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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/09/2019 TO 12/09/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	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
2019/09/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	2025	07/11/2019			Bond Future	137.4127	137.4127	137.4113	137.4113	(0.001)	0.0000	0.0000	1,461
2019/09/12	2025	06/02/2020			Bond Future	138.4381	138.4381	138.4368	138.4368	(0.001)	0.0000	0.0000	0
2019/09/12	2025	07/05/2020			Bond Future	141.0153	141.0153	141.0140	141.0140	(0.001)	0.0000	0.0000	0
2019/09/12	2029	07/11/2019			Bond Future	101.8370	101.8370	101.8365	101.8365	(0.001)	0.0000	0.0000	4,260
2019/09/12	2029	06/02/2020			Bond Future	103.6893	103.6893	103.6889	103.6889	0.000	0.0000	0.0000	0
2019/09/12	2029	07/05/2020			Bond Future	104.5070	104.5070	104.5065	104.5065	0.000	0.0000	0.0000	0
2019/09/12	2030	07/11/2019	9.49	Put	Bond Future	265.2800	0.2653	196.0800	0.1961	(26.086)	0	0	0
2019/09/12	2030	07/11/2019	9.76	Put	Bond Future	118.5700	0.1186	84.2900	0.0843	(28.911)	0	0	5,500
2019/09/12	2030	07/11/2019	9.20	Put	Bond Future	594.2300	0.5942	459.2000	0.4592	(22.724)	0	0	2,750
2019/09/12	2030	07/11/2019	8.40	Put	Bond Future	3,456.3700	3.4564	3,039.1800	3.0392	(12.070)	0	0	0
2019/09/12	2030	07/11/2019	9.30	Put	Bond Future	453.1800	0.4532	344.7300	0.3447	(23.931)	0	0	2,750
2019/09/12	2030	07/11/2019			Bond Future	8.8959	96.3071	8.8185	96.8010	(0.870)	0.0000	0.0000	73,011
2019/09/12	2030	07/11/2019	9.48	Call	Bond Future	3,894.1100	3.8941	4,317.0600	4.3171	10.861	0	0	0
2019/09/12	2030	07/11/2019	9.48	Put	Bond Future	273.0400	0.2730	202.1200	0.2021	(25.974)	0	0	0
2019/09/12	2030	07/11/2019	8.60	Put	Bond Future	2,428.2200	2.4282	2,074.5300	2.0745	(14.566)	0	0	0
2019/09/12	2030	07/11/2019	8.60	Call	Bond Future	520.6100	0.5206	660.7900	0.6608	26.926	0	0	5,500
2019/09/12	2030	07/11/2019	9.10	Put	Bond Future	772.5600	0.7726	606.7600	0.6068	(21.461)	0	0	0
2019/09/12	2030	07/11/2019	9.10	Call	Bond Future	2,059.3000	2.0593	2,387.3700	2.3874	15.931	0	0	5,500
2019/09/12	2030	07/11/2019	9.30	Call	Bond Future	2,978.3300	2.9783	3,363.7500	3.3638	12.941	0	0	0
2019/09/12	2030	07/11/2019	9.49	Call	Bond Future	3,946.7300	3.9467	4,371.4000	4.3714	10.760	0	0	0
2019/09/12	2030	07/11/2019	9.76	Call	Bond Future	5,410.0400	5.4100	5,869.6300	5.8696	8.495	0	0	0
2019/09/12	2030	07/11/2019	9.85	Put	Bond Future	83.7800	0.0838	58.3500	0.0584	(30.353)	0	0	2,500
2019/09/12	2030	07/11/2019	8.57	Put	Bond Future	2,570.5600	2.5706	2,206.3100	2.2063	(14.170)	0	0	0
2019/09/12	2030	07/11/2019	9.20	Call	Bond Future	2,502.9300	2.5029	2,861.7700	2.8618	14.337	0	0	0
2019/09/12	2030	07/11/2019	9.25	Call	Bond Future	2,736.9400	2.7369	3,109.6100	3.1096	13.616	0	0	0
2019/09/12	2030	07/11/2019	8.40	Call	Bond Future	230.5000	0.2305	307.1800	0.3072	33.267	0	0	0
2019/09/12	2030	07/11/2019	9.47	Call	Bond Future	3,841.6700	3.8417	4,262.8500	4.2629	10.963	0	0	0
2019/09/12	2030	07/11/2019	9.47	Put	Bond Future	281.0200	0.2810	208.3300	0.2083	(25.866)	0	0	0
2019/09/12	2030	07/11/2019	9.70	Call	Bond Future	5,080.0500	5.0800	5,533.4900	5.5335	8.926	0	0	0
2019/09/12	2030	07/11/2019	9.70	Put	Bond Future	143.0500	0.1430	102.6200	0.1026	(28.263)	0	0	0
2019/09/12	2030	07/11/2019	9.85	Call	Bond Future	5,903.4300	5.9034	6,371.8700	6.3719	7.935	0	0	0
2019/09/12	2030	07/11/2019	8.57	Call	Bond Future	466.7200	0.4667	596.3400	0.5963	27.773	0	0	0
2019/09/12	2030	07/11/2019	9.12	Put	Bond Future	733.6900	0.7337	574.3600	0.5744	(21.716)	0	0	0
2019/09/12	2030	07/11/2019	9.12	Call	Bond Future	2,145.2600	2.1453	2,479.8000	2.4798	15.594	0	0	0
2019/09/12	2030	07/11/2019	8.95	Call	Bond Future	1,469.5600	1.4696	1,744.3900	1.7444	18.702	0	0	0
2019/09/12	2030	07/11/2019	8.95	Put	Bond Future	1,126.2100	1.1262	907.1700	0.9072	(19.449)	0	0	5,000
2019/09/12	2030	07/11/2019	9.35	Call	Bond Future	3,225.8700	3.2259	3,623.0100	3.6230	12.311	0	0	0
2019/09/12	2030	07/11/2019	9.35	Put	Bond Future	394.5400	0.3945	297.8100	0.2978	(24.517)	0	0	2,500
2019/09/12	2030	07/11/2019	9.25	Put	Bond Future	519.3300	0.5193	398.1300	0.3981	(23.338)	0	0	5,333
2019/09/12	2030	06/02/2020	9.14	Call	Bond Future	2,834.8700	2.8349	3,134.6900	3.1347	10.576	0	0	0
2019/09/12	2030	06/02/2020	8.40	Call	Bond Future	759.2300	0.7592	889.9000	0.8899	17.211	0	0	5,820
2019/09/12	2030	06/02/2020	9.15	Put	Bond Future	1,665.2200	1.6652	1,464.3600	1.4644	(12.062)	0	0	0

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2019/09/12	2030	06/02/2020			Bond Future	8.9548	94.0267	8.8744	94.5295	(0.897)	0.0000	0.0000	0
2019/09/12	2030	06/02/2020	9.00	Put	Bond Future	2,051.2200	2.0512	1,817.7100	1.8177	(11.384)	0	0	0
2019/09/12	2030	06/02/2020	9.00	Call	Bond Future	2,332.8500	2.3328	2,602.1300	2.6021	11.543	0	0	5,820
2019/09/12	2030	06/02/2020	9.14	Put	Bond Future	1,688.9100	1.6889	1,485.9400	1.4859	(12.018)	0	0	0
2019/09/12	2030	06/02/2020	8.40	Put	Bond Future	4,304.2700	4.3043	3,932.1500	3.9321	(8.645)	0	0	0
2019/09/12	2030	06/02/2020	9.15	Call	Bond Future	2,872.5200	2.8725	3,174.4500	3.1744	10.511	0	0	0
2019/09/12	2030	06/02/2020	9.16	Call	Bond Future	2,910.4000	2.9104	3,214.4200	3.2144	10.446	0	0	0
2019/09/12	2030	06/02/2020	9.16	Put	Bond Future	1,641.8200	1.6418	1,443.0500	1.4431	(12.107)	0	0	0
2019/09/12	2030	07/05/2020	8.79	Call	Bond Future	2,089.5100	2.0895	2,313.7600	2.3138	10.732	0	0	0
2019/09/12	2030	07/05/2020	8.78	Put	Bond Future	3,496.2700	3.4963	3,206.6100	3.2066	(8.285)	0	0	0
2019/09/12	2030	07/05/2020			Bond Future	9.0124	95.7551	8.9290	96.2672	(0.926)	0.0000	0.0000	0
2019/09/12	2030	07/05/2020	8.80	Call	Bond Future	2,117.9900	2.1180	2,344.1200	2.3441	10.677	0	0	0
2019/09/12	2030	07/05/2020	8.80	Put	Bond Future	3,428.7000	3.4287	3,142.7900	3.1428	(8.339)	0	0	0
2019/09/12	2030	07/05/2020	8.79	Put	Bond Future	3,462.5100	3.4625	3,174.7200	3.1747	(8.312)	0	0	0
2019/09/12	2030	07/05/2020	8.78	Call	Bond Future	2,060.9300	2.0609	2,283.3100	2.2833	10.790	0	0	0
2019/09/12	2032	07/11/2019	9.71	Call	Bond Future	3,463.2800	3.4633	3,918.2200	3.9182	13.136	0	0	0
2019/09/12	2032	07/11/2019	9.70	Put	Bond Future	479.3500	0.4794	360.1100	0.3601	(24.875)	0	0	0
2019/09/12	2032	07/11/2019			Bond Future	9.2660	93.5600	9.1835	94.1316	(0.890)	0.0000	0.0000	48,207
