9.10	Call	Bond Future	3,231.4700	3.2315	2,459.9200	2.4599	(23.876)	0	0	0
2019/10/30	2030	06/08/2020	9.10	Put	Bond Future	3,113.9300	3.1139	3,928.6300	3.9286	26.163	0	0	0
2019/10/30	2032	07/11/2019	9.71	Call	Bond Future	3,205.1300	3.2051	1,623.8800	1.6239	(49.335)	0	0	0
2019/10/30	2032	07/11/2019	9.70	Put	Bond Future	17.5400	0.0175	144.2500	0.1443	722.406	0	0	0
2019/10/30	2032	07/11/2019			Bond Future	9.2381	93.7527	9.4866	92.0538	2.690	0.0000	0.0000	20,069
2019/10/30	2032	07/11/2019	9.72	Call	Bond Future	3,269.5800	3.2696	1,679.8000	1.6798	(48.623)	0	0	0
2019/10/30	2032	07/11/2019	9.72	Put	Bond Future	14.4300	0.0144	123.5600	0.1236	756.272	0	0	0
2019/10/30	2032	07/11/2019	9.71	Put	Bond Future	15.9100	0.0159	133.5700	0.1336	739.535	0	0	0
2019/10/30	2032	07/11/2019	9.70	Call	Bond Future	3,140.7700	3.1408	1,568.5700	1.5686	(50.058)	0	0	0
2019/10/30	2032	06/02/2020	9.40	Put	Bond Future	1,764.4200	1.7644	2,627.4500	2.6275	48.913	0	0	0
2019/10/30	2032	06/02/2020			Bond Future	9.3021	95.4443	9.5596	93.7142	2.768	0.0000	0.0000	55,897
2019/10/30	2032	06/02/2020	9.39	Call	Bond Future	2,388.9600	2.3890	1,530.9000	1.5309	(35.918)	0	0	0
2019/10/30	2032	06/02/2020	9.39	Put	Bond Future	1,793.2600	1.7933	2,665.3100	2.6653	48.629	0	0	0
2019/10/30	2032	06/02/2020	9.40	Call	Bond Future	2,427.5600	2.4276	1,560.4800	1.5605	(35.718)	0	0	0
2019/10/30	2032	06/02/2020	9.38	Call	Bond Future	2,350.6700	2.3507	1,501.6500	1.5016	(36.118)	0	0	0
2019/10/30	2032	06/02/2020	9.38	Put	Bond Future	1,822.4800	1.8225	2,703.5700	2.7036	48.346	0	0	0
2019/10/30	2032	07/05/2020	9.19	Call	Bond Future	2,257.8900	2.2579	1,549.6600	1.5497	(31.367)	0	0	0
2019/10/30	2032	07/05/2020			Bond Future	9.3677	93.0180	9.6344	91.2567	2.847	0.0000	0.0000	0
2019/10/30	2032	07/05/2020	9.17	Call	Bond Future	2,196.1100	2.1961	1,501.3700	1.5014	(31.635)	0	0	0
2019/10/30	2032	07/05/2020	9.17	Put	Bond Future	3,532.1800	3.5322	4,598.7400	4.5987	30.196	0	0	0
2019/10/30	2032	07/05/2020	9.19	Put	Bond Future	3,457.5800	3.4576	4,510.6500	4.5106	30.457	0	0	0

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2019/10/30	2032	07/05/2020	9.18	Call	Bond Future	2,226.8800	2.2269	1,525.4000	1.5254	(31.501)	0	0	0
2019/10/30	2032	07/05/2020	9.18	Put	Bond Future	3,494.7200	3.4947	4,554.5400	4.5545	30.326	0	0	0
2019/10/30	2032	06/08/2020	9.46	Put	Bond Future	3,462.9800	3.4630	4,376.8300	4.3768	26.389	0	0	0
2019/10/30	2032	06/08/2020	9.45	Call	Bond Future	3,621.1200	3.6211	2,746.4300	2.7464	(24.155)	0	0	0
2019/10/30	2032	06/08/2020			Bond Future	9.4307	94.7440	9.7070	92.9501	2.930	0.0000	0.0000	0
2019/10/30	2032	06/08/2020	9.46	Call	Bond Future	3,655.8200	3.6558	2,775.8000	2.7758	(24.072)	0	0	0
2019/10/30	2032	06/08/2020	9.45	Put	Bond Future	3,493.9200	3.4939	4,413.1000	4.4131	26.308	0	0	0
2019/10/30	2032	06/08/2020	9.47	Call	Bond Future	3,691.0200	3.6910	2,805.6600	2.8057	(23.987)	0	0	0
2019/10/30	2032	06/08/2020	9.47	Put	Bond Future	3,432.6000	3.4326	4,341.1100	4.3411	26.467	0	0	0
2019/10/30	2033	07/11/2019			Bond Future	102.0824	102.0824	101.7895	101.7895	(0.287)	0.0000	0.0000	490
2019/10/30	2033	06/02/2020			Bond Future	103.9497	103.9497	103.6508	103.6508	(0.288)	0.0000	0.0000	5,770
2019/10/30	2033	07/05/2020			Bond Future	104.6670	104.6670	104.3630	104.3630	(0.290)	0.0000	0.0000	0
2019/10/30	2033	06/08/2020			Bond Future	106.6333	106.6333	106.3236	106.3236	(0.290)	0.0000	0.0000	0
2019/10/30	2037	07/11/2019	9.97	Call	Bond Future	2,576.0300	2.5760	1,125.7300	1.1257	(56.300)	0	0	0
2019/10/30	2037	07/11/2019			Bond Future	9.6384	92.9024	9.8667	91.1636	2.369	0.0000	0.0000	31,981
2019/10/30	2037	07/11/2019	9.95	Call	Bond Future	2,440.3400	2.4403	1,026.7500	1.0267	(57.926)	0	0	0
2019/10/30	2037	07/11/2019	9.95	Put	Bond Future	80.0200	0.0800	405.2500	0.4052	406.436	0	0	0
2019/10/30	2037	07/11/2019	9.97	Put	Bond Future	67.4200	0.0674	355.9400	0.3559	427.944	0	0	0
2019/10/30	2037	07/11/2019	9.96	Call	Bond Future	2,507.9900	2.5080	1,075.6800	1.0757	(57.110)	0	0	0
2019/10/30	2037	07/11/2019	9.96	Put	Bond Future	73.4800	0.0735	379.9900	0.3800	417.134	0	0	0
2019/10/30	2037	06/02/2020	9.67	Call	Bond Future	2,198.5000	2.1985	1,418.9100	1.4189	(35.460)	0	0	0
2019/10/30	2037	06/02/2020	9.66	Put	Bond Future	2,505.8800	2.5059	3,506.3400	3.5063	39.924	0	0	0
2019/10/30	2037	06/02/2020			Bond Future	9.7052	90.3194	9.9411	88.5487	2.430	0.0000	0.0000	65,957
2019/10/30	2037	06/02/2020	9.68	Call	Bond Future	2,237.3800	2.2374	1,448.4600	1.4485	(35.261)	0	0	0
2019/10/30	2037	06/02/2020	9.68	Put	Bond Future	2,430.0300	2.4300	3,411.8300	3.4118	40.403	0	0	0
2019/10/30	2037	06/02/2020	9.67	Put	Bond Future	2,467.6400	2.4676	3,458.7700	3.4588	40.165	0	0	0
2019/10/30	2037	06/02/2020	9.66	Call	Bond Future	2,160.1500	2.1601	1,389.8900	1.3899	(35.658)	0	0	0
2019/10/30	2037	07/05/2020	9.60	Put	Bond Future	3,917.2600	3.9173	4,978.1300	4.9781	27.082	0	0	0
2019/10/30	2037	07/05/2020	9.59	Call	Bond Future	2,553.4500	2.5534	1,818.6000	1.8186	(28.779)	0	0	0
2019/10/30	2037	07/05/2020			Bond Future	9.7748	91.9594	10.0184	90.1568	2.491	0.0000	0.0000	0
2019/10/30	2037	07/05/2020	9.60	Call	Bond Future	2,588.5500	2.5886	1,846.8300	1.8468	(28.654)	0	0	0
2019/10/30	2037	07/05/2020	9.59	Put	Bond Future	3,959.0400	3.9590	5,026.7800	5.0268	26.970	0	0	0
2019/10/30	2037	07/05/2020	9.61	Call	Bond Future	2,623.9100	2.6239	1,875.3100	1.8753	(28.530)	0	0	0
2019/10/30	2037	07/05/2020	9.61	Put	Bond Future	3,875.8300	3.8758	4,929.8200	4.9298	27.194	0	0	0
2019/10/30	2037	06/08/2020	9.88	Put	Bond Future	4,024.6700	4.0247	4,938.3100	4.9383	22.701	0	0	0
2019/10/30	2037	06/08/2020			Bond Future	9.8432	89.4063	10.0948	87.5703	2.556	0.0000	0.0000	0
2019/10/30	2037	06/08/2020	9.87	Call	Bond Future	4,258.0900	4.2581	3,341.0000	3.3410	(21.538)	0	0	0
2019/10/30	2037	06/08/2020	9.87	Put	Bond Future	4,059.5100	4.0595	4,978.4100	4.9784	22.636	0	0	0
2019/10/30	2037	06/08/2020	9.88	Call	Bond Future	4,297.0700	4.2971	3,374.7200	3.3747	(21.465)	0	0	0
2019/10/30	2037	06/08/2020	9.86	Call	Bond Future	4,219.5900	4.2196	3,307.7600	3.3078	(21.609)	0	0	0
2019/10/30	2037	06/08/2020	9.86	Put	Bond Future	4,094.9200	4.0949	5,019.0800	5.0191	22.568	0	0	0
2019/10/30	2038	07/11/2019			Bond Future	119.9711	119.9711	119.6257	119.6257	(0.288)	0.0000	0.0000	10,584
2019/10/30	2038	06/02/2020			Bond Future	120.5073	120.5073	120.1550	120.1550	(0.292)	0.0000	0.0000	11,449
2019/10/30	2038	07/05/2020			Bond Future	122.7246	122.7246	122.3663	122.3663	(0.292)	0.0000	0.0000	0
2019/10/30	2038	06/08/2020			Bond Future	123.3368	123.3368	122.9719	122.9719	(0.296)	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
2019/10/30	2040	07/11/2019	10.04	Put	Bond Future	150.6400	0.1506	570.4400	0.5704	278.678	0	0	0
2019/10/30	2040	07/11/2019	10.03	Call	Bond Future	2,123.1500	2.1231	869.7800	0.8698	(59.034)	0	0	0
2019/10/30	2040	07/11/2019	9.80	Put	Bond Future	716.8900	0.7169	1,781.7700	1.7818	148.542	0	0	0
