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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/09/2019 TO 13/09/2019

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
2019/09/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	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
2019/09/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	2025	07/11/2019			Bond Future	137.4113	137.4113	137.4787	137.4787	0.049	0.0000	0.0000	1,461
2019/09/13	2025	06/02/2020			Bond Future	138.4368	138.4368	138.5056	138.5056	0.050	0.0000	0.0000	0
2019/09/13	2025	07/05/2020			Bond Future	141.0140	141.0140	141.0840	141.0840	0.050	0.0000	0.0000	0
2019/09/13	2029	07/11/2019			Bond Future	101.8365	101.8365	101.8360	101.8360	(0.001)	0.0000	0.0000	4,260
2019/09/13	2029	06/02/2020			Bond Future	103.6889	103.6889	103.6884	103.6884	0.000	0.0000	0.0000	0
2019/09/13	2029	07/05/2020			Bond Future	104.5065	104.5065	104.5060	104.5060	0.000	0.0000	0.0000	0
2019/09/13	2030	07/11/2019	9.49	Put	Bond Future	196.0800	0.1961	220.1500	0.2202	12.276	0	0	0
2019/09/13	2030	07/11/2019	9.76	Put	Bond Future	84.2900	0.0843	94.9300	0.0949	12.623	0	0	5,500
2019/09/13	2030	07/11/2019	9.20	Put	Bond Future	459.2000	0.4592	511.8800	0.5119	11.472	0	0	2,750
2019/09/13	2030	07/11/2019	8.40	Put	Bond Future	3,039.1800	3.0392	3,244.3900	3.2444	6.752	0	0	0
2019/09/13	2030	07/11/2019	9.30	Put	Bond Future	344.7300	0.3447	385.4500	0.3855	11.812	0	0	2,750
2019/09/13	2030	07/11/2019			Bond Future	8.8185	96.8010	8.8588	96.5434	0.457	0.0000	0.0000	73,011
2019/09/13	2030	07/11/2019	9.48	Call	Bond Future	4,317.0600	4.3171	4,084.2000	4.0842	(5.394)	0	0	0
2019/09/13	2030	07/11/2019	9.48	Put	Bond Future	202.1200	0.2021	226.9000	0.2269	12.260	0	0	0
2019/09/13	2030	07/11/2019	8.60	Put	Bond Future	2,074.5300	2.0745	2,241.2300	2.2412	8.036	0	0	0
2019/09/13	2030	07/11/2019	8.60	Call	Bond Future	660.7900	0.6608	569.8500	0.5698	(13.762)	0	0	5,500
2019/09/13	2030	07/11/2019	9.10	Put	Bond Future	606.7600	0.6068	673.8700	0.6739	11.060	0	0	0
2019/09/13	2030	07/11/2019	9.10	Call	Bond Future	2,387.3700	2.3874	2,196.8400	2.1968	(7.981)	0	0	5,500
2019/09/13	2030	07/11/2019	9.30	Call	Bond Future	3,363.7500	3.3638	3,146.8300	3.1468	(6.449)	0	0	0
2019/09/13	2030	07/11/2019	9.49	Call	Bond Future	4,371.4000	4.3714	4,137.8300	4.1378	(5.343)	0	0	0
2019/09/13	2030	07/11/2019	9.76	Call	Bond Future	5,869.6300	5.8696	5,622.6300	5.6226	(4.208)	0	0	0
2019/09/13	2030	07/11/2019	9.85	Put	Bond Future	58.3500	0.0584	65.9300	0.0659	12.991	0	0	2,500
2019/09/13	2030	07/11/2019	8.57	Put	Bond Future	2,206.3100	2.2063	2,379.2100	2.3792	7.837	0	0	0
2019/09/13	2030	07/11/2019	9.20	Call	Bond Future	2,861.7700	2.8618	2,656.8100	2.6568	(7.162)	0	0	0
2019/09/13	2030	07/11/2019	9.25	Call	Bond Future	3,109.6100	3.1096	2,898.3700	2.8984	(6.793)	0	0	0
2019/09/13	2030	07/11/2019	8.40	Call	Bond Future	307.1800	0.3072	254.7500	0.2548	(17.068)	0	0	0
2019/09/13	2030	07/11/2019	9.47	Call	Bond Future	4,262.8500	4.2629	4,030.7100	4.0307	(5.446)	0	0	0
2019/09/13	2030	07/11/2019	9.47	Put	Bond Future	208.3300	0.2083	233.8300	0.2338	12.240	0	0	0
2019/09/13	2030	07/11/2019	9.70	Call	Bond Future	5,533.4900	5.5335	5,288.7200	5.2887	(4.423)	0	0	0
2019/09/13	2030	07/11/2019	9.70	Put	Bond Future	102.6200	0.1026	115.4900	0.1155	12.541	0	0	0
2019/09/13	2030	07/11/2019	9.85	Call	Bond Future	6,371.8700	6.3719	6,121.8100	6.1218	(3.924)	0	0	0
2019/09/13	2030	07/11/2019	8.57	Call	Bond Future	596.3400	0.5963	511.6000	0.5116	(14.210)	0	0	0
2019/09/13	2030	07/11/2019	9.12	Put	Bond Future	574.3600	0.5744	638.3900	0.6384	11.148	0	0	0
2019/09/13	2030	07/11/2019	9.12	Call	Bond Future	2,479.8000	2.4798	2,286.1900	2.2862	(7.807)	0	0	0
2019/09/13	2030	07/11/2019	8.95	Call	Bond Future	1,744.3900	1.7444	1,580.1200	1.5801	(9.417)	0	0	0
2019/09/13	2030	07/11/2019	8.95	Put	Bond Future	907.1700	0.9072	1,000.5400	1.0005	10.292	0	0	5,000
2019/09/13	2030	07/11/2019	9.35	Call	Bond Future	3,623.0100	3.6230	3,400.9800	3.4010	(6.128)	0	0	0
2019/09/13	2030	07/11/2019	9.35	Put	Bond Future	297.8100	0.2978	333.4200	0.3334	11.957	0	0	2,500
2019/09/13	2030	07/11/2019	9.25	Put	Bond Future	398.1300	0.3981	444.5300	0.4445	11.654	0	0	5,333
2019/09/13	2030	06/02/2020	9.14	Call	Bond Future	3,134.6900	3.1347	2,965.0800	2.9651	(5.411)	0	0	0
2019/09/13	2030	06/02/2020	8.40	Call	Bond Future	889.9000	0.8899	811.1200	0.8111	(8.853)	0	0	5,820
2019/09/13	2030	06/02/2020	9.15	Put	Bond Future	1,464.3600	1.4644	1,555.8400	1.5558	6.247	0	0	0

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2019/09/13	2030	06/02/2020			Bond Future	8.8744	94.5295	8.9162	94.2674	0.471	0.0000	0.0000	0
2019/09/13	2030	06/02/2020	9.00	Put	Bond Future	1,817.7100	1.8177	1,925.9200	1.9259	5.953	0	0	0
2019/09/13	2030	06/02/2020	9.00	Call	Bond Future	2,602.1300	2.6021	2,448.1800	2.4482	(5.916)	0	0	5,820
2019/09/13	2030	06/02/2020	9.14	Put	Bond Future	1,485.9400	1.4859	1,578.4900	1.5785	6.228	0	0	0
2019/09/13	2030	06/02/2020	8.40	Put	Bond Future	3,932.1500	3.9321	4,115.5300	4.1155	4.664	0	0	0
2019/09/13	2030	06/02/2020	9.15	Call	Bond Future	3,174.4500	3.1744	3,003.7700	3.0038	(5.377)	0	0	0
2019/09/13	2030	06/02/2020	9.16	Call	Bond Future	3,214.4200	3.2144	3,042.6700	3.0427	(5.343)	0	0	0
2019/09/13	2030	06/02/2020	9.16	Put	Bond Future	1,443.0500	1.4431	1,533.4600	1.5335	6.265	0	0	0
2019/09/13	2030	07/05/2020	8.79	Call	Bond Future	2,313.7600	2.3138	2,186.3700	2.1864	(5.506)	0	0	0
2019/09/13	2030	07/05/2020	8.78	Put	Bond Future	3,206.6100	3.2066	3,347.2200	3.3472	4.385	0	0	0
2019/09/13	2030	07/05/2020			Bond Future	8.9290	96.2672	8.9724	96.0002	0.487	0.0000	0.0000	0
2019/09/13	2030	07/05/2020	8.80	Call	Bond Future	2,344.1200	2.3441	2,215.7300	2.2157	(5.477)	0	0	0
2019/09/13	2030	07/05/2020	8.80	Put	Bond Future	3,142.7900	3.1428	3,281.4000	3.2814	4.410	0	0	0
2019/09/13	2030	07/05/2020	8.79	Put	Bond Future	3,174.7200	3.1747	3,314.3300	3.3143	4.398	0	0	0
2019/09/13	2030	07/05/2020	8.78	Call	Bond Future	2,283.3100	2.2833	2,156.9200	2.1569	(5.535)	0	0	0
2019/09/13	2032	07/11/2019	9.71	Call	Bond Future	3,918.2200	3.9182	3,708.5600	3.7086	(5.351)	0	0	0
2019/09/13	2032	07/11/2019	9.70	Put	Bond Future	360.1100	0.3601	394.5700	0.3946	9.569	0	0	0
2019/09/13	2032	07/11/2019			Bond Future	9.1835	94.1316	9.2185	93.8884	0.381	0.0000	0.0000	48,207
2019/09/13	2032	07/11/2019	9.72	Call	Bond Future	3,974.3000	3.9743	3,763.7500	3.7638	(5.298)	0	0	0
