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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/09/2019 TO 20/09/2019

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
2019/09/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	2025	07/11/2019			Bond Future	137.7388	137.7388	137.7372	137.7372	(0.001)	0.0000	0.0000	1,461
2019/09/20	2025	06/02/2020			Bond Future	138.7654	138.7654	138.7638	138.7638	(0.001)	0.0000	0.0000	0
2019/09/20	2025	07/05/2020			Bond Future	141.3480	141.3480	141.3464	141.3464	(0.001)	0.0000	0.0000	0
2019/09/20	2029	07/11/2019			Bond Future	101.9598	101.9598	102.1773	102.1773	0.213	0.0000	0.0000	4,260
2019/09/20	2029	06/02/2020			Bond Future	103.8108	103.8108	104.0323	104.0323	0.213	0.0000	0.0000	0
2019/09/20	2029	07/05/2020			Bond Future	104.6303	104.6303	104.8559	104.8559	0.216	0.0000	0.0000	0
2019/09/20	2030	07/11/2019	9.49	Put	Bond Future	207.1200	0.2071	258.6000	0.2586	24.855	0	0	0
2019/09/20	2030	07/11/2019	9.30	Put	Bond Future	386.0600	0.3861	474.2900	0.4743	22.854	0	0	2,750
2019/09/20	2030	07/11/2019	9.20	Put	Bond Future	529.2300	0.5292	643.3900	0.6434	21.571	0	0	2,750
2019/09/20	2030	07/11/2019	8.40	Put	Bond Future	3,560.7600	3.5608	3,931.4700	3.9315	10.411	0	0	0
2019/09/20	2030	07/11/2019	9.76	Put	Bond Future	82.2700	0.0823	104.3200	0.1043	26.802	0	0	5,500
2019/09/20	2030	07/11/2019			Bond Future	8.9263	96.1143	8.9918	95.6994	0.735	0.0000	0.0000	73,122
2019/09/20	2030	07/11/2019	9.48	Call	Bond Future	3,642.4800	3.6425	3,280.5800	3.2806	(9.936)	0	0	0
2019/09/20	2030	07/11/2019	9.48	Put	Bond Future	214.2300	0.2142	267.2700	0.2673	24.758	0	0	0
2019/09/20	2030	07/11/2019	9.30	Call	Bond Future	2,718.3900	2.7184	2,391.6800	2.3917	(12.019)	0	0	0
2019/09/20	2030	07/11/2019	8.60	Put	Bond Future	2,474.7400	2.4747	2,794.4100	2.7944	12.917	0	0	0
2019/09/20	2030	07/11/2019	8.60	Call	Bond Future	374.3100	0.3743	279.0400	0.2790	(25.452)	0	0	5,500
2019/09/20	2030	07/11/2019	9.10	Put	Bond Future	717.3200	0.7173	861.8400	0.8618	20.147	0	0	0
2019/09/20	2030	07/11/2019	9.10	Call	Bond Future	1,811.2400	1.8112	1,540.8200	1.5408	(14.930)	0	0	5,500
2019/09/20	2030	07/11/2019	9.49	Call	Bond Future	3,695.7500	3.6957	3,332.2900	3.3323	(9.835)	0	0	0
2019/09/20	2030	07/11/2019	9.20	Call	Bond Future	2,245.1100	2.2451	1,944.3300	1.9443	(13.397)	0	0	0
2019/09/20	2030	07/11/2019	9.25	Call	Bond Future	2,476.3300	2.4763	2,161.9400	2.1619	(12.696)	0	0	0
2019/09/20	2030	07/11/2019	9.85	Put	Bond Future	59.7700	0.0598	76.0800	0.0761	27.288	0	0	2,500
2019/09/20	2030	07/11/2019	8.40	Call	Bond Future	142.0700	0.1421	97.8400	0.0978	(31.133)	0	0	0
2019/09/20	2030	07/11/2019	8.57	Put	Bond Future	2,624.9900	2.6250	2,953.7100	2.9537	12.523	0	0	0
2019/09/20	2030	07/11/2019	9.76	Call	Bond Future	5,180.9200	5.1809	4,788.0300	4.7880	(7.583)	0	0	0
2019/09/20	2030	07/11/2019	9.47	Call	Bond Future	3,589.3900	3.5894	3,229.0900	3.2291	(10.038)	0	0	0
2019/09/20	2030	07/11/2019	9.47	Put	Bond Future	221.5600	0.2216	276.2000	0.2762	24.661	0	0	0
2019/09/20	2030	07/11/2019	9.25	Put	Bond Future	451.5400	0.4515	552.0900	0.5521	22.268	0	0	5,333
2019/09/20	2030	07/11/2019	9.35	Call	Bond Future	2,967.5700	2.9676	2,629.6700	2.6297	(11.386)	0	0	0
2019/09/20	2030	07/11/2019	9.35	Put	Bond Future	329.0600	0.3291	406.1000	0.4061	23.412	0	0	2,500
2019/09/20	2030	07/11/2019	9.85	Call	Bond Future	5,686.6000	5.6866	5,287.9700	5.2880	(7.010)	0	0	0
2019/09/20	2030	07/11/2019	8.95	Call	Bond Future	1,245.0200	1.2450	1,026.3400	1.0263	(17.564)	0	0	0
2019/09/20	2030	07/11/2019	8.95	Put	Bond Future	1,094.4900	1.0945	1,290.7500	1.2907	17.932	0	0	5,000
2019/09/20	2030	07/11/2019	8.57	Call	Bond Future	328.3300	0.3283	242.1100	0.2421	(26.260)	0	0	0
2019/09/20	2030	07/11/2019	9.12	Put	Bond Future	675.9300	0.6759	814.0600	0.8141	20.436	0	0	0
2019/09/20	2030	07/11/2019	9.12	Call	Bond Future	1,894.6800	1.8947	1,617.8700	1.6179	(14.610)	0	0	0
2019/09/20	2030	07/11/2019	9.70	Call	Bond Future	4,845.5700	4.8456	4,457.4400	4.4574	(8.010)	0	0	0
2019/09/20	2030	07/11/2019	9.70	Put	Bond Future	101.3900	0.1014	128.2000	0.1282	26.442	0	0	0
2019/09/20	2030	06/02/2020	8.40	Call	Bond Future	659.8700	0.6599	560.9100	0.5609	(14.997)	0	0	5,820
2019/09/20	2030	06/02/2020	9.15	Put	Bond Future	1,679.6100	1.6796	1,853.4900	1.8535	10.352	0	0	0
2019/09/20	2030	06/02/2020	9.14	Call	Bond Future	2,650.3700	2.6504	2,403.8200	2.4038	(9.302)	0	0	0

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2019/09/20	2030	06/02/2020			Bond Future	8.9868	93.8271	9.0549	93.4048	0.758	0.0000	0.0000	0
2019/09/20	2030	06/02/2020	9.00	Put	Bond Future	2,076.9200	2.0769	2,279.8600	2.2799	9.771	0	0	0
2019/09/20	2030	06/02/2020	9.00	Call	Bond Future	2,158.9000	2.1589	1,939.5300	1.9395	(10.161)	0	0	5,820
2019/09/20	2030	06/02/2020	8.40	Put	Bond Future	4,404.5600	4.4046	4,727.9100	4.7279	7.341	0	0	0
2019/09/20	2030	06/02/2020	9.15	Call	Bond Future	2,687.2600	2.6873	2,438.8300	2.4388	(9.245)	0	0	0
2019/09/20	2030	06/02/2020	9.14	Put	Bond Future	1,704.0600	1.7041	1,879.8200	1.8798	10.314	0	0	0
2019/09/20	2030	06/02/2020	9.16	Call	Bond Future	2,724.3900	2.7244	2,474.0900	2.4741	(9.187)	0	0	0
2019/09/20	2030	06/02/2020	9.16	Put	Bond Future	1,655.4600	1.6555	1,827.4700	1.8275	10.390	0	0	0
2019/09/20	2030	07/05/2020	8.79	Call	Bond Future	1,984.6900	1.9847	1,803.1500	1.8031	(9.147)	0	0	0
2019/09/20	2030	07/05/2020	8.78	Put	Bond Future	3,596.3300	3.5963	3,846.5000	3.8465	6.956	0	0	0
2019/09/20	2030	07/05/2020			Bond Future	9.0458	95.5514	9.1166	95.1213	0.782	0.0000	0.0000	0
2019/09/20	2030	07/05/2020	8.80	Call	Bond Future	2,012.6400	2.0126	1,829.4900	1.8295	(9.100)	0	0	0
2019/09/20	2030	07/05/2020	8.80	Put	Bond Future	3,527.0900	3.5271	3,774.0400	3.7740	7.002	0	0	0
2019/09/20	2030	07/05/2020	8.79	Put	Bond Future	3,561.4300	3.5614	3,809.9900	3.8100	6.979	0	0	0
2019/09/20	2030	07/05/2020	8.78	Call	Bond Future	1,957.2500	1.9572	1,777.3200	1.7773	(9.193)	0	0	0
2019/09/20	2032	07/11/2019	9.71	Call	Bond Future	3,342.4700	3.3425	3,005.7400	3.0057	(10.074)	0	0	0
2019/09/20	2032	07/11/2019	9.70	Put	Bond Future	418.1400	0.4181	498.1600	0.4982	19.137	0	0	0
2019/09/20	2032	07/11/2019			Bond Future	9.2747	93.4999	9.3350	93.0851	0.650	0.0000	0.0000	48,218
2019/09/20	2032	07/11/2019	9.72	Call	Bond Future	3,396.5600	3.3966	3,057.8400	3.0578	(9.972)	0	0	0
2019/09/20	2032	07/11/2019	9.72	Put	Bond Future	394.2400	0.3942	470.2600	0.4703	19.283	0	0	0