2019/10/30	2040	07/11/2019	9.30	Put	Bond Future	4,184.3700	4.1844	5,873.2800	5.8733	40.362	0	0	0
2019/10/30	2040	07/11/2019			Bond Future	9.7886	95.6280	9.9968	93.9328	2.127	0.0000	0.0000	7,805
2019/10/30	2040	07/11/2019	10.04	Call	Bond Future	2,191.3500	2.1913	915.9700	0.9160	(58.201)	0	0	0
2019/10/30	2040	07/11/2019	10.03	Put	Bond Future	162.2400	0.1622	604.0500	0.6041	272.319	0	0	0
2019/10/30	2040	07/11/2019	9.80	Call	Bond Future	811.3100	0.8113	181.0100	0.1810	(77.689)	0	0	1,260
2019/10/30	2040	07/11/2019	9.30	Call	Bond Future	6.3800	0.0064	0.1100	0.0001	(98.276)	0	0	1,260
2019/10/30	2040	07/11/2019	10.05	Call	Bond Future	2,260.1600	2.2602	963.4500	0.9634	(57.372)	0	0	0
2019/10/30	2040	07/11/2019	10.05	Put	Bond Future	139.7700	0.1398	538.2400	0.5382	285.090	0	0	0
2019/10/30	2040	06/02/2020	9.76	Call	Bond Future	2,153.2600	2.1533	1,434.2700	1.4343	(33.391)	0	0	0
2019/10/30	2040	06/02/2020	9.00	Put	Bond Future	7,690.9400	7.6909	9,277.4100	9.2774	20.628	0	0	0
2019/10/30	2040	06/02/2020			Bond Future	9.8571	92.8437	10.0721	91.1173	2.181	0.0000	0.0000	40,502
2019/10/30	2040	06/02/2020	8.40	Put	Bond Future	13,205.2900	13.2053	14,918.3000	14.9183	12.972	0	0	0
2019/10/30	2040	06/02/2020	8.40	Call	Bond Future	20.5300	0.0205	7.1200	0.0071	(65.319)	0	0	0
2019/10/30	2040	06/02/2020	9.74	Call	Bond Future	2,076.0900	2.0761	1,375.0300	1.3750	(33.768)	0	0	0
2019/10/30	2040	06/02/2020	9.74	Put	Bond Future	3,038.0900	3.0381	4,063.4500	4.0635	33.750	0	0	0
2019/10/30	2040	06/02/2020	9.76	Put	Bond Future	2,949.8200	2.9498	3,957.2500	3.9573	34.152	0	0	0
2019/10/30	2040	06/02/2020	9.00	Call	Bond Future	268.2400	0.2682	128.2900	0.1283	(52.173)	0	0	0
2019/10/30	2040	06/02/2020	9.75	Call	Bond Future	2,114.4800	2.1145	1,404.4600	1.4045	(33.579)	0	0	0
2019/10/30	2040	06/02/2020	9.75	Put	Bond Future	2,993.7000	2.9937	4,010.1000	4.0101	33.951	0	0	0
2019/10/30	2040	07/05/2020	9.74	Call	Bond Future	2,695.4800	2.6955	1,974.2100	1.9742	(26.758)	0	0	0
2019/10/30	2040	07/05/2020	9.75	Put	Bond Future	4,184.5600	4.1846	5,213.9300	5.2139	24.599	0	0	0
2019/10/30	2040	07/05/2020			Bond Future	9.9282	94.5296	10.1501	92.7721	2.235	0.0000	0.0000	0
2019/10/30	2040	07/05/2020	9.74	Put	Bond Future	4,228.6300	4.2286	5,264.8500	5.2649	24.505	0	0	0
2019/10/30	2040	07/05/2020	9.75	Call	Bond Future	2,733.8900	2.7339	2,005.7700	2.0058	(26.633)	0	0	0
2019/10/30	2040	07/05/2020	9.73	Call	Bond Future	2,657.6200	2.6576	1,943.1700	1.9432	(26.883)	0	0	0
2019/10/30	2040	07/05/2020	9.73	Put	Bond Future	4,273.3700	4.2734	5,316.4100	5.3164	24.408	0	0	0
2019/10/30	2040	06/08/2020	10.02	Put	Bond Future	4,354.5100	4.3545	5,245.0300	5.2450	20.451	0	0	0
2019/10/30	2040	06/08/2020	10.03	Call	Bond Future	4,569.1000	4.5691	3,664.4400	3.6644	(19.800)	0	0	0
2019/10/30	2040	06/08/2020	10.04	Call	Bond Future	4,610.6800	4.6107	3,700.8900	3.7009	(19.732)	0	0	0
2019/10/30	2040	06/08/2020			Bond Future	9.9981	91.7735	10.2273	89.9834	2.292	0.0000	0.0000	0
2019/10/30	2040	06/08/2020	10.02	Call	Bond Future	4,527.6800	4.5277	3,628.1600	3.6282	(19.867)	0	0	0
2019/10/30	2040	06/08/2020	10.04	Put	Bond Future	4,279.5300	4.2795	5,159.7800	5.1598	20.569	0	0	0
2019/10/30	2040	06/08/2020	10.03	Put	Bond Future	4,316.8800	4.3169	5,202.2600	5.2023	20.510	0	0	0
2019/10/30	2044	07/11/2019	10.07	Put	Bond Future	205.4400	0.2054	734.6000	0.7346	257.574	0	0	0
2019/10/30	2044	07/11/2019	9.74	Put	Bond Future	1,347.9300	1.3479	2,772.8800	2.7729	105.714	0	0	0
2019/10/30	2044	07/11/2019	10.52	Call	Bond Future	5,318.8600	5.3189	3,583.6800	3.5837	(32.623)	0	0	0
2019/10/30	2044	07/11/2019			Bond Future	9.8533	92.3396	10.0666	90.5795	2.165	0.0000	0.0000	9,398
2019/10/30	2044	07/11/2019	10.06	Call	Bond Future	1,926.4800	1.9265	720.5000	0.7205	(62.600)	0	0	0
2019/10/30	2044	07/11/2019	10.06	Put	Bond Future	220.3000	0.2203	774.4200	0.7744	251.530	0	0	0
2019/10/30	2044	07/11/2019	10.52	Put	Bond Future	4.3100	0.0043	29.2300	0.0292	578.190	0	0	328
2019/10/30	2044	07/11/2019	10.07	Call	Bond Future	1,992.8100	1.9928	761.8700	0.7619	(61.769)	0	0	0
2019/10/30	2044	07/11/2019	9.19	Call	Bond Future	0.3200	0.0003	0.0000	0.0000	(100.000)	0	0	328
2019/10/30	2044	07/11/2019	9.74	Call	Bond Future	388.6600	0.3887	53.5100	0.0535	(86.232)	0	0	328

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
2019/10/30	2044	07/11/2019	10.05	Call	Bond Future	1,860.9100	1.8609	680.4800	0.6805	(63.433)	0	0	0
2019/10/30	2044	07/11/2019	10.05	Put	Bond Future	236.0400	0.2360	815.7100	0.8157	245.581	0	0	0
2019/10/30	2044	07/11/2019	9.19	Put	Bond Future	5,865.0100	5.8650	7,624.7900	7.6248	30.005	0	0	0
2019/10/30	2044	06/02/2020	9.74	Call	Bond Future	1,822.7400	1.8227	1,160.6600	1.1607	(36.323)	0	0	328
2019/10/30	2044	06/02/2020	10.78	Put	Bond Future	623.7300	0.6237	955.8300	0.9558	53.244	0	0	328
2019/10/30	2044	06/02/2020	9.77	Put	Bond Future	3,193.0900	3.1931	4,294.9300	4.2949	34.507	0	0	0
2019/10/30	2044	06/02/2020			Bond Future	9.9201	89.6212	10.1402	87.8287	2.219	0.0000	0.0000	34,244
2019/10/30	2044	06/02/2020	9.09	Put	Bond Future	7,615.1900	7.6152	9,261.0200	9.2610	21.612	0	0	0
2019/10/30	2044	06/02/2020	9.09	Call	Bond Future	273.6700	0.2737	127.0400	0.1270	(53.579)	0	0	328
2019/10/30	2044	06/02/2020	9.74	Put	Bond Future	3,335.9100	3.3359	4,466.2900	4.4663	33.885	0	0	0
2019/10/30	2044	06/02/2020	9.77	Call	Bond Future	1,934.8600	1.9349	1,244.2400	1.2442	(35.694)	0	0	0
2019/10/30	2044	06/02/2020	10.78	Call	Bond Future	7,297.9900	7.2980	5,837.6300	5.8376	(20.010)	0	0	0
2019/10/30	2044	06/02/2020	9.78	Call	Bond Future	1,972.5400	1.9725	1,272.4500	1.2725	(35.492)	0	0	0
2019/10/30	2044	06/02/2020	9.76	Put	Bond Future	3,240.4700	3.2405	4,351.8000	4.3518	34.295	0	0	0
2019/10/30	2044	06/02/2020	9.78	Put	Bond Future	3,146.0500	3.1461	4,238.4200	4.2384	34.722	0	0	0
2019/10/30	2044	06/02/2020	9.76	Call	Bond Future	1,897.3900	1.8974	1,216.2600	1.2163	(35.898)	0	0	0
2019/10/30	2044	07/05/2020	9.81	Call	Bond Future	2,806.7700	2.8068	2,049.6500	2.0497	(26.975)	0	0	0
2019/10/30	2044	07/05/2020	9.79	Put	Bond Future	4,386.0200	4.3860	5,467.6300	5.4676	24.660	0	0	0
2019/10/30	2044	07/05/2020	9.26	Call	Bond Future	1,080.2800	1.0803	701.4000	0.7014	(35.072)	0	0	556
2019/10/30	2044	07/05/2020	9.33	Call	Bond Future	1,252.3000	1.2523	828.2000	0.8282	(33.866)	0	0	100
2019/10/30	2044	07/05/2020	9.98	Call	Bond Future	3,494.7200	3.4947	2,619.6900	2.6197	(25.039)	0	0	100
2019/10/30	2044	07/05/2020			Bond Future	9.9892	91.2486	10.2162	89.4238	2.272	0.0000	0.0000	0
2019/10/30	2044	07/05/2020	9.81	Put	Bond Future	4,293.4900	4.2935	5,361.1100	5.3611	24.866	0	0	0
2019/10/30	2044	07/05/2020	9.79	Call	Bond Future	2,730.8700	2.7309	1,987.7400	1.9877	(27.212)	0	0	0
2019/10/30	2044	07/05/2020	9.33	Put	Bond Future	6,929.3400	6.9293	8,329.9800	8.3300	20.213	0	0	0
2019/10/30	2044	07/05/2020	9.80	Put	Bond Future	4,339.5500	4.3395	5,414.1700	5.4142	24.763	0	0	0