2019/09/13	2032	07/11/2019	9.72	Put	Bond Future	340.2400	0.3402	372.9100	0.3729	9.602	0	0	0
2019/09/13	2032	07/11/2019	9.71	Put	Bond Future	350.0900	0.3501	383.6500	0.3837	9.586	0	0	0
2019/09/13	2032	07/11/2019	9.70	Call	Bond Future	3,862.2500	3.8623	3,653.4900	3.6535	(5.405)	0	0	0
2019/09/13	2032	06/02/2020	9.40	Put	Bond Future	2,009.3700	2.0094	2,107.1000	2.1071	4.864	0	0	0
2019/09/13	2032	06/02/2020			Bond Future	9.2470	95.8209	9.2832	95.5734	0.392	0.0000	0.0000	0
2019/09/13	2032	06/02/2020	9.39	Call	Bond Future	3,009.3200	3.0093	2,860.5700	2.8606	(4.943)	0	0	0
2019/09/13	2032	06/02/2020	9.39	Put	Bond Future	2,037.0400	2.0370	2,135.8000	2.1358	4.848	0	0	0
2019/09/13	2032	06/02/2020	9.40	Call	Bond Future	3,049.0900	3.0491	2,899.3100	2.8993	(4.912)	0	0	0
2019/09/13	2032	06/02/2020	9.38	Call	Bond Future	2,970.0200	2.9700	2,822.3200	2.8223	(4.973)	0	0	0
2019/09/13	2032	06/02/2020	9.38	Put	Bond Future	2,065.2500	2.0653	2,165.0600	2.1651	4.833	0	0	0
2019/09/13	2032	07/05/2020	9.19	Call	Bond Future	2,762.1000	2.7621	2,637.0200	2.6370	(4.528)	0	0	0
2019/09/13	2032	07/05/2020			Bond Future	9.3075	93.4223	9.3450	93.1701	0.403	0.0000	0.0000	0
2019/09/13	2032	07/05/2020	9.17	Call	Bond Future	2,696.4200	2.6964	2,573.1200	2.5731	(4.573)	0	0	0
2019/09/13	2032	07/05/2020	9.17	Put	Bond Future	3,628.2700	3.6283	3,757.1000	3.7571	3.551	0	0	0
2019/09/13	2032	07/05/2020	9.19	Put	Bond Future	3,557.5700	3.5576	3,684.6200	3.6846	3.571	0	0	0
2019/09/13	2032	07/05/2020	9.18	Call	Bond Future	2,729.3100	2.7293	2,605.1200	2.6051	(4.550)	0	0	0
2019/09/13	2032	07/05/2020	9.18	Put	Bond Future	3,592.9300	3.5929	3,720.8700	3.7209	3.561	0	0	0
2019/09/13	2033	07/11/2019			Bond Future	102.5575	102.5575	102.6165	102.6165	0.057	0.0000	0.0000	6,260
2019/09/13	2033	06/02/2020			Bond Future	104.4230	104.4230	104.4832	104.4832	0.058	0.0000	0.0000	0
2019/09/13	2033	07/05/2020			Bond Future	105.1713	105.1713	105.2325	105.2325	0.058	0.0000	0.0000	0
2019/09/13	2037	07/11/2019	9.97	Call	Bond Future	3,669.5300	3.6695	3,418.0600	3.4181	(6.853)	0	0	0
2019/09/13	2037	07/11/2019			Bond Future	9.5594	93.5158	9.5994	93.2041	0.419	0.0000	0.0000	60,745
2019/09/13	2037	07/11/2019	9.95	Call	Bond Future	3,553.1700	3.5532	3,304.7600	3.3048	(6.991)	0	0	0
2019/09/13	2037	07/11/2019	9.95	Put	Bond Future	579.4200	0.5794	642.7400	0.6427	10.928	0	0	0
2019/09/13	2037	07/11/2019	9.97	Put	Bond Future	547.4900	0.5475	607.7500	0.6077	11.007	0	0	0
2019/09/13	2037	07/11/2019	9.96	Call	Bond Future	3,611.2000	3.6112	3,361.2500	3.3613	(6.922)	0	0	0

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2019/09/13	2037	07/11/2019	9.96	Put	Bond Future	563.2600	0.5633	625.0400	0.6250	10.968	0	0	0
2019/09/13	2037	06/02/2020	9.67	Call	Bond Future	2,990.0300	2.9900	2,813.5900	2.8136	(5.901)	0	0	0
2019/09/13	2037	06/02/2020	9.66	Put	Bond Future	2,679.1300	2.6791	2,821.2700	2.8213	5.305	0	0	0
2019/09/13	2037	06/02/2020			Bond Future	9.6249	90.9348	9.6662	90.6176	0.429	0.0000	0.0000	0
2019/09/13	2037	06/02/2020	9.68	Call	Bond Future	3,031.7200	3.0317	2,853.9200	2.8539	(5.865)	0	0	0
2019/09/13	2037	06/02/2020	9.68	Put	Bond Future	2,608.9400	2.6089	2,748.3300	2.7483	5.343	0	0	0
2019/09/13	2037	06/02/2020	9.67	Put	Bond Future	2,643.7400	2.6437	2,784.4900	2.7845	5.324	0	0	0
2019/09/13	2037	06/02/2020	9.66	Call	Bond Future	2,948.8300	2.9488	2,773.7800	2.7738	(5.936)	0	0	0
2019/09/13	2037	07/05/2020	9.60	Put	Bond Future	3,951.2100	3.9512	4,111.0400	4.1110	4.045	0	0	0
2019/09/13	2037	07/05/2020	9.59	Call	Bond Future	3,231.6500	3.2317	3,069.5000	3.0695	(5.018)	0	0	0
2019/09/13	2037	07/05/2020			Bond Future	9.6892	92.6064	9.7319	92.2833	0.440	0.0000	0.0000	0
2019/09/13	2037	07/05/2020	9.60	Call	Bond Future	3,269.4400	3.2694	3,106.1700	3.1062	(4.994)	0	0	0
2019/09/13	2037	07/05/2020	9.59	Put	Bond Future	3,990.3000	3.9903	4,151.2500	4.1513	4.034	0	0	0
2019/09/13	2037	07/05/2020	9.61	Call	Bond Future	3,307.4600	3.3075	3,143.0700	3.1431	(4.970)	0	0	0
2019/09/13	2037	07/05/2020	9.61	Put	Bond Future	3,912.4400	3.9124	4,071.1500	4.0712	4.057	0	0	0
2019/09/13	2038	07/11/2019			Bond Future	120.3608	120.3608	120.3604	120.3604	0.000	0.0000	0.0000	21,883
2019/09/13	2038	06/02/2020			Bond Future	120.8918	120.8918	120.8916	120.8916	0.000	0.0000	0.0000	0
2019/09/13	2038	07/05/2020			Bond Future	123.1424	123.1424	123.1422	123.1422	0.000	0.0000	0.0000	0
2019/09/13	2040	07/11/2019	10.04	Put	Bond Future	762.8700	0.7629	841.4200	0.8414	10.297	0	0	0
2019/09/13	2040	07/11/2019	10.03	Call	Bond Future	3,435.2600	3.4353	3,182.1500	3.1821	(7.368)	0	0	0
2019/09/13	2040	07/11/2019	9.80	Put	Bond Future	1,400.6200	1.4006	1,530.0200	1.5300	9.239	0	0	0
2019/09/13	2040	07/11/2019	9.30	Put	Bond Future	3,954.0300	3.9540	4,212.5100	4.2125	6.537	0	0	0
2019/09/13	2040	07/11/2019			Bond Future	9.7053	96.3197	9.7453	95.9863	0.412	0.0000	0.0000	40,851
2019/09/13	2040	07/11/2019	10.04	Call	Bond Future	3,495.3500	3.4954	3,240.4600	3.2405	(7.292)	0	0	0
2019/09/13	2040	07/11/2019	10.03	Put	Bond Future	782.5800	0.7826	862.9100	0.8629	10.265	0	0	0
2019/09/13	2040	07/11/2019	9.80	Call	Bond Future	2,186.8100	2.1868	1,982.7700	1.9828	(9.330)	0	0	1,260
2019/09/13	2040	07/11/2019	9.30	Call	Bond Future	467.8100	0.4678	392.8500	0.3928	(16.024)	0	0	1,260
2019/09/13	2040	07/11/2019	10.05	Call	Bond Future	3,555.6500	3.5556	3,299.0000	3.2990	(7.218)	0	0	0
2019/09/13	2040	07/11/2019	10.05	Put	Bond Future	743.4900	0.7435	820.2800	0.8203	10.328	0	0	0
2019/09/13	2040	06/02/2020	9.76	Call	Bond Future	2,932.4700	2.9325	2,752.1600	2.7522	(6.149)	0	0	0
2019/09/13	2040	06/02/2020	9.00	Put	Bond Future	7,321.9300	7.3219	7,599.4800	7.5995	3.791	0	0	0
2019/09/13	2040	06/02/2020			Bond Future	9.7723	93.5385	9.8136	93.1991	0.422	0.0000	0.0000	0
2019/09/13	2040	06/02/2020	8.40	Put	Bond Future	12,599.0800	12.5991	12,923.2600	12.9233	2.573	0	0	0
2019/09/13	2040	06/02/2020	8.40	Call	Bond Future	109.1100	0.1091	93.9300	0.0939	(13.913)	0	0	0
2019/09/13	2040	06/02/2020	9.74	Call	Bond Future	2,846.9000	2.8469	2,669.6500	2.6696	(6.226)	0	0	0
2019/09/13	2040	06/02/2020	9.74	Put	Bond Future	3,114.1100	3.1141	3,276.2200	3.2762	5.206	0	0	0
2019/09/13	2040	06/02/2020	9.76	Put	Bond Future	3,034.2400	3.0342	3,193.2900	3.1933	5.242	0	0	0
2019/09/13	2040	06/02/2020	9.00	Call	Bond Future	594.0200	0.5940	532.2100	0.5322	(10.405)	0	0	0