2019/09/20	2032	07/11/2019	9.71	Put	Bond Future	406.0800	0.4061	484.0900	0.4841	19.211	0	0	0
2019/09/20	2032	07/11/2019	9.70	Call	Bond Future	3,288.5400	3.2885	2,953.8200	2.9538	(10.178)	0	0	0
2019/09/20	2032	06/02/2020	9.40	Put	Bond Future	2,189.0600	2.1891	2,381.2100	2.3812	8.778	0	0	0
2019/09/20	2032	06/02/2020			Bond Future	9.3418	95.1744	9.4043	94.7523	0.668	0.0000	0.0000	0
2019/09/20	2032	06/02/2020	9.39	Call	Bond Future	2,545.4900	2.5455	2,317.4300	2.3174	(8.959)	0	0	0
2019/09/20	2032	06/02/2020	9.39	Put	Bond Future	2,219.6600	2.2197	2,413.7200	2.4137	8.743	0	0	0
2019/09/20	2032	06/02/2020	9.40	Call	Bond Future	2,582.3300	2.5823	2,352.3600	2.3524	(8.906)	0	0	0
2019/09/20	2032	06/02/2020	9.38	Call	Bond Future	2,508.6900	2.5087	2,282.5400	2.2825	(9.015)	0	0	0
2019/09/20	2032	06/02/2020	9.38	Put	Bond Future	2,250.3700	2.2504	2,446.3400	2.4463	8.708	0	0	0
2019/09/20	2032	07/05/2020	9.19	Call	Bond Future	2,367.0100	2.3670	2,176.1500	2.1762	(8.063)	0	0	0
2019/09/20	2032	07/05/2020			Bond Future	9.4058	92.7635	9.4705	92.3336	0.688	0.0000	0.0000	0
2019/09/20	2032	07/05/2020	9.17	Call	Bond Future	2,305.3900	2.3054	2,117.6600	2.1177	(8.143)	0	0	0
2019/09/20	2032	07/05/2020	9.17	Put	Bond Future	3,896.0300	3.8960	4,138.2100	4.1382	6.216	0	0	0
2019/09/20	2032	07/05/2020	9.19	Put	Bond Future	3,821.2700	3.8213	4,060.3200	4.0603	6.256	0	0	0
2019/09/20	2032	07/05/2020	9.18	Call	Bond Future	2,336.0900	2.3361	2,146.8000	2.1468	(8.103)	0	0	0
2019/09/20	2032	07/05/2020	9.18	Put	Bond Future	3,858.5000	3.8585	4,099.1200	4.0991	6.236	0	0	0
2019/09/20	2033	07/11/2019			Bond Future	102.4939	102.4939	102.5528	102.5528	0.057	0.0000	0.0000	6,260
2019/09/20	2033	06/02/2020			Bond Future	104.3546	104.3546	104.4147	104.4147	0.058	0.0000	0.0000	0
2019/09/20	2033	07/05/2020			Bond Future	105.1012	105.1012	105.1623	105.1623	0.058	0.0000	0.0000	0
2019/09/20	2037	07/11/2019	9.97	Call	Bond Future	2,938.4400	2.9384	2,652.0300	2.6520	(9.747)	0	0	0
2019/09/20	2037	07/11/2019			Bond Future	9.6709	92.6514	9.7210	92.2675	0.518	0.0000	0.0000	67,556
2019/09/20	2037	07/11/2019	9.95	Call	Bond Future	2,830.2300	2.8302	2,548.5300	2.5485	(9.953)	0	0	0
2019/09/20	2037	07/11/2019	9.95	Put	Bond Future	720.9600	0.7210	823.1200	0.8231	14.170	0	0	0
2019/09/20	2037	07/11/2019	9.97	Put	Bond Future	680.8800	0.6809	778.3300	0.7783	14.312	0	0	0
2019/09/20	2037	07/11/2019	9.96	Call	Bond Future	2,884.1400	2.8841	2,600.0700	2.6001	(9.849)	0	0	0

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2019/09/20	2037	07/11/2019	9.96	Put	Bond Future	700.6800		0.7007	800.4700	0.8005	14.242	0	0	0
2019/09/20	2037	06/02/2020	9.67	Call	Bond Future	2,488.6900		2.4887	2,294.2500	2.2943	(7.813)	0	0	0
2019/09/20	2037	06/02/2020	9.66	Put	Bond Future	3,064.8000		3.0648	3,262.8200	3.2628	6.461	0	0	0
2019/09/20	2037	06/02/2020			Bond Future	9.7405		90.0515	9.7921	89.6608	0.530	0.0000	0.0000	0
2019/09/20	2037	06/02/2020	9.68	Call	Bond Future	2,526.2400		2.5262	2,330.0400	2.3300	(7.766)	0	0	0
2019/09/20	2037	06/02/2020	9.68	Put	Bond Future	2,986.7500		2.9868	3,181.2400	3.1812	6.512	0	0	0
2019/09/20	2037	06/02/2020	9.67	Put	Bond Future	3,025.6900		3.0257	3,221.9400	3.2219	6.486	0	0	0
2019/09/20	2037	06/02/2020	9.66	Call	Bond Future	2,451.2100		2.4512	2,258.5400	2.2585	(7.860)	0	0	0
2019/09/20	2037	07/05/2020	9.60	Put	Bond Future	4,311.9600		4.3120	4,528.6700	4.5287	5.026	0	0	0
2019/09/20	2037	07/05/2020	9.59	Call	Bond Future	2,695.5300		2.6955	2,515.7200	2.5157	(6.671)	0	0	0
2019/09/20	2037	07/05/2020			Bond Future	9.8086		91.7065	9.8619	91.3086	0.544	0.0000	0.0000	0
2019/09/20	2037	07/05/2020	9.60	Call	Bond Future	2,730.3300		2.7303	2,549.0800	2.5491	(6.638)	0	0	0
2019/09/20	2037	07/05/2020	9.59	Put	Bond Future	4,354.0400		4.3540	4,572.1900	4.5722	5.010	0	0	0
2019/09/20	2037	07/05/2020	9.61	Call	Bond Future	2,765.3700		2.7654	2,582.6900	2.5827	(6.606)	0	0	0
2019/09/20	2037	07/05/2020	9.61	Put	Bond Future	4,270.2100		4.2702	4,485.4900	4.4855	5.041	0	0	0
2019/09/20	2038	07/11/2019			Bond Future	120.4418		120.4418	120.5283	120.5283	0.072	0.0000	0.0000	21,883
2019/09/20	2038	06/02/2020			Bond Future	120.9702		120.9702	121.0582	121.0582	0.073	0.0000	0.0000	0
2019/09/20	2038	07/05/2020			Bond Future	123.2215		123.2215	123.3114	123.3114	0.073	0.0000	0.0000	0
2019/09/20	2040	07/11/2019	10.04	Put	Bond Future	882.1700		0.8822	1,016.1600	1.0162	15.189	0	0	0
2019/09/20	2040	07/11/2019	10.03	Call	Bond Future	2,802.2500		2.8023	2,486.1400	2.4861	(11.281)	0	0	0
2019/09/20	2040	07/11/2019	9.80	Put	Bond Future	1,633.1900		1.6332	1,847.6200	1.8476	13.130	0	0	0
2019/09/20	2040	07/11/2019	9.30	Put	Bond Future	4,513.2300		4.5132	4,900.2500	4.9002	8.575	0	0	0
2019/09/20	2040	07/11/2019			Bond Future	9.7963		95.5636	9.8515	95.1106	0.563	0.0000	0.0000	41,417
2019/09/20	2040	07/11/2019	10.04	Call	Bond Future	2,858.5700		2.8586	2,539.5200	2.5395	(11.161)	0	0	0
2019/09/20	2040	07/11/2019	10.03	Put	Bond Future	905.6500		0.9056	1,042.5800	1.0426	15.120	0	0	0
2019/09/20	2040	07/11/2019	9.80	Call	Bond Future	1,663.3000		1.6633	1,424.6900	1.4247	(14.346)	0	0	1,260
2019/09/20	2040	07/11/2019	9.30	Call	Bond Future	270.9300		0.2709	204.9100	0.2049	(24.368)	0	0	1,260
2019/09/20	2040	07/11/2019	10.05	Call	Bond Future	2,915.1800		2.9152	2,593.2300	2.5932	(11.044)	0	0	0
2019/09/20	2040	07/11/2019	10.05	Put	Bond Future	859.1000		0.8591	990.1900	0.9902	15.259	0	0	0
2019/09/20	2040	06/02/2020	9.00	Put	Bond Future	7,943.6500		7.9437	8,339.4100	8.3394	4.982	0	0	0
2019/09/20	2040	06/02/2020	9.76	Call	Bond Future	2,489.5800		2.4896	2,269.5800	2.2696	(8.837)	0	0	0
2019/09/20	2040	06/02/2020			Bond Future	9.8667		92.7654	9.9236	92.3044	0.576	0.0000	0.0000	0
2019/09/20	2040	06/02/2020	8.40	Put	Bond Future	13,334.7200		13.3347	13,781.8800	13.7819	3.353	0	0	0
2019/09/20	2040	06/02/2020	8.40	Call	Bond Future	71.6900		0.0717	57.8300	0.0578	(19.333)	0	0	0
2019/09/20	2040	06/02/2020	9.74	Call	Bond Future	2,411.4400		2.4114	2,195.7100	2.1957	(8.946)	0	0	0
2019/09/20	2040	06/02/2020	9.74	Put	Bond Future	3,451.7100		3.4517	3,697.0000	3.6970	7.106	0	0	0
2019/09/20	2040	06/02/2020	9.00	Call	Bond Future	442.6800		0.4427	377.4200	0.3774	(14.742)	0	0	0
2019/09/20	2040	06/02/2020	9.76	Put	Bond Future	3,364.4100		3.3644	3,605.4300	3.6054	7.164	0	0	0
2019/09/20	2040	06/02/2020	9.75	Call	Bond Future	2,450.6900		2.4507	2,232.8200	2.2328	(8.890)	0	0	0
2019/09/20	2040	06/02/2020	9.75	Put	Bond Future	3,408.1800		3.4082	3,651.3300	3.6513	7.134	0	0	0