2019/09/12	2032	07/11/2019	9.72	Call	Bond Future	3,516.7700	3.5168	3,974.3000	3.9743	13.010	0	0	0
2019/09/12	2032	07/11/2019	9.72	Put	Bond Future	454.2900	0.4543	340.2400	0.3402	(25.105)	0	0	0
2019/09/12	2032	07/11/2019	9.71	Put	Bond Future	466.7300	0.4667	350.0900	0.3501	(24.991)	0	0	0
2019/09/12	2032	07/11/2019	9.70	Call	Bond Future	3,409.9100	3.4099	3,862.2500	3.8623	13.265	0	0	0
2019/09/12	2032	06/02/2020	9.40	Put	Bond Future	2,273.4700	2.2735	2,009.3700	2.0094	(11.617)	0	0	0
2019/09/12	2032	06/02/2020			Bond Future	9.3323	95.2390	9.2470	95.8209	(0.915)	0.0000	0.0000	0
2019/09/12	2032	06/02/2020	9.39	Call	Bond Future	2,693.9500	2.6939	3,009.3200	3.0093	11.707	0	0	0
2019/09/12	2032	06/02/2020	9.39	Put	Bond Future	2,303.6000	2.3036	2,037.0400	2.0370	(11.571)	0	0	0
2019/09/12	2032	06/02/2020	9.40	Call	Bond Future	2,731.2600	2.7313	3,049.0900	3.0491	11.637	0	0	0
2019/09/12	2032	06/02/2020	9.38	Call	Bond Future	2,657.1400	2.6571	2,970.0200	2.9700	11.775	0	0	0
2019/09/12	2032	06/02/2020	9.38	Put	Bond Future	2,334.3000	2.3343	2,065.2500	2.0653	(11.526)	0	0	0
2019/09/12	2032	07/05/2020	9.19	Call	Bond Future	2,495.0800	2.4951	2,762.1000	2.7621	10.702	0	0	0
2019/09/12	2032	07/05/2020			Bond Future	9.3959	92.8296	9.3075	93.4223	(0.941)	0.0000	0.0000	0
2019/09/12	2032	07/05/2020	9.17	Call	Bond Future	2,433.5100	2.4335	2,696.4200	2.6964	10.804	0	0	0
2019/09/12	2032	07/05/2020	9.17	Put	Bond Future	3,957.9800	3.9580	3,628.2700	3.6283	(8.330)	0	0	0
2019/09/12	2032	07/05/2020	9.19	Put	Bond Future	3,883.1700	3.8832	3,557.5700	3.5576	(8.385)	0	0	0
2019/09/12	2032	07/05/2020	9.18	Call	Bond Future	2,464.3400	2.4643	2,729.3100	2.7293	10.752	0	0	0
2019/09/12	2032	07/05/2020	9.18	Put	Bond Future	3,920.5800	3.9206	3,592.9300	3.5929	(8.357)	0	0	0
2019/09/12	2033	07/11/2019			Bond Future	102.6168	102.6168	102.5575	102.5575	(0.058)	0.0000	0.0000	6,260
2019/09/12	2033	06/02/2020			Bond Future	104.4833	104.4833	104.4230	104.4230	(0.058)	0.0000	0.0000	0
2019/09/12	2033	07/05/2020			Bond Future	105.2328	105.2328	105.1713	105.1713	(0.058)	0.0000	0.0000	0
2019/09/12	2037	07/11/2019	9.97	Call	Bond Future	3,056.3000	3.0563	3,669.5300	3.6695	20.064	0	0	0
2019/09/12	2037	07/11/2019			Bond Future	9.6672	92.6804	9.5594	93.5158	(1.115)	0.0000	0.0000	60,745
2019/09/12	2037	07/11/2019	9.95	Call	Bond Future	2,949.4300	2.9494	3,553.1700	3.5532	20.470	0	0	0
2019/09/12	2037	07/11/2019	9.95	Put	Bond Future	811.1500	0.8111	579.4200	0.5794	(28.568)	0	0	0
2019/09/12	2037	07/11/2019	9.97	Put	Bond Future	769.7300	0.7697	547.4900	0.5475	(28.872)	0	0	0
2019/09/12	2037	07/11/2019	9.96	Call	Bond Future	3,002.6800	3.0027	3,611.2000	3.6112	20.266	0	0	0

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2019/09/12	2037	07/11/2019	9.96	Put	Bond Future	790.2100	0.7902	563.2600	0.5633	(28.720)	0	0	0
2019/09/12	2037	06/02/2020	9.67	Call	Bond Future	2,564.9000	2.5649	2,990.0300	2.9900	16.575	0	0	0
2019/09/12	2037	06/02/2020	9.66	Put	Bond Future	3,108.1900	3.1082	2,679.1300	2.6791	(13.804)	0	0	0
2019/09/12	2037	06/02/2020			Bond Future	9.7362	90.0843	9.6249	90.9348	(1.143)	0.0000	0.0000	0
2019/09/12	2037	06/02/2020	9.68	Call	Bond Future	2,602.9100	2.6029	3,031.7200	3.0317	16.474	0	0	0
2019/09/12	2037	06/02/2020	9.68	Put	Bond Future	3,030.6300	3.0306	2,608.9400	2.6089	(13.914)	0	0	0
2019/09/12	2037	06/02/2020	9.67	Put	Bond Future	3,069.1100	3.0691	2,643.7400	2.6437	(13.860)	0	0	0
2019/09/12	2037	06/02/2020	9.66	Call	Bond Future	2,527.3900	2.5274	2,948.8300	2.9488	16.675	0	0	0
2019/09/12	2037	07/05/2020	9.60	Put	Bond Future	4,417.6200	4.4176	3,951.2100	3.9512	(10.558)	0	0	0
2019/09/12	2037	07/05/2020	9.59	Call	Bond Future	2,834.9300	2.8349	3,231.6500	3.2317	13.994	0	0	0
2019/09/12	2037	07/05/2020			Bond Future	9.8040	91.7403	9.6892	92.6064	(1.171)	0.0000	0.0000	0
2019/09/12	2037	07/05/2020	9.60	Call	Bond Future	2,869.7600	2.8698	3,269.4400	3.2694	13.927	0	0	0
2019/09/12	2037	07/05/2020	9.59	Put	Bond Future	4,459.6700	4.4597	3,990.3000	3.9903	(10.525)	0	0	0
2019/09/12	2037	07/05/2020	9.61	Call	Bond Future	2,904.8200	2.9048	3,307.4600	3.3075	13.861	0	0	0
2019/09/12	2037	07/05/2020	9.61	Put	Bond Future	4,375.8900	4.3759	3,912.4400	3.9124	(10.591)	0	0	0
2019/09/12	2038	07/11/2019			Bond Future	120.5346	120.5346	120.3608	120.3608	(0.144)	0.0000	0.0000	21,859
2019/09/12	2038	06/02/2020			Bond Future	121.0689	121.0689	120.8918	120.8918	(0.146)	0.0000	0.0000	0
2019/09/12	2038	07/05/2020			Bond Future	123.3228	123.3228	123.1424	123.1424	(0.146)	0.0000	0.0000	0
2019/09/12	2040	07/11/2019	10.04	Put	Bond Future	1,058.8300	1.0588	762.8700	0.7629	(27.952)	0	0	0
2019/09/12	2040	07/11/2019	10.03	Call	Bond Future	2,801.0700	2.8011	3,435.2600	3.4353	22.641	0	0	0
2019/09/12	2040	07/11/2019	9.80	Put	Bond Future	1,848.7400	1.8487	1,400.6200	1.4006	(24.239)	0	0	0
2019/09/12	2040	07/11/2019	9.30	Put	Bond Future	4,733.0800	4.7331	3,954.0300	3.9540	(16.460)	0	0	0
2019/09/12	2040	07/11/2019			Bond Future	9.8182	95.3840	9.7053	96.3197	(1.150)	0.0000	0.0000	40,851
2019/09/12	2040	07/11/2019	10.04	Call	Bond Future	2,855.5500	2.8556	3,495.3500	3.4954	22.405	0	0	0
2019/09/12	2040	07/11/2019	10.03	Put	Bond Future	1,084.1500	1.0842	782.5800	0.7826	(27.816)	0	0	0
2019/09/12	2040	07/11/2019	9.80	Call	Bond Future	1,699.1700	1.6992	2,186.8100	2.1868	28.699	0	0	1,260
2019/09/12	2040	07/11/2019	9.30	Call	Bond Future	311.1000	0.3111	467.8100	0.4678	50.373	0	0	1,260
2019/09/12	2040	07/11/2019	10.05	Call	Bond Future	2,910.3100	2.9103	3,555.6500	3.5556	22.174	0	0	0
2019/09/12	2040	07/11/2019	10.05	Put	Bond Future	1,033.9100	1.0339	743.4900	0.7435	(28.089)	0	0	0
2019/09/12	2040	06/02/2020	9.76	Call	Bond Future	2,480.3700	2.4804	2,932.4700	2.9325	18.227	0	0	0
2019/09/12	2040	06/02/2020	9.00	Put	Bond Future	8,131.9300	8.1319	7,321.9300	7.3219	(9.961)	0	0	0
2019/09/12	2040	06/02/2020			Bond Future	9.8888	92.5858	9.7723	93.5385	(1.178)	0.0000	0.0000	0
2019/09/12	2040	06/02/2020	8.40	Put	Bond Future	13,519.2700	13.5193	12,599.0800	12.5991	(6.807)	0	0	0
2019/09/12	2040	06/02/2020	8.40	Call	Bond Future	76.6500	0.0767	109.1100	0.1091	42.348	0	0	0
2019/09/12	2040	06/02/2020	9.74	Call	Bond Future	2,403.2600	2.4033	2,846.9000	2.8469	18.460	0	0	0
2019/09/12	2040	06/02/2020	9.74	Put	Bond Future	3,623.1200	3.6231	3,114.1100	3.1141	(14.049)	0	0	0