2019/09/13	2040	06/02/2020	9.75	Call	Bond Future	2,890.0000	2.8900	2,711.2200	2.7112	(6.186)	0	0	0
2019/09/13	2040	06/02/2020	9.75	Put	Bond Future	3,074.4300	3.0744	3,235.0100	3.2350	5.223	0	0	0
2019/09/13	2040	07/05/2020	9.74	Call	Bond Future	3,448.2200	3.4482	3,274.5000	3.2745	(5.038)	0	0	0
2019/09/13	2040	07/05/2020	9.75	Put	Bond Future	4,211.4700	4.2115	4,382.1600	4.3822	4.053	0	0	0
2019/09/13	2040	07/05/2020			Bond Future	9.8382	95.2580	9.8807	94.9123	0.433	0.0000	0.0000	0
2019/09/13	2040	07/05/2020	9.74	Put	Bond Future	4,252.9700	4.2530	4,424.8700	4.4249	4.042	0	0	0
2019/09/13	2040	07/05/2020	9.75	Call	Bond Future	3,489.2000	3.4892	3,314.2700	3.3143	(5.013)	0	0	0
2019/09/13	2040	07/05/2020	9.73	Call	Bond Future	3,407.4800	3.4075	3,234.9700	3.2350	(5.063)	0	0	0

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2019/09/13	2040	07/05/2020	9.73	Put	Bond Future	4,294.8300	4.2948	4,467.9400	4.4679	4.031	0	0	0
2019/09/13	2044	07/11/2019	10.07	Put	Bond Future	818.7600	0.8188	901.6500	0.9017	10.124	0	0	0
2019/09/13	2044	07/11/2019	9.74	Put	Bond Future	1,831.1800	1.8312	1,989.4100	1.9894	8.641	0	0	0
2019/09/13	2044	07/11/2019	10.52	Call	Bond Future	6,449.4300	6.4494	6,136.9700	6.1370	(4.845)	0	0	0
2019/09/13	2044	07/11/2019			Bond Future	9.7489	93.2225	9.7889	92.8825	0.410	0.0000	0.0000	36,836
2019/09/13	2044	07/11/2019	10.06	Call	Bond Future	3,428.9100	3.4289	3,173.5500	3.1736	(7.447)	0	0	0
2019/09/13	2044	07/11/2019	10.06	Put	Bond Future	839.7400	0.8397	924.4700	0.9245	10.090	0	0	0
2019/09/13	2044	07/11/2019	10.52	Put	Bond Future	251.8900	0.2519	279.5200	0.2795	10.969	0	0	328
2019/09/13	2044	07/11/2019	10.07	Call	Bond Future	3,489.1200	3.4891	3,231.9200	3.2319	(7.371)	0	0	0
2019/09/13	2044	07/11/2019	9.19	Call	Bond Future	238.8600	0.2389	193.8500	0.1939	(18.844)	0	0	328
2019/09/13	2044	07/11/2019	9.74	Call	Bond Future	1,754.9000	1.7549	1,573.0400	1.5730	(10.363)	0	0	328
2019/09/13	2044	07/11/2019	10.05	Call	Bond Future	3,369.0600	3.3691	3,115.5700	3.1156	(7.524)	0	0	0
2019/09/13	2044	07/11/2019	10.05	Put	Bond Future	861.2000	0.8612	947.8000	0.9478	10.056	0	0	0
2019/09/13	2044	07/11/2019	9.19	Put	Bond Future	5,220.5600	5.2206	5,515.6400	5.5156	5.652	0	0	0
2019/09/13	2044	06/02/2020	9.74	Call	Bond Future	2,742.4900	2.7425	2,567.7500	2.5677	(6.372)	0	0	328
2019/09/13	2044	06/02/2020	10.78	Put	Bond Future	815.7600	0.8158	868.2500	0.8683	6.434	0	0	328
2019/09/13	2044	06/02/2020	9.77	Put	Bond Future	3,237.9700	3.2380	3,404.6900	3.4047	5.149	0	0	0
2019/09/13	2044	06/02/2020			Bond Future	9.8136	90.5111	9.8548	90.1649	0.420	0.0000	0.0000	0
2019/09/13	2044	06/02/2020	9.09	Put	Bond Future	7,156.7100	7.1567	7,432.5300	7.4325	3.854	0	0	0
2019/09/13	2044	06/02/2020	9.09	Call	Bond Future	705.1000	0.7051	634.7400	0.6347	(9.979)	0	0	328
2019/09/13	2044	06/02/2020	9.74	Put	Bond Future	3,365.7500	3.3657	3,537.1900	3.5372	5.094	0	0	0
2019/09/13	2044	06/02/2020	9.77	Call	Bond Future	2,869.6500	2.8696	2,690.1900	2.6902	(6.254)	0	0	0
2019/09/13	2044	06/02/2020	10.78	Call	Bond Future	8,379.9300	8.3799	8,086.2400	8.0862	(3.505)	0	0	0
2019/09/13	2044	06/02/2020	9.78	Call	Bond Future	2,912.3500	2.9124	2,731.3400	2.7313	(6.215)	0	0	0
2019/09/13	2044	06/02/2020	9.76	Put	Bond Future	3,280.4200	3.2804	3,448.7100	3.4487	5.130	0	0	0
2019/09/13	2044	06/02/2020	9.78	Put	Bond Future	3,195.9500	3.1960	3,361.1200	3.3611	5.168	0	0	0
2019/09/13	2044	06/02/2020	9.76	Call	Bond Future	2,827.2500	2.8273	2,649.3600	2.6494	(6.292)	0	0	0
2019/09/13	2044	07/05/2020	9.81	Call	Bond Future	3,662.2900	3.6623	3,480.7900	3.4808	(4.956)	0	0	0
2019/09/13	2044	07/05/2020	9.79	Put	Bond Future	4,307.7600	4.3078	4,481.2700	4.4813	4.028	0	0	0
2019/09/13	2044	07/05/2020	9.26	Call	Bond Future	1,693.8200	1.6938	1,582.7300	1.5827	(6.559)	0	0	556
2019/09/13	2044	07/05/2020	9.33	Call	Bond Future	1,902.3000	1.9023	1,782.1600	1.7822	(6.316)	0	0	100
2019/09/13	2044	07/05/2020	9.98	Call	Bond Future	4,406.1000	4.4061	4,204.4000	4.2044	(4.578)	0	0	100
2019/09/13	2044	07/05/2020			Bond Future	9.8770	92.1749	9.9195	91.8223	0.430	0.0000	0.0000	0
2019/09/13	2044	07/05/2020	9.81	Put	Bond Future	4,222.7200	4.2227	4,393.7800	4.3938	4.051	0	0	0
2019/09/13	2044	07/05/2020	9.79	Call	Bond Future	3,578.9000	3.5789	3,399.8500	3.3999	(5.003)	0	0	0
2019/09/13	2044	07/05/2020	9.33	Put	Bond Future	6,653.0500	6.6530	6,885.4700	6.8855	3.493	0	0	0
2019/09/13	2044	07/05/2020	9.80	Put	Bond Future	4,265.0700	4.2651	4,437.3400	4.4373	4.039	0	0	0
2019/09/13	2044	07/05/2020	9.26	Put	Bond Future	7,082.3100	7.0823	7,323.7800	7.3238	3.409	0	0	0
2019/09/13	2044	07/05/2020	9.91	Put	Bond Future	3,818.4400	3.8184	3,977.4700	3.9775	4.165	0	0	0
2019/09/13	2044	07/05/2020	9.98	Put	Bond Future	3,555.5300	3.5555	3,706.3900	3.7064	4.243	0	0	0
2019/09/13	2044	07/05/2020	11.09	Call	Bond Future	10,370.1000	10.3701	10,075.4000	10.0754	(2.842)	0	0	0
2019/09/13	2044	07/05/2020	9.80	Call	Bond Future	3,620.4900	3.6205	3,440.2000	3.4402	(4.980)	0	0	0
2019/09/13	2044	07/05/2020	9.91	Call	Bond Future	4,092.4700	4.0925	3,898.9400	3.8989	(4.729)	0	0	556
2019/09/13	2044	07/05/2020	11.02	Call	Bond Future	9,988.8800	9.9889	9,698.4700	9.6985	(2.907)	0	0	0
2019/09/13	2044	07/05/2020	11.02	Put	Bond Future	1,255.4600	1.2555	1,317.6100	1.3176	4.950	0	0	556
2019/09/13	2044	07/05/2020	11.09	Put	Bond Future	1,148.8100	1.1488	1,206.6700	1.2067	5.037	0	0	100
2019/09/13	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	1,566.1500	1.5662	100.000	0	0	140

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2019/09/13	2044	06/08/2020	9.66	Call	Bond Future	0.0000	0.0000	3,567.6700	3.5677	100.000	0	0	140
2019/09/13	2044	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	4,422.6800	4.4227	100.000	0	0	0
2019/09/13	2044	06/08/2020			Bond Future	9.9400	9.9400	9.9845	89.1477	0.448	0.0000	0.0000	0
2019/09/13	2044	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	4,342.1000	4.3421	100.000	0	0	0
2019/09/13	2044	06/08/2020	9.86	Put	Bond Future	0.0000	0.0000	5,368.5200	5.3685	100.000	0	0	0
2019/09/13	2044	06/08/2020	9.01	Put	Bond Future	0.0000	0.0000	10,153.6900	10.1537	100.000	0	0	0
2019/09/13	2044	06/08/2020	9.66	Put	Bond Future	0.0000	0.0000	6,284.6300	6.2846	100.000	0	0	0
2019/09/13	2044	06/08/2020	9.88	Put	Bond Future	0.0000	0.0000	5,282.8800	5.2829	100.000	0	0	0
2019/09/13	2044	06/08/2020	10.93	Call	Bond Future	0.0000	0.0000	9,499.6600	9.4997	100.000	0	0	0