2019/09/20	2040	07/05/2020	9.75	Put	Bond Future	4,578.9900		4.5790	4,830.9900	4.8310	5.503	0	0	0
2019/09/20	2040	07/05/2020	9.74	Call	Bond Future	3,030.9500		3.0310	2,815.0000	2.8150	(7.125)	0	0	0
2019/09/20	2040	07/05/2020			Bond Future	9.9355		94.4703	9.9942	94.0007	0.591	0.0000	0.0000	0
2019/09/20	2040	07/05/2020	9.75	Call	Bond Future	3,069.0800		3.0691	2,851.4700	2.8515	(7.090)	0	0	0
2019/09/20	2040	07/05/2020	9.74	Put	Bond Future	4,623.3400		4.6233	4,877.0000	4.8770	5.487	0	0	0
2019/09/20	2040	07/05/2020	9.73	Call	Bond Future	2,993.0400		2.9930	2,778.7700	2.7788	(7.159)	0	0	0

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2019/09/20	2040	07/05/2020	9.73	Put	Bond Future	4,668.0300	4.6680	4,923.3700	4.9234	5.470	0	0	0
2019/09/20	2044	07/11/2019	10.07	Put	Bond Future	914.8600	0.9149	1,057.1000	1.0571	15.548	0	0	0
2019/09/20	2044	07/11/2019	9.74	Put	Bond Future	2,124.9700	2.1250	2,388.0200	2.3880	12.379	0	0	0
2019/09/20	2044	07/11/2019	10.52	Call	Bond Future	5,583.3200	5.5833	5,167.5600	5.1676	(7.446)	0	0	0
2019/09/20	2044	07/11/2019			Bond Future	9.8503	92.3652	9.9054	91.9046	0.560	0.0000	0.0000	37,723
2019/09/20	2044	07/11/2019	10.06	Call	Bond Future	2,672.5700	2.6726	2,357.3400	2.3573	(11.795)	0	0	0
2019/09/20	2044	07/11/2019	10.06	Put	Bond Future	940.7100	0.9407	1,086.1300	1.0861	15.459	0	0	0
2019/09/20	2044	07/11/2019	10.52	Put	Bond Future	243.0900	0.2431	287.9800	0.2880	18.466	0	0	328
2019/09/20	2044	07/11/2019	10.07	Call	Bond Future	2,727.9100	2.7279	2,409.5000	2.4095	(11.672)	0	0	0
2019/09/20	2044	07/11/2019	9.19	Call	Bond Future	96.0700	0.0961	67.2200	0.0672	(30.030)	0	0	328
2019/09/20	2044	07/11/2019	9.74	Call	Bond Future	1,191.3800	1.1914	993.7800	0.9938	(16.586)	0	0	328
2019/09/20	2044	07/11/2019	10.05	Call	Bond Future	2,617.7100	2.6177	2,305.6900	2.3057	(11.920)	0	0	0
2019/09/20	2044	07/11/2019	10.05	Put	Bond Future	967.1600	0.9672	1,115.7900	1.1158	15.368	0	0	0
2019/09/20	2044	07/11/2019	9.19	Put	Bond Future	5,935.0800	5.9351	6,366.8800	6.3669	7.275	0	0	0
2019/09/20	2044	06/02/2020	9.74	Call	Bond Future	2,275.8700	2.2759	2,066.9700	2.0670	(9.179)	0	0	328
2019/09/20	2044	06/02/2020	10.78	Put	Bond Future	922.9800	0.9230	1,007.5700	1.0076	9.165	0	0	328
2019/09/20	2044	06/02/2020	9.77	Put	Bond Future	3,634.8600	3.6349	3,888.3200	3.8883	6.973	0	0	0
2019/09/20	2044	06/02/2020			Bond Future	9.9185	89.6350	9.9753	89.1661	0.573	0.0000	0.0000	0
2019/09/20	2044	06/02/2020	9.09	Put	Bond Future	7,846.2200	7.8462	8,241.4500	8.2414	5.037	0	0	0
2019/09/20	2044	06/02/2020	9.09	Call	Bond Future	518.5300	0.5185	444.8700	0.4449	(14.206)	0	0	328
2019/09/20	2044	06/02/2020	9.74	Put	Bond Future	3,775.2100	3.7752	4,035.2000	4.0352	6.887	0	0	0
2019/09/20	2044	06/02/2020	9.77	Call	Bond Future	2,390.4600	2.3905	2,175.0300	2.1750	(9.012)	0	0	0
2019/09/20	2044	06/02/2020	10.78	Call	Bond Future	7,611.0700	7.6111	7,226.7700	7.2268	(5.049)	0	0	0
2019/09/20	2044	06/02/2020	9.78	Call	Bond Future	2,429.0900	2.4291	2,211.5000	2.2115	(8.958)	0	0	0
2019/09/20	2044	06/02/2020	9.76	Put	Bond Future	3,681.4000	3.6814	3,937.0300	3.9370	6.944	0	0	0
2019/09/20	2044	06/02/2020	9.78	Put	Bond Future	3,588.7700	3.5888	3,840.0700	3.8401	7.002	0	0	0
2019/09/20	2044	06/02/2020	9.76	Call	Bond Future	2,352.1500	2.3522	2,138.8900	2.1389	(9.067)	0	0	0
2019/09/20	2044	07/05/2020	9.33	Call	Bond Future	1,587.7900	1.5878	1,446.3800	1.4464	(8.906)	0	0	100
2019/09/20	2044	07/05/2020	9.98	Call	Bond Future	3,879.2400	3.8792	3,627.3800	3.6274	(6.493)	0	0	100
2019/09/20	2044	07/05/2020	9.26	Call	Bond Future	1,403.1100	1.4031	1,273.4600	1.2735	(9.240)	0	0	556
2019/09/20	2044	07/05/2020	9.81	Call	Bond Future	3,187.5800	3.1876	2,963.8000	2.9638	(7.020)	0	0	0
2019/09/20	2044	07/05/2020	9.79	Put	Bond Future	4,731.9700	4.7320	4,989.0100	4.9890	5.432	0	0	0
2019/09/20	2044	07/05/2020			Bond Future	9.9851	91.2823	10.0437	90.8048	0.587	0.0000	0.0000	0
2019/09/20	2044	07/05/2020	9.33	Put	Bond Future	7,231.1200	7.2311	7,567.1600	7.5672	4.647	0	0	0
2019/09/20	2044	07/05/2020	9.81	Put	Bond Future	4,640.5900	4.6406	4,894.2600	4.8943	5.466	0	0	0
2019/09/20	2044	07/05/2020	9.79	Call	Bond Future	3,110.5300	3.1105	2,890.1200	2.8901	(7.086)	0	0	0
2019/09/20	2044	07/05/2020	9.98	Put	Bond Future	3,921.2500	3.9213	4,146.8400	4.1468	5.753	0	0	0
2019/09/20	2044	07/05/2020	11.09	Call	Bond Future	9,607.8500	9.6078	9,220.5100	9.2205	(4.031)	0	0	0
2019/09/20	2044	07/05/2020	9.26	Put	Bond Future	7,684.1800	7.6842	8,031.9800	8.0320	4.526	0	0	0
2019/09/20	2044	07/05/2020	9.91	Put	Bond Future	4,205.2200	4.2052	4,442.2300	4.4422	5.636	0	0	0
2019/09/20	2044	07/05/2020	9.80	Put	Bond Future	4,686.1000	4.6861	4,941.4500	4.9414	5.449	0	0	0
2019/09/20	2044	07/05/2020	11.09	Put	Bond Future	1,279.1400	1.2791	1,369.2500	1.3693	7.045	0	0	100
2019/09/20	2044	07/05/2020	9.91	Call	Bond Future	3,586.6700	3.5867	3,346.2300	3.3462	(6.704)	0	0	556
2019/09/20	2044	07/05/2020	11.02	Call	Bond Future	9,236.8900	9.2369	8,855.9600	8.8560	(4.124)	0	0	0
2019/09/20	2044	07/05/2020	11.02	Put	Bond Future	1,396.0500	1.3960	1,492.5700	1.4926	6.914	0	0	556
2019/09/20	2044	07/05/2020	9.80	Call	Bond Future	3,148.9400	3.1489	2,926.8400	2.9268	(7.053)	0	0	0
2019/09/20	2044	06/08/2020	9.01	Call	Bond Future	1,413.4100	1.4134	1,298.1100	1.2981	(8.158)	0	0	140

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2019/09/20	2044	06/08/2020	9.66	Call	Bond Future	3,203.9700	3.2040	2,999.3400	2.9993	(6.387)	0	0	140
2019/09/20	2044	06/08/2020	9.88	Call	Bond Future	4,028.7700	4.0288	3,792.8100	3.7928	(5.857)	0	0	0
2019/09/20	2044	06/08/2020			Bond Future	10.0521	88.5983	10.1126	88.1119	0.601	0.0000	0.0000	0
2019/09/20	2044	06/08/2020	9.86	Call	Bond Future	3,950.4000	3.9504	3,717.2400	3.7172	(5.902)	0	0	0
2019/09/20	2044	06/08/2020	9.86	Put	Bond Future	5,526.2200	5.5262	5,779.4600	5.7795	4.583	0	0	0
2019/09/20	2044	06/08/2020	9.01	Put	Bond Future	10,550.3500	10.5504	10,921.4500	10.9214	3.517	0	0	0
2019/09/20	2044	06/08/2020	9.66	Put	Bond Future	6,470.3300	6.4703	6,752.1000	6.7521	4.355	0	0	0
2019/09/20	2044	06/08/2020	9.88	Put	Bond Future	5,438.3700	5.4384	5,688.8100	5.6888	4.605	0	0	0
2019/09/20	2044	06/08/2020	10.93	Call	Bond Future	8,944.2700	8.9443	8,585.9100	8.5859	(4.007)	0	0	0
2019/09/20	2044	06/08/2020	10.93	Put	Bond Future	2,297.0300	2.2970	2,425.0700	2.4251	5.574	0	0	140
2019/09/20	2044	06/08/2020	9.87	Call	Bond Future	3,989.4900	3.9895	3,754.9300	3.7549	(5.879)	0	0	0