2019/09/12	2040	06/02/2020	9.76	Put	Bond Future	3,534.7900	3.5348	3,034.2400	3.0342	(14.161)	0	0	0
2019/09/12	2040	06/02/2020	9.00	Call	Bond Future	451.3700	0.4514	594.0200	0.5940	31.604	0	0	0
2019/09/12	2040	06/02/2020	9.75	Call	Bond Future	2,442.1200	2.4421	2,890.0000	2.8900	18.340	0	0	0
2019/09/12	2040	06/02/2020	9.75	Put	Bond Future	3,579.2000	3.5792	3,074.4300	3.0744	(14.103)	0	0	0
2019/09/12	2040	07/05/2020	9.74	Call	Bond Future	3,003.5400	3.0035	3,448.2200	3.4482	14.805	0	0	0
2019/09/12	2040	07/05/2020	9.75	Put	Bond Future	4,733.5500	4.7336	4,211.4700	4.2115	(11.029)	0	0	0
2019/09/12	2040	07/05/2020			Bond Future	9.9583	94.2878	9.8382	95.2580	(1.206)	0.0000	0.0000	0
2019/09/12	2040	07/05/2020	9.74	Put	Bond Future	4,778.4100	4.7784	4,252.9700	4.2530	(10.996)	0	0	0
2019/09/12	2040	07/05/2020	9.75	Call	Bond Future	3,041.1600	3.0412	3,489.2000	3.4892	14.733	0	0	0
2019/09/12	2040	07/05/2020	9.73	Call	Bond Future	2,966.1400	2.9661	3,407.4800	3.4075	14.879	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/12	2040	07/05/2020	9.73	Put	Bond Future	4,823.6100	4.8236	4,294.8300	4.2948	(10.962)	0	0	0
2019/09/12	2044	07/11/2019	10.07	Put	Bond Future	1,144.0800	1.1441	818.7600	0.8188	(28.435)	0	0	0
2019/09/12	2044	07/11/2019	9.74	Put	Bond Future	2,385.7100	2.3857	1,831.1800	1.8312	(23.244)	0	0	0
2019/09/12	2044	07/11/2019	10.52	Call	Bond Future	5,582.8000	5.5828	6,449.4300	6.4494	15.523	0	0	0
2019/09/12	2044	07/11/2019			Bond Future	9.8668	92.2267	9.7489	93.2225	(1.195)	0.0000	0.0000	38,111
2019/09/12	2044	07/11/2019	10.06	Call	Bond Future	2,764.4000	2.7644	3,428.9100	3.4289	24.038	0	0	0
2019/09/12	2044	07/11/2019	10.06	Put	Bond Future	1,171.1000	1.1711	839.7400	0.8397	(28.295)	0	0	0
2019/09/12	2044	07/11/2019	10.52	Put	Bond Future	381.1300	0.3811	251.8900	0.2519	(33.910)	0	0	328
2019/09/12	2044	07/11/2019	10.07	Call	Bond Future	2,818.5700	2.8186	3,489.1200	3.4891	23.790	0	0	0
2019/09/12	2044	07/11/2019	9.19	Call	Bond Future	145.8200	0.1458	238.8600	0.2389	63.805	0	0	328
2019/09/12	2044	07/11/2019	9.74	Call	Bond Future	1,313.5600	1.3136	1,754.9000	1.7549	33.599	0	0	328
2019/09/12	2044	07/11/2019	10.05	Call	Bond Future	2,710.6400	2.7106	3,369.0600	3.3691	24.290	0	0	0
2019/09/12	2044	07/11/2019	10.05	Put	Bond Future	1,198.6500	1.1986	861.2000	0.8612	(28.153)	0	0	0
2019/09/12	2044	07/11/2019	9.19	Put	Bond Future	6,123.3900	6.1234	5,220.5600	5.2206	(14.744)	0	0	0
2019/09/12	2044	06/02/2020	9.74	Call	Bond Future	2,288.5400	2.2885	2,742.4900	2.7425	19.836	0	0	328
2019/09/12	2044	06/02/2020	10.78	Put	Bond Future	1,010.5600	1.0106	815.7600	0.8158	(19.276)	0	0	328
2019/09/12	2044	06/02/2020	9.77	Put	Bond Future	3,784.4000	3.7844	3,237.9700	3.2380	(14.439)	0	0	0
2019/09/12	2044	06/02/2020			Bond Future	9.9351	89.4972	9.8136	90.5111	(1.223)	0.0000	0.0000	0
2019/09/12	2044	06/02/2020	9.09	Put	Bond Future	8,000.6600	8.0007	7,156.7100	7.1567	(10.549)	0	0	0
2019/09/12	2044	06/02/2020	9.09	Call	Bond Future	535.1100	0.5351	705.1000	0.7051	31.767	0	0	328
2019/09/12	2044	06/02/2020	9.74	Put	Bond Future	3,925.7400	3.9257	3,365.7500	3.3657	(14.265)	0	0	0
2019/09/12	2044	06/02/2020	9.77	Call	Bond Future	2,402.1400	2.4021	2,869.6500	2.8696	19.462	0	0	0
2019/09/12	2044	06/02/2020	10.78	Call	Bond Future	7,560.7900	7.5608	8,379.9300	8.3799	10.834	0	0	0
2019/09/12	2044	06/02/2020	9.78	Call	Bond Future	2,440.3400	2.4403	2,912.3500	2.9124	19.342	0	0	0
2019/09/12	2044	06/02/2020	9.76	Put	Bond Future	3,831.3600	3.8314	3,280.4200	3.2804	(14.380)	0	0	0
2019/09/12	2044	06/02/2020	9.78	Put	Bond Future	3,737.8800	3.7379	3,195.9500	3.1960	(14.498)	0	0	0
2019/09/12	2044	06/02/2020	9.76	Call	Bond Future	2,364.2500	2.3643	2,827.2500	2.8273	19.583	0	0	0
2019/09/12	2044	07/05/2020	9.81	Call	Bond Future	3,177.2200	3.1772	3,662.2900	3.6623	15.267	0	0	0
2019/09/12	2044	07/05/2020	9.79	Put	Bond Future	4,862.2300	4.8622	4,307.7600	4.3078	(11.404)	0	0	0
2019/09/12	2044	07/05/2020	9.26	Call	Bond Future	1,407.1600	1.4072	1,693.8200	1.6938	20.372	0	0	556
2019/09/12	2044	07/05/2020	9.33	Call	Bond Future	1,590.7400	1.5907	1,902.3000	1.9023	19.586	0	0	100
2019/09/12	2044	07/05/2020	9.98	Call	Bond Future	3,862.0300	3.8620	4,406.1000	4.4061	14.088	0	0	100
2019/09/12	2044	07/05/2020			Bond Future	10.0022	91.1424	9.8770	92.1749	(1.252)	0.0000	0.0000	0
2019/09/12	2044	07/05/2020	9.81	Put	Bond Future	4,770.1000	4.7701	4,222.7200	4.2227	(11.475)	0	0	0
2019/09/12	2044	07/05/2020	9.79	Call	Bond Future	3,100.9200	3.1009	3,578.9000	3.5789	15.414	0	0	0
2019/09/12	2044	07/05/2020	9.33	Put	Bond Future	7,373.9400	7.3739	6,653.0500	6.6530	(9.776)	0	0	0
2019/09/12	2044	07/05/2020	9.80	Put	Bond Future	4,815.9800	4.8160	4,265.0700	4.2651	(11.439)	0	0	0
2019/09/12	2044	07/05/2020	9.26	Put	Bond Future	7,828.1000	7.8281	7,082.3100	7.0823	(9.527)	0	0	0
2019/09/12	2044	07/05/2020	9.91	Put	Bond Future	4,330.8000	4.3308	3,818.4400	3.8184	(11.831)	0	0	0
2019/09/12	2044	07/05/2020	9.98	Put	Bond Future	4,043.9100	4.0439	3,555.5300	3.5555	(12.077)	0	0	0
2019/09/12	2044	07/05/2020	11.09	Call	Bond Future	9,540.6700	9.5407	10,370.1000	10.3701	8.694	0	0	0
2019/09/12	2044	07/05/2020	9.80	Call	Bond Future	3,138.9500	3.1389	3,620.4900	3.6205	15.341	0	0	0
2019/09/12	2044	07/05/2020	9.91	Call	Bond Future	3,572.3800	3.5724	4,092.4700	4.0925	14.559	0	0	556
2019/09/12	2044	07/05/2020	11.02	Call	Bond Future	9,173.4300	9.1734	9,988.8800	9.9889	8.889	0	0	0
2019/09/12	2044	07/05/2020	11.02	Put	Bond Future	1,472.4600	1.4725	1,255.4600	1.2555	(14.737)	0	0	556
2019/09/12	2044	07/05/2020	11.09	Put	Bond Future	1,351.8300	1.3518	1,148.8100	1.1488	(15.018)	0	0	100

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2019/09/12	2046	07/11/2019			Bond Future	111.0145	111.0145	110.8116	110.8116	(0.183)	0.0000	0.0000	17,994
2019/09/12	2046	06/02/2020			Bond Future	113.0338	113.0338	112.8273	112.8273	(0.183)	0.0000	0.0000	0
2019/09/12	2046	07/05/2020			Bond Future	113.3897	113.3897	113.1793	113.1793	(0.186)	0.0000	0.0000	0
2019/09/12	2050	07/11/2019			Bond Future	115.8211	115.8211	115.5896	115.5896	(0.200)	0.0000	0.0000	12,916
2019/09/12	2050	06/02/2020			Bond Future	116.0923	116.0923	115.8567	115.8567	(0.203)	0.0000	0.0000	0
2019/09/12	2050	07/05/2020			Bond Future	118.2534	118.2534	118.0133	118.0133	(0.203)	0.0000	0.0000	0