2019/09/13	2044	06/08/2020	10.93	Put	Bond Future	0.0000	0.0000	2,303.0200	2.3030	100.000	0	0	140
2019/09/13	2044	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	4,382.4700	4.3825	100.000	0	0	0
2019/09/13	2044	06/08/2020	9.87	Put	Bond Future	0.0000	0.0000	5,325.7200	5.3257	100.000	0	0	0
2019/09/13	2046	07/11/2019			Bond Future	110.8116	110.8116	111.0145	111.0145	0.183	0.0000	0.0000	17,994
2019/09/13	2046	06/02/2020			Bond Future	112.8273	112.8273	113.0340	113.0340	0.183	0.0000	0.0000	0
2019/09/13	2046	07/05/2020			Bond Future	113.1793	113.1793	113.3899	113.3899	0.186	0.0000	0.0000	0
2019/09/13	2050	07/11/2019			Bond Future	115.5896	115.5896	115.5896	115.5896	0.000	0.0000	0.0000	12,916
2019/09/13	2050	06/02/2020			Bond Future	115.8567	115.8567	115.8567	115.8567	0.000	0.0000	0.0000	0
2019/09/13	2050	07/05/2020			Bond Future	118.0133	118.0133	118.0135	118.0135	0.000	0.0000	0.0000	0
2019/09/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	AL37	07/11/2019			Index Future	669.7100	669.7100	668.6130	668.6130	(0.164)	0.0000	0.0000	0
2019/09/13	AL37	06/02/2020			Index Future	681.7290	681.7290	680.6130	680.6130	(0.164)	0.0000	0.0000	0
2019/09/13	AL37	07/05/2020			Index Future	694.2600	694.2600	693.1230	693.1230	(0.164)	0.0000	0.0000	0
2019/09/13	AL7T	07/11/2019			Index Future	782.2410	782.2410	780.1830	780.1830	(0.263)	0.0000	0.0000	120
2019/09/13	AL7T	06/02/2020			Index Future	796.2800	796.2800	794.1850	794.1850	(0.263)	0.0000	0.0000	0
2019/09/13	AL7T	07/05/2020			Index Future	810.9160	810.9160	808.7820	808.7820	(0.263)	0.0000	0.0000	0
2019/09/13	ALBI	07/11/2019			Index Future	702.0520	702.0520	699.9530	699.9530	(0.299)	0.0000	0.0000	220
2019/09/13	ALBI	06/02/2020			Index Future	714.6510	714.6510	712.5150	712.5150	(0.299)	0.0000	0.0000	0
2019/09/13	ALBI	07/05/2020			Index Future	727.7870	727.7870	725.6110	725.6110	(0.299)	0.0000	0.0000	0
2019/09/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/13	ES33	07/11/2019			Bond Future	10.6969	78.3526	10.7365	78.1178	0.371	0.0000	0.0000	350
2019/09/13	ES33	06/02/2020			Bond Future	10.8097	79.7587	10.8508	79.5198	0.380	0.0000	0.0000	0
2019/09/13	ES33	07/05/2020			Bond Future	10.9186	77.4309	10.9611	77.1875	0.390	0.0000	0.0000	0
2019/09/13	ES42	07/11/2019			Bond Future	11.0465	79.4175	11.0913	79.1151	0.405	0.0000	0.0000	4,919
2019/09/13	ES42	06/02/2020			Bond Future	11.1546	80.8426	11.2009	80.5348	0.415	0.0000	0.0000	0
2019/09/13	ES42	07/05/2020			Bond Future	11.2634	78.0640	11.3114	77.7505	0.426	0.0000	0.0000	0
2019/09/13	GOVI	07/11/2019	672.90	Call	GOVI	223,540.0000	22.3540	202,040.0000	20.2040	(9.618)	0	0	0
2019/09/13	GOVI	07/11/2019			GOVI	695.2540	695.2540	693.1040	693.1040	(0.309)	0.0000	0.0000	1,198
2019/09/13	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/13	GOVI	07/11/2019	672.91	Call	GOVI	223,440.0000	22.3440	201,940.0000	20.1940	(9.622)	0	0	0
2019/09/13	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/13	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/13	GOVI	07/11/2019	672.92	Call	GOVI	223,340.0000	22.3340	201,840.0000	20.1840	(9.627)	0	0	0
2019/09/13	GOVI	06/02/2020	703.14	Call	GOVI	45,920.0000	4.5920	24,030.0000	2.4030	(47.670)	0	0	0
2019/09/13	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/13	GOVI	06/02/2020			GOVI	707.7320	707.7320	705.5430	705.5430	(0.309)	0.0000	0.0000	0
2019/09/13	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/13	GOVI	06/02/2020	703.15	Call	GOVI	45,820.0000	4.5820	23,930.0000	2.3930	(47.774)	0	0	0
2019/09/13	GOVI	06/02/2020	703.13	Call	GOVI	46,020.0000	4.6020	24,130.0000	2.4130	(47.566)	0	0	0
2019/09/13	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/13	GOVI	07/05/2020	719.98	Call	GOVI	7,600.0000	0.7600	0.0000	0.0000	(100.000)	0	0	0
2019/09/13	GOVI	07/05/2020			GOVI	720.7400	720.7400	718.5110	718.5110	(0.309)	0.0000	0.0000	0
2019/09/13	GOVI	07/05/2020	719.99	Call	GOVI	7,500.0000	0.7500	0.0000	0.0000	(100.000)	0	0	0
2019/09/13	GOVI	07/05/2020	720.00	Put	GOVI	0.0000	0.0000	14,890.0000	1.4890	100.000	0	0	0
2019/09/13	GOVI	07/05/2020	719.98	Put	GOVI	0.0000	0.0000	14,690.0000	1.4690	100.000	0	0	0
2019/09/13	GOVI	07/05/2020	719.99	Put	GOVI	0.0000	0.0000	14,790.0000	1.4790	100.000	0	0	0
2019/09/13	GOVI	07/05/2020	720.00	Call	GOVI	7,400.0000	0.7400	0.0000	0.0000	(100.000)	0	0	0
2019/09/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/13	IGOV	07/11/2019			Index Future	262.0250	262.0250	262.0870	262.0870	0.024	0.0000	0.0000	908
2019/09/13	IGOV	06/02/2020			Index Future	266.7910	266.7910	266.8550	266.8550	0.024	0.0000	0.0000	0
2019/09/13	IGOV	07/05/2020			Index Future	271.7580	271.7580	271.8220	271.8220	0.024	0.0000	0.0000	0
2019/09/13	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	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
2019/09/13	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/13	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/13	IS02	23/03/2020			Interest Rate Swap	98.5300	98.5300	98.5300	98.5300	0.000	0.0000	0.0000	0
2019/09/13	IS02	22/06/2020			Interest Rate Swap	101.9100	101.9100	101.9200	101.9200	0.010	0.0000	0.0000	0
2019/09/13	IS02	21/09/2020			Interest Rate Swap	98.6900	98.6900	98.7000	98.7000	0.010	0.0000	0.0000	0
2019/09/13	IS05	17/12/2020			Interest Rate Swap	95.2500	95.2500	95.2600	95.2600	0.010	0.0000	0.0000	0
2019/09/13	IS05	16/03/2021			Interest Rate Swap	94.1800	94.1800	94.1900	94.1900	0.011	0.0000	0.0000	0
2019/09/13	IS05	15/06/2021			Interest Rate Swap	93.0700	93.0700	93.0900	93.0900	0.021	0.0000	0.0000	0
2019/09/13	IS05	21/09/2021			Interest Rate Swap	92.9300	92.9300	92.9600	92.9600	0.032	0.0000	0.0000	0
2019/09/13	IS05	21/12/2021			Interest Rate Swap	94.8600	94.8600	94.9100	94.9100	0.053	0.0000	0.0000	51
2019/09/13	IS05	15/03/2022			Interest Rate Swap	94.7500	94.7500	94.8100	94.8100	0.063	0.0000	0.0000	0
2019/09/13	IS05	21/06/2022			Interest Rate Swap	95.6900	95.6900	95.7700	95.7700	0.084	0.0000	0.0000	0
2019/09/13	IS05	20/09/2022			Interest Rate Swap	99.4000	99.4000	99.5000	99.5000	0.101	0.0000	0.0000	0
2019/09/13	IS05	20/12/2022			Interest Rate Swap	100.4300	100.4300	100.5500	100.5500	0.119	0.0000	0.0000	0
2019/09/13	IS05	22/03/2023			Interest Rate Swap	93.4900	93.4900	93.6300	93.6300	0.150	0.0000	0.0000	0
2019/09/13	IS05	20/06/2023			Interest Rate Swap	99.3900	99.3900	99.5400	99.5400	0.151	0.0000	0.0000	0
2019/09/13	IS05	19/09/2023			Interest Rate Swap	94.6200	94.6200	94.7800	94.7800	0.169	0.0000	0.0000	0