2019/09/20	2044	06/08/2020	9.87	Put	Bond Future	5,482.1400	5.4821	5,733.9800	5.7340	4.594	0	0	0
2019/09/20	2046	07/11/2019			Bond Future	111.6220	111.6220	111.8266	111.8266	0.183	0.0000	0.0000	17,994
2019/09/20	2046	06/02/2020			Bond Future	113.6484	113.6484	113.8568	113.8568	0.183	0.0000	0.0000	0
2019/09/20	2046	07/05/2020			Bond Future	114.0154	114.0154	114.2276	114.2276	0.186	0.0000	0.0000	0
2019/09/20	2050	07/11/2019			Bond Future	115.9326	115.9326	116.2809	116.2809	0.300	0.0000	0.0000	12,916
2019/09/20	2050	06/02/2020			Bond Future	116.2019	116.2019	116.5566	116.5566	0.305	0.0000	0.0000	0
2019/09/20	2050	07/05/2020			Bond Future	118.3647	118.3647	118.7259	118.7259	0.305	0.0000	0.0000	0
2019/09/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	AL37	07/11/2019			Index Future	666.7840	666.7840	665.5920	665.5920	(0.179)	0.0000	0.0000	0
2019/09/20	AL37	06/02/2020			Index Future	678.7250	678.7250	677.5130	677.5130	(0.179)	0.0000	0.0000	0
2019/09/20	AL37	07/05/2020			Index Future	691.1970	691.1970	689.9630	689.9630	(0.179)	0.0000	0.0000	0
2019/09/20	AL7T	07/11/2019			Index Future	776.8070	776.8070	774.0390	774.0390	(0.356)	0.0000	0.0000	120
2019/09/20	AL7T	06/02/2020			Index Future	790.7190	790.7190	787.9020	787.9020	(0.356)	0.0000	0.0000	0
2019/09/20	AL7T	07/05/2020			Index Future	805.2490	805.2490	802.3800	802.3800	(0.356)	0.0000	0.0000	0
2019/09/20	ALBI	07/11/2019			Index Future	696.8810	696.8810	694.1950	694.1950	(0.385)	0.0000	0.0000	220
2019/09/20	ALBI	06/02/2020			Index Future	709.3610	709.3610	706.6280	706.6280	(0.385)	0.0000	0.0000	0
2019/09/20	ALBI	07/05/2020			Index Future	722.3960	722.3960	719.6120	719.6120	(0.385)	0.0000	0.0000	0
2019/09/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	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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2019/09/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	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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2019/09/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/20	ES33	07/11/2019			Bond Future	10.7946	77.7759	10.8442	77.4851	0.460	0.0000	0.0000	350
2019/09/20	ES33	06/02/2020			Bond Future	10.9115	79.1688	10.9630	78.8729	0.472	0.0000	0.0000	0
2019/09/20	ES33	07/05/2020			Bond Future	11.0241	76.8298	11.0774	76.5284	0.484	0.0000	0.0000	0
2019/09/20	ES42	07/11/2019			Bond Future	11.1339	78.8287	11.1887	78.4634	0.492	0.0000	0.0000	4,919
2019/09/20	ES42	06/02/2020			Bond Future	11.2455	80.2404	11.3022	79.8687	0.504	0.0000	0.0000	0
2019/09/20	ES42	07/05/2020			Bond Future	11.3576	77.4504	11.4164	77.0718	0.517	0.0000	0.0000	0
2019/09/20	GOVI	07/11/2019	672.90	Call	GOVI	169,950.0000	16.9950	142,580.0000	14.2580	(16.105)	0	0	0
2019/09/20	GOVI	07/11/2019			GOVI	689.8950	689.8950	687.1580	687.1580	(0.397)	0.0000	0.0000	1,198
2019/09/20	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	GOVI	07/11/2019	672.91	Call	GOVI	169,850.0000	16.9850	142,480.0000	14.2480	(16.114)	0	0	0
2019/09/20	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	GOVI	07/11/2019	672.92	Call	GOVI	169,750.0000	16.9750	142,380.0000	14.2380	(16.124)	0	0	0
2019/09/20	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	GOVI	06/02/2020	703.15	Put	GOVI	9,000.0000	0.9000	36,850.0000	3.6850	309.444	0	0	0
2019/09/20	GOVI	06/02/2020			GOVI	702.2500	702.2500	699.4650	699.4650	(0.397)	0.0000	0.0000	0
2019/09/20	GOVI	06/02/2020	703.14	Put	GOVI	8,900.0000	0.8900	36,750.0000	3.6750	312.921	0	0	0
2019/09/20	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	GOVI	06/02/2020	703.13	Put	GOVI	8,800.0000	0.8800	36,650.0000	3.6650	316.477	0	0	0
2019/09/20	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	GOVI	07/05/2020			GOVI	715.1550	715.1550	712.3180	712.3180	(0.397)	0.0000	0.0000	0
2019/09/20	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	GOVI	07/05/2020	720.00	Put	GOVI	48,450.0000	4.8450	76,820.0000	7.6820	58.555	0	0	0
2019/09/20	GOVI	07/05/2020	719.98	Put	GOVI	48,250.0000	4.8250	76,620.0000	7.6620	58.798	0	0	0
2019/09/20	GOVI	07/05/2020	719.99	Put	GOVI	48,350.0000	4.8350	76,720.0000	7.6720	58.676	0	0	0
2019/09/20	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/20	IGOV	07/11/2019			Index Future	262.3370	262.3370	262.5620	262.5620	0.086	0.0000	0.0000	1,070
2019/09/20	IGOV	06/02/2020			Index Future	267.0990	267.0990	267.3290	267.3290	0.086	0.0000	0.0000	0
2019/09/20	IGOV	07/05/2020			Index Future	272.0700	272.0700	272.3040	272.3040	0.086	0.0000	0.0000	0
2019/09/20	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	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
2019/09/20	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/20	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5800	98.5800	0.010	0.0000	0.0000	0
2019/09/20	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9900	101.9900	0.010	0.0000	0.0000	0
2019/09/20	IS02	21/09/2020			Interest Rate Swap	98.7700	98.7700	98.8000	98.8000	0.030	0.0000	0.0000	0
2019/09/20	IS05	17/12/2020			Interest Rate Swap	95.3600	95.3600	95.4100	95.4100	0.052	0.0000	0.0000	0
2019/09/20	IS05	16/03/2021			Interest Rate Swap	94.3200	94.3200	94.3800	94.3800	0.064	0.0000	0.0000	0
2019/09/20	IS05	15/06/2021			Interest Rate Swap	93.2400	93.2400	93.3200	93.3200	0.086	0.0000	0.0000	0
2019/09/20	IS05	21/09/2021			Interest Rate Swap	93.1300	93.1300	93.2400	93.2400	0.118	0.0000	0.0000	0
2019/09/20	IS05	21/12/2021			Interest Rate Swap	95.0900	95.0900	95.2100	95.2100	0.126	0.0000	0.0000	51
2019/09/20	IS05	15/03/2022			Interest Rate Swap	94.9900	94.9900	95.1300	95.1300	0.147	0.0000	0.0000	0
2019/09/20	IS05	21/06/2022			Interest Rate Swap	95.9400	95.9400	96.0800	96.0800	0.146	0.0000	0.0000	0
2019/09/20	IS05	20/09/2022			Interest Rate Swap	99.6500	99.6500	99.8000	99.8000	0.151	0.0000	0.0000	0
2019/09/20	IS05	20/12/2022			Interest Rate Swap	100.6800	100.6800	100.8500	100.8500	0.169	0.0000	0.0000	0
2019/09/20	IS05	22/03/2023			Interest Rate Swap	93.7500	93.7500	93.9500	93.9500	0.213	0.0000	0.0000	0
2019/09/20	IS05	20/06/2023			Interest Rate Swap	99.6400	99.6400	99.8600	99.8600	0.221	0.0000	0.0000	0
2019/09/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	95.1200	95.1200	0.253	0.0000	0.0000	0
2019/09/20	IS10	17/12/2025			Interest Rate Swap	90.1000	90.1000	90.5000	90.5000	0.444	0.0000	0.0000	0
2019/09/20	IS10	16/03/2026			Interest Rate Swap	86.9000	86.9000	87.3100	87.3100	0.472	0.0000	0.0000	0