2019/10/30	2044	07/05/2020	9.26	Put	Bond Future	7,395.0600	7.3951	8,840.9200	8.8409	19.552	0	0	0
2019/10/30	2044	07/05/2020	9.91	Put	Bond Future	3,854.7700	3.8548	4,852.7200	4.8527	25.889	0	0	0
2019/10/30	2044	07/05/2020	9.98	Put	Bond Future	3,570.4400	3.5704	4,520.1500	4.5201	26.599	0	0	0
2019/10/30	2044	07/05/2020	11.09	Call	Bond Future	9,338.9200	9.3389	7,881.0500	7.8811	(15.611)	0	0	0
2019/10/30	2044	07/05/2020	9.80	Call	Bond Future	2,768.6800	2.7687	2,018.5600	2.0186	(27.093)	0	0	0
2019/10/30	2044	07/05/2020	9.91	Call	Bond Future	3,202.5100	3.2025	2,375.7200	2.3757	(25.817)	0	0	556
2019/10/30	2044	07/05/2020	11.02	Call	Bond Future	8,957.7200	8.9577	7,527.5200	7.5275	(15.966)	0	0	0
2019/10/30	2044	07/05/2020	11.02	Put	Bond Future	1,150.5900	1.1506	1,545.1300	1.5451	34.290	0	0	556
2019/10/30	2044	07/05/2020	11.09	Put	Bond Future	1,043.9200	1.0439	1,410.7900	1.4108	35.143	0	0	100
2019/10/30	2044	06/08/2020	9.01	Call	Bond Future	1,223.3200	1.2233	861.4400	0.8614	(29.582)	0	0	140
2019/10/30	2044	06/08/2020	9.66	Call	Bond Future	3,030.8800	3.0309	2,324.5000	2.3245	(23.306)	0	0	140
2019/10/30	2044	06/08/2020	9.88	Call	Bond Future	3,835.4700	3.8355	3,007.4100	3.0074	(21.590)	0	0	0
2019/10/30	2044	06/08/2020			Bond Future	10.0572	88.5569	10.2914	86.6983	2.329	0.0000	0.0000	0
2019/10/30	2044	06/08/2020	9.86	Call	Bond Future	3,758.9400	3.7589	2,941.8500	2.9419	(21.737)	0	0	0
2019/10/30	2044	06/08/2020	9.86	Put	Bond Future	5,376.1300	5.3761	6,417.6200	6.4176	19.372	0	0	0
2019/10/30	2044	06/08/2020	9.01	Put	Bond Future	10,401.6300	10.4016	11,898.3300	11.8983	14.389	0	0	0
2019/10/30	2044	06/08/2020	9.66	Put	Bond Future	6,338.6100	6.3386	7,490.8100	7.4908	18.177	0	0	0
2019/10/30	2044	06/08/2020	9.88	Put	Bond Future	5,286.4400	5.2864	6,316.9600	6.3170	19.494	0	0	0
2019/10/30	2044	06/08/2020	10.93	Call	Bond Future	8,786.6100	8.7866	7,463.9300	7.4639	(15.053)	0	0	0
2019/10/30	2044	06/08/2020	10.93	Put	Bond Future	2,180.7400	2.1807	2,716.6400	2.7166	24.574	0	0	140
2019/10/30	2044	06/08/2020	9.87	Call	Bond Future	3,797.2700	3.7973	2,974.6800	2.9747	(21.663)	0	0	0
2019/10/30	2044	06/08/2020	9.87	Put	Bond Future	5,331.2900	5.3313	6,367.2800	6.3673	19.432	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
2019/10/30	2046	07/11/2019			Bond Future	110.4357	110.4357	109.7350	109.7350	(0.634)	0.0000	0.0000	12,374
2019/10/30	2046	06/02/2020			Bond Future	112.4557	112.4557	111.7415	111.7415	(0.635)	0.0000	0.0000	4,591
2019/10/30	2046	07/05/2020			Bond Future	112.7768	112.7768	112.0499	112.0499	(0.645)	0.0000	0.0000	0
2019/10/30	2046	06/08/2020			Bond Future	114.8955	114.8955	114.1550	114.1550	(0.645)	0.0000	0.0000	0
2019/10/30	2050	07/11/2019			Bond Future	115.4892	115.4892	114.5743	114.5743	(0.792)	0.0000	0.0000	5,298
2019/10/30	2050	06/02/2020			Bond Future	115.7662	115.7662	114.8337	114.8337	(0.805)	0.0000	0.0000	8,757
2019/10/30	2050	07/05/2020			Bond Future	117.8964	117.8964	116.9471	116.9471	(0.805)	0.0000	0.0000	0
2019/10/30	2050	06/08/2020			Bond Future	118.2314	118.2314	117.2644	117.2644	(0.818)	0.0000	0.0000	0
2019/10/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	AL37	07/11/2019			Index Future	668.7560	668.7560	663.8880	663.8880	(0.728)	0.0000	0.0000	0
2019/10/30	AL37	06/02/2020			Index Future	680.8210	680.8210	675.8630	675.8630	(0.728)	0.0000	0.0000	0
2019/10/30	AL37	07/05/2020			Index Future	693.1870	693.1870	688.1400	688.1400	(0.728)	0.0000	0.0000	0
2019/10/30	AL37	06/08/2020			Index Future	706.0500	706.0500	700.9090	700.9090	(0.728)	0.0000	0.0000	0
2019/10/30	AL7T	07/11/2019			Index Future	778.3740	778.3740	767.4090	767.4090	(1.409)	0.0000	0.0000	0
2019/10/30	AL7T	06/02/2020			Index Future	792.4160	792.4160	781.2510	781.2510	(1.409)	0.0000	0.0000	0
2019/10/30	AL7T	07/05/2020			Index Future	806.8090	806.8090	795.4420	795.4420	(1.409)	0.0000	0.0000	0
2019/10/30	AL7T	06/08/2020			Index Future	821.7810	821.7810	810.2030	810.2030	(1.409)	0.0000	0.0000	0
2019/10/30	ALBI	07/11/2019			Index Future	698.1440	698.1440	687.1100	687.1100	(1.580)	0.0000	0.0000	177
2019/10/30	ALBI	06/02/2020			Index Future	710.7390	710.7390	699.5040	699.5040	(1.581)	0.0000	0.0000	371
2019/10/30	ALBI	07/05/2020			Index Future	723.6480	723.6480	712.2110	712.2110	(1.580)	0.0000	0.0000	0
2019/10/30	ALBI	06/08/2020			Index Future	737.0770	737.0770	725.4270	725.4270	(1.581)	0.0000	0.0000	0
2019/10/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C040	06/10/2015			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
2019/10/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	CS26	02/04/2026			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
2019/10/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/30	ES33	07/11/2019			Bond Future	10.6936	78.3721	10.9206	77.0410	2.123	0.0000	0.0000	0
2019/10/30	ES33	06/02/2020			Bond Future	10.8050	79.7862	11.0404	78.4306	2.179	0.0000	0.0000	350
2019/10/30	ES33	07/05/2020			Bond Future	10.9167	77.4416	11.1607	76.0616	2.235	0.0000	0.0000	0
2019/10/30	ES33	06/08/2020			Bond Future	11.0271	78.8786	11.2801	77.4730	2.294	0.0000	0.0000	0
2019/10/30	ES42	07/11/2019			Bond Future	11.0430	79.4414	11.2601	77.9909	1.966	0.0000	0.0000	0
2019/10/30	ES42	06/02/2020			Bond Future	11.1498	80.8748	11.3747	79.3977	2.017	0.0000	0.0000	4,919
2019/10/30	ES42	07/05/2020			Bond Future	11.2611	78.0792	11.4942	76.5755	2.070	0.0000	0.0000	0
2019/10/30	ES42	06/08/2020			Bond Future	11.3699	79.5279	11.6113	77.9964	2.123	0.0000	0.0000	0
2019/10/30	GOVI	07/11/2019	672.90	Call	GOVI	180,390.0000	18.0390	67,430.0000	6.7430	(62.620)	0	0	0
2019/10/30	GOVI	07/11/2019			GOVI	690.9390	690.9390	679.6430	679.6430	(1.635)	0.0000	0.0000	284
2019/10/30	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/30	GOVI	07/11/2019	672.91	Call	GOVI	180,290.0000	18.0290	67,330.0000	6.7330	(62.655)	0	0	0
2019/10/30	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/30	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/30	GOVI	07/11/2019	672.92	Call	GOVI	180,190.0000	18.0190	67,230.0000	6.7230	(62.689)	0	0	0
2019/10/30	GOVI	06/02/2020	703.14	Call	GOVI	2,630.0000	0.2630	0.0000	0.0000	(100.000)	0	0	0
2019/10/30	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	112,480.0000	11.2480	100.000	0	0	0
2019/10/30	GOVI	06/02/2020			GOVI	703.4030	703.4030	691.9020	691.9020	(1.635)	0.0000	0.0000	1,155
2019/10/30	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	112,380.0000	11.2380	100.000	0	0	0
2019/10/30	GOVI	06/02/2020	703.15	Call	GOVI	2,530.0000	0.2530	0.0000	0.0000	(100.000)	0	0	0
2019/10/30	GOVI	06/02/2020	703.13	Call	GOVI	2,730.0000	0.2730	0.0000	0.0000	(100.000)	0	0	0
2019/10/30	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	112,280.0000	11.2280	100.000	0	0	0
2019/10/30	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/30	GOVI	07/05/2020			GOVI	716.1800	716.1800	704.4700	704.4700	(1.635)	0.0000	0.0000	0