2019/09/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	AL37	07/11/2019			Index Future	668.1420	668.1420	669.7100	669.7100	0.235	0.0000	0.0000	0
2019/09/12	AL37	06/02/2020			Index Future	680.1320	680.1320	681.7290	681.7290	0.235	0.0000	0.0000	0
2019/09/12	AL37	07/05/2020			Index Future	692.6340	692.6340	694.2600	694.2600	0.235	0.0000	0.0000	0
2019/09/12	AL7T	07/11/2019			Index Future	778.8620	778.8620	782.2410	782.2410	0.434	0.0000	0.0000	120
2019/09/12	AL7T	06/02/2020			Index Future	792.8390	792.8390	796.2800	796.2800	0.434	0.0000	0.0000	0
2019/09/12	AL7T	07/05/2020			Index Future	807.4120	807.4120	810.9160	810.9160	0.434	0.0000	0.0000	0
2019/09/12	ALBI	07/11/2019			Index Future	697.2630	697.2630	702.0520	702.0520	0.687	0.0000	0.0000	220
2019/09/12	ALBI	06/02/2020			Index Future	709.7760	709.7760	714.6510	714.6510	0.687	0.0000	0.0000	0
2019/09/12	ALBI	07/05/2020			Index Future	722.8220	722.8220	727.7870	727.7870	0.687	0.0000	0.0000	0
2019/09/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/12	ES33	07/11/2019			Bond Future	10.8054	77.7123	10.6969	78.3526	(1.004)	0.0000	0.0000	350
2019/09/12	ES33	06/02/2020			Bond Future	10.9222	79.1068	10.8097	79.7587	(1.030)	0.0000	0.0000	0
2019/09/12	ES33	07/05/2020			Bond Future	11.0352	76.7671	10.9186	77.4309	(1.057)	0.0000	0.0000	0

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2019/09/12	ES42	07/11/2019			Bond Future	11.1602	78.6528	11.0465	79.4175	(1.019)	0.0000	0.0000	4,919
2019/09/12	ES42	06/02/2020			Bond Future	11.2723	80.0641	11.1546	80.8426	(1.044)	0.0000	0.0000	0
2019/09/12	ES42	07/05/2020			Bond Future	11.3854	77.2713	11.2634	78.0640	(1.071)	0.0000	0.0000	0
2019/09/12	GOVI	07/11/2019	672.90	Call	GOVI	173,690.0000	17.3690	223,540.0000	22.3540	28.701	0	0	0
2019/09/12	GOVI	07/11/2019			GOVI	690.2690	690.2690	695.2540	695.2540	0.722	0.0000	0.0000	1,198
2019/09/12	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/12	GOVI	07/11/2019	672.91	Call	GOVI	173,590.0000	17.3590	223,440.0000	22.3440	28.717	0	0	0
2019/09/12	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/12	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/12	GOVI	07/11/2019	672.92	Call	GOVI	173,490.0000	17.3490	223,340.0000	22.3340	28.734	0	0	0
2019/09/12	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	45,920.0000	4.5920	100.000	0	0	0
2019/09/12	GOVI	06/02/2020	703.15	Put	GOVI	4,940.0000	0.4940	0.0000	0.0000	(100.000)	0	0	0
2019/09/12	GOVI	06/02/2020			GOVI	702.6560	702.6560	707.7320	707.7320	0.722	0.0000	0.0000	0
2019/09/12	GOVI	06/02/2020	703.14	Put	GOVI	4,840.0000	0.4840	0.0000	0.0000	(100.000)	0	0	0
2019/09/12	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	45,820.0000	4.5820	100.000	0	0	0
2019/09/12	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	46,020.0000	4.6020	100.000	0	0	0
2019/09/12	GOVI	06/02/2020	703.13	Put	GOVI	4,740.0000	0.4740	0.0000	0.0000	(100.000)	0	0	0
2019/09/12	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	7,600.0000	0.7600	100.000	0	0	0
2019/09/12	GOVI	07/05/2020			GOVI	715.5720	715.5720	720.7400	720.7400	0.722	0.0000	0.0000	0
2019/09/12	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	7,500.0000	0.7500	100.000	0	0	0
2019/09/12	GOVI	07/05/2020	720.00	Put	GOVI	44,280.0000	4.4280	0.0000	0.0000	(100.000)	0	0	0
2019/09/12	GOVI	07/05/2020	719.98	Put	GOVI	44,080.0000	4.4080	0.0000	0.0000	(100.000)	0	0	0
2019/09/12	GOVI	07/05/2020	719.99	Put	GOVI	44,180.0000	4.4180	0.0000	0.0000	(100.000)	0	0	0
2019/09/12	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	7,400.0000	0.7400	100.000	0	0	0
2019/09/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/12	IGOV	07/11/2019			Index Future	262.1700	262.1700	262.0250	262.0250	(0.055)	0.0000	0.0000	1,017
2019/09/12	IGOV	06/02/2020			Index Future	266.9380	266.9380	266.7910	266.7910	(0.055)	0.0000	0.0000	0
2019/09/12	IGOV	07/05/2020			Index Future	271.9080	271.9080	271.7580	271.7580	(0.055)	0.0000	0.0000	0
2019/09/12	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/09/12	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/12	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/12	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5300	98.5300	(0.010)	0.0000	0.0000	0
2019/09/12	IS02	22/06/2020			Interest Rate Swap	101.9200	101.9200	101.9100	101.9100	(0.010)	0.0000	0.0000	0
2019/09/12	IS02	21/09/2020			Interest Rate Swap	98.7000	98.7000	98.6900	98.6900	(0.010)	0.0000	0.0000	0
2019/09/12	IS05	17/12/2020			Interest Rate Swap	95.2600	95.2600	95.2500	95.2500	(0.010)	0.0000	0.0000	0
2019/09/12	IS05	16/03/2021			Interest Rate Swap	94.2000	94.2000	94.1800	94.1800	(0.021)	0.0000	0.0000	0
2019/09/12	IS05	15/06/2021			Interest Rate Swap	93.0800	93.0800	93.0700	93.0700	(0.011)	0.0000	0.0000	0
2019/09/12	IS05	21/09/2021			Interest Rate Swap	92.9500	92.9500	92.9300	92.9300	(0.022)	0.0000	0.0000	0
2019/09/12	IS05	21/12/2021			Interest Rate Swap	94.8800	94.8800	94.8600	94.8600	(0.021)	0.0000	0.0000	51
2019/09/12	IS05	15/03/2022			Interest Rate Swap	94.7700	94.7700	94.7500	94.7500	(0.021)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/12	IS05	21/06/2022			Interest Rate Swap	95.7100	95.7100	95.6900	95.6900	(0.021)	0.0000	0.0000	0
2019/09/12	IS05	20/09/2022			Interest Rate Swap	99.4200	99.4200	99.4000	99.4000	(0.020)	0.0000	0.0000	0
2019/09/12	IS05	20/12/2022			Interest Rate Swap	100.4700	100.4700	100.4300	100.4300	(0.040)	0.0000	0.0000	0
2019/09/12	IS05	22/03/2023			Interest Rate Swap	93.5500	93.5500	93.4900	93.4900	(0.064)	0.0000	0.0000	0
2019/09/12	IS05	20/06/2023			Interest Rate Swap	99.4600	99.4600	99.3900	99.3900	(0.070)	0.0000	0.0000	0
2019/09/12	IS05	19/09/2023			Interest Rate Swap	94.7000	94.7000	94.6200	94.6200	(0.084)	0.0000	0.0000	0
2019/09/12	IS10	17/12/2025			Interest Rate Swap	89.8000	89.8000	89.6700	89.6700	(0.145)	0.0000	0.0000	0
2019/09/12	IS10	16/03/2026			Interest Rate Swap	86.6000	86.6000	86.4700	86.4700	(0.150)	0.0000	0.0000	0
2019/09/12	IS10	15/06/2026			Interest Rate Swap	85.1900	85.1900	85.0500	85.0500	(0.164)	0.0000	0.0000	0
2019/09/12	IS10	21/09/2026			Interest Rate Swap	87.3100	87.3100	87.1700	87.1700	(0.160)	0.0000	0.0000	0
2019/09/12	IS10	21/12/2026			Interest Rate Swap	91.1200	91.1200	90.9900	90.9900	(0.143)	0.0000	0.0000	0