2019/09/13	IS10	17/12/2025			Interest Rate Swap	89.6700	89.6700	90.0000	90.0000	0.368	0.0000	0.0000	0
2019/09/13	IS10	16/03/2026			Interest Rate Swap	86.4700	86.4700	86.8100	86.8100	0.393	0.0000	0.0000	0
2019/09/13	IS10	15/06/2026			Interest Rate Swap	85.0500	85.0500	85.4100	85.4100	0.423	0.0000	0.0000	0
2019/09/13	IS10	21/09/2026			Interest Rate Swap	87.1700	87.1700	87.5300	87.5300	0.413	0.0000	0.0000	0
2019/09/13	IS10	21/12/2026			Interest Rate Swap	90.9900	90.9900	91.3500	91.3500	0.396	0.0000	0.0000	0
2019/09/13	IS10	15/03/2027			Interest Rate Swap	89.4300	89.4300	89.8100	89.8100	0.425	0.0000	0.0000	0
2019/09/13	IS10	21/06/2027			Interest Rate Swap	91.5000	91.5000	91.8800	91.8800	0.415	0.0000	0.0000	0
2019/09/13	IS10	20/09/2027			Interest Rate Swap	97.0300	97.0300	97.4200	97.4200	0.402	0.0000	0.0000	0
2019/09/13	IS10	20/12/2027			Interest Rate Swap	97.3600	97.3600	97.7500	97.7500	0.401	0.0000	0.0000	0
2019/09/13	IS10	22/03/2028			Interest Rate Swap	90.6500	90.6500	91.0700	91.0700	0.463	0.0000	0.0000	0
2019/09/13	IS10	20/06/2028			Interest Rate Swap	98.0200	98.0200	98.4400	98.4400	0.428	0.0000	0.0000	0
2019/09/13	IS10	19/09/2028			Interest Rate Swap	91.3500	91.3500	91.7900	91.7900	0.482	0.0000	0.0000	0
2019/09/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/13	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/13	R023	07/11/2019	7.98	Call	Bond Future	2,294.8000	2.2948	2,147.9600	2.1480	(6.399)	0	0	0
2019/09/13	R023	07/11/2019			Bond Future	7.1923	103.1585	7.2448	103.0052	0.730	0.0000	0.0000	53,397
2019/09/13	R023	07/11/2019	7.99	Call	Bond Future	2,322.4000	2.3224	2,175.3400	2.1753	(6.332)	0	0	0
2019/09/13	R023	07/11/2019	7.98	Put	Bond Future	25.3300	0.0253	31.7500	0.0317	25.345	0	0	0
2019/09/13	R023	07/11/2019	7.99	Put	Bond Future	24.5300	0.0245	30.7300	0.0307	25.275	0	0	0
2019/09/13	R023	07/11/2019	8.00	Call	Bond Future	2,349.9900	2.3500	2,202.7200	2.2027	(6.267)	0	0	0
2019/09/13	R023	07/11/2019	8.00	Put	Bond Future	23.7200	0.0237	29.7100	0.0297	25.253	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
2019/09/13	R023	06/02/2020	7.54	Call	Bond Future	1,327.9300	1.3279	1,219.9700	1.2200	(8.130)	0	0	0
2019/09/13	R023	06/02/2020			Bond Future	7.1913	105.0098	7.2487	104.8539	0.798	0.0000	0.0000	0
2019/09/13	R023	06/02/2020	7.52	Call	Bond Future	1,287.0900	1.2871	1,180.5500	1.1806	(8.278)	0	0	0
2019/09/13	R023	06/02/2020	7.52	Put	Bond Future	398.3200	0.3983	447.7000	0.4477	12.397	0	0	0
2019/09/13	R023	06/02/2020	7.54	Put	Bond Future	385.3800	0.3854	433.3400	0.4333	12.445	0	0	0
2019/09/13	R023	06/02/2020	7.53	Call	Bond Future	1,307.4500	1.3075	1,200.2000	1.2002	(8.203)	0	0	0
2019/09/13	R023	06/02/2020	7.53	Put	Bond Future	391.7900	0.3918	440.4600	0.4405	12.422	0	0	0
2019/09/13	R023	07/05/2020	6.91	Put	Bond Future	1,169.9900	1.1700	1,268.8900	1.2689	8.453	0	0	0
2019/09/13	R023	07/05/2020			Bond Future	7.1599	103.0071	7.2230	102.8483	0.880	0.0000	0.0000	0
2019/09/13	R023	07/05/2020	6.90	Call	Bond Future	525.2200	0.5252	466.1100	0.4661	(11.254)	0	0	0
2019/09/13	R023	07/05/2020	6.90	Put	Bond Future	1,183.4200	1.1834	1,283.1500	1.2831	8.427	0	0	0
2019/09/13	R023	07/05/2020	6.91	Call	Bond Future	537.2200	0.5372	477.2800	0.4773	(11.157)	0	0	0
2019/09/13	R023	07/05/2020	6.89	Call	Bond Future	513.3700	0.5134	455.0900	0.4551	(11.352)	0	0	0
2019/09/13	R023	07/05/2020	6.89	Put	Bond Future	1,196.9900	1.1970	1,297.5500	1.2975	8.401	0	0	0
2019/09/13	R035	07/11/2019	9.88	Call	Bond Future	3,916.9900	3.9170	3,630.7900	3.6308	(7.307)	0	0	0
2019/09/13	R035	07/11/2019	9.89	Call	Bond Future	3,977.1700	3.9772	3,689.4400	3.6894	(7.235)	0	0	0
2019/09/13	R035	07/11/2019	9.87	Put	Bond Future	506.2400	0.5062	570.8000	0.5708	12.753	0	0	0
2019/09/13	R035	07/11/2019	10.21	Put	Bond Future	195.4400	0.1954	222.0600	0.2221	13.621	0	0	3,500
2019/09/13	R035	07/11/2019			Bond Future	9.4267	97.3427	9.4718	96.9935	0.479	0.0000	0.0000	94,724
2019/09/13	R035	07/11/2019	9.89	Put	Bond Future	479.2600	0.4793	540.7300	0.5407	12.826	0	0	0
2019/09/13	R035	07/11/2019	9.87	Call	Bond Future	3,857.0700	3.8571	3,572.4300	3.5724	(7.380)	0	0	0
2019/09/13	R035	07/11/2019	8.92	Put	Bond Future	4,311.8200	4.3118	4,608.5700	4.6086	6.882	0	0	0
2019/09/13	R035	07/11/2019	8.92	Call	Bond Future	259.8500	0.2598	207.4000	0.2074	(20.185)	0	0	3,500
2019/09/13	R035	07/11/2019	9.52	Put	Bond Future	1,273.4200	1.2734	1,412.0200	1.4120	10.884	0	0	0
2019/09/13	R035	07/11/2019	9.52	Call	Bond Future	1,993.3700	1.9934	1,782.7700	1.7828	(10.565)	0	0	3,500
2019/09/13	R035	07/11/2019	9.88	Put	Bond Future	492.5800	0.4926	555.5800	0.5556	12.790	0	0	0
2019/09/13	R035	07/11/2019	10.21	Call	Bond Future	6,000.3800	6.0004	5,677.8000	5.6778	(5.376)	0	0	0
2019/09/13	R035	06/02/2020	9.60	Call	Bond Future	3,213.5100	3.2135	3,008.9600	3.0090	(6.365)	0	0	0
2019/09/13	R035	06/02/2020	9.61	Put	Bond Future	2,393.3800	2.3934	2,542.7700	2.5428	6.242	0	0	0
2019/09/13	R035	06/02/2020			Bond Future	9.4962	99.0897	9.5429	98.7342	0.491	0.0000	0.0000	0
2019/09/13	R035	06/02/2020	9.60	Put	Bond Future	2,425.6500	2.4256	2,576.5500	2.5765	6.221	0	0	0
2019/09/13	R035	06/02/2020	9.61	Call	Bond Future	3,256.6600	3.2567	3,050.6000	3.0506	(6.327)	0	0	0
2019/09/13	R035	06/02/2020	9.59	Call	Bond Future	3,170.6400	3.1706	2,967.6000	2.9676	(6.404)	0	0	0
2019/09/13	R035	06/02/2020	9.59	Put	Bond Future	2,458.2900	2.4583	2,610.7000	2.6107	6.200	0	0	0
2019/09/13	R035	07/05/2020	9.75	Call	Bond Future	4,300.1400	4.3001	4,084.7600	4.0848	(5.009)	0	0	5,000
2019/09/13	R035	07/05/2020	10.75	Put	Bond Future	1,009.5200	1.0095	1,069.6900	1.0697	5.960	0	0	5,000
2019/09/13	R035	07/05/2020	9.48	Put	Bond Future	3,784.9600	3.7850	3,964.7500	3.9648	4.750	0	0	0
2019/09/13	R035	07/05/2020	9.47	Call	Bond Future	3,165.1500	3.1651	2,984.2500	2.9843	(5.715)	0	0	0
2019/09/13	R035	07/05/2020			Bond Future	9.5569	96.4073	9.6051	96.0453	0.504	0.0000	0.0000	0
2019/09/13	R035	07/05/2020	9.11	Put	Bond Future	5,395.7600	5.3958	5,624.5000	5.6245	4.239	0	0	0
2019/09/13	R035	07/05/2020	9.11	Call	Bond Future	1,941.1900	1.9412	1,807.9600	1.8080	(6.863)	0	0	5,000
2019/09/13	R035	07/05/2020	9.75	Put	Bond Future	2,861.5400	2.8615	3,008.1300	3.0081	5.123	0	0	0
2019/09/13	R035	07/05/2020	10.75	Call	Bond Future	9,408.4700	9.4085	9,106.6700	9.1067	(3.208)	0	0	0
2019/09/13	R035	07/05/2020	9.48	Call	Bond Future	3,203.3800	3.2034	3,021.2000	3.0212	(5.687)	0	0	0