2019/10/30	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/30	GOVI	07/05/2020	720.00	Put	GOVI	38,200.0000	3.8200	155,300.0000	15.5300	306.545	0	0	0
2019/10/30	GOVI	07/05/2020	719.98	Put	GOVI	38,000.0000	3.8000	155,100.0000	15.5100	308.158	0	0	0
2019/10/30	GOVI	07/05/2020	719.99	Put	GOVI	38,100.0000	3.8100	155,200.0000	15.5200	307.349	0	0	0
2019/10/30	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/30	GOVI	06/08/2020	728.13	Call	GOVI	13,400.0000	1.3400	0.0000	0.0000	(100.000)	0	0	0
2019/10/30	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	105,770.0000	10.5770	100.000	0	0	0
2019/10/30	GOVI	06/08/2020			GOVI	729.4700	729.4700	717.5430	717.5430	(1.635)	0.0000	0.0000	0
2019/10/30	GOVI	06/08/2020	728.14	Call	GOVI	13,300.0000	1.3300	0.0000	0.0000	(100.000)	0	0	0
2019/10/30	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	105,970.0000	10.5970	100.000	0	0	0
2019/10/30	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	105,870.0000	10.5870	100.000	0	0	0
2019/10/30	GOVI	06/08/2020	728.12	Call	GOVI	13,500.0000	1.3500	0.0000	0.0000	(100.000)	0	0	0
2019/10/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/30	IGOV	07/11/2019			Index Future	261.0770	261.0770	260.4910	260.4910	(0.224)	0.0000	0.0000	318
2019/10/30	IGOV	06/02/2020			Index Future	265.8510	265.8510	265.2540	265.2540	(0.225)	0.0000	0.0000	1,011
2019/10/30	IGOV	07/05/2020			Index Future	270.7440	270.7440	270.1360	270.1360	(0.225)	0.0000	0.0000	11
2019/10/30	IGOV	06/08/2020			Index Future	275.8310	275.8310	275.2110	275.2110	(0.225)	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
2019/10/30	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/10/30	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5800	98.5800	0.020	0.0000	0.0000	0
2019/10/30	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	102.0100	102.0100	0.039	0.0000	0.0000	0
2019/10/30	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/10/30	IS05	17/12/2020			Interest Rate Swap	95.3600	95.3600	95.4600	95.4600	0.105	0.0000	0.0000	0
2019/10/30	IS05	16/03/2021			Interest Rate Swap	94.3000	94.3000	94.4500	94.4500	0.159	0.0000	0.0000	0
2019/10/30	IS05	15/06/2021			Interest Rate Swap	93.2000	93.2000	93.3800	93.3800	0.193	0.0000	0.0000	0
2019/10/30	IS05	21/09/2021			Interest Rate Swap	93.0600	93.0600	93.2800	93.2800	0.236	0.0000	0.0000	0
2019/10/30	IS05	21/12/2021			Interest Rate Swap	95.0000	95.0000	95.2600	95.2600	0.274	0.0000	0.0000	51
2019/10/30	IS05	15/03/2022			Interest Rate Swap	94.9000	94.9000	95.2100	95.2100	0.327	0.0000	0.0000	0
2019/10/30	IS05	21/06/2022			Interest Rate Swap	95.8300	95.8300	96.1900	96.1900	0.376	0.0000	0.0000	0
2019/10/30	IS05	20/09/2022			Interest Rate Swap	99.5400	99.5400	99.9500	99.9500	0.412	0.0000	0.0000	0
2019/10/30	IS05	20/12/2022			Interest Rate Swap	100.5800	100.5800	101.0400	101.0400	0.457	0.0000	0.0000	0
2019/10/30	IS05	22/03/2023			Interest Rate Swap	93.6400	93.6400	94.1500	94.1500	0.545	0.0000	0.0000	0
2019/10/30	IS05	20/06/2023			Interest Rate Swap	99.5500	99.5500	100.1000	100.1000	0.552	0.0000	0.0000	0
2019/10/30	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/10/30	IS10	17/12/2025			Interest Rate Swap	89.9800	89.9800	90.9000	90.9000	1.022	0.0000	0.0000	0
2019/10/30	IS10	16/03/2026			Interest Rate Swap	86.7900	86.7900	87.7500	87.7500	1.106	0.0000	0.0000	0
2019/10/30	IS10	15/06/2026			Interest Rate Swap	85.3800	85.3800	86.3900	86.3900	1.183	0.0000	0.0000	0
2019/10/30	IS10	21/09/2026			Interest Rate Swap	87.4900	87.4900	88.5300	88.5300	1.189	0.0000	0.0000	0
2019/10/30	IS10	21/12/2026			Interest Rate Swap	91.3100	91.3100	92.3600	92.3600	1.150	0.0000	0.0000	0
2019/10/30	IS10	15/03/2027			Interest Rate Swap	89.7800	89.7800	90.8700	90.8700	1.214	0.0000	0.0000	0
2019/10/30	IS10	21/06/2027			Interest Rate Swap	91.8500	91.8500	92.9600	92.9600	1.208	0.0000	0.0000	0
2019/10/30	IS10	20/09/2027			Interest Rate Swap	97.4000	97.4000	98.5100	98.5100	1.140	0.0000	0.0000	0
2019/10/30	IS10	20/12/2027			Interest Rate Swap	97.7300	97.7300	98.8700	98.8700	1.166	0.0000	0.0000	0
2019/10/30	IS10	22/03/2028			Interest Rate Swap	91.0300	91.0300	92.2400	92.2400	1.329	0.0000	0.0000	0
2019/10/30	IS10	20/06/2028			Interest Rate Swap	98.4100	98.4100	99.6200	99.6200	1.230	0.0000	0.0000	0
2019/10/30	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/10/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/30	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/30	R023	07/11/2019	7.98	Call	Bond Future	2,007.7200	2.0077	1,353.1100	1.3531	(32.605)	0	0	0
2019/10/30	R023	07/11/2019			Bond Future	7.2821	102.8967	7.5082	102.2408	3.105	0.0000	0.0000	13,519
2019/10/30	R023	07/11/2019	7.99	Call	Bond Future	2,036.1100	2.0361	1,381.3700	1.3814	(32.156)	0	0	0
2019/10/30	R023	07/11/2019	7.98	Put	Bond Future	0.0500	0.0001	1.3000	0.0013	2500.000	0	0	0
2019/10/30	R023	07/11/2019	7.99	Put	Bond Future	0.0400	0.0000	1.1600	0.0012	2800.000	0	0	0
2019/10/30	R023	07/11/2019	8.00	Call	Bond Future	2,064.5100	2.0645	1,409.6400	1.4096	(31.720)	0	0	0
2019/10/30	R023	07/11/2019	8.00	Put	Bond Future	0.0400	0.0000	1.0300	0.0010	2475.000	0	0	0
2019/10/30	R023	06/02/2020	7.54	Call	Bond Future	1,009.7200	1.0097	609.8400	0.6098	(39.603)	0	0	0
2019/10/30	R023	06/02/2020			Bond Future	7.2858	104.7533	7.5334	104.0850	3.398	0.0000	0.0000	39,862

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
2019/10/30	R023	06/02/2020	7.52	Call	Bond Future	969.1500	0.9692	578.0500	0.5780	(40.355)	0	0	0
2019/10/30	R023	06/02/2020	7.52	Put	Bond Future	336.8400	0.3368	614.0800	0.6141	82.306	0	0	0
2019/10/30	R023	06/02/2020	7.54	Put	Bond Future	323.6300	0.3236	592.0900	0.5921	82.953	0	0	0
2019/10/30	R023	06/02/2020	7.53	Call	Bond Future	989.3700	0.9894	593.8500	0.5938	(39.977)	0	0	0
2019/10/30	R023	06/02/2020	7.53	Put	Bond Future	330.1700	0.3302	602.9900	0.6030	82.630	0	0	0
2019/10/30	R023	07/05/2020	6.91	Put	Bond Future	1,267.8900	1.2679	1,779.2700	1.7793	40.333	0	0	0
2019/10/30	R023	07/05/2020			Bond Future	7.2726	102.7233	7.5444	102.0431	3.737	0.0000	0.0000	16,047
2019/10/30	R023	07/05/2020	6.90	Call	Bond Future	341.8600	0.3419	176.5000	0.1765	(48.371)	0	0	0
2019/10/30	R023	07/05/2020	6.90	Put	Bond Future	1,283.8800	1.2839	1,798.7000	1.7987	40.099	0	0	0
2019/10/30	R023	07/05/2020	6.91	Call	Bond Future	351.3000	0.3513	182.5000	0.1825	(48.050)	0	0	0
2019/10/30	R023	07/05/2020	6.89	Call	Bond Future	332.8300	0.3328	170.8300	0.1708	(48.673)	0	0	0
2019/10/30	R023	07/05/2020	6.89	Put	Bond Future	1,300.2700	1.3003	1,818.4500	1.8184	39.852	0	0	0
2019/10/30	R023	06/08/2020	7.26	Call	Bond Future	987.8800	0.9879	669.9200	0.6699	(32.186)	0	0	0
2019/10/30	R023	06/08/2020			Bond Future	7.2357	104.6294	7.5366	103.9366	4.159	0.0000	0.0000	0
2019/10/30	R023	06/08/2020	7.26	Put	Bond Future	931.6900	0.9317	1,306.5200	1.3065	40.231	0	0	0