2019/09/20	IS10	15/06/2026			Interest Rate Swap	85.4900	85.4900	85.9100	85.9100	0.491	0.0000	0.0000	0
2019/09/20	IS10	21/09/2026			Interest Rate Swap	87.6000	87.6000	88.0300	88.0300	0.491	0.0000	0.0000	0
2019/09/20	IS10	21/12/2026			Interest Rate Swap	91.4200	91.4200	91.8500	91.8500	0.470	0.0000	0.0000	0
2019/09/20	IS10	15/03/2027			Interest Rate Swap	89.8900	89.8900	90.3200	90.3200	0.478	0.0000	0.0000	0
2019/09/20	IS10	21/06/2027			Interest Rate Swap	91.9800	91.9800	92.4000	92.4000	0.457	0.0000	0.0000	0
2019/09/20	IS10	20/09/2027			Interest Rate Swap	97.5100	97.5100	97.9300	97.9300	0.431	0.0000	0.0000	0
2019/09/20	IS10	20/12/2027			Interest Rate Swap	97.8400	97.8400	98.2800	98.2800	0.450	0.0000	0.0000	0
2019/09/20	IS10	22/03/2028			Interest Rate Swap	91.1500	91.1500	91.6200	91.6200	0.516	0.0000	0.0000	0
2019/09/20	IS10	20/06/2028			Interest Rate Swap	98.5000	98.5000	98.9900	98.9900	0.497	0.0000	0.0000	0
2019/09/20	IS10	19/09/2028			Interest Rate Swap	91.8500	91.8500	92.3800	92.3800	0.577	0.0000	0.0000	0
2019/09/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/20	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/20	R023	07/11/2019	7.98	Call	Bond Future	1,882.3100	1.8823	1,727.5400	1.7275	(8.222)	0	0	0
2019/09/20	R023	07/11/2019			Bond Future	7.3391	102.7307	7.3963	102.5646	0.780	0.0000	0.0000	54,077
2019/09/20	R023	07/11/2019	7.99	Call	Bond Future	1,909.3300	1.9093	1,754.1700	1.7542	(8.126)	0	0	0
2019/09/20	R023	07/11/2019	7.98	Put	Bond Future	40.6400	0.0406	51.9700	0.0520	27.879	0	0	0
2019/09/20	R023	07/11/2019	7.99	Put	Bond Future	39.2600	0.0393	50.2000	0.0502	27.866	0	0	0
2019/09/20	R023	07/11/2019	8.00	Call	Bond Future	1,936.3400	1.9363	1,780.8100	1.7808	(8.032)	0	0	0
2019/09/20	R023	07/11/2019	8.00	Put	Bond Future	37.8700	0.0379	48.4400	0.0484	27.911	0	0	0
2019/09/20	R023	06/02/2020	7.54	Call	Bond Future	1,052.0800	1.0521	949.8000	0.9498	(9.722)	0	0	0
2019/09/20	R023	06/02/2020			Bond Future	7.3533	104.5706	7.4159	104.4016	0.851	0.0000	0.0000	0
2019/09/20	R023	06/02/2020	7.52	Call	Bond Future	1,015.6600	1.0157	915.1300	0.9151	(9.898)	0	0	0
2019/09/20	R023	06/02/2020	7.52	Put	Bond Future	566.0700	0.5661	634.5600	0.6346	12.099	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
2019/09/20	R023	06/02/2020	7.54	Put	Bond Future	548.7100	0.5487	615.4500	0.6155	12.163	0	0	0
2019/09/20	R023	06/02/2020	7.53	Call	Bond Future	1,033.8100	1.0338	932.4000	0.9324	(9.809)	0	0	0
2019/09/20	R023	06/02/2020	7.53	Put	Bond Future	557.3300	0.5573	624.9400	0.6249	12.131	0	0	0
2019/09/20	R023	07/05/2020	6.91	Put	Bond Future	1,462.1500	1.4622	1,583.6300	1.5836	8.308	0	0	0
2019/09/20	R023	07/05/2020			Bond Future	7.3379	102.5594	7.4066	102.3872	0.937	0.0000	0.0000	0
2019/09/20	R023	07/05/2020	6.90	Call	Bond Future	371.7100	0.3717	321.8800	0.3219	(13.406)	0	0	0
2019/09/20	R023	07/05/2020	6.90	Put	Bond Future	1,477.6200	1.4776	1,599.9700	1.6000	8.280	0	0	0
2019/09/20	R023	07/05/2020	6.91	Call	Bond Future	381.6700	0.3817	330.9700	0.3310	(13.284)	0	0	0
2019/09/20	R023	07/05/2020	6.89	Call	Bond Future	362.1900	0.3622	313.2100	0.3132	(13.523)	0	0	0
2019/09/20	R023	07/05/2020	6.89	Put	Bond Future	1,493.5200	1.4935	1,616.7200	1.6167	8.249	0	0	0
2019/09/20	R035	07/11/2019	9.88	Call	Bond Future	3,207.4800	3.2075	2,912.0700	2.9121	(9.210)	0	0	0
2019/09/20	R035	07/11/2019	9.89	Call	Bond Future	3,264.3300	3.2643	2,966.8300	2.9668	(9.114)	0	0	0
2019/09/20	R035	07/11/2019	9.87	Put	Bond Future	619.1400	0.6191	708.2500	0.7083	14.393	0	0	0
2019/09/20	R035	07/11/2019	10.21	Put	Bond Future	230.9200	0.2309	267.3900	0.2674	15.793	0	0	3,500
2019/09/20	R035	07/11/2019			Bond Future	9.5329	96.5237	9.5830	96.1413	0.525	0.0000	0.0000	95,678
2019/09/20	R035	07/11/2019	9.89	Put	Bond Future	585.4300	0.5854	670.3300	0.6703	14.502	0	0	0
2019/09/20	R035	07/11/2019	9.87	Call	Bond Future	3,150.9600	3.1510	2,857.6700	2.8577	(9.308)	0	0	0
2019/09/20	R035	07/11/2019	8.92	Put	Bond Future	4,999.5300	4.9995	5,348.5200	5.3485	6.980	0	0	0
2019/09/20	R035	07/11/2019	8.92	Call	Bond Future	128.5500	0.1286	95.1400	0.0951	(25.990)	0	0	3,500
2019/09/20	R035	07/11/2019	9.52	Put	Bond Future	1,558.9800	1.5590	1,743.5800	1.7436	11.841	0	0	0
2019/09/20	R035	07/11/2019	9.52	Call	Bond Future	1,459.9200	1.4599	1,262.1200	1.2621	(13.549)	0	0	3,500
2019/09/20	R035	07/11/2019	9.88	Put	Bond Future	602.0800	0.6021	689.0700	0.6891	14.448	0	0	0
2019/09/20	R035	07/11/2019	10.21	Call	Bond Future	5,216.8500	5.2168	4,870.9200	4.8709	(6.631)	0	0	0
2019/09/20	R035	06/02/2020	9.60	Call	Bond Future	2,651.1900	2.6512	2,447.4400	2.4474	(7.685)	0	0	0
2019/09/20	R035	06/02/2020	9.61	Put	Bond Future	2,664.4800	2.6645	2,848.1000	2.8481	6.891	0	0	0
2019/09/20	R035	06/02/2020			Bond Future	9.6065	98.2524	9.6583	97.8633	0.539	0.0000	0.0000	0
2019/09/20	R035	06/02/2020	9.60	Put	Bond Future	2,700.6000	2.7006	2,885.9800	2.8860	6.864	0	0	0
2019/09/20	R035	06/02/2020	9.61	Call	Bond Future	2,690.4900	2.6905	2,484.9800	2.4850	(7.638)	0	0	0
2019/09/20	R035	06/02/2020	9.59	Call	Bond Future	2,612.1900	2.6122	2,410.2100	2.4102	(7.732)	0	0	0
2019/09/20	R035	06/02/2020	9.59	Put	Bond Future	2,737.1100	2.7371	2,924.2600	2.9243	6.838	0	0	0
2019/09/20	R035	07/05/2020	9.75	Call	Bond Future	3,794.3200	3.7943	3,574.3700	3.5744	(5.797)	0	0	5,000
2019/09/20	R035	07/05/2020	10.75	Put	Bond Future	1,150.2700	1.1503	1,225.0800	1.2251	6.504	0	0	5,000
2019/09/20	R035	07/05/2020	9.48	Put	Bond Future	4,208.8000	4.2088	4,422.4500	4.4225	5.076	0	0	0
2019/09/20	R035	07/05/2020	9.47	Call	Bond Future	2,739.3300	2.7393	2,558.0600	2.5581	(6.617)	0	0	0
2019/09/20	R035	07/05/2020			Bond Future	9.6709	95.5543	9.7243	95.1579	0.553	0.0000	0.0000	0
2019/09/20	R035	07/05/2020	9.11	Put	Bond Future	5,939.7700	5.9398	6,206.6500	6.2066	4.493	0	0	0
2019/09/20	R035	07/05/2020	9.11	Call	Bond Future	1,632.1500	1.6322	1,502.7000	1.5027	(7.931)	0	0	5,000
2019/09/20	R035	07/05/2020	9.75	Put	Bond Future	3,208.7700	3.2088	3,385.1500	3.3851	5.497	0	0	0
2019/09/20	R035	07/05/2020	10.75	Call	Bond Future	8,696.1700	8.6962	8,374.6500	8.3747	(3.697)	0	0	0
2019/09/20	R035	07/05/2020	9.48	Call	Bond Future	2,774.1700	2.7742	2,591.4900	2.5915	(6.585)	0	0	0
2019/09/20	R035	07/05/2020	9.47	Put	Bond Future	4,250.0000	4.2500	4,465.0600	4.4651	5.060	0	0	0
2019/09/20	R035	07/05/2020	9.49	Call	Bond Future	2,809.5500	2.8095	2,625.4400	2.6254	(6.553)	0	0	0
2019/09/20	R035	07/05/2020	9.49	Put	Bond Future	4,168.2300	4.1682	4,380.4500	4.3805	5.091	0	0	0