2019/09/13	R035	07/05/2020	9.47	Put	Bond Future	3,822.7700	3.8228	4,003.8400	4.0038	4.737	0	0	0
2019/09/13	R035	07/05/2020	9.49	Call	Bond Future	3,241.8400	3.2418	3,058.3700	3.0584	(5.659)	0	0	0
2019/09/13	R035	07/05/2020	9.49	Put	Bond Future	3,747.4700	3.7475	3,925.9700	3.9260	4.763	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
2019/09/13	R035	06/08/2020	9.00	Put	Bond Future	7,465.1700	7.4652	7,694.5300	7.6945	3.072	0	0	0
2019/09/13	R035	06/08/2020	9.92	Put	Bond Future	3,853.4000	3.8534	3,997.0400	3.9970	3.728	0	0	0
2019/09/13	R035	06/08/2020			Bond Future	9.6164	98.2030	9.6662	97.8342	0.518	0.0000	0.0000	0
2019/09/13	R035	06/08/2020	9.00	Call	Bond Future	2,723.0400	2.7230	2,583.6800	2.5837	(5.118)	0	0	24,761
2019/09/13	R035	06/08/2020	9.92	Call	Bond Future	6,069.1000	6.0691	5,844.0200	5.8440	(3.709)	0	0	0
2019/09/13	R035	06/08/2020	9.93	Call	Bond Future	6,112.0000	6.1120	5,886.0800	5.8861	(3.696)	0	0	0
2019/09/13	R035	06/08/2020	9.91	Put	Bond Future	3,882.7500	3.8827	4,027.2200	4.0272	3.721	0	0	0
2019/09/13	R035	06/08/2020	9.93	Put	Bond Future	3,824.6100	3.8246	3,967.4100	3.9674	3.734	0	0	0
2019/09/13	R035	06/08/2020	9.91	Call	Bond Future	6,026.6800	6.0267	5,802.4300	5.8024	(3.721)	0	0	0
2019/09/13	R186	07/11/2019	8.23	Call	Bond Future	1,402.2300	1.4022	1,221.3000	1.2213	(12.903)	0	0	4,955
2019/09/13	R186	07/11/2019	8.94	Call	Bond Future	4,700.1400	4.7001	4,420.3400	4.4203	(5.953)	0	0	0
2019/09/13	R186	07/11/2019	8.20	Call	Bond Future	1,298.5400	1.2985	1,125.1800	1.1252	(13.350)	0	0	0
2019/09/13	R186	07/11/2019			Bond Future	8.1107	116.8293	8.1617	116.5366	0.629	0.0000	0.0000	127,628
2019/09/13	R186	07/11/2019	8.25	Put	Bond Future	676.4200	0.6764	783.2900	0.7833	15.799	0	0	3,750
2019/09/13	R186	07/11/2019	8.25	Call	Bond Future	1,473.5900	1.4736	1,287.7200	1.2877	(12.613)	0	0	3,750
2019/09/13	R186	07/11/2019	8.73	Call	Bond Future	3,619.2800	3.6193	3,353.3300	3.3533	(7.348)	0	0	0
2019/09/13	R186	07/11/2019	8.73	Put	Bond Future	130.3200	0.1303	157.1100	0.1571	20.557	0	0	4,955
2019/09/13	R186	07/11/2019	8.94	Put	Bond Future	59.7400	0.0597	72.6800	0.0727	21.661	0	0	0
2019/09/13	R186	07/11/2019	8.23	Put	Bond Future	719.0600	0.7191	830.8700	0.8309	15.549	0	0	0
2019/09/13	R186	07/11/2019	8.20	Put	Bond Future	786.6500	0.7867	906.0300	0.9060	15.176	0	0	7,500
2019/09/13	R186	07/11/2019	8.95	Call	Bond Future	4,752.3500	4.7524	4,472.0900	4.4721	(5.897)	0	0	0
2019/09/13	R186	07/11/2019	8.96	Put	Bond Future	55.3800	0.0554	67.4200	0.0674	21.741	0	0	0
2019/09/13	R186	07/11/2019	8.95	Put	Bond Future	57.5200	0.0575	70.0000	0.0700	21.697	0	0	0
2019/09/13	R186	07/11/2019	8.96	Call	Bond Future	4,804.6200	4.8046	4,523.9200	4.5239	(5.842)	0	0	0
2019/09/13	R186	06/02/2020	8.11	Put	Bond Future	1,904.3700	1.9044	2,055.1300	2.0551	7.917	0	0	0
2019/09/13	R186	06/02/2020	8.50	Call	Bond Future	2,971.0400	2.9710	2,769.7300	2.7697	(6.776)	0	0	0
2019/09/13	R186	06/02/2020	8.57	Call	Bond Future	3,246.2200	3.2462	3,036.7200	3.0367	(6.454)	0	0	0
2019/09/13	R186	06/02/2020			Bond Future	8.1519	113.6220	8.2055	113.3241	0.657	0.0000	0.0000	0
2019/09/13	R186	06/02/2020	8.11	Call	Bond Future	1,670.4100	1.6704	1,523.2400	1.5232	(8.810)	0	0	1,007
2019/09/13	R186	06/02/2020	8.55	Call	Bond Future	3,166.7300	3.1667	2,959.5100	2.9595	(6.544)	0	0	0
2019/09/13	R186	06/02/2020	8.55	Put	Bond Future	976.9100	0.9769	1,067.6200	1.0676	9.285	0	0	0
2019/09/13	R186	06/02/2020	9.00	Put	Bond Future	495.3400	0.4953	544.9900	0.5450	10.023	0	0	1,007
2019/09/13	R186	06/02/2020	8.50	Put	Bond Future	1,053.2600	1.0533	1,149.8800	1.1499	9.173	0	0	1,007
2019/09/13	R186	06/02/2020	8.57	Put	Bond Future	947.8300	0.9478	1,036.2600	1.0363	9.330	0	0	0
2019/09/13	R186	06/02/2020	9.00	Call	Bond Future	5,095.1300	5.0951	4,846.8500	4.8469	(4.873)	0	0	0
2019/09/13	R186	06/02/2020	8.56	Call	Bond Future	3,206.3900	3.2064	2,998.0200	2.9980	(6.499)	0	0	0
2019/09/13	R186	06/02/2020	8.56	Put	Bond Future	962.2700	0.9623	1,051.8300	1.0518	9.307	0	0	0
2019/09/13	R186	07/05/2020	8.93	Call	Bond Future	4,947.3500	4.9474	4,720.2500	4.7202	(4.590)	0	0	0
2019/09/13	R186	07/05/2020	8.28	Put	Bond Future	2,017.1300	2.0171	2,153.7400	2.1537	6.772	0	0	0
2019/09/13	R186	07/05/2020	8.09	Put	Bond Future	2,474.8400	2.4748	2,633.9700	2.6340	6.430	0	0	0
2019/09/13	R186	07/05/2020			Bond Future	8.1874	115.7106	8.2437	115.4071	0.688	0.0000	0.0000	0
2019/09/13	R186	07/05/2020	8.08	Call	Bond Future	1,920.2800	1.9203	1,777.2100	1.7772	(7.450)	0	0	0
2019/09/13	R186	07/05/2020	8.08	Put	Bond Future	2,501.3200	2.5013	2,661.6800	2.6617	6.411	0	0	0
2019/09/13	R186	07/05/2020	8.93	Put	Bond Future	1,031.5800	1.0316	1,107.9100	1.1079	7.399	0	0	6,000
2019/09/13	R186	07/05/2020	8.28	Call	Bond Future	2,515.4200	2.5154	2,348.6000	2.3486	(6.632)	0	0	6,000
2019/09/13	R186	07/05/2020	8.09	Call	Bond Future	1,948.0900	1.9481	1,803.7900	1.8038	(7.407)	0	0	0
2019/09/13	R186	07/05/2020	8.07	Call	Bond Future	1,892.3100	1.8923	1,750.4700	1.7505	(7.496)	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
2019/09/13	R186	07/05/2020	8.07	Put	Bond Future	2,527.6600	2.5277	2,689.2500	2.6893	6.393	0	0	0
2019/09/13	R186	07/05/2020	7.60	Put	Bond Future	4,032.6500	4.0326	4,254.0000	4.2540	5.489	0	0	0
2019/09/13	R186	07/05/2020	7.60	Call	Bond Future	806.2200	0.8062	724.1400	0.7241	(10.181)	0	0	6,000
2019/09/13	R197	07/11/2019			Bond Future	308.8630	308.8630	308.8561	308.8561	(0.002)	0.0000	0.0000	2,507
2019/09/13	R197	06/02/2020			Bond Future	306.8231	306.8231	306.8165	306.8165	(0.002)	0.0000	0.0000	40
2019/09/13	R197	07/05/2020			Bond Future	312.5349	312.5349	312.5280	312.5280	(0.002)	0.0000	0.0000	0
2019/09/13	R202	07/11/2019			Bond Future	233.1585	233.1585	233.1580	233.1580	0.000	0.0000	0.0000	9,089
2019/09/13	R202	06/02/2020			Bond Future	233.3323	233.3323	233.3318	233.3318	0.000	0.0000	0.0000	0
2019/09/13	R202	07/05/2020			Bond Future	237.6760	237.6760	237.6755	237.6755	0.000	0.0000	0.0000	0
2019/09/13	R207	07/11/2019	2.08	Put	Bond Future	815.3600	0.8154	816.1800	0.8162	0.101	0	0	0
2019/09/13	R207	07/11/2019			Bond Future	6.6362	102.4331	6.6408	102.4323	0.070	0.0000	0.0000	3,639
2019/09/13	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/13	R207	07/11/2019	2.07	Put	Bond Future	817.1600	0.8172	817.9800	0.8180	0.100	0	0	0