2019/10/30	R023	06/08/2020	7.27	Call	Bond Future	1,001.4200	1.0014	680.7600	0.6808	(32.021)	0	0	0
2019/10/30	R023	06/08/2020	7.28	Put	Bond Future	913.0100	0.9130	1,282.4400	1.2824	40.463	0	0	0
2019/10/30	R023	06/08/2020	7.27	Put	Bond Future	922.1200	0.9221	1,294.2500	1.2943	40.356	0	0	0
2019/10/30	R023	06/08/2020	7.28	Call	Bond Future	1,015.4000	1.0154	692.0400	0.6920	(31.846)	0	0	0
2019/10/30	R035	07/11/2019	9.88	Call	Bond Future	2,875.2000	2.8752	1,334.8900	1.3349	(53.572)	0	0	0
2019/10/30	R035	07/11/2019	9.89	Call	Bond Future	2,944.7700	2.9448	1,390.1000	1.3901	(52.794)	0	0	0
2019/10/30	R035	07/11/2019	9.87	Put	Bond Future	51.0500	0.0511	294.5900	0.2946	477.062	0	0	0
2019/10/30	R035	07/11/2019	10.21	Put	Bond Future	1.7500	0.0018	17.7400	0.0177	913.714	0	0	3,500
2019/10/30	R035	07/11/2019			Bond Future	9.5039	96.7467	9.7371	94.9780	2.454	0.0000	0.0000	10,307
2019/10/30	R035	07/11/2019	9.89	Put	Bond Future	42.8500	0.0429	256.9500	0.2570	499.650	0	0	0
2019/10/30	R035	07/11/2019	9.87	Call	Bond Future	2,805.8900	2.8059	1,280.6600	1.2807	(54.358)	0	0	0
2019/10/30	R035	07/11/2019	8.92	Put	Bond Future	4,648.9800	4.6490	6,416.7300	6.4167	38.024	0	0	0
2019/10/30	R035	07/11/2019	8.92	Call	Bond Future	1.0200	0.0010	0.0000	0.0000	(100.000)	0	0	3,500
2019/10/30	R035	07/11/2019	9.52	Put	Bond Future	636.3600	0.6364	1,778.5500	1.7785	179.488	0	0	0
2019/10/30	R035	07/11/2019	9.52	Call	Bond Future	760.3200	0.7603	133.7400	0.1337	(82.410)	0	0	3,500
2019/10/30	R035	07/11/2019	9.88	Put	Bond Future	46.7800	0.0468	275.2400	0.2752	488.371	0	0	0
2019/10/30	R035	07/11/2019	10.21	Call	Bond Future	5,210.7000	5.2107	3,457.9200	3.4579	(33.638)	0	0	0
2019/10/30	R035	06/02/2020	9.60	Call	Bond Future	2,424.5800	2.4246	1,579.1300	1.5791	(34.870)	0	0	0
2019/10/30	R035	06/02/2020	9.61	Put	Bond Future	2,199.2200	2.1992	3,145.6800	3.1457	43.036	0	0	0
2019/10/30	R035	06/02/2020			Bond Future	9.5748	98.4924	9.8161	96.6911	2.521	0.0000	0.0000	107,647
2019/10/30	R035	06/02/2020	9.60	Put	Bond Future	2,233.9800	2.2340	3,189.8300	3.1898	42.787	0	0	0
2019/10/30	R035	06/02/2020	9.61	Call	Bond Future	2,465.2400	2.4652	1,610.4000	1.6104	(34.676)	0	0	0
2019/10/30	R035	06/02/2020	9.59	Call	Bond Future	2,384.2600	2.3843	1,548.2200	1.5482	(35.065)	0	0	0
2019/10/30	R035	06/02/2020	9.59	Put	Bond Future	2,269.1700	2.2692	3,234.4300	3.2344	42.538	0	0	0
2019/10/30	R035	07/05/2020	9.75	Call	Bond Future	3,574.3900	3.5744	2,629.2600	2.6293	(26.442)	0	0	5,000
2019/10/30	R035	07/05/2020	10.75	Put	Bond Future	881.1200	0.8811	1,242.5700	1.2426	41.022	0	0	5,000
2019/10/30	R035	07/05/2020	9.48	Put	Bond Future	3,744.1200	3.7441	4,823.4300	4.8234	28.827	0	0	0
2019/10/30	R035	07/05/2020	9.47	Call	Bond Future	2,497.3200	2.4973	1,750.0500	1.7500	(29.923)	0	0	0
2019/10/30	R035	07/05/2020			Bond Future	9.6408	95.7779	9.8902	93.9441	2.587	0.0000	0.0000	0
2019/10/30	R035	07/05/2020	9.11	Put	Bond Future	5,465.0500	5.4650	6,808.7600	6.8088	24.587	0	0	0
2019/10/30	R035	07/05/2020	9.11	Call	Bond Future	1,381.0600	1.3811	890.9700	0.8910	(35.487)	0	0	5,000
2019/10/30	R035	07/05/2020	9.75	Put	Bond Future	2,765.2100	2.7652	3,653.8800	3.6539	32.138	0	0	0

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2019/10/30	R035	07/05/2020	10.75	Call	Bond Future	8,650.6500		8.6507	7,178.3000	7.1783	(17.020)	0	0	0
2019/10/30	R035	07/05/2020	9.48	Call	Bond Future	2,533.1200		2.5331	1,778.6300	1.7786	(29.785)	0	0	0
2019/10/30	R035	07/05/2020	9.47	Put	Bond Future	3,784.3600		3.7844	4,870.8900	4.8709	28.711	0	0	0
2019/10/30	R035	07/05/2020	9.49	Call	Bond Future	2,568.9100		2.5689	1,807.2300	1.8072	(29.650)	0	0	0
2019/10/30	R035	07/05/2020	9.49	Put	Bond Future	3,703.9600		3.7040	4,776.0800	4.7761	28.945	0	0	0
2019/10/30	R035	06/08/2020	9.00	Put	Bond Future	7,780.2300		7.7802	9,061.1700	9.0612	16.464	0	0	0
2019/10/30	R035	06/08/2020	9.92	Put	Bond Future	3,885.6900		3.8857	4,726.2500	4.7263	21.632	0	0	0
2019/10/30	R035	06/08/2020			Bond Future	9.7041		97.5551	9.9619	95.6874	2.657	0.0000	0.0000	0
2019/10/30	R035	06/08/2020	9.00	Call	Bond Future	2,390.2400		2.3902	1,803.4400	1.8034	(24.550)	0	0	24,761
2019/10/30	R035	06/08/2020	9.92	Call	Bond Future	5,453.5300		5.4535	4,426.3500	4.4263	(18.835)	0	0	0
2019/10/30	R035	06/08/2020	9.93	Call	Bond Future	5,494.6300		5.4946	4,462.8400	4.4628	(18.778)	0	0	0
2019/10/30	R035	06/08/2020	9.91	Put	Bond Future	3,916.1600		3.9162	4,761.3400	4.7613	21.582	0	0	0
2019/10/30	R035	06/08/2020	8.75	Put	Bond Future	9,023.1700		9.0232	10,441.8200	10.4418	15.722	0	0	0
2019/10/30	R035	06/08/2020	8.75	Call	Bond Future	1,611.9100		1.6119	1,162.8200	1.1628	(27.861)	0	0	3,000
2019/10/30	R035	06/08/2020	9.93	Put	Bond Future	3,855.1000		3.8551	4,691.0500	4.6911	21.684	0	0	0
2019/10/30	R035	06/08/2020	9.91	Call	Bond Future	5,412.2300		5.4122	4,389.6700	4.3897	(18.894)	0	0	0
2019/10/30	R186	07/11/2019	8.94	Call	Bond Future	4,122.4600		4.1225	2,740.0200	2.7400	(33.534)	0	0	0
2019/10/30	R186	07/11/2019	8.20	Call	Bond Future	442.1300		0.4421	44.5900	0.0446	(89.915)	0	0	0
2019/10/30	R186	07/11/2019	8.23	Call	Bond Future	533.5900		0.5336	63.2400	0.0632	(88.148)	0	0	4,955
2019/10/30	R186	07/11/2019			Bond Future	8.2011		116.3113	8.4455	114.9258	2.980	0.0000	0.0000	56,049
2019/10/30	R186	07/11/2019	8.94	Put	Bond Future	0.1200		0.0001	3.2000	0.0032	2566.667	0	0	0
2019/10/30	R186	07/11/2019	8.25	Put	Bond Future	321.0900		0.3211	1,185.2300	1.1852	269.127	0	0	3,750
2019/10/30	R186	07/11/2019	8.25	Call	Bond Future	600.2000		0.6002	78.8200	0.0788	(86.868)	0	0	3,750
2019/10/30	R186	07/11/2019	8.73	Call	Bond Future	2,973.2100		2.9732	1,623.5800	1.6236	(45.393)	0	0	0
2019/10/30	R186	07/11/2019	8.73	Put	Bond Future	2.3100		0.0023	38.2000	0.0382	1553.680	0	0	4,955
2019/10/30	R186	07/11/2019	8.95	Call	Bond Future	4,176.8700		4.1769	2,794.0600	2.7941	(33.106)	0	0	0
2019/10/30	R186	07/11/2019	8.96	Put	Bond Future	0.0900		0.0001	2.4600	0.0025	2633.333	0	0	0
2019/10/30	R186	07/11/2019	8.20	Put	Bond Future	448.3000		0.4483	1,436.2800	1.4363	220.384	0	0	7,500
2019/10/30	R186	07/11/2019	8.23	Put	Bond Future	368.4800		0.3685	1,283.6500	1.2837	248.364	0	0	0
2019/10/30	R186	07/11/2019	8.95	Put	Bond Future	0.1000		0.0001	2.8100	0.0028	2710.000	0	0	0
2019/10/30	R186	07/11/2019	8.96	Call	Bond Future	4,231.2700		4.2313	2,848.1200	2.8481	(32.689)	0	0	0
2019/10/30	R186	06/02/2020	8.11	Put	Bond Future	1,876.1600		1.8762	2,783.3300	2.7833	48.352	0	0	0
2019/10/30	R186	06/02/2020	8.50	Call	Bond Future	2,314.5900		2.3146	1,489.7200	1.4897	(35.638)	0	0	0
2019/10/30	R186	06/02/2020	8.57	Call	Bond Future	2,578.6100		2.5786	1,700.2400	1.7002	(34.064)	0	0	0
2019/10/30	R186	06/02/2020			Bond Future	8.2449		113.1059	8.5018	111.6946	3.116	0.0000	0.0000	100,585
2019/10/30	R186	06/02/2020	8.11	Call	Bond Future	1,126.0600		1.1261	621.9900	0.6220	(44.764)	0	0	821
2019/10/30	R186	06/02/2020	8.55	Call	Bond Future	2,502.0100		2.5020	1,638.6700	1.6387	(34.506)	0	0	0