2019/09/20	R035	06/08/2020	9.00	Put	Bond Future	8,012.9100	8.0129	8,276.5700	8.2766	3.290	0	0	0
2019/09/20	R035	06/08/2020	9.92	Put	Bond Future	4,188.2300	4.1882	4,357.4000	4.3574	4.039	0	0	0
2019/09/20	R035	06/08/2020			Bond Future	9.7341	97.3347	9.7894	96.9309	0.568	0.0000	0.0000	0
2019/09/20	R035	06/08/2020	9.00	Call	Bond Future	2,402.4700	2.4025	2,262.4200	2.2624	(5.829)	0	0	24,761

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
2019/09/20	R035	06/08/2020	9.92	Call	Bond Future	5,535.6200	5.5356	5,301.0800	5.3011	(4.237)	0	0	0
2019/09/20	R035	06/08/2020	9.93	Call	Bond Future	5,577.6000	5.5776	5,342.1200	5.3421	(4.222)	0	0	0
2019/09/20	R035	06/08/2020	9.91	Put	Bond Future	4,218.1400	4.2181	4,388.2500	4.3882	4.033	0	0	0
2019/09/20	R035	06/08/2020	8.75	Put	Bond Future	9,409.8000	9.4098	9,699.6100	9.6996	3.080	0	0	0
2019/09/20	R035	06/08/2020	8.75	Call	Bond Future	1,778.0900	1.7781	1,664.1900	1.6642	(6.406)	0	0	3,000
2019/09/20	R035	06/08/2020	9.93	Put	Bond Future	4,158.5200	4.1585	4,326.7500	4.3268	4.045	0	0	0
2019/09/20	R035	06/08/2020	9.91	Call	Bond Future	5,493.7600	5.4938	5,260.1600	5.2602	(4.252)	0	0	0
2019/09/20	R186	07/11/2019	8.94	Call	Bond Future	3,954.1400	3.9541	3,657.7500	3.6577	(7.496)	0	0	0
2019/09/20	R186	07/11/2019	8.23	Call	Bond Future	922.2200	0.9222	765.3900	0.7654	(17.006)	0	0	4,955
2019/09/20	R186	07/11/2019	8.20	Call	Bond Future	839.3900	0.8394	691.6600	0.6917	(17.600)	0	0	0
2019/09/20	R186	07/11/2019			Bond Future	8.2460	116.0550	8.3018	115.7374	0.677	0.0000	0.0000	127,133
2019/09/20	R186	07/11/2019	8.94	Put	Bond Future	88.1200	0.0881	109.3100	0.1093	24.047	0	0	0
2019/09/20	R186	07/11/2019	8.25	Put	Bond Future	957.1800	0.9572	1,111.8900	1.1119	16.163	0	0	3,750
2019/09/20	R186	07/11/2019	8.25	Call	Bond Future	979.9700	0.9800	817.1000	0.8171	(16.620)	0	0	3,750
2019/09/20	R186	07/11/2019	8.73	Call	Bond Future	2,908.8600	2.9089	2,634.6900	2.6347	(9.425)	0	0	0
2019/09/20	R186	07/11/2019	8.73	Put	Bond Future	194.2800	0.1943	237.6900	0.2377	22.344	0	0	4,955
2019/09/20	R186	07/11/2019	8.95	Call	Bond Future	4,005.2200	4.0052	3,708.0800	3.7081	(7.419)	0	0	0
2019/09/20	R186	07/11/2019	8.96	Put	Bond Future	81.5400	0.0815	101.2600	0.1013	24.184	0	0	0
2019/09/20	R186	07/11/2019	8.23	Put	Bond Future	1,013.4300	1.0134	1,174.1800	1.1742	15.862	0	0	0
2019/09/20	R186	07/11/2019	8.20	Put	Bond Future	1,101.8800	1.1019	1,271.7300	1.2717	15.415	0	0	7,500
2019/09/20	R186	07/11/2019	8.95	Put	Bond Future	84.7700	0.0848	105.2100	0.1052	24.112	0	0	0
2019/09/20	R186	07/11/2019	8.96	Call	Bond Future	4,056.4000	4.0564	3,758.5400	3.7585	(7.343)	0	0	0
2019/09/20	R186	06/02/2020	8.11	Put	Bond Future	2,271.2000	2.2712	2,459.9800	2.4600	8.312	0	0	0
2019/09/20	R186	06/02/2020	8.50	Call	Bond Future	2,399.7000	2.3997	2,201.6800	2.2017	(8.252)	0	0	0
2019/09/20	R186	06/02/2020	8.57	Call	Bond Future	2,653.2300	2.6532	2,445.0600	2.4451	(7.846)	0	0	0
2019/09/20	R186	06/02/2020			Bond Future	8.2948	112.8297	8.3535	112.5065	0.707	0.0000	0.0000	5,040
2019/09/20	R186	06/02/2020	8.11	Call	Bond Future	1,244.9100	1.2449	1,110.4500	1.1105	(10.801)	0	0	1,007
2019/09/20	R186	06/02/2020	8.55	Call	Bond Future	2,579.7500	2.5798	2,374.4200	2.3744	(7.959)	0	0	0
2019/09/20	R186	06/02/2020	8.55	Put	Bond Future	1,182.2600	1.1823	1,300.1700	1.3002	9.973	0	0	0
2019/09/20	R186	06/02/2020	9.00	Put	Bond Future	598.3200	0.5983	663.9300	0.6639	10.966	0	0	1,007
2019/09/20	R186	06/02/2020	8.50	Put	Bond Future	1,274.2500	1.2742	1,399.4700	1.3995	9.827	0	0	1,007
2019/09/20	R186	06/02/2020	8.57	Put	Bond Future	1,147.1700	1.1472	1,262.2400	1.2622	10.031	0	0	0
2019/09/20	R186	06/02/2020	9.00	Call	Bond Future	4,405.7800	4.4058	4,148.1500	4.1481	(5.848)	0	0	0
2019/09/20	R186	06/02/2020	8.56	Call	Bond Future	2,616.3900	2.6164	2,409.6300	2.4096	(7.902)	0	0	0
2019/09/20	R186	06/02/2020	8.56	Put	Bond Future	1,164.6000	1.1646	1,281.0800	1.2811	10.002	0	0	0
2019/09/20	R186	07/05/2020	8.28	Put	Bond Future	2,319.2800	2.3193	2,487.6100	2.4876	7.258	0	0	0
2019/09/20	R186	07/05/2020	8.93	Call	Bond Future	4,253.5400	4.2535	4,019.0800	4.0191	(5.512)	0	0	0
2019/09/20	R186	07/05/2020	8.09	Put	Bond Future	2,831.0000	2.8310	3,025.3700	3.0254	6.866	0	0	0
2019/09/20	R186	07/05/2020			Bond Future	8.3377	114.9032	8.3995	114.5740	0.740	0.0000	0.0000	0
2019/09/20	R186	07/05/2020	8.08	Call	Bond Future	1,471.8200	1.4718	1,338.4000	1.3384	(9.065)	0	0	0
2019/09/20	R186	07/05/2020	8.08	Put	Bond Future	2,860.2800	2.8603	3,056.0400	3.0560	6.844	0	0	0
2019/09/20	R186	07/05/2020	8.28	Call	Bond Future	2,010.1500	2.0101	1,849.3000	1.8493	(8.002)	0	0	6,000
2019/09/20	R186	07/05/2020	8.93	Put	Bond Future	1,145.1900	1.1452	1,239.9100	1.2399	8.271	0	0	6,000
2019/09/20	R186	07/05/2020	8.09	Call	Bond Future	1,496.8300	1.4968	1,362.0200	1.3620	(9.006)	0	0	0
2019/09/20	R186	07/05/2020	7.60	Put	Bond Future	4,567.4100	4.5674	4,829.4300	4.8294	5.737	0	0	0
2019/09/20	R186	07/05/2020	7.60	Call	Bond Future	533.5600	0.5336	466.4000	0.4664	(12.587)	0	0	6,000
2019/09/20	R186	07/05/2020	8.07	Call	Bond Future	1,447.0200	1.4470	1,315.0100	1.3150	(9.123)	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
2019/09/20	R186	07/05/2020	8.07	Put	Bond Future	2,889.7900	2.8898	3,086.9600	3.0870	6.823	0	0	0
2019/09/20	R197	07/11/2019			Bond Future	308.4540	308.4540	308.4474	308.4474	(0.002)	0.0000	0.0000	2,507
2019/09/20	R197	06/02/2020			Bond Future	306.3961	306.3961	306.3897	306.3897	(0.002)	0.0000	0.0000	40
2019/09/20	R197	07/05/2020			Bond Future	312.0986	312.0986	312.0920	312.0920	(0.002)	0.0000	0.0000	0
2019/09/20	R202	07/11/2019			Bond Future	233.4032	233.4032	233.6599	233.6599	0.110	0.0000	0.0000	9,010
2019/09/20	R202	06/02/2020			Bond Future	233.5731	233.5731	233.8345	233.8345	0.112	0.0000	0.0000	0
2019/09/20	R202	07/05/2020			Bond Future	237.9202	237.9202	238.1865	238.1865	0.112	0.0000	0.0000	0
2019/09/20	R207	07/11/2019	2.08	Put	Bond Future	825.0600	0.8251	825.8200	0.8258	0.092	0	0	0
2019/09/20	R207	07/11/2019			Bond Future	6.6909	102.4234	6.6951	102.4226	0.064	0.0000	0.0000	3,188
2019/09/20	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	R207	07/11/2019	2.07	Put	Bond Future	826.8600	0.8269	827.6200	0.8276	0.092	0	0	0
2019/09/20	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/20	R207	07/11/2019	2.06	Put	Bond Future	828.6700	0.8287	829.4300	0.8294	0.092	0	0	0
2019/09/20	R208	07/11/2019	6.83	Call	Bond Future	346.7300	0.3467	344.5600	0.3446	(0.626)	0	0	0