2019/09/12	IS10	15/03/2027			Interest Rate Swap	89.5600	89.5600	89.4300	89.4300	(0.145)	0.0000	0.0000	0
2019/09/12	IS10	21/06/2027			Interest Rate Swap	91.6200	91.6200	91.5000	91.5000	(0.131)	0.0000	0.0000	0
2019/09/12	IS10	20/09/2027			Interest Rate Swap	97.1400	97.1400	97.0300	97.0300	(0.113)	0.0000	0.0000	0
2019/09/12	IS10	20/12/2027			Interest Rate Swap	97.4700	97.4700	97.3600	97.3600	(0.113)	0.0000	0.0000	0
2019/09/12	IS10	22/03/2028			Interest Rate Swap	90.7700	90.7700	90.6500	90.6500	(0.132)	0.0000	0.0000	0
2019/09/12	IS10	20/06/2028			Interest Rate Swap	98.1500	98.1500	98.0200	98.0200	(0.132)	0.0000	0.0000	0
2019/09/12	IS10	19/09/2028			Interest Rate Swap	91.4900	91.4900	91.3500	91.3500	(0.153)	0.0000	0.0000	0
2019/09/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/12	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/12	R023	07/11/2019	7.98	Call	Bond Future	2,092.3900	2.0924	2,294.8000	2.2948	9.674	0	0	0
2019/09/12	R023	07/11/2019			Bond Future	7.2661	102.9431	7.1923	103.1585	(1.016)	0.0000	0.0000	53,397
2019/09/12	R023	07/11/2019	7.99	Call	Bond Future	2,119.6000	2.1196	2,322.4000	2.3224	9.568	0	0	0
2019/09/12	R023	07/11/2019	7.98	Put	Bond Future	38.3200	0.0383	25.3300	0.0253	(33.899)	0	0	0
2019/09/12	R023	07/11/2019	7.99	Put	Bond Future	37.1300	0.0371	24.5300	0.0245	(33.935)	0	0	0
2019/09/12	R023	07/11/2019	8.00	Call	Bond Future	2,146.8100	2.1468	2,349.9900	2.3500	9.464	0	0	0
2019/09/12	R023	07/11/2019	8.00	Put	Bond Future	35.9400	0.0359	23.7200	0.0237	(34.001)	0	0	0
2019/09/12	R023	06/02/2020	7.54	Call	Bond Future	1,183.1400	1.1831	1,327.9300	1.3279	12.238	0	0	0
2019/09/12	R023	06/02/2020			Bond Future	7.2721	104.7904	7.1913	105.0098	(1.111)	0.0000	0.0000	0
2019/09/12	R023	06/02/2020	7.52	Call	Bond Future	1,144.3500	1.1444	1,287.0900	1.2871	12.473	0	0	0
2019/09/12	R023	06/02/2020	7.52	Put	Bond Future	474.9500	0.4749	398.3200	0.3983	(16.134)	0	0	0
2019/09/12	R023	06/02/2020	7.54	Put	Bond Future	459.9600	0.4600	385.3800	0.3854	(16.214)	0	0	0
2019/09/12	R023	06/02/2020	7.53	Call	Bond Future	1,163.6900	1.1637	1,307.4500	1.3075	12.354	0	0	0
2019/09/12	R023	06/02/2020	7.53	Put	Bond Future	467.4000	0.4674	391.7900	0.3918	(16.177)	0	0	0
2019/09/12	R023	07/05/2020	6.91	Put	Bond Future	1,314.1900	1.3142	1,169.9900	1.1700	(10.973)	0	0	0
2019/09/12	R023	07/05/2020			Bond Future	7.2486	102.7837	7.1599	103.0071	(1.224)	0.0000	0.0000	0
2019/09/12	R023	07/05/2020	6.90	Call	Bond Future	447.1800	0.4472	525.2200	0.5252	17.452	0	0	0
2019/09/12	R023	07/05/2020	6.90	Put	Bond Future	1,328.7600	1.3288	1,183.4200	1.1834	(10.938)	0	0	0
2019/09/12	R023	07/05/2020	6.91	Call	Bond Future	458.0400	0.4580	537.2200	0.5372	17.287	0	0	0
2019/09/12	R023	07/05/2020	6.89	Call	Bond Future	436.4600	0.4365	513.3700	0.5134	17.621	0	0	0
2019/09/12	R023	07/05/2020	6.89	Put	Bond Future	1,343.4600	1.3435	1,196.9900	1.1970	(10.902)	0	0	0

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2019/09/12	R035	07/11/2019	9.88	Call	Bond Future	3,317.8100	3.3178	3,916.9900	3.9170	18.060	0	0	0
2019/09/12	R035	07/11/2019	9.89	Call	Bond Future	3,373.9500	3.3739	3,977.1700	3.9772	17.879	0	0	0
2019/09/12	R035	07/11/2019	9.87	Put	Bond Future	704.0300	0.7040	506.2400	0.5062	(28.094)	0	0	0
2019/09/12	R035	07/11/2019	10.21	Put	Bond Future	287.6900	0.2877	195.4400	0.1954	(32.066)	0	0	3,500
2019/09/12	R035	07/11/2019			Bond Future	9.5295	96.5499	9.4267	97.3427	(1.079)	0.0000	0.0000	94,724
2019/09/12	R035	07/11/2019	9.89	Put	Bond Future	668.9200	0.6689	479.2600	0.4793	(28.353)	0	0	0
2019/09/12	R035	07/11/2019	9.87	Call	Bond Future	3,261.9800	3.2620	3,857.0700	3.8571	18.243	0	0	0
2019/09/12	R035	07/11/2019	8.92	Put	Bond Future	5,015.7200	5.0157	4,311.8200	4.3118	(14.034)	0	0	0
2019/09/12	R035	07/11/2019	8.92	Call	Bond Future	170.8700	0.1709	259.8500	0.2598	52.075	0	0	3,500
2019/09/12	R035	07/11/2019	9.52	Put	Bond Future	1,652.2100	1.6522	1,273.4200	1.2734	(22.926)	0	0	0
2019/09/12	R035	07/11/2019	9.52	Call	Bond Future	1,579.2800	1.5793	1,993.3700	1.9934	26.220	0	0	3,500
2019/09/12	R035	07/11/2019	9.88	Put	Bond Future	686.2800	0.6863	492.5800	0.4926	(28.225)	0	0	0
2019/09/12	R035	07/11/2019	10.21	Call	Bond Future	5,299.7500	5.2998	6,000.3800	6.0004	13.220	0	0	0
2019/09/12	R035	06/02/2020	9.60	Call	Bond Future	2,790.3700	2.7904	3,213.5100	3.2135	15.164	0	0	0
2019/09/12	R035	06/02/2020	9.61	Put	Bond Future	2,773.9800	2.7740	2,393.3800	2.3934	(13.720)	0	0	0
2019/09/12	R035	06/02/2020			Bond Future	9.6026	98.2825	9.4962	99.0897	(1.107)	0.0000	0.0000	0
2019/09/12	R035	06/02/2020	9.60	Put	Bond Future	2,809.6900	2.8097	2,425.6500	2.4256	(13.668)	0	0	0
2019/09/12	R035	06/02/2020	9.61	Call	Bond Future	2,830.0800	2.8301	3,256.6600	3.2567	15.073	0	0	0
2019/09/12	R035	06/02/2020	9.59	Call	Bond Future	2,750.9400	2.7509	3,170.6400	3.1706	15.257	0	0	0
2019/09/12	R035	06/02/2020	9.59	Put	Bond Future	2,845.7700	2.8458	2,458.2900	2.4583	(13.616)	0	0	0
2019/09/12	R035	07/05/2020	9.75	Call	Bond Future	3,843.5000	3.8435	4,300.1400	4.3001	11.881	0	0	5,000
2019/09/12	R035	07/05/2020	10.75	Put	Bond Future	1,169.9000	1.1699	1,009.5200	1.0095	(13.709)	0	0	5,000
2019/09/12	R035	07/05/2020	9.48	Put	Bond Future	4,225.6000	4.2256	3,784.9600	3.7850	(10.428)	0	0	0
2019/09/12	R035	07/05/2020	9.47	Call	Bond Future	2,786.6900	2.7867	3,165.1500	3.1651	13.581	0	0	0
2019/09/12	R035	07/05/2020			Bond Future	9.6667	95.5853	9.5569	96.4073	(1.136)	0.0000	0.0000	0
2019/09/12	R035	07/05/2020	9.11	Put	Bond Future	5,944.3500	5.9443	5,395.7600	5.3958	(9.229)	0	0	0
2019/09/12	R035	07/05/2020	9.11	Call	Bond Future	1,667.8100	1.6678	1,941.1900	1.9412	16.392	0	0	5,000
2019/09/12	R035	07/05/2020	9.75	Put	Bond Future	3,226.8700	3.2269	2,861.5400	2.8615	(11.321)	0	0	0
2019/09/12	R035	07/05/2020	10.75	Call	Bond Future	8,746.8800	8.7469	9,408.4700	9.4085	7.564	0	0	0
2019/09/12	R035	07/05/2020	9.48	Call	Bond Future	2,822.0500	2.8220	3,203.3800	3.2034	13.513	0	0	0
2019/09/12	R035	07/05/2020	9.47	Put	Bond Future	4,266.2800	4.2663	3,822.7700	3.8228	(10.396)	0	0	0
2019/09/12	R035	07/05/2020	9.49	Call	Bond Future	2,857.6300	2.8576	3,241.8400	3.2418	13.445	0	0	0
2019/09/12	R035	07/05/2020	9.49	Put	Bond Future	4,185.2300	4.1852	3,747.4700	3.7475	(10.460)	0	0	0
2019/09/12	R035	06/08/2020	9.00	Put	Bond Future	8,013.5500	8.0136	7,465.1700	7.4652	(6.843)	0	0	0