2019/10/30	R186	06/02/2020	8.55	Put	Bond Future	828.3300		0.8283	1,376.2300	1.3762	66.145	0	0	0
2019/10/30	R186	06/02/2020	9.00	Put	Bond Future	331.0200		0.3310	602.9700	0.6030	82.155	0	0	821
2019/10/30	R186	06/02/2020	8.50	Put	Bond Future	912.9500		0.9130	1,499.3200	1.4993	64.228	0	0	821
2019/10/30	R186	06/02/2020	8.57	Put	Bond Future	796.3600		0.7964	1,329.2300	1.3292	66.913	0	0	0
2019/10/30	R186	06/02/2020	9.00	Call	Bond Future	4,414.6700		4.4147	3,275.3800	3.2754	(25.807)	0	0	0
2019/10/30	R186	06/02/2020	8.56	Call	Bond Future	2,540.3000		2.5403	1,669.4300	1.6694	(34.282)	0	0	0
2019/10/30	R186	06/02/2020	8.56	Put	Bond Future	812.3200		0.8123	1,352.6900	1.3527	66.522	0	0	0
2019/10/30	R186	07/05/2020	8.28	Put	Bond Future	2,088.4600		2.0885	2,874.0500	2.8740	37.616	0	0	0
2019/10/30	R186	07/05/2020	8.93	Call	Bond Future	4,324.6200		4.3246	3,329.1300	3.3291	(23.019)	0	0	0
2019/10/30	R186	07/05/2020	7.90	Put	Bond Future	0.0000		0.0000	4,232.3500	4.2324	100.000	0	0	2,500

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2019/10/30	R186	07/05/2020	8.09	Put	Bond Future	2,609.0700	2.6091	3,509.4800	3.5095	34.511	0	0	0
2019/10/30	R186	07/05/2020			Bond Future	8.2898	115.1599	8.5600	113.7233	3.260	0.0000	0.0000	1,650
2019/10/30	R186	07/05/2020	8.50	Call	Bond Future	2,716.7000	2.7167	1,936.4600	1.9365	(28.720)	0	0	0
2019/10/30	R186	07/05/2020	8.50	Put	Bond Future	1,597.1300	1.5971	2,253.4000	2.2534	41.091	0	0	23,208
2019/10/30	R186	07/05/2020	8.08	Call	Bond Future	1,507.3200	1.5073	977.2300	0.9772	(35.168)	0	0	0
2019/10/30	R186	07/05/2020	8.08	Put	Bond Future	2,639.0800	2.6391	3,545.5000	3.5455	34.346	0	0	0
2019/10/30	R186	07/05/2020	8.28	Call	Bond Future	2,036.0300	2.0360	1,385.1100	1.3851	(31.970)	0	0	6,000
2019/10/30	R186	07/05/2020	8.93	Put	Bond Future	959.5700	0.9596	1,400.5900	1.4006	45.960	0	0	6,000
2019/10/30	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	681.2400	0.6812	100.000	0	0	0
2019/10/30	R186	07/05/2020	8.09	Call	Bond Future	1,531.6000	1.5316	995.5000	0.9955	(35.003)	0	0	0
2019/10/30	R186	07/05/2020	7.60	Put	Bond Future	4,368.6000	4.3686	5,543.5700	5.5436	26.896	0	0	0
2019/10/30	R186	07/05/2020	7.60	Call	Bond Future	591.4500	0.5915	329.9100	0.3299	(44.220)	0	0	6,000
2019/10/30	R186	07/05/2020	8.07	Call	Bond Future	1,482.9300	1.4829	958.8800	0.9589	(35.339)	0	0	0
2019/10/30	R186	07/05/2020	8.07	Put	Bond Future	2,669.0000	2.6690	3,581.4600	3.5815	34.187	0	0	0
2019/10/30	R186	06/08/2020	8.38	Put	Bond Future	2,431.5300	2.4315	3,184.9500	3.1850	30.985	0	0	0
2019/10/30	R186	06/08/2020			Bond Future	8.3297	111.9921	8.6144	110.5289	3.417	0.0000	0.0000	0
2019/10/30	R186	06/08/2020	8.37	Call	Bond Future	2,661.0100	2.6610	1,956.1000	1.9561	(26.490)	0	0	0
2019/10/30	R186	06/08/2020	8.37	Put	Bond Future	2,452.5100	2.4525	3,210.7600	3.2108	30.917	0	0	0
2019/10/30	R186	06/08/2020	8.38	Call	Bond Future	2,691.7300	2.6917	1,981.9900	1.9820	(26.367)	0	0	0
2019/10/30	R186	06/08/2020	8.36	Call	Bond Future	2,630.0600	2.6301	1,929.9900	1.9300	(26.618)	0	0	0
2019/10/30	R186	06/08/2020	8.36	Put	Bond Future	2,473.2900	2.4733	3,236.3800	3.2364	30.853	0	0	0
2019/10/30	R197	07/11/2019			Bond Future	307.3994	307.3994	307.3755	307.3755	(0.008)	0.0000	0.0000	1,557
2019/10/30	R197	06/02/2020			Bond Future	305.3675	305.3675	305.3412	305.3412	(0.009)	0.0000	0.0000	2,390
2019/10/30	R197	07/05/2020			Bond Future	310.9865	310.9865	310.9606	310.9606	(0.008)	0.0000	0.0000	0
2019/10/30	R197	06/08/2020			Bond Future	309.0360	309.0360	309.0099	309.0099	(0.008)	0.0000	0.0000	0
2019/10/30	R202	07/11/2019			Bond Future	232.3778	232.3778	232.3713	232.3713	(0.003)	0.0000	0.0000	7,999
2019/10/30	R202	06/02/2020			Bond Future	232.5625	232.5625	232.5545	232.5545	(0.003)	0.0000	0.0000	3,022
2019/10/30	R202	07/05/2020			Bond Future	236.8419	236.8419	236.8343	236.8343	(0.003)	0.0000	0.0000	0
2019/10/30	R202	06/08/2020			Bond Future	237.1520	237.1520	237.1448	237.1448	(0.003)	0.0000	0.0000	0
2019/10/30	R207	07/11/2019	2.08	Put	Bond Future	855.7700	0.8558	857.5200	0.8575	0.204	0	0	0
2019/10/30	R207	07/11/2019			Bond Future	6.8639	102.3927	6.8737	102.3909	0.143	0.0000	0.0000	3,123
2019/10/30	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/30	R207	07/11/2019	2.07	Put	Bond Future	857.5700	0.8576	859.3200	0.8593	0.204	0	0	0
2019/10/30	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/30	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/30	R207	07/11/2019	2.06	Put	Bond Future	859.3800	0.8594	861.1300	0.8611	0.204	0	0	0
2019/10/30	R208	07/11/2019	6.83	Call	Bond Future	271.2600	0.2713	266.6100	0.2666	(1.714)	0	0	0
2019/10/30	R208	07/11/2019	6.82	Put	Bond Future	2.5800	0.0026	2.0200	0.0020	(21.705)	0	0	0
2019/10/30	R208	07/11/2019			Bond Future	6.6231	100.9482	6.6263	100.9440	0.048	0.0000	0.0000	2,194
2019/10/30	R208	07/11/2019	6.84	Call	Bond Future	283.8200	0.2838	279.2400	0.2792	(1.614)	0	0	0
2019/10/30	R208	07/11/2019	6.84	Put	Bond Future	1.6600	0.0017	1.2500	0.0013	(24.699)	0	0	0
2019/10/30	R208	07/11/2019	6.83	Put	Bond Future	2.0800	0.0021	1.6000	0.0016	(23.077)	0	0	0
2019/10/30	R208	07/11/2019	6.82	Call	Bond Future	258.7700	0.2588	254.0400	0.2540	(1.828)	0	0	0
2019/10/30	R208	06/02/2020	6.13	Put	Bond Future	385.1100	0.3851	388.9200	0.3889	0.989	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
2019/10/30	R208	06/02/2020	6.12	Call	Bond Future	23.1700	0.0232	22.1600	0.0222	(4.359)	0	0	0
2019/10/30	R208	06/02/2020			Bond Future	6.4631	102.7697	6.4676	102.7648	0.070	0.0000	0.0000	11,359
2019/10/30	R208	06/02/2020	6.13	Call	Bond Future	24.2000	0.0242	23.1500	0.0231	(4.339)	0	0	0
2019/10/30	R208	06/02/2020	6.12	Put	Bond Future	394.9500	0.3949	398.8000	0.3988	0.975	0	0	0
2019/10/30	R208	06/02/2020	6.14	Call	Bond Future	25.3900	0.0254	24.3000	0.0243	(4.293)	0	0	0
2019/10/30	R208	06/02/2020	6.14	Put	Bond Future	375.4400	0.3754	379.2100	0.3792	1.004	0	0	0
2019/10/30	R208	07/05/2020	4.81	Call	Bond Future	0.3900	0.0004	0.3600	0.0004	(7.692)	0	0	0
2019/10/30	R208	07/05/2020	4.80	Put	Bond Future	1,205.6800	1.2057	1,210.3300	1.2103	0.386	0	0	0
2019/10/30	R208	07/05/2020			Bond Future	6.1995	101.2327	6.2049	101.2281	0.088	0.0000	0.0000	0
2019/10/30	R208	07/05/2020	4.82	Call	Bond Future	0.4100	0.0004	0.3900	0.0004	(4.878)	0	0	0
2019/10/30	R208	07/05/2020	4.82	Put	Bond Future	1,188.3400	1.1883	1,192.9900	1.1930	0.391	0	0	0
2019/10/30	R208	07/05/2020	4.81	Put	Bond Future	1,197.0100	1.1970	1,201.6500	1.2017	0.388	0	0	0
2019/10/30	R208	07/05/2020	4.80	Call	Bond Future	0.3600	0.0004	0.3400	0.0003	(5.556)	0	0	0
2019/10/30	R208	06/08/2020	5.57	Put	Bond Future	197.7000	0.1977	200.0500	0.2000	1.189	0	0	0
2019/10/30	R208	06/08/2020			Bond Future	5.6673	103.1112	5.6749	103.1065	0.134	0.0000	0.0000	0
2019/10/30	R208	06/08/2020	5.56	Call	Bond Future	134.0300	0.1340	131.6900	0.1317	(1.746)	0	0	0
2019/10/30	R208	06/08/2020	5.56	Put	Bond Future	200.8400	0.2008	203.2200	0.2032	1.185	0	0	0