2019/09/20	R208	07/11/2019	6.82	Put	Bond Future	43.1000	0.0431	42.3200	0.0423	(1.810)	0	0	0
2019/09/20	R208	07/11/2019			Bond Future	6.5951	100.9847	6.5962	100.9833	0.016	0.0000	0.0000	9,405
2019/09/20	R208	07/11/2019	6.84	Call	Bond Future	357.7600	0.3578	355.6100	0.3556	(0.601)	0	0	0
2019/09/20	R208	07/11/2019	6.84	Put	Bond Future	39.1100	0.0391	38.3500	0.0384	(1.943)	0	0	0
2019/09/20	R208	07/11/2019	6.83	Put	Bond Future	41.0600	0.0411	40.2800	0.0403	(1.900)	0	0	0
2019/09/20	R208	07/11/2019	6.82	Call	Bond Future	335.7800	0.3358	333.6100	0.3336	(0.646)	0	0	0
2019/09/20	R208	06/02/2020	6.13	Put	Bond Future	378.9000	0.3789	379.6100	0.3796	0.187	0	0	0
2019/09/20	R208	06/02/2020	6.12	Call	Bond Future	39.2600	0.0393	38.6500	0.0387	(1.554)	0	0	0
2019/09/20	R208	06/02/2020			Bond Future	6.4412	102.7933	6.4424	102.7920	0.019	0.0000	0.0000	0
2019/09/20	R208	06/02/2020	6.13	Call	Bond Future	41.6600	0.0417	41.0200	0.0410	(1.536)	0	0	0
2019/09/20	R208	06/02/2020	6.12	Put	Bond Future	387.3700	0.3874	388.1100	0.3881	0.191	0	0	0
2019/09/20	R208	06/02/2020	6.14	Call	Bond Future	44.3300	0.0443	43.6700	0.0437	(1.489)	0	0	0
2019/09/20	R208	06/02/2020	6.14	Put	Bond Future	370.7100	0.3707	371.4000	0.3714	0.186	0	0	0
2019/09/20	R208	07/05/2020	4.81	Call	Bond Future	0.4000	0.0004	0.3900	0.0004	(2.500)	0	0	0
2019/09/20	R208	07/05/2020	4.80	Put	Bond Future	1,159.7600	1.1598	1,161.1600	1.1612	0.121	0	0	0
2019/09/20	R208	07/05/2020			Bond Future	6.1456	101.2787	6.1473	101.2773	0.027	0.0000	0.0000	0
2019/09/20	R208	07/05/2020	4.82	Call	Bond Future	0.4300	0.0004	0.4200	0.0004	(2.326)	0	0	0
2019/09/20	R208	07/05/2020	4.82	Put	Bond Future	1,142.4200	1.1424	1,143.8300	1.1438	0.123	0	0	0
2019/09/20	R208	07/05/2020	4.81	Put	Bond Future	1,151.0800	1.1511	1,152.4900	1.1525	0.122	0	0	0
2019/09/20	R208	07/05/2020	4.80	Call	Bond Future	0.3800	0.0004	0.3600	0.0004	(5.263)	0	0	0
2019/09/20	R209	07/11/2019	9.82	Call	Bond Future	2,490.7100	2.4907	2,248.1600	2.2482	(9.738)	0	0	0
2019/09/20	R209	07/11/2019	9.33	Call	Bond Future	733.5100	0.7335	613.6200	0.6136	(16.345)	0	0	8,000
2019/09/20	R209	07/11/2019	9.77	Put	Bond Future	695.2400	0.6952	790.2300	0.7902	13.663	0	0	8,000
2019/09/20	R209	07/11/2019			Bond Future	9.5274	73.8094	9.5774	73.4821	0.526	0.0000	0.0000	96,095
2019/09/20	R209	07/11/2019	9.80	Call	Bond Future	2,398.1600	2.3982	2,159.5800	2.1596	(9.948)	0	0	0
2019/09/20	R209	07/11/2019	9.80	Put	Bond Future	641.1800	0.6412	729.9500	0.7300	13.845	0	0	0
2019/09/20	R209	07/11/2019	9.50	Put	Bond Future	1,393.4200	1.3934	1,554.8000	1.5548	11.582	0	0	0
2019/09/20	R209	07/11/2019	9.50	Call	Bond Future	1,213.5900	1.2136	1,047.6200	1.0476	(13.676)	0	0	5,000

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2019/09/20	R209	07/11/2019	8.92	Put	Bond Future	4,270.3400		4.2703	4,566.3000	4.5663	6.931	0	0	0
2019/09/20	R209	07/11/2019	8.92	Call	Bond Future	124.8700		0.1249	93.4800	0.0935	(25.138)	0	0	8,000
2019/09/20	R209	07/11/2019	9.82	Put	Bond Future	607.2700		0.6073	692.0700	0.6921	13.964	0	0	0
2019/09/20	R209	07/11/2019	9.33	Put	Bond Future	2,044.7800		2.0448	2,252.2400	2.2522	10.146	0	0	0
2019/09/20	R209	07/11/2019	9.77	Call	Bond Future	2,261.9000		2.2619	2,029.5400	2.0295	(10.273)	0	0	0
2019/09/20	R209	07/11/2019	9.81	Call	Bond Future	2,444.3200		2.4443	2,203.7400	2.2037	(9.842)	0	0	0
2019/09/20	R209	07/11/2019	9.81	Put	Bond Future	624.0700		0.6241	710.8400	0.7108	13.904	0	0	0
2019/09/20	R209	06/02/2020	9.52	Put	Bond Future	2,541.8300		2.5418	2,709.4300	2.7094	6.594	0	0	0
2019/09/20	R209	06/02/2020			Bond Future	9.5898		75.1314	9.6413	74.7982	0.538	0.0000	0.0000	0
2019/09/20	R209	06/02/2020	9.51	Call	Bond Future	2,055.5500		2.0556	1,891.5000	1.8915	(7.981)	0	0	0
2019/09/20	R209	06/02/2020	9.51	Put	Bond Future	2,575.1400		2.5751	2,744.2800	2.7443	6.568	0	0	0
2019/09/20	R209	06/02/2020	9.52	Call	Bond Future	2,087.6700		2.0877	1,922.0800	1.9221	(7.932)	0	0	0
2019/09/20	R209	06/02/2020	9.50	Call	Bond Future	2,023.6800		2.0237	1,861.1700	1.8612	(8.030)	0	0	0
2019/09/20	R209	06/02/2020	9.50	Put	Bond Future	2,608.7900		2.6088	2,779.4700	2.7795	6.542	0	0	0
2019/09/20	R209	07/05/2020	9.47	Call	Bond Future	2,455.3100		2.4553	2,296.3500	2.2963	(6.474)	0	0	0
2019/09/20	R209	07/05/2020			Bond Future	9.6492		73.3605	9.7024	73.0212	0.551	0.0000	0.0000	0
2019/09/20	R209	07/05/2020	9.45	Call	Bond Future	2,393.6400		2.3936	2,237.1100	2.2371	(6.539)	0	0	0
2019/09/20	R209	07/05/2020	9.45	Put	Bond Future	3,686.2500		3.6863	3,869.0100	3.8690	4.958	0	0	0
2019/09/20	R209	07/05/2020	9.47	Put	Bond Future	3,616.6800		3.6167	3,797.0100	3.7970	4.986	0	0	0
2019/09/20	R209	07/05/2020	9.46	Call	Bond Future	2,424.4900		2.4245	2,266.7500	2.2668	(6.506)	0	0	0
2019/09/20	R209	07/05/2020	9.46	Put	Bond Future	3,651.4400		3.6514	3,832.9900	3.8330	4.972	0	0	0
2019/09/20	R210	07/11/2019			Bond Future	189.2795		189.2795	189.2781	189.2781	(0.001)	0.0000	0.0000	2,132
2019/09/20	R210	06/02/2020			Bond Future	192.7158		192.7158	192.7145	192.7145	(0.001)	0.0000	0.0000	0
2019/09/20	R210	07/05/2020			Bond Future	193.6523		193.6523	193.6510	193.6510	(0.001)	0.0000	0.0000	0
2019/09/20	R212	07/11/2019			Bond Future	162.4603		162.4603	162.4746	162.4746	0.009	0.0000	0.0000	7,384
2019/09/20	R212	06/02/2020			Bond Future	163.1639		163.1639	163.1786	163.1786	0.009	0.0000	0.0000	0
2019/09/20	R212	07/05/2020			Bond Future	166.2006		166.2006	166.2155	166.2155	0.009	0.0000	0.0000	0
2019/09/20	R213	07/11/2019	9.59	Put	Bond Future	292.4200		0.2924	360.6700	0.3607	23.340	0	0	0
2019/09/20	R213	07/11/2019	9.58	Call	Bond Future	3,090.5300		3.0905	2,752.3700	2.7524	(10.942)	0	0	0
2019/09/20	R213	07/11/2019			Bond Future	9.1246		86.6055	9.1900	86.1971	0.717	0.0000	0.0000	23,319
2019/09/20	R213	07/11/2019	9.59	Call	Bond Future	3,140.8600		3.1409	2,800.7800	2.8008	(10.828)	0	0	0
2019/09/20	R213	07/11/2019	9.58	Put	Bond Future	301.9500		0.3020	372.1200	0.3721	23.239	0	0	0
2019/09/20	R213	07/11/2019	9.60	Call	Bond Future	3,191.4000		3.1914	2,849.4400	2.8494	(10.715)	0	0	0
2019/09/20	R213	07/11/2019	9.60	Put	Bond Future	283.1700		0.2832	349.5400	0.3495	23.438	0	0	0
2019/09/20	R213	06/02/2020	9.27	Call	Bond Future	2,391.1100		2.3911	2,162.2000	2.1622	(9.573)	0	0	0
2019/09/20	R213	06/02/2020	9.26	Put	Bond Future	1,937.2800		1.9373	2,125.8700	2.1259	9.735	0	0	0
2019/09/20	R213	06/02/2020			Bond Future	9.1916		88.1566	9.2594	87.7409	0.738	0.0000	0.0000	0