2019/09/12	R035	06/08/2020	9.92	Put	Bond Future	4,209.7500	4.2098	3,853.4000	3.8534	(8.465)	0	0	0
2019/09/12	R035	06/08/2020			Bond Future	9.7299	97.3656	9.6164	98.2030	(1.167)	0.0000	0.0000	0
2019/09/12	R035	06/08/2020	9.00	Call	Bond Future	2,434.0400	2.4340	2,723.0400	2.7230	11.873	0	0	24,761
2019/09/12	R035	06/08/2020	9.92	Call	Bond Future	5,588.0700	5.5881	6,069.1000	6.0691	8.608	0	0	0
2019/09/12	R035	06/08/2020	9.93	Call	Bond Future	5,629.0600	5.6291	6,112.0000	6.1120	8.579	0	0	0
2019/09/12	R035	06/08/2020	9.91	Put	Bond Future	4,241.0200	4.2410	3,882.7500	3.8827	(8.448)	0	0	0
2019/09/12	R035	06/08/2020	9.93	Put	Bond Future	4,179.0500	4.1790	3,824.6100	3.8246	(8.481)	0	0	0
2019/09/12	R035	06/08/2020	9.91	Call	Bond Future	5,547.5700	5.5476	6,026.6800	6.0267	8.636	0	0	0
2019/09/12	R186	07/11/2019	8.23	Call	Bond Future	1,170.6500	1.1706	1,402.2300	1.4022	19.782	0	0	4,955
2019/09/12	R186	07/11/2019	8.94	Call	Bond Future	4,310.6800	4.3107	4,700.1400	4.7001	9.035	0	0	0
2019/09/12	R186	07/11/2019	8.20	Call	Bond Future	1,077.8800	1.0779	1,298.5400	1.2985	20.472	0	0	0
2019/09/12	R186	07/11/2019			Bond Future	8.1833	116.4128	8.1107	116.8293	(0.888)	0.0000	0.0000	127,628

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/12	R186	07/11/2019	8.25	Put	Bond Future	854.2100	0.8542	676.4200	0.6764	(20.813)	0	0	3,750
2019/09/12	R186	07/11/2019	8.25	Call	Bond Future	1,234.8100	1.2348	1,473.5900	1.4736	19.337	0	0	3,750
2019/09/12	R186	07/11/2019	8.73	Call	Bond Future	3,254.7300	3.2547	3,619.2800	3.6193	11.201	0	0	0
2019/09/12	R186	07/11/2019	8.73	Put	Bond Future	182.3400	0.1823	130.3200	0.1303	(28.529)	0	0	4,955
2019/09/12	R186	07/11/2019	8.94	Put	Bond Future	86.8500	0.0869	59.7400	0.0597	(31.215)	0	0	0
2019/09/12	R186	07/11/2019	8.23	Put	Bond Future	904.0500	0.9041	719.0600	0.7191	(20.462)	0	0	0
2019/09/12	R186	07/11/2019	8.20	Put	Bond Future	982.5600	0.9826	786.6500	0.7867	(19.939)	0	0	7,500
2019/09/12	R186	07/11/2019	8.95	Call	Bond Future	4,362.0300	4.3620	4,752.3500	4.7524	8.948	0	0	0
2019/09/12	R186	07/11/2019	8.96	Put	Bond Future	80.8000	0.0808	55.3800	0.0554	(31.460)	0	0	0
2019/09/12	R186	07/11/2019	8.95	Put	Bond Future	83.7700	0.0838	57.5200	0.0575	(31.336)	0	0	0
2019/09/12	R186	07/11/2019	8.96	Call	Bond Future	4,413.4700	4.4135	4,804.6200	4.8046	8.863	0	0	0
2019/09/12	R186	06/02/2020	8.11	Put	Bond Future	2,135.9600	2.1360	1,904.3700	1.9044	(10.842)	0	0	0
2019/09/12	R186	06/02/2020	8.50	Call	Bond Future	2,701.0000	2.7010	2,971.0400	2.9710	9.998	0	0	0
2019/09/12	R186	06/02/2020	8.57	Call	Bond Future	2,964.1700	2.9642	3,246.2200	3.2462	9.515	0	0	0
2019/09/12	R186	06/02/2020			Bond Future	8.2283	113.1979	8.1519	113.6220	(0.928)	0.0000	0.0000	0
2019/09/12	R186	06/02/2020	8.11	Call	Bond Future	1,477.8500	1.4778	1,670.4100	1.6704	13.030	0	0	1,007
2019/09/12	R186	06/02/2020	8.55	Call	Bond Future	2,888.0400	2.8880	3,166.7300	3.1667	9.650	0	0	0
2019/09/12	R186	06/02/2020	8.55	Put	Bond Future	1,122.3700	1.1224	976.9100	0.9769	(12.960)	0	0	0
2019/09/12	R186	06/02/2020	9.00	Put	Bond Future	579.0200	0.5790	495.3400	0.4953	(14.452)	0	0	1,007
2019/09/12	R186	06/02/2020	8.50	Put	Bond Future	1,207.3700	1.2074	1,053.2600	1.0533	(12.764)	0	0	1,007
2019/09/12	R186	06/02/2020	8.57	Put	Bond Future	1,089.9300	1.0899	947.8300	0.9478	(13.038)	0	0	0
2019/09/12	R186	06/02/2020	9.00	Call	Bond Future	4,754.6600	4.7547	5,095.1300	5.0951	7.161	0	0	0
2019/09/12	R186	06/02/2020	8.56	Call	Bond Future	2,926.0100	2.9260	3,206.3900	3.2064	9.582	0	0	0
2019/09/12	R186	06/02/2020	8.56	Put	Bond Future	1,106.0400	1.1060	962.2700	0.9623	(12.999)	0	0	0
2019/09/12	R186	07/05/2020	8.93	Call	Bond Future	4,636.4500	4.6364	4,947.3500	4.9474	6.706	0	0	0
2019/09/12	R186	07/05/2020	8.28	Put	Bond Future	2,225.0100	2.2250	2,017.1300	2.0171	(9.343)	0	0	0
2019/09/12	R186	07/05/2020	8.09	Put	Bond Future	2,714.4000	2.7144	2,474.8400	2.4748	(8.826)	0	0	0
2019/09/12	R186	07/05/2020			Bond Future	8.2676	115.2787	8.1874	115.7106	(0.971)	0.0000	0.0000	0
2019/09/12	R186	07/05/2020	8.08	Call	Bond Future	1,729.6400	1.7296	1,920.2800	1.9203	11.022	0	0	0
2019/09/12	R186	07/05/2020	8.08	Put	Bond Future	2,742.5900	2.7426	2,501.3200	2.5013	(8.797)	0	0	0
2019/09/12	R186	07/05/2020	8.93	Put	Bond Future	1,152.5900	1.1526	1,031.5800	1.0316	(10.499)	0	0	6,000
2019/09/12	R186	07/05/2020	8.28	Call	Bond Future	2,291.3900	2.2914	2,515.4200	2.5154	9.777	0	0	6,000
2019/09/12	R186	07/05/2020	8.09	Call	Bond Future	1,755.7400	1.7557	1,948.0900	1.9481	10.955	0	0	0
2019/09/12	R186	07/05/2020	8.07	Call	Bond Future	1,703.3900	1.7034	1,892.3100	1.8923	11.091	0	0	0
2019/09/12	R186	07/05/2020	8.07	Put	Bond Future	2,770.6500	2.7706	2,527.6600	2.5277	(8.770)	0	0	0
2019/09/12	R186	07/05/2020	7.60	Put	Bond Future	4,357.5100	4.3575	4,032.6500	4.0326	(7.455)	0	0	0
2019/09/12	R186	07/05/2020	7.60	Call	Bond Future	699.1700	0.6992	806.2200	0.8062	15.311	0	0	6,000
2019/09/12	R197	07/11/2019			Bond Future	308.8698	308.8698	308.8630	308.8630	(0.002)	0.0000	0.0000	2,507
2019/09/12	R197	06/02/2020			Bond Future	306.8298	306.8298	306.8231	306.8231	(0.002)	0.0000	0.0000	40
2019/09/12	R197	07/05/2020			Bond Future	312.5417	312.5417	312.5349	312.5349	(0.002)	0.0000	0.0000	0
2019/09/12	R202	07/11/2019			Bond Future	233.1593	233.1593	233.1585	233.1585	0.000	0.0000	0.0000	9,089
2019/09/12	R202	06/02/2020			Bond Future	233.3328	233.3328	233.3323	233.3323	0.000	0.0000	0.0000	0
2019/09/12	R202	07/05/2020			Bond Future	237.6765	237.6765	237.6760	237.6760	0.000	0.0000	0.0000	0
2019/09/12	R207	07/11/2019	2.08	Put	Bond Future	814.5400	0.8145	815.3600	0.8154	0.101	0	0	0
2019/09/12	R207	07/11/2019			Bond Future	6.6315	102.4339	6.6362	102.4331	0.070	0.0000	0.0000	3,884

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/12	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/12	R207	07/11/2019	2.07	Put	Bond Future	816.3400	0.8163	817.1600	0.8172	0.100	0	0	0
2019/09/12	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/12	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/12	R207	07/11/2019	2.06	Put	Bond Future	818.1500	0.8181	818.9700	0.8190	0.100	0	0	0
2019/09/12	R208	07/11/2019	6.83	Call	Bond Future	378.4200	0.3784	376.2700	0.3763	(0.568)	0	0	0
2019/09/12	R208	07/11/2019	6.82	Put	Bond Future	43.3200	0.0433	42.6600	0.0427	(1.524)	0	0	0