2019/10/30	R208	06/08/2020	5.57	Call	Bond Future	137.1200	0.1371	134.7500	0.1347	(1.728)	0	0	0
2019/10/30	R208	06/08/2020	5.55	Call	Bond Future	130.9800	0.1310	128.6700	0.1287	(1.764)	0	0	0
2019/10/30	R208	06/08/2020	5.55	Put	Bond Future	204.0200	0.2040	206.4300	0.2064	1.181	0	0	0
2019/10/30	R209	07/11/2019	9.82	Call	Bond Future	2,085.2300	2.0852	884.3500	0.8844	(57.590)	0	0	0
2019/10/30	R209	07/11/2019	9.77	Put	Bond Future	106.5800	0.1066	474.0300	0.4740	344.764	0	0	0
2019/10/30	R209	07/11/2019	9.33	Call	Bond Future	181.6900	0.1817	14.8800	0.0149	(91.810)	0	0	8,000
2019/10/30	R209	07/11/2019			Bond Future	9.5076	73.9394	9.7361	72.4586	2.404	0.0000	0.0000	74,104
2019/10/30	R209	07/11/2019	9.80	Call	Bond Future	1,971.2600	1.9713	803.5800	0.8036	(59.235)	0	0	0
2019/10/30	R209	07/11/2019	9.80	Put	Bond Future	84.3100	0.0843	397.3700	0.3974	371.320	0	0	0
2019/10/30	R209	07/11/2019	9.50	Put	Bond Future	627.6000	0.6276	1,629.9800	1.6300	159.716	0	0	0
2019/10/30	R209	07/11/2019	9.50	Call	Bond Future	577.7400	0.5777	99.3800	0.0994	(82.798)	0	0	5,000
2019/10/30	R209	07/11/2019	8.92	Put	Bond Future	4,016.5600	4.0166	5,496.2500	5.4963	36.840	0	0	0
2019/10/30	R209	07/11/2019	8.92	Call	Bond Future	1.0600	0.0011	0.0100	0.0000	(99.057)	0	0	8,000
2019/10/30	R209	07/11/2019	9.82	Put	Bond Future	71.8200	0.0718	351.6800	0.3517	389.669	0	0	0
2019/10/30	R209	07/11/2019	9.77	Call	Bond Future	1,803.2100	1.8032	689.9200	0.6899	(61.739)	0	0	0
2019/10/30	R209	07/11/2019	9.33	Put	Bond Future	1,362.9900	1.3630	2,676.9200	2.6769	96.401	0	0	0
2019/10/30	R209	07/11/2019	9.81	Call	Bond Future	2,028.0700	2.0281	843.5000	0.8435	(58.409)	0	0	0
2019/10/30	R209	07/11/2019	9.81	Put	Bond Future	77.8500	0.0779	374.0200	0.3740	380.437	0	0	0
2019/10/30	R209	06/02/2020	9.52	Put	Bond Future	2,181.7100	2.1817	3,032.3900	3.0324	38.991	0	0	0
2019/10/30	R209	06/02/2020			Bond Future	9.5679	75.2735	9.8034	73.7656	2.462	0.0000	0.0000	100,187
2019/10/30	R209	06/02/2020	9.40	Put	Bond Future	2,605.7800	2.6058	3,549.8900	3.5499	36.231	0	0	0
2019/10/30	R209	06/02/2020	9.40	Call	Bond Future	1,502.9600	1.5030	939.1800	0.9392	(37.511)	0	0	7,500
2019/10/30	R209	06/02/2020	9.51	Call	Bond Future	1,837.2700	1.8373	1,187.8800	1.1879	(35.345)	0	0	0
2019/10/30	R209	06/02/2020	9.51	Put	Bond Future	2,214.7200	2.2147	3,073.2200	3.0732	38.763	0	0	0
2019/10/30	R209	06/02/2020	9.52	Call	Bond Future	1,869.6900	1.8697	1,212.4800	1.2125	(35.151)	0	0	0
2019/10/30	R209	06/02/2020	9.50	Call	Bond Future	1,805.3000	1.8053	1,163.7100	1.1637	(35.539)	0	0	0
2019/10/30	R209	06/02/2020	9.50	Put	Bond Future	2,248.2700	2.2483	3,114.5700	3.1146	38.532	0	0	0
2019/10/30	R209	07/05/2020	9.47	Call	Bond Future	2,314.9200	2.3149	1,668.2500	1.6682	(27.935)	0	0	0
2019/10/30	R209	07/05/2020			Bond Future	9.6291	73.4893	9.8718	71.9543	2.520	0.0000	0.0000	0
2019/10/30	R209	07/05/2020	9.45	Call	Bond Future	2,254.4200	2.2544	1,619.2500	1.6193	(28.174)	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
2019/10/30	R209	07/05/2020	9.45	Put	Bond Future	3,418.2200	3.4182	4,318.1000	4.3181	26.326	0	0	0
2019/10/30	R209	07/05/2020	9.47	Put	Bond Future	3,347.4800	3.3475	4,235.8600	4.2359	26.539	0	0	0
2019/10/30	R209	07/05/2020	9.46	Call	Bond Future	2,284.5700	2.2846	1,643.6500	1.6437	(28.054)	0	0	0
2019/10/30	R209	07/05/2020	9.46	Put	Bond Future	3,382.7100	3.3827	4,276.8400	4.2768	26.432	0	0	0
2019/10/30	R209	06/08/2020	5.56	Call	Bond Future	0.3800	0.0004	0.1600	0.0002	(57.895)	0	0	0
2019/10/30	R209	06/08/2020	5.55	Put	Bond Future	34,664.2300	34.6642	36,227.4600	36.2275	4.510	0	0	0
2019/10/30	R209	06/08/2020			Bond Future	9.6880	74.8529	9.9381	73.2894	2.582	0.0000	0.0000	0
2019/10/30	R209	06/08/2020	5.57	Call	Bond Future	0.3900	0.0004	0.1600	0.0002	(58.974)	0	0	0
2019/10/30	R209	06/08/2020	5.57	Put	Bond Future	34,447.4100	34.4474	36,010.6300	36.0106	4.538	0	0	0
2019/10/30	R209	06/08/2020	5.56	Put	Bond Future	34,555.7500	34.5557	36,118.9800	36.1190	4.524	0	0	0
2019/10/30	R209	06/08/2020	5.55	Call	Bond Future	0.3700	0.0004	0.1500	0.0002	(59.459)	0	0	0
2019/10/30	R210	07/11/2019			Bond Future	188.2534	188.2534	187.9668	187.9668	(0.152)	0.0000	0.0000	1,055
2019/10/30	R210	06/02/2020			Bond Future	191.6969	191.6969	191.4040	191.4040	(0.153)	0.0000	0.0000	1,772
2019/10/30	R210	07/05/2020			Bond Future	192.5742	192.5742	192.2767	192.2767	(0.155)	0.0000	0.0000	0
2019/10/30	R210	06/08/2020			Bond Future	196.1921	196.1921	195.8889	195.8889	(0.155)	0.0000	0.0000	0
2019/10/30	R212	07/11/2019			Bond Future	161.7702	161.7702	161.5324	161.5324	(0.147)	0.0000	0.0000	7,384
2019/10/30	R212	06/02/2020			Bond Future	162.4834	162.4834	162.2403	162.2403	(0.150)	0.0000	0.0000	6,495
2019/10/30	R212	07/05/2020			Bond Future	165.4731	165.4731	165.2261	165.2261	(0.149)	0.0000	0.0000	0
2019/10/30	R212	06/08/2020			Bond Future	166.2882	166.2882	166.0368	166.0368	(0.151)	0.0000	0.0000	0
2019/10/30	R213	07/11/2019	9.59	Put	Bond Future	11.8900	0.0119	100.9600	0.1010	749.117	0	0	0
2019/10/30	R213	07/11/2019	9.58	Call	Bond Future	2,936.0000	2.9360	1,522.5900	1.5226	(48.141)	0	0	0
2019/10/30	R213	07/11/2019			Bond Future	9.1031	86.7398	9.3467	85.2301	2.675	0.0000	0.0000	10,195
2019/10/30	R213	07/11/2019	9.59	Call	Bond Future	2,994.6200	2.9946	1,574.0700	1.5741	(47.437)	0	0	0
2019/10/30	R213	07/11/2019	9.58	Put	Bond Future	13.1300	0.0131	109.3400	0.1093	732.749	0	0	0
2019/10/30	R213	07/11/2019	9.60	Call	Bond Future	3,053.2700	3.0533	1,626.0100	1.6260	(46.745)	0	0	0
2019/10/30	R213	07/11/2019	9.60	Put	Bond Future	10.7500	0.0107	93.1100	0.0931	766.140	0	0	0
2019/10/30	R213	06/02/2020	9.27	Call	Bond Future	2,159.9100	2.1599	1,385.2800	1.3853	(35.864)	0	0	0
2019/10/30	R213	06/02/2020	9.26	Put	Bond Future	1,557.1200	1.5571	2,328.1200	2.3281	49.514	0	0	0
2019/10/30	R213	06/02/2020			Bond Future	9.1675	88.3049	9.4200	86.7675	2.754	0.0000	0.0000	19,980
2019/10/30	R213	06/02/2020	9.28	Call	Bond Future	2,195.0900	2.1951	1,412.2400	1.4122	(35.664)	0	0	0
2019/10/30	R213	06/02/2020	9.28	Put	Bond Future	1,505.3200	1.5053	2,259.8600	2.2599	50.125	0	0	0
2019/10/30	R213	06/02/2020	9.27	Put	Bond Future	1,531.1400	1.5311	2,293.9000	2.2939	49.816	0	0	0
2019/10/30	R213	06/02/2020	9.26	Call	Bond Future	2,124.8300	2.1248	1,358.4400	1.3584	(36.068)	0	0	0
2019/10/30	R213	07/05/2020	9.01	Put	Bond Future	3,218.6200	3.2186	4,181.0200	4.1810	29.901	0	0	0
2019/10/30	R213	07/05/2020	9.00	Call	Bond Future	1,862.7800	1.8628	1,266.2200	1.2662	(32.025)	0	0	0
2019/10/30	R213	07/05/2020			Bond Future	9.2269	86.3567	9.4884	84.7917	2.833	0.0000	0.0000	0
2019/10/30	R213	07/05/2020	9.01	Call	Bond Future	1,890.2400	1.8902	1,287.5700	1.2876	(31.883)	0	0	0
2019/10/30	R213	07/05/2020	9.00	Put	Bond Future	3,253.0500	3.2531	4,221.5600	4.2216	29.772	0	0	0
2019/10/30	R213	07/05/2020	9.02	Call	Bond Future	1,917.6700	1.9177	1,308.9200	1.3089	(31.744)	0	0	0