2019/09/20	R213	06/02/2020	9.28	Call	Bond Future	2,425.7700		2.4258	2,194.9800	2.1950	(9.514)	0	0	0
2019/09/20	R213	06/02/2020	9.28	Put	Bond Future	1,884.3000		1.8843	2,069.1300	2.0691	9.809	0	0	0
2019/09/20	R213	06/02/2020	9.27	Put	Bond Future	1,910.6400		1.9106	2,097.3500	2.0974	9.772	0	0	0
2019/09/20	R213	06/02/2020	9.26	Call	Bond Future	2,356.6900		2.3567	2,129.6600	2.1297	(9.633)	0	0	0
2019/09/20	R213	07/05/2020	9.01	Put	Bond Future	3,521.4700		3.5215	3,761.9000	3.7619	6.828	0	0	0
2019/09/20	R213	07/05/2020	9.00	Call	Bond Future	2,032.8500		2.0328	1,851.5200	1.8515	(8.920)	0	0	0
2019/09/20	R213	07/05/2020			Bond Future	9.2488		86.2244	9.3190	85.8011	0.759	0.0000	0.0000	0
2019/09/20	R213	07/05/2020	9.01	Call	Bond Future	2,060.7400		2.0607	1,877.8500	1.8778	(8.875)	0	0	0

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2019/09/20	R213	07/05/2020	9.00	Put	Bond Future	3,555.4700	3.5555	3,797.4600	3.7975	6.806	0	0	0
2019/09/20	R213	07/05/2020	9.02	Call	Bond Future	2,089.1100	2.0891	1,904.6500	1.9047	(8.830)	0	0	0
2019/09/20	R213	07/05/2020	9.02	Put	Bond Future	3,488.0100	3.4880	3,726.8700	3.7269	6.848	0	0	0
2019/09/20	R214	07/11/2019	10.02	Put	Bond Future	763.0300	0.7630	874.8600	0.8749	14.656	0	0	0
2019/09/20	R214	07/11/2019			Bond Future	9.7803	72.1410	9.8354	71.7681	0.563	0.0000	0.0000	15,477
2019/09/20	R214	07/11/2019	10.01	Call	Bond Future	2,317.9500	2.3179	2,059.1700	2.0592	(11.164)	0	0	0
2019/09/20	R214	07/11/2019	10.01	Put	Bond Future	782.9100	0.7829	897.1300	0.8971	14.589	0	0	0
2019/09/20	R214	07/11/2019	10.02	Call	Bond Future	2,363.6900	2.3637	2,102.5200	2.1025	(11.049)	0	0	0
2019/09/20	R214	07/11/2019	10.00	Call	Bond Future	2,272.4700	2.2725	2,016.1100	2.0161	(11.281)	0	0	0
2019/09/20	R214	07/11/2019	10.00	Put	Bond Future	803.1400	0.8031	919.7800	0.9198	14.523	0	0	0
2019/09/20	R214	06/02/2020	9.73	Call	Bond Future	2,071.3500	2.0713	1,891.0600	1.8911	(8.704)	0	0	0
2019/09/20	R214	06/02/2020			Bond Future	9.8485	73.4331	9.9052	73.0534	0.576	0.0000	0.0000	0
2019/09/20	R214	06/02/2020	9.71	Call	Bond Future	2,006.5100	2.0065	1,829.6900	1.8297	(8.812)	0	0	0
2019/09/20	R214	06/02/2020	9.71	Put	Bond Future	2,946.5700	2.9466	3,149.4400	3.1494	6.885	0	0	0
2019/09/20	R214	06/02/2020	9.73	Put	Bond Future	2,874.4300	2.8744	3,073.8300	3.0738	6.937	0	0	0
2019/09/20	R214	06/02/2020	9.72	Call	Bond Future	2,038.7100	2.0387	1,860.1600	1.8602	(8.758)	0	0	0
2019/09/20	R214	06/02/2020	9.72	Put	Bond Future	2,910.2300	2.9102	3,111.3700	3.1114	6.911	0	0	0
2019/09/20	R214	07/05/2020	9.77	Put	Bond Future	3,694.5300	3.6945	3,893.9200	3.8939	5.397	0	0	0
2019/09/20	R214	07/05/2020			Bond Future	9.9084	71.4840	9.9668	71.0974	0.589	0.0000	0.0000	0
2019/09/20	R214	07/05/2020	9.76	Call	Bond Future	2,732.4400	2.7324	2,546.5600	2.5466	(6.803)	0	0	0
2019/09/20	R214	07/05/2020	9.76	Put	Bond Future	3,730.2800	3.7303	3,931.0100	3.9310	5.381	0	0	0
2019/09/20	R214	07/05/2020	9.77	Call	Bond Future	2,764.6200	2.7646	2,577.4000	2.5774	(6.772)	0	0	0
2019/09/20	R214	07/05/2020	9.75	Call	Bond Future	2,700.2300	2.7002	2,515.6800	2.5157	(6.835)	0	0	0
2019/09/20	R214	07/05/2020	9.75	Put	Bond Future	3,766.1000	3.7661	3,968.1600	3.9682	5.365	0	0	0
2019/09/20	R248	07/11/2019	10.02	Call	Bond Future	2,648.3400	2.6483	2,327.7600	2.3278	(12.105)	0	0	0
2019/09/20	R248	07/11/2019	10.01	Put	Bond Future	1,020.8700	1.0209	1,178.8000	1.1788	15.470	0	0	0
2019/09/20	R248	07/11/2019			Bond Future	9.8257	91.5165	9.8808	91.0414	0.561	0.0000	0.0000	85,896
2019/09/20	R248	07/11/2019	10.03	Call	Bond Future	2,704.7100	2.7047	2,380.7600	2.3808	(11.977)	0	0	0
2019/09/20	R248	07/11/2019	10.03	Put	Bond Future	965.4300	0.9654	1,116.5800	1.1166	15.656	0	0	0
2019/09/20	R248	07/11/2019	10.02	Put	Bond Future	992.8300	0.9928	1,147.3500	1.1473	15.564	0	0	0
2019/09/20	R248	07/11/2019	10.01	Call	Bond Future	2,592.4600	2.5925	2,275.2900	2.2753	(12.234)	0	0	0
2019/09/20	R248	06/02/2020	9.71	Put	Bond Future	3,891.9200	3.8919	4,162.3800	4.1624	6.949	0	0	0
2019/09/20	R248	06/02/2020			Bond Future	9.8949	93.1556	9.9517	92.6720	0.574	0.0000	0.0000	100
2019/09/20	R248	06/02/2020	9.71	Call	Bond Future	2,287.0000	2.2870	2,073.8600	2.0739	(9.320)	0	0	0
2019/09/20	R248	06/02/2020	9.70	Put	Bond Future	3,941.1700	3.9412	4,213.9200	4.2139	6.921	0	0	0
2019/09/20	R248	06/02/2020	9.72	Call	Bond Future	2,326.3400	2.3263	2,110.9100	2.1109	(9.260)	0	0	0
2019/09/20	R248	06/02/2020	9.72	Put	Bond Future	3,843.1600	3.8432	4,111.3300	4.1113	6.978	0	0	0
2019/09/20	R248	06/02/2020	9.70	Call	Bond Future	2,248.0100	2.2480	2,037.1600	2.0372	(9.379)	0	0	0
2019/09/20	R248	07/05/2020	9.79	Call	Bond Future	3,287.6800	3.2877	3,055.3500	3.0554	(7.067)	0	0	0
2019/09/20	R248	07/05/2020	9.77	Put	Bond Future	4,801.9400	4.8019	5,065.5800	5.0656	5.490	0	0	0
2019/09/20	R248	07/05/2020			Bond Future	9.9557	90.4272	10.0142	89.9348	0.588	0.0000	0.0000	0
2019/09/20	R248	07/05/2020	9.79	Put	Bond Future	4,707.5300	4.7075	4,967.6700	4.9677	5.526	0	0	0
2019/09/20	R248	07/05/2020	9.77	Call	Bond Future	3,208.0200	3.2080	2,979.1900	2.9792	(7.133)	0	0	0
2019/09/20	R248	07/05/2020	9.78	Put	Bond Future	4,754.5500	4.7545	5,016.4300	5.0164	5.508	0	0	0
2019/09/20	R248	07/05/2020	9.78	Call	Bond Future	3,247.7300	3.2477	3,017.1400	3.0171	(7.100)	0	0	0
2019/09/20	R248	06/08/2020	9.00	Put	Bond Future	11,177.7000	11.1777	11,542.6000	11.5426	3.265	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
2019/09/20	R248	06/08/2020	10.20	Call	Bond Future	6,361.5300	6.3615	6,068.7700	6.0688	(4.602)	0	0	0
2019/09/20	R248	06/08/2020			Bond Future	10.0154	92.1120	10.0758	91.6104	0.602	0.0000	0.0000	0
2019/09/20	R248	06/08/2020	9.25	Put	Bond Future	9,465.4800	9.4655	9,796.9900	9.7970	3.502	0	0	0
2019/09/20	R248	06/08/2020	9.25	Call	Bond Future	2,643.0400	2.6430	2,472.8800	2.4729	(6.438)	0	0	20,640
2019/09/20	R248	06/08/2020	10.18	Call	Bond Future	6,270.4400	6.2704	5,979.9900	5.9800	(4.632)	0	0	0
2019/09/20	R248	06/08/2020	10.18	Put	Bond Future	4,913.4400	4.9134	5,124.6600	5.1247	4.299	0	0	0
2019/09/20	R248	06/08/2020	9.00	Call	Bond Future	1,929.2300	1.9292	1,792.4600	1.7925	(7.089)	0	0	3,000
2019/09/20	R248	06/08/2020	10.20	Put	Bond Future	4,842.0800	4.8421	5,050.9900	5.0510	4.314	0	0	0
2019/09/20	R248	06/08/2020	10.19	Call	Bond Future	6,315.9300	6.3159	6,024.3200	6.0243	(4.617)	0	0	0
2019/09/20	R248	06/08/2020	10.19	Put	Bond Future	4,877.6400	4.8776	5,087.7000	5.0877	4.307	0	0	0

Total **1084900**