2019/09/12	R208	07/11/2019			Bond Future	6.5711	101.0160	6.5723	101.0145	0.018	0.0000	0.0000	10,069
2019/09/12	R208	07/11/2019	6.84	Call	Bond Future	389.4800	0.3895	387.3400	0.3873	(0.549)	0	0	0
2019/09/12	R208	07/11/2019	6.84	Put	Bond Future	39.5000	0.0395	38.8600	0.0389	(1.620)	0	0	0
2019/09/12	R208	07/11/2019	6.83	Put	Bond Future	41.4200	0.0414	40.7700	0.0408	(1.569)	0	0	0
2019/09/12	R208	07/11/2019	6.82	Call	Bond Future	367.3300	0.3673	365.1700	0.3652	(0.588)	0	0	0
2019/09/12	R208	06/02/2020	6.13	Put	Bond Future	352.1100	0.3521	352.8500	0.3528	0.210	0	0	0
2019/09/12	R208	06/02/2020	6.12	Call	Bond Future	47.5500	0.0475	46.8600	0.0469	(1.451)	0	0	0
2019/09/12	R208	06/02/2020			Bond Future	6.4084	102.8288	6.4098	102.8273	0.021	0.0000	0.0000	0
2019/09/12	R208	06/02/2020	6.13	Call	Bond Future	50.3000	0.0503	49.5800	0.0496	(1.431)	0	0	0
2019/09/12	R208	06/02/2020	6.12	Put	Bond Future	360.2300	0.3602	361.0000	0.3610	0.214	0	0	0
2019/09/12	R208	06/02/2020	6.14	Call	Bond Future	53.3400	0.0533	52.6000	0.0526	(1.387)	0	0	0
2019/09/12	R208	06/02/2020	6.14	Put	Bond Future	344.2900	0.3443	345.0100	0.3450	0.209	0	0	0
2019/09/12	R208	07/05/2020	4.81	Call	Bond Future	0.4300	0.0004	0.4200	0.0004	(2.326)	0	0	0
2019/09/12	R208	07/05/2020	4.80	Put	Bond Future	1,123.1900	1.1232	1,124.6700	1.1247	0.132	0	0	0
2019/09/12	R208	07/05/2020			Bond Future	6.1028	101.3153	6.1045	101.3138	0.029	0.0000	0.0000	0
2019/09/12	R208	07/05/2020	4.82	Call	Bond Future	0.4600	0.0005	0.4500	0.0005	(2.174)	0	0	0
2019/09/12	R208	07/05/2020	4.82	Put	Bond Future	1,105.8600	1.1059	1,107.3400	1.1073	0.134	0	0	0
2019/09/12	R208	07/05/2020	4.81	Put	Bond Future	1,114.5200	1.1145	1,116.0000	1.1160	0.133	0	0	0
2019/09/12	R208	07/05/2020	4.80	Call	Bond Future	0.4000	0.0004	0.3900	0.0004	(2.500)	0	0	0
2019/09/12	R209	07/11/2019	9.82	Call	Bond Future	2,548.4500	2.5484	3,060.8600	3.0609	20.107	0	0	0
2019/09/12	R209	07/11/2019	9.77	Put	Bond Future	797.8600	0.7979	579.6200	0.5796	(27.353)	0	0	8,000
2019/09/12	R209	07/11/2019	9.33	Call	Bond Future	806.8900	0.8069	1,076.0200	1.0760	33.354	0	0	8,000
2019/09/12	R209	07/11/2019			Bond Future	9.5336	73.7689	9.4259	74.4791	(1.129)	0.0000	0.0000	92,554
2019/09/12	R209	07/11/2019	9.80	Call	Bond Future	2,457.6800	2.4577	2,962.0800	2.9621	20.523	0	0	0
2019/09/12	R209	07/11/2019	9.80	Put	Bond Future	741.2200	0.7412	535.4300	0.5354	(27.764)	0	0	0
2019/09/12	R209	07/11/2019	9.50	Put	Bond Future	1,510.4700	1.5105	1,160.6500	1.1606	(23.160)	0	0	0
2019/09/12	R209	07/11/2019	9.50	Call	Bond Future	1,290.1200	1.2901	1,650.4900	1.6505	27.933	0	0	5,000
2019/09/12	R209	07/11/2019	8.92	Put	Bond Future	4,345.0100	4.3450	3,718.8800	3.7189	(14.410)	0	0	0
2019/09/12	R209	07/11/2019	8.92	Call	Bond Future	159.0200	0.1590	243.0800	0.2431	52.861	0	0	8,000
2019/09/12	R209	07/11/2019	9.82	Put	Bond Future	705.5300	0.7055	507.7500	0.5077	(28.033)	0	0	0
2019/09/12	R209	07/11/2019	9.77	Call	Bond Future	2,324.0000	2.3240	2,815.9500	2.8160	21.168	0	0	0
2019/09/12	R209	07/11/2019	9.33	Put	Bond Future	2,158.6800	2.1587	1,717.6200	1.7176	(20.432)	0	0	0
2019/09/12	R209	07/11/2019	9.81	Call	Bond Future	2,502.9700	2.5030	3,011.3900	3.0114	20.313	0	0	0
2019/09/12	R209	07/11/2019	9.81	Put	Bond Future	723.2400	0.7232	521.4700	0.5215	(27.898)	0	0	0
2019/09/12	R209	06/02/2020	9.52	Put	Bond Future	2,701.1300	2.7011	2,336.8900	2.3369	(13.485)	0	0	0
2019/09/12	R209	06/02/2020			Bond Future	9.5957	75.0927	9.4849	75.8157	(1.155)	0.0000	0.0000	0
2019/09/12	R209	06/02/2020	9.51	Call	Bond Future	2,176.1400	2.1761	2,531.8200	2.5318	16.345	0	0	0
2019/09/12	R209	06/02/2020	9.51	Put	Bond Future	2,734.4700	2.7345	2,367.1400	2.3671	(13.433)	0	0	0
2019/09/12	R209	06/02/2020	9.52	Call	Bond Future	2,208.2300	2.2082	2,567.0000	2.5670	16.247	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/12	R209	06/02/2020	9.50	Call	Bond Future	2,144.2800	2.1443	2,496.8800	2.4969	16.444	0	0	0
2019/09/12	R209	06/02/2020	9.50	Put	Bond Future	2,768.1300	2.7681	2,397.7200	2.3977	(13.381)	0	0	0
2019/09/12	R209	07/05/2020	9.47	Call	Bond Future	2,472.2600	2.4723	2,817.1300	2.8171	13.950	0	0	0
2019/09/12	R209	07/05/2020			Bond Future	9.6553	73.3215	9.5411	74.0578	(1.183)	0.0000	0.0000	0
2019/09/12	R209	07/05/2020	9.45	Call	Bond Future	2,410.6700	2.4107	2,750.4200	2.7504	14.094	0	0	0
2019/09/12	R209	07/05/2020	9.45	Put	Bond Future	3,742.2800	3.7423	3,345.7300	3.3457	(10.596)	0	0	0
2019/09/12	R209	07/05/2020	9.47	Put	Bond Future	3,672.6300	3.6726	3,281.2000	3.2812	(10.658)	0	0	0
2019/09/12	R209	07/05/2020	9.46	Call	Bond Future	2,441.2500	2.4413	2,783.5700	2.7836	14.022	0	0	0
2019/09/12	R209	07/05/2020	9.46	Put	Bond Future	3,707.2000	3.7072	3,313.2200	3.3132	(10.627)	0	0	0
2019/09/12	R210	07/11/2019			Bond Future	189.4419	189.4419	189.4403	189.4403	(0.001)	0.0000	0.0000	2,132
2019/09/12	R210	06/02/2020			Bond Future	192.8877	192.8877	192.8863	192.8863	(0.001)	0.0000	0.0000	0
2019/09/12	R210	07/05/2020			Bond Future	193.8283	193.8283	193.8268	193.8268	(0.001)	0.0000	0.0000	0
2019/09/12	R212	07/11/2019			Bond Future	162.6122	162.6122	162.5527	162.5527	(0.037)	0.0000	0.0000	7,384
2019/09/12	R212	06/02/2020			Bond Future	163.3242	163.3242	163.2637	163.2637	(0.037)	0.0000	0.0000	0
2019/09/12	R212	07/05/2020			Bond Future	166.3646	166.3646	166.3030	166.3030	(0.037)	0.0000	0.0000	0
2019/09/12	R213	07/11/2019	9.59	Put	Bond Future	357.5400	0.3575	274.2900	0.2743	(23.284)	0	0	0
2019/09/12	R213	07/11/2019	9.58	Call	Bond Future	3,341.8800	3.3419	3,711.6200	3.7116	11.064	0	0	0
2019/09/12	R213	07/11/2019			Bond Future	9.0949	86.7913	9.0227	87.2462	(0.794)	0.0000	0.0000	21,564
2019/09/12	R213	07/11/2019	9.59	Call	Bond Future	3,391.7900	3.3918	3,763.4600	3.7635	10.958	0	0	0
2019/09/12	R213	07/11/2019	9.58	Put	Bond Future	367.4900	0.3675	282.3100	0.2823	(23.179)	0	0	0
2019/09/12	R213	07/11/2019	9.60	Call	Bond Future	3,441.8900	3.4419	3,815.4600	3.8155	10.854	0	0	0
2019/09/12	R213	07/11/2019	9.60	Put	Bond Future	347.8500	0.3478	266.5000	0.2665	(23.387)	0	0	0
2019/09/12	R213	06/02/2020	9.27	Call	Bond Future	2,570.7800	2.5708	2,830.6400	2.8306	10.108	0	0	0
2019/09/12	R213	06/02/2020	9.26	Put	Bond Future	1,924.1500	1.9241	1,718.7900	1.7188	(10.673)	0	0	0
2019/09/12	R213	06/02/2020			Bond Future	9.1604	88.3488	9.0855	88.8120	(0.817)	0.0000	0.0000	0