2019/09/13	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/13	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/13	R207	07/11/2019	2.06	Put	Bond Future	818.9700	0.8190	819.7900	0.8198	0.100	0	0	0
2019/09/13	R208	07/11/2019	6.83	Call	Bond Future	376.2700	0.3763	362.4100	0.3624	(3.684)	0	0	0
2019/09/13	R208	07/11/2019	6.82	Put	Bond Future	42.6600	0.0427	44.9700	0.0450	5.415	0	0	0
2019/09/13	R208	07/11/2019			Bond Future	6.5723	101.0145	6.5846	100.9985	0.187	0.0000	0.0000	10,069
2019/09/13	R208	07/11/2019	6.84	Call	Bond Future	387.3400	0.3873	373.3700	0.3734	(3.607)	0	0	0
2019/09/13	R208	07/11/2019	6.84	Put	Bond Future	38.8600	0.0389	40.9400	0.0409	5.353	0	0	0
2019/09/13	R208	07/11/2019	6.83	Put	Bond Future	40.7700	0.0408	42.9600	0.0430	5.372	0	0	0
2019/09/13	R208	07/11/2019	6.82	Call	Bond Future	365.1700	0.3652	351.4300	0.3514	(3.763)	0	0	0
2019/09/13	R208	06/02/2020	6.13	Put	Bond Future	352.8500	0.3528	365.2100	0.3652	3.503	0	0	0
2019/09/13	R208	06/02/2020	6.12	Call	Bond Future	46.8600	0.0469	43.1400	0.0431	(7.939)	0	0	0
2019/09/13	R208	06/02/2020			Bond Future	6.4098	102.8273	6.4248	102.8111	0.234	0.0000	0.0000	0
2019/09/13	R208	06/02/2020	6.13	Call	Bond Future	49.5800	0.0496	45.7100	0.0457	(7.806)	0	0	0
2019/09/13	R208	06/02/2020	6.12	Put	Bond Future	361.0000	0.3610	373.5100	0.3735	3.465	0	0	0
2019/09/13	R208	06/02/2020	6.14	Call	Bond Future	52.6000	0.0526	48.5700	0.0486	(7.662)	0	0	0
2019/09/13	R208	06/02/2020	6.14	Put	Bond Future	345.0100	0.3450	357.2100	0.3572	3.536	0	0	0
2019/09/13	R208	07/05/2020	4.81	Call	Bond Future	0.4200	0.0004	0.3600	0.0004	(14.286)	0	0	0
2019/09/13	R208	07/05/2020	4.80	Put	Bond Future	1,124.6700	1.1247	1,141.1900	1.1412	1.469	0	0	0
2019/09/13	R208	07/05/2020			Bond Future	6.1045	101.3138	6.1239	101.2972	0.318	0.0000	0.0000	0
2019/09/13	R208	07/05/2020	4.82	Call	Bond Future	0.4500	0.0005	0.3800	0.0004	(15.556)	0	0	0
2019/09/13	R208	07/05/2020	4.82	Put	Bond Future	1,107.3400	1.1073	1,123.8500	1.1239	1.491	0	0	0
2019/09/13	R208	07/05/2020	4.81	Put	Bond Future	1,116.0000	1.1160	1,132.5200	1.1325	1.480	0	0	0
2019/09/13	R208	07/05/2020	4.80	Call	Bond Future	0.3900	0.0004	0.3300	0.0003	(15.385)	0	0	0
2019/09/13	R209	07/11/2019	9.82	Call	Bond Future	3,060.8600	3.0609	2,849.5100	2.8495	(6.905)	0	0	0
2019/09/13	R209	07/11/2019	9.77	Put	Bond Future	579.6200	0.5796	640.3300	0.6403	10.474	0	0	8,000
2019/09/13	R209	07/11/2019	9.33	Call	Bond Future	1,076.0200	1.0760	952.7400	0.9527	(11.457)	0	0	8,000
2019/09/13	R209	07/11/2019			Bond Future	9.4259	74.4791	9.4660	74.2137	0.425	0.0000	0.0000	92,554
2019/09/13	R209	07/11/2019	9.80	Call	Bond Future	2,962.0800	2.9621	2,753.3400	2.7533	(7.047)	0	0	0
2019/09/13	R209	07/11/2019	9.80	Put	Bond Future	535.4300	0.5354	592.0300	0.5920	10.571	0	0	0

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2019/09/13	R209	07/11/2019	9.50	Put	Bond Future	1,160.6500	1.1606	1,267.6000	1.2676	9.215	0	0	0
2019/09/13	R209	07/11/2019	9.50	Call	Bond Future	1,650.4900	1.6505	1,492.1000	1.4921	(9.597)	0	0	5,000
2019/09/13	R209	07/11/2019	8.92	Put	Bond Future	3,718.8800	3.7189	3,941.0000	3.9410	5.973	0	0	0
2019/09/13	R209	07/11/2019	8.92	Call	Bond Future	243.0800	0.2431	199.8600	0.1999	(17.780)	0	0	8,000
2019/09/13	R209	07/11/2019	9.82	Put	Bond Future	507.7500	0.5077	561.7400	0.5617	10.633	0	0	0
2019/09/13	R209	07/11/2019	9.77	Call	Bond Future	2,815.9500	2.8160	2,611.3200	2.6113	(7.267)	0	0	0
2019/09/13	R209	07/11/2019	9.33	Put	Bond Future	1,717.6200	1.7176	1,859.6800	1.8597	8.271	0	0	0
2019/09/13	R209	07/11/2019	9.81	Call	Bond Future	3,011.3900	3.0114	2,801.3400	2.8013	(6.975)	0	0	0
2019/09/13	R209	07/11/2019	9.81	Put	Bond Future	521.4700	0.5215	576.7600	0.5768	10.603	0	0	0
2019/09/13	R209	06/02/2020	9.52	Put	Bond Future	2,336.8900	2.3369	2,457.5500	2.4575	5.163	0	0	0
2019/09/13	R209	06/02/2020			Bond Future	9.4849	75.8157	9.5261	75.5456	0.435	0.0000	0.0000	0
2019/09/13	R209	06/02/2020	9.51	Call	Bond Future	2,531.8200	2.5318	2,383.5900	2.3836	(5.855)	0	0	0
2019/09/13	R209	06/02/2020	9.51	Put	Bond Future	2,367.1400	2.3671	2,488.9600	2.4890	5.146	0	0	0
2019/09/13	R209	06/02/2020	9.52	Call	Bond Future	2,567.0000	2.5670	2,417.6100	2.4176	(5.820)	0	0	0
2019/09/13	R209	06/02/2020	9.50	Call	Bond Future	2,496.8800	2.4969	2,349.8100	2.3498	(5.890)	0	0	0
2019/09/13	R209	06/02/2020	9.50	Put	Bond Future	2,397.7200	2.3977	2,520.7000	2.5207	5.129	0	0	0
2019/09/13	R209	07/05/2020	9.47	Call	Bond Future	2,817.1300	2.8171	2,676.2500	2.6763	(5.001)	0	0	0
2019/09/13	R209	07/05/2020			Bond Future	9.5411	74.0578	9.5836	73.7827	0.445	0.0000	0.0000	0
2019/09/13	R209	07/05/2020	9.45	Call	Bond Future	2,750.4200	2.7504	2,611.4800	2.6115	(5.052)	0	0	0
2019/09/13	R209	07/05/2020	9.45	Put	Bond Future	3,345.7300	3.3457	3,481.8800	3.4819	4.069	0	0	0
2019/09/13	R209	07/05/2020	9.47	Put	Bond Future	3,281.2000	3.2812	3,415.4100	3.4154	4.090	0	0	0
2019/09/13	R209	07/05/2020	9.46	Call	Bond Future	2,783.5700	2.7836	2,643.6500	2.6437	(5.027)	0	0	0
2019/09/13	R209	07/05/2020	9.46	Put	Bond Future	3,313.2200	3.3132	3,448.3900	3.4484	4.080	0	0	0
2019/09/13	R210	07/11/2019			Bond Future	189.4403	189.4403	189.4388	189.4388	(0.001)	0.0000	0.0000	2,132
2019/09/13	R210	06/02/2020			Bond Future	192.8863	192.8863	192.8849	192.8849	(0.001)	0.0000	0.0000	0
2019/09/13	R210	07/05/2020			Bond Future	193.8268	193.8268	193.8254	193.8254	(0.001)	0.0000	0.0000	0
2019/09/13	R212	07/11/2019			Bond Future	162.5527	162.5527	162.5487	162.5487	(0.003)	0.0000	0.0000	7,384
2019/09/13	R212	06/02/2020			Bond Future	163.2637	163.2637	163.2597	163.2597	(0.002)	0.0000	0.0000	0
2019/09/13	R212	07/05/2020			Bond Future	166.3030	166.3030	166.2989	166.2989	(0.002)	0.0000	0.0000	0
2019/09/13	R213	07/11/2019	9.59	Put	Bond Future	274.2900	0.2743	306.5100	0.3065	11.747	0	0	0
2019/09/13	R213	07/11/2019	9.58	Call	Bond Future	3,711.6200	3.7116	3,491.3700	3.4914	(5.934)	0	0	0
2019/09/13	R213	07/11/2019			Bond Future	9.0227	87.2462	9.0629	86.9929	0.445	0.0000	0.0000	21,564
2019/09/13	R213	07/11/2019	9.59	Call	Bond Future	3,763.4600	3.7635	3,542.3400	3.5423	(5.875)	0	0	0
2019/09/13	R213	07/11/2019	9.58	Put	Bond Future	282.3100	0.2823	315.4000	0.3154	11.721	0	0	0
2019/09/13	R213	07/11/2019	9.60	Call	Bond Future	3,815.4600	3.8155	3,593.4700	3.5935	(5.818)	0	0	0
2019/09/13	R213	07/11/2019	9.60	Put	Bond Future	266.5000	0.2665	297.8500	0.2979	11.764	0	0	0
2019/09/13	R213	06/02/2020	9.27	Call	Bond Future	2,830.6400	2.8306	2,672.5500	2.6725	(5.585)	0	0	0