2019/10/30	R213	07/05/2020	9.02	Put	Bond Future	3,184.2200	3.1842	4,140.5400	4.1405	30.033	0	0	0
2019/10/30	R213	06/08/2020	9.31	Call	Bond Future	3,291.4700	3.2915	2,510.3000	2.5103	(23.733)	0	0	0
2019/10/30	R213	06/08/2020			Bond Future	9.2830	87.9591	9.5539	86.3650	2.918	0.0000	0.0000	0
2019/10/30	R213	06/08/2020	9.29	Call	Bond Future	3,224.9400	3.2249	2,453.4100	2.4534	(23.924)	0	0	0
2019/10/30	R213	06/08/2020	9.29	Put	Bond Future	3,183.2500	3.1832	4,005.7800	4.0058	25.839	0	0	0
2019/10/30	R213	06/08/2020	9.31	Put	Bond Future	3,130.8000	3.1308	3,943.6900	3.9437	25.964	0	0	0

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2019/10/30	R213	06/08/2020	9.30	Call	Bond Future	3,258.1400	3.2581	2,481.7800	2.4818	(23.828)	0	0	0
2019/10/30	R213	06/08/2020	9.30	Put	Bond Future	3,156.9300	3.1569	3,974.6300	3.9746	25.902	0	0	0
2019/10/30	R214	07/11/2019	10.02	Put	Bond Future	122.7300	0.1227	482.7800	0.4828	293.368	0	0	0
2019/10/30	R214	07/11/2019			Bond Future	9.7582	72.2912	9.9766	70.8262	2.237	0.0000	0.0000	4,316
2019/10/30	R214	07/11/2019	10.01	Call	Bond Future	1,817.1400	1.8171	730.6300	0.7306	(59.792)	0	0	0
2019/10/30	R214	07/11/2019	10.01	Put	Bond Future	131.9900	0.1320	510.4800	0.5105	286.757	0	0	0
2019/10/30	R214	07/11/2019	10.02	Call	Bond Future	1,873.5000	1.8735	768.5500	0.7686	(58.978)	0	0	0
2019/10/30	R214	07/11/2019	10.00	Call	Bond Future	1,761.2800	1.7613	693.7600	0.6938	(60.610)	0	0	0
2019/10/30	R214	07/11/2019	10.00	Put	Bond Future	141.8400	0.1418	539.3200	0.5393	280.231	0	0	0
2019/10/30	R214	06/02/2020	9.73	Call	Bond Future	1,844.2900	1.8443	1,219.3500	1.2194	(33.885)	0	0	0
2019/10/30	R214	06/02/2020			Bond Future	9.8243	73.5956	10.0494	72.1037	2.291	0.0000	0.0000	16,543
2019/10/30	R214	06/02/2020	9.71	Call	Bond Future	1,780.2000	1.7802	1,170.3900	1.1704	(34.255)	0	0	0
2019/10/30	R214	06/02/2020	9.71	Put	Bond Future	2,557.8000	2.5578	3,439.9200	3.4399	34.487	0	0	0
2019/10/30	R214	06/02/2020	9.73	Put	Bond Future	2,484.9100	2.4849	3,351.9000	3.3519	34.890	0	0	0
2019/10/30	R214	06/02/2020	9.72	Call	Bond Future	1,812.0100	1.8120	1,194.6500	1.1947	(34.070)	0	0	0
2019/10/30	R214	06/02/2020	9.72	Put	Bond Future	2,521.0700	2.5211	3,395.6400	3.3956	34.690	0	0	0
2019/10/30	R214	07/05/2020	9.77	Put	Bond Future	3,319.0100	3.3190	4,168.4100	4.1684	25.592	0	0	0
2019/10/30	R214	07/05/2020			Bond Future	9.8859	71.6340	10.1175	70.1152	2.343	0.0000	0.0000	0
2019/10/30	R214	07/05/2020	9.76	Call	Bond Future	2,506.5400	2.5065	1,842.8700	1.8429	(26.478)	0	0	0
2019/10/30	R214	07/05/2020	9.76	Put	Bond Future	3,354.4600	3.3545	4,209.5700	4.2096	25.492	0	0	0
2019/10/30	R214	07/05/2020	9.77	Call	Bond Future	2,539.0200	2.5390	1,869.6400	1.8696	(26.364)	0	0	0
2019/10/30	R214	07/05/2020	9.75	Call	Bond Future	2,474.2700	2.4743	1,816.3100	1.8163	(26.592)	0	0	0
2019/10/30	R214	07/05/2020	9.75	Put	Bond Future	3,390.2200	3.3902	4,251.0400	4.2510	25.391	0	0	0
2019/10/30	R214	06/08/2020	9.98	Put	Bond Future	3,652.8400	3.6528	4,415.4500	4.4155	20.877	0	0	0
2019/10/30	R214	06/08/2020	9.97	Call	Bond Future	3,849.1900	3.8492	3,069.2000	3.0692	(20.264)	0	0	0
2019/10/30	R214	06/08/2020			Bond Future	9.9449	72.9632	10.1834	71.4162	2.398	0.0000	0.0000	0
2019/10/30	R214	06/08/2020	9.98	Call	Bond Future	3,883.9600	3.8840	3,099.6100	3.0996	(20.195)	0	0	0
2019/10/30	R214	06/08/2020	9.97	Put	Bond Future	3,683.7900	3.6838	4,450.7600	4.4508	20.820	0	0	0
2019/10/30	R214	06/08/2020	9.99	Call	Bond Future	3,918.6100	3.9186	3,129.9000	3.1299	(20.127)	0	0	0
2019/10/30	R214	06/08/2020	9.99	Put	Bond Future	3,621.8700	3.6219	4,380.1200	4.3801	20.935	0	0	0
2019/10/30	R248	07/11/2019	10.02	Call	Bond Future	1,808.5000	1.8085	614.6200	0.6146	(66.015)	0	0	0
2019/10/30	R248	07/11/2019	10.01	Put	Bond Future	281.6900	0.2817	968.8800	0.9689	243.953	0	0	0
2019/10/30	R248	07/11/2019			Bond Future	9.8385	91.4063	10.0567	89.5538	2.219	0.0000	0.0000	73,546
2019/10/30	R248	07/11/2019	10.03	Call	Bond Future	1,874.8100	1.8748	652.8700	0.6529	(65.177)	0	0	0
2019/10/30	R248	07/11/2019	10.03	Put	Bond Future	245.7500	0.2457	876.2900	0.8763	256.578	0	0	0
2019/10/30	R248	07/11/2019	10.02	Put	Bond Future	263.2100	0.2632	921.8100	0.9218	250.218	0	0	0
2019/10/30	R248	07/11/2019	10.01	Call	Bond Future	1,743.0600	1.7431	577.7700	0.5778	(66.853)	0	0	0
2019/10/30	R248	06/02/2020	9.71	Put	Bond Future	3,493.0600	3.4931	4,705.5200	4.7055	34.711	0	0	0
2019/10/30	R248	06/02/2020			Bond Future	9.9066	93.0556	10.1318	91.1691	2.274	0.0000	0.0000	88,671
2019/10/30	R248	06/02/2020	9.71	Call	Bond Future	1,788.1400	1.7881	1,114.1100	1.1141	(37.694)	0	0	0
2019/10/30	R248	06/02/2020	9.70	Put	Bond Future	3,543.5000	3.5435	4,766.1400	4.7661	34.504	0	0	0
2019/10/30	R248	06/02/2020	9.72	Call	Bond Future	1,826.3700	1.8264	1,142.1500	1.1422	(37.463)	0	0	0
2019/10/30	R248	06/02/2020	9.72	Put	Bond Future	3,443.1900	3.4432	4,645.4600	4.6455	34.917	0	0	0
2019/10/30	R248	06/02/2020	9.70	Call	Bond Future	1,750.3400	1.7503	1,086.4900	1.0865	(37.927)	0	0	0
2019/10/30	R248	07/05/2020	9.79	Call	Bond Future	2,858.7800	2.8588	2,065.2800	2.0653	(27.757)	0	0	0
2019/10/30	R248	07/05/2020	9.77	Put	Bond Future	4,496.0700	4.4961	5,637.9900	5.6380	25.398	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
2019/10/30	R248	07/05/2020			Bond Future	9.9701	90.3057	10.2022	88.3852	2.328	0.0000	0.0000	0
2019/10/30	R248	07/05/2020	9.79	Put	Bond Future	4,400.1300	4.4001	5,527.1600	5.5272	25.614	0	0	0
2019/10/30	R248	07/05/2020	9.77	Call	Bond Future	2,780.6500	2.7806	2,002.0400	2.0020	(28.001)	0	0	0
2019/10/30	R248	07/05/2020	9.78	Put	Bond Future	4,448.0200	4.4480	5,582.4900	5.5825	25.505	0	0	0
2019/10/30	R248	07/05/2020	9.78	Call	Bond Future	2,819.7000	2.8197	2,033.6400	2.0336	(27.877)	0	0	0
2019/10/30	R248	06/08/2020	9.00	Put	Bond Future	11,047.8300	11.0478	12,560.5000	12.5605	13.692	0	0	0
2019/10/30	R248	06/08/2020	10.20	Call	Bond Future	6,093.5100	6.0935	5,024.9200	5.0249	(17.537)	0	0	0
2019/10/30	R248	06/08/2020			Bond Future	10.0311	91.9813	10.2704	90.0253	2.385	0.0000	0.0000	0
2019/10/30	R248	06/08/2020	9.25	Put	Bond Future	9,294.4400	9.2944	10,679.8100	10.6798	14.905	0	0	0
2019/10/30	R248	06/08/2020	9.25	Call	Bond Future	2,341.2800	2.3413	1,770.6100	1.7706	(24.374)	0	0	20,640
2019/10/30	R248	06/08/2020	10.18	Call	Bond Future	6,000.9200	6.0009	4,941.8300	4.9418	(17.649)	0	0	0
2019/10/30	R248	06/08/2020	10.18	Put	Bond Future	4,774.6400	4.7746	5,671.5900	5.6716	18.786	0	0	0
2019/10/30	R248	06/08/2020	9.00	Call	Bond Future	1,668.6400	1.6686	1,225.2700	1.2253	(26.571)	0	0	3,000
2019/10/30	R248	06/08/2020	10.20	Put	Bond Future	4,704.7800	4.7048	5,592.2300	5.5922	18.863	0	0	0
2019/10/30	R248	06/08/2020	10.19	Call	Bond Future	6,047.3100	6.0473	4,983.4600	4.9835	(17.592)	0	0	0
2019/10/30	R248	06/08/2020	10.19	Put	Bond Future	4,739.7400	4.7397	5,631.9300	5.6319	18.824	0	0	0

Total

1462373