2019/09/12	R213	06/02/2020	9.28	Call	Bond Future	2,606.2400	2.6062	2,868.0800	2.8681	10.047	0	0	0
2019/09/12	R213	06/02/2020	9.28	Put	Bond Future	1,872.5700	1.8726	1,671.1700	1.6712	(10.755)	0	0	0
2019/09/12	R213	06/02/2020	9.27	Put	Bond Future	1,898.1100	1.8981	1,694.7300	1.6947	(10.715)	0	0	0
2019/09/12	R213	06/02/2020	9.26	Call	Bond Future	2,535.7600	2.5358	2,793.6400	2.7936	10.170	0	0	0
2019/09/12	R213	07/05/2020	9.01	Put	Bond Future	3,429.4500	3.4294	3,167.3500	3.1674	(7.643)	0	0	0
2019/09/12	R213	07/05/2020	9.00	Call	Bond Future	2,136.1800	2.1362	2,344.0400	2.3440	9.730	0	0	0
2019/09/12	R213	07/05/2020			Bond Future	9.2164	86.4205	9.1390	86.8922	(0.840)	0.0000	0.0000	0
2019/09/12	R213	07/05/2020	9.01	Call	Bond Future	2,164.8700	2.1649	2,374.4300	2.3744	9.680	0	0	0
2019/09/12	R213	07/05/2020	9.00	Put	Bond Future	3,462.6500	3.4626	3,198.8500	3.1988	(7.618)	0	0	0
2019/09/12	R213	07/05/2020	9.02	Call	Bond Future	2,194.0300	2.1940	2,405.2900	2.4053	9.629	0	0	0
2019/09/12	R213	07/05/2020	9.02	Put	Bond Future	3,396.7800	3.3968	3,136.3800	3.1364	(7.666)	0	0	0
2019/09/12	R214	07/11/2019	10.02	Put	Bond Future	911.9300	0.9119	663.8800	0.6639	(27.201)	0	0	0
2019/09/12	R214	07/11/2019			Bond Future	9.8019	71.9943	9.6892	72.7648	(1.150)	0.0000	0.0000	15,477
2019/09/12	R214	07/11/2019	10.01	Call	Bond Future	2,321.5900	2.3216	2,839.4300	2.8394	22.305	0	0	0
2019/09/12	R214	07/11/2019	10.01	Put	Bond Future	933.3000	0.9333	680.6800	0.6807	(27.067)	0	0	0
2019/09/12	R214	07/11/2019	10.02	Call	Bond Future	2,365.8400	2.3658	2,888.2500	2.8882	22.081	0	0	0
2019/09/12	R214	07/11/2019	10.00	Call	Bond Future	2,277.5600	2.2776	2,790.8000	2.7908	22.535	0	0	0
2019/09/12	R214	07/11/2019	10.00	Put	Bond Future	954.9800	0.9550	697.7600	0.6978	(26.935)	0	0	0
2019/09/12	R214	06/02/2020	9.73	Call	Bond Future	2,143.6500	2.1437	2,514.0100	2.5140	17.277	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/12	R214	06/02/2020			Bond Future		9.8704	73.2863	9.7543	74.0706	(1.176)	0.0000	0.0000	0
2019/09/12	R214	06/02/2020	9.71	Call	Bond Future	2,080.8800		2.0809	2,444.6200	2.4446	17.480	0	0	0
2019/09/12	R214	06/02/2020	9.71	Put	Bond Future	3,167.8200		3.1678	2,747.2100	2.7472	(13.278)	0	0	0
2019/09/12	R214	06/02/2020	9.73	Put	Bond Future	3,093.6100		3.0936	2,679.6200	2.6796	(13.382)	0	0	0
2019/09/12	R214	06/02/2020	9.72	Call	Bond Future	2,112.1400		2.1121	2,479.2000	2.4792	17.379	0	0	0
2019/09/12	R214	06/02/2020	9.72	Put	Bond Future	3,130.5400		3.1305	2,713.2500	2.7132	(13.330)	0	0	0
2019/09/12	R214	07/05/2020	9.77	Put	Bond Future	3,820.6000		3.8206	3,405.9800	3.4060	(10.852)	0	0	0
2019/09/12	R214	07/05/2020			Bond Future	9.9309		71.3348	9.8114	72.1336	(1.203)	0.0000	0.0000	0
2019/09/12	R214	07/05/2020	9.76	Call	Bond Future	2,709.7200		2.7097	3,091.2100	3.0912	14.079	0	0	0
2019/09/12	R214	07/05/2020	9.76	Put	Bond Future	3,856.7800		3.8568	3,439.4900	3.4395	(10.820)	0	0	0
2019/09/12	R214	07/05/2020	9.77	Call	Bond Future	2,741.4700		2.7415	3,125.6300	3.1256	14.013	0	0	0
2019/09/12	R214	07/05/2020	9.75	Call	Bond Future	2,678.1600		2.6782	3,056.9700	3.0570	14.144	0	0	0
2019/09/12	R214	07/05/2020	9.75	Put	Bond Future	3,893.2500		3.8932	3,473.2800	3.4733	(10.787)	0	0	0
2019/09/12	R248	07/11/2019	10.02	Call	Bond Future	2,710.7600		2.7108	3,385.7200	3.3857	24.899	0	0	0
2019/09/12	R248	07/11/2019	10.01	Put	Bond Future	1,272.4600		1.2725	913.4600	0.9135	(28.213)	0	0	0
2019/09/12	R248	07/11/2019			Bond Future	9.8475		91.3287	9.7296	92.3561	(1.197)	0.0000	0.0000	86,334
2019/09/12	R248	07/11/2019	10.03	Call	Bond Future	2,765.8200		2.7658	3,447.1900	3.4472	24.635	0	0	0
2019/09/12	R248	07/11/2019	10.03	Put	Bond Future	1,214.3100		1.2143	868.2300	0.8682	(28.500)	0	0	0
2019/09/12	R248	07/11/2019	10.02	Put	Bond Future	1,243.0200		1.2430	890.5300	0.8905	(28.358)	0	0	0
2019/09/12	R248	07/11/2019	10.01	Call	Bond Future	2,656.2800		2.6563	3,324.7300	3.3247	25.165	0	0	0
2019/09/12	R248	06/02/2020	9.71	Put	Bond Future	4,075.1000		4.0751	3,491.0100	3.4910	(14.333)	0	0	0
2019/09/12	R248	06/02/2020			Bond Future	9.9169		92.9677	9.7953	94.0136	(1.226)	0.0000	0.0000	100
2019/09/12	R248	06/02/2020	9.71	Call	Bond Future	2,282.2900		2.2823	2,744.1100	2.7441	20.235	0	0	0
2019/09/12	R248	06/02/2020	9.70	Put	Bond Future	4,124.7200		4.1247	3,535.8600	3.5359	(14.276)	0	0	0
2019/09/12	R248	06/02/2020	9.72	Call	Bond Future	2,321.0300		2.3210	2,787.5900	2.7876	20.101	0	0	0
2019/09/12	R248	06/02/2020	9.72	Put	Bond Future	4,025.7400		4.0257	3,446.3900	3.4464	(14.391)	0	0	0
2019/09/12	R248	06/02/2020	9.70	Call	Bond Future	2,243.6700		2.2437	2,700.7200	2.7007	20.371	0	0	0
2019/09/12	R248	07/05/2020	9.79	Call	Bond Future	3,257.8800		3.2579	3,760.1100	3.7601	15.416	0	0	0
2019/09/12	R248	07/05/2020	9.77	Put	Bond Future	4,964.2800		4.9643	4,393.9800	4.3940	(11.488)	0	0	0
2019/09/12	R248	07/05/2020			Bond Future	9.9783		90.2362	9.8531	91.3013	(1.254)	0.0000	0.0000	0
2019/09/12	R248	07/05/2020	9.79	Put	Bond Future	4,868.7600		4.8688	4,305.8500	4.3058	(11.562)	0	0	0
2019/09/12	R248	07/05/2020	9.77	Call	Bond Future	3,179.3300		3.1793	3,674.1700	3.6742	15.564	0	0	0
2019/09/12	R248	07/05/2020	9.78	Put	Bond Future	4,916.3300		4.9163	4,349.7300	4.3497	(11.525)	0	0	0
2019/09/12	R248	07/05/2020	9.78	Call	Bond Future	3,218.4800		3.2185	3,717.0200	3.7170	15.490	0	0	0
2019/09/12	R248	06/08/2020	10.20	Call	Bond Future	6,265.4500		6.2654	6,889.6400	6.8896	9.962	0	0	0
2019/09/12	R248	06/08/2020			Bond Future	10.0388		91.9168	9.9099	93.0019	(1.284)	0.0000	0.0000	0
2019/09/12	R248	06/08/2020	10.18	Call	Bond Future	6,175.5300		6.1755	6,794.7800	6.7948	10.027	0	0	0
2019/09/12	R248	06/08/2020	10.18	Put	Bond Future	5,013.7300		5.0137	4,547.9700	4.5480	(9.290)	0	0	0
2019/09/12	R248	06/08/2020	9.25	Put	Bond Future	9,641.7200		9.6417	8,921.9300	8.9219	(7.465)	0	0	0
2019/09/12	R248	06/08/2020	9.25	Call	Bond Future	2,624.0800		2.6241	2,989.3000	2.9893	13.918	0	0	20,640
2019/09/12	R248	06/08/2020	10.20	Put	Bond Future	4,941.2000		4.9412	4,480.3800	4.4804	(9.326)	0	0	0
2019/09/12	R248	06/08/2020	10.19	Call	Bond Future	6,220.2600		6.2203	6,841.9800	6.8420	9.995	0	0	0
2019/09/12	R248	06/08/2020	10.19	Put	Bond Future	4,977.1700		4.9772	4,513.8800	4.5139	(9.308)	0	0	0

Total

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