2019/09/13	R213	06/02/2020	9.26	Put	Bond Future	1,718.7900	1.7188	1,819.6300	1.8196	5.867	0	0	0
2019/09/13	R213	06/02/2020			Bond Future	9.0855	88.8120	9.1271	88.5542	0.458	0.0000	0.0000	0
2019/09/13	R213	06/02/2020	9.28	Call	Bond Future	2,868.0800	2.8681	2,708.9000	2.7089	(5.550)	0	0	0
2019/09/13	R213	06/02/2020	9.28	Put	Bond Future	1,671.1700	1.6712	1,769.8300	1.7698	5.904	0	0	0
2019/09/13	R213	06/02/2020	9.27	Put	Bond Future	1,694.7300	1.6947	1,794.4800	1.7945	5.886	0	0	0
2019/09/13	R213	06/02/2020	9.26	Call	Bond Future	2,793.6400	2.7936	2,636.6400	2.6366	(5.620)	0	0	0
2019/09/13	R213	07/05/2020	9.01	Put	Bond Future	3,167.3500	3.1674	3,302.8300	3.3028	4.277	0	0	0
2019/09/13	R213	07/05/2020	9.00	Call	Bond Future	2,344.0400	2.3440	2,217.8700	2.2179	(5.383)	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
2019/09/13	R213	07/05/2020			Bond Future	9.1390	86.8922	9.1820	86.6296	0.471	0.0000	0.0000	0
2019/09/13	R213	07/05/2020	9.01	Call	Bond Future	2,374.4300	2.3744	2,247.2900	2.2473	(5.355)	0	0	0
2019/09/13	R213	07/05/2020	9.00	Put	Bond Future	3,198.8500	3.1988	3,335.3000	3.3353	4.266	0	0	0
2019/09/13	R213	07/05/2020	9.02	Call	Bond Future	2,405.2900	2.4053	2,277.1900	2.2772	(5.326)	0	0	0
2019/09/13	R213	07/05/2020	9.02	Put	Bond Future	3,136.3800	3.1364	3,270.9000	3.2709	4.289	0	0	0
2019/09/13	R214	07/11/2019	10.02	Put	Bond Future	663.8800	0.6639	740.0900	0.7401	11.479	0	0	0
2019/09/13	R214	07/11/2019			Bond Future	9.6892	72.7648	9.7343	72.4551	0.465	0.0000	0.0000	15,477
2019/09/13	R214	07/11/2019	10.01	Call	Bond Future	2,839.4300	2.8394	2,607.5900	2.6076	(8.165)	0	0	0
2019/09/13	R214	07/11/2019	10.01	Put	Bond Future	680.6800	0.6807	758.5500	0.7586	11.440	0	0	0
2019/09/13	R214	07/11/2019	10.02	Call	Bond Future	2,888.2500	2.8882	2,654.7500	2.6548	(8.084)	0	0	0
2019/09/13	R214	07/11/2019	10.00	Call	Bond Future	2,790.8000	2.7908	2,560.6400	2.5606	(8.247)	0	0	0
2019/09/13	R214	07/11/2019	10.00	Put	Bond Future	697.7600	0.6978	777.3100	0.7773	11.401	0	0	0
2019/09/13	R214	06/02/2020	9.73	Call	Bond Future	2,514.0100	2.5140	2,348.3400	2.3483	(6.590)	0	0	0
2019/09/13	R214	06/02/2020			Bond Future	9.7543	74.0706	9.8007	73.7554	0.476	0.0000	0.0000	0
2019/09/13	R214	06/02/2020	9.71	Call	Bond Future	2,444.6200	2.4446	2,281.6500	2.2816	(6.666)	0	0	0
2019/09/13	R214	06/02/2020	9.71	Put	Bond Future	2,747.2100	2.7472	2,899.4400	2.8994	5.541	0	0	0
2019/09/13	R214	06/02/2020	9.73	Put	Bond Future	2,679.6200	2.6796	2,829.1500	2.8292	5.580	0	0	0
2019/09/13	R214	06/02/2020	9.72	Call	Bond Future	2,479.2000	2.4792	2,314.8700	2.3149	(6.628)	0	0	0
2019/09/13	R214	06/02/2020	9.72	Put	Bond Future	2,713.2500	2.7132	2,864.1200	2.8641	5.560	0	0	0
2019/09/13	R214	07/05/2020	9.77	Put	Bond Future	3,405.9800	3.4060	3,559.3200	3.5593	4.502	0	0	0
2019/09/13	R214	07/05/2020			Bond Future	9.8114	72.1336	9.8592	71.8126	0.487	0.0000	0.0000	0
2019/09/13	R214	07/05/2020	9.76	Call	Bond Future	3,091.2100	3.0912	2,924.6000	2.9246	(5.390)	0	0	0
2019/09/13	R214	07/05/2020	9.76	Put	Bond Future	3,439.4900	3.4395	3,593.9100	3.5939	4.490	0	0	0
2019/09/13	R214	07/05/2020	9.77	Call	Bond Future	3,125.6300	3.1256	2,957.9400	2.9579	(5.365)	0	0	0
2019/09/13	R214	07/05/2020	9.75	Call	Bond Future	3,056.9700	3.0570	2,891.4500	2.8914	(5.415)	0	0	0
2019/09/13	R214	07/05/2020	9.75	Put	Bond Future	3,473.2800	3.4733	3,628.7900	3.6288	4.477	0	0	0
2019/09/13	R248	07/11/2019	10.02	Call	Bond Future	3,385.7200	3.3857	3,095.1700	3.0952	(8.582)	0	0	0
2019/09/13	R248	07/11/2019	10.01	Put	Bond Future	913.4600	0.9135	1,020.6700	1.0207	11.737	0	0	0
2019/09/13	R248	07/11/2019			Bond Future	9.7296	92.3561	9.7747	91.9607	0.464	0.0000	0.0000	85,385
2019/09/13	R248	07/11/2019	10.03	Call	Bond Future	3,447.1900	3.4472	3,154.3900	3.1544	(8.494)	0	0	0
2019/09/13	R248	07/11/2019	10.03	Put	Bond Future	868.2300	0.8682	970.8900	0.9709	11.824	0	0	0
2019/09/13	R248	07/11/2019	10.02	Put	Bond Future	890.5300	0.8905	995.4400	0.9954	11.781	0	0	0
2019/09/13	R248	07/11/2019	10.01	Call	Bond Future	3,324.7300	3.3247	3,036.4800	3.0365	(8.670)	0	0	0
2019/09/13	R248	06/02/2020	9.71	Put	Bond Future	3,491.0100	3.4910	3,694.7800	3.6948	5.837	0	0	0
2019/09/13	R248	06/02/2020			Bond Future	9.7953	94.0136	9.8418	93.6111	0.475	0.0000	0.0000	100
2019/09/13	R248	06/02/2020	9.71	Call	Bond Future	2,744.1100	2.7441	2,545.3700	2.5454	(7.242)	0	0	0
2019/09/13	R248	06/02/2020	9.70	Put	Bond Future	3,535.8600	3.5359	3,741.5100	3.7415	5.816	0	0	0
2019/09/13	R248	06/02/2020	9.72	Call	Bond Future	2,787.5900	2.7876	2,586.9900	2.5870	(7.196)	0	0	0
2019/09/13	R248	06/02/2020	9.72	Put	Bond Future	3,446.3900	3.4464	3,648.3000	3.6483	5.859	0	0	0
2019/09/13	R248	06/02/2020	9.70	Call	Bond Future	2,700.7200	2.7007	2,503.8600	2.5039	(7.289)	0	0	0
2019/09/13	R248	07/05/2020	9.79	Call	Bond Future	3,760.1100	3.7601	3,549.9100	3.5499	(5.590)	0	0	0
2019/09/13	R248	07/05/2020	9.77	Put	Bond Future	4,393.9800	4.3940	4,596.5300	4.5965	4.610	0	0	0
2019/09/13	R248	07/05/2020			Bond Future	9.8531	91.3013	9.9010	90.8915	0.486	0.0000	0.0000	0
2019/09/13	R248	07/05/2020	9.79	Put	Bond Future	4,305.8500	4.3058	4,505.5300	4.5055	4.637	0	0	0
2019/09/13	R248	07/05/2020	9.77	Call	Bond Future	3,674.1700	3.6742	3,466.8400	3.4668	(5.643)	0	0	0
2019/09/13	R248	07/05/2020	9.78	Put	Bond Future	4,349.7300	4.3497	4,550.8400	4.5508	4.624	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
2019/09/13	R248	07/05/2020	9.78	Call	Bond Future	3,717.0200	3.7170	3,508.2500	3.5082	(5.617)	0	0	0
2019/09/13	R248	06/08/2020	10.20	Call	Bond Future	6,889.6400	6.8896	6,633.9900	6.6340	(3.711)	0	0	0
2019/09/13	R248	06/08/2020			Bond Future	9.9099	93.0019	9.9592	92.5844	0.497	0.0000	0.0000	0
2019/09/13	R248	06/08/2020	10.18	Call	Bond Future	6,794.7800	6.7948	6,541.0000	6.5410	(3.735)	0	0	0
2019/09/13	R248	06/08/2020	10.18	Put	Bond Future	4,547.9700	4.5480	4,711.6800	4.7117	3.600	0	0	0
2019/09/13	R248	06/08/2020	9.25	Put	Bond Future	8,921.9300	8.9219	9,184.8300	9.1848	2.947	0	0	0
2019/09/13	R248	06/08/2020	9.25	Call	Bond Future	2,989.3000	2.9893	2,834.7100	2.8347	(5.171)	0	0	20,640
2019/09/13	R248	06/08/2020	10.20	Put	Bond Future	4,480.3800	4.4804	4,642.2200	4.6422	3.612	0	0	0
2019/09/13	R248	06/08/2020	10.19	Call	Bond Future	6,841.9800	6.8420	6,587.2700	6.5873	(3.723)	0	0	0
2019/09/13	R248	06/08/2020	10.19	Put	Bond Future	4,513.8800	4.5139	4,676.6600	4.6767	3.606	0	0	0

Total **1059560**