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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/10/2019 TO 03/10/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	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
2019/10/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	2025	07/11/2019			Bond Future	137.8258	137.8258	137.8265	137.8265	0.001	0.0000	0.0000	1,461
2019/10/03	2025	06/02/2020			Bond Future	138.8599	138.8599	138.8607	138.8607	0.001	0.0000	0.0000	0
2019/10/03	2025	07/05/2020			Bond Future	141.4424	141.4424	141.4433	141.4433	0.001	0.0000	0.0000	0
2019/10/03	2029	07/11/2019			Bond Future	102.3803	102.3803	102.3814	102.3814	0.001	0.0000	0.0000	4,410
2019/10/03	2029	06/02/2020			Bond Future	104.2434	104.2434	104.2446	104.2446	0.001	0.0000	0.0000	0
2019/10/03	2029	07/05/2020			Bond Future	105.0695	105.0695	105.0708	105.0708	0.001	0.0000	0.0000	0
2019/10/03	2030	07/11/2019	9.49	Put	Bond Future	160.6500	0.1607	128.6700	0.1287	(19.907)	0	0	0
2019/10/03	2030	07/11/2019	9.30	Put	Bond Future	334.7300	0.3347	277.5000	0.2775	(17.097)	0	0	2,750
2019/10/03	2030	07/11/2019	9.20	Put	Bond Future	482.5900	0.4826	407.4500	0.4074	(15.570)	0	0	2,750
2019/10/03	2030	07/11/2019	8.40	Put	Bond Future	3,810.2400	3.8102	3,591.7500	3.5918	(5.734)	0	0	0
2019/10/03	2030	07/11/2019	9.76	Put	Bond Future	51.7400	0.0517	39.4300	0.0394	(23.792)	0	0	5,500
2019/10/03	2030	07/11/2019			Bond Future	8.9790	95.7802	8.9428	96.0091	(0.403)	0.0000	0.0000	73,136
2019/10/03	2030	07/11/2019	9.48	Call	Bond Future	3,261.4000	3.2614	3,457.1900	3.4572	6.003	0	0	0
2019/10/03	2030	07/11/2019	9.48	Put	Bond Future	167.2400	0.1672	134.1900	0.1342	(19.762)	0	0	0
2019/10/03	2030	07/11/2019	9.30	Call	Bond Future	2,332.9700	2.3330	2,504.5800	2.5046	7.356	0	0	0
2019/10/03	2030	07/11/2019	8.60	Put	Bond Future	2,632.4700	2.6325	2,434.0700	2.4341	(7.537)	0	0	0
2019/10/03	2030	07/11/2019	8.60	Call	Bond Future	197.9500	0.1980	228.3900	0.2284	15.378	0	0	5,500
2019/10/03	2030	07/11/2019	9.10	Put	Bond Future	683.2000	0.6832	587.3500	0.5873	(14.030)	0	0	0
2019/10/03	2030	07/11/2019	9.10	Call	Bond Future	1,443.0300	1.4430	1,576.0200	1.5760	9.216	0	0	5,500
2019/10/03	2030	07/11/2019	9.49	Call	Bond Future	3,315.1900	3.3152	3,512.0500	3.5120	5.938	0	0	0
2019/10/03	2030	07/11/2019	9.20	Call	Bond Future	1,864.3800	1.8644	2,018.0800	2.0181	8.244	0	0	0
2019/10/03	2030	07/11/2019	9.25	Call	Bond Future	2,092.4600	2.0925	2,255.5900	2.2556	7.796	0	0	0
2019/10/03	2030	07/11/2019	9.85	Put	Bond Future	34.3100	0.0343	25.6800	0.0257	(25.153)	0	0	2,500
2019/10/03	2030	07/11/2019	8.40	Call	Bond Future	57.4600	0.0575	67.8100	0.0678	18.013	0	0	0
2019/10/03	2030	07/11/2019	8.57	Put	Bond Future	2,797.6800	2.7977	2,595.2400	2.5952	(7.236)	0	0	0
2019/10/03	2030	07/11/2019	9.76	Call	Bond Future	4,816.3000	4.8163	5,032.8300	5.0328	4.496	0	0	0
2019/10/03	2030	07/11/2019	9.47	Call	Bond Future	3,207.8000	3.2078	3,402.5000	3.4025	6.070	0	0	0
2019/10/03	2030	07/11/2019	9.47	Put	Bond Future	174.0600	0.1741	139.9200	0.1399	(19.614)	0	0	0
2019/10/03	2030	07/11/2019	9.25	Put	Bond Future	401.7600	0.4018	336.0500	0.3360	(16.356)	0	0	5,333
2019/10/03	2030	07/11/2019	9.35	Call	Bond Future	2,582.0100	2.5820	2,761.3300	2.7613	6.945	0	0	0
2019/10/03	2030	07/11/2019	9.35	Put	Bond Future	277.5900	0.2776	228.0700	0.2281	(17.839)	0	0	2,500
2019/10/03	2030	07/11/2019	9.85	Call	Bond Future	5,327.0500	5.3271	5,547.2600	5.5473	4.134	0	0	0
2019/10/03	2030	07/11/2019	8.95	Call	Bond Future	913.3700	0.9134	1,012.4400	1.0124	10.847	0	0	0
2019/10/03	2030	07/11/2019	8.95	Put	Bond Future	1,096.9300	1.0969	967.1600	0.9672	(11.830)	0	0	5,000
2019/10/03	2030	07/11/2019	8.57	Call	Bond Future	166.9300	0.1669	193.3300	0.1933	15.815	0	0	0
2019/10/03	2030	07/11/2019	9.12	Put	Bond Future	638.6300	0.6386	547.0900	0.5471	(14.334)	0	0	0
2019/10/03	2030	07/11/2019	9.12	Call	Bond Future	1,523.2900	1.5233	1,660.5900	1.6606	9.013	0	0	0
2019/10/03	2030	07/11/2019	9.70	Call	Bond Future	4,477.2200	4.4772	4,690.6500	4.6906	4.767	0	0	0
2019/10/03	2030	07/11/2019	9.70	Put	Bond Future	67.1300	0.0671	51.7200	0.0517	(22.955)	0	0	0
2019/10/03	2030	06/02/2020	8.40	Call	Bond Future	458.9100	0.4589	500.1500	0.5002	8.987	0	0	5,820
2019/10/03	2030	06/02/2020	9.15	Put	Bond Future	1,633.8300	1.6338	1,527.0400	1.5270	(6.536)	0	0	0
2019/10/03	2030	06/02/2020	9.14	Call	Bond Future	2,269.7200	2.2697	2,394.8300	2.3948	5.512	0	0	0

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2019/10/03	2030	06/02/2020			Bond Future	9.0410	93.4909	9.0034	93.7240	(0.416)	0.0000	0.0000	0
2019/10/03	2030	06/02/2020	9.00	Put	Bond Future	2,055.0100	2.0550	1,930.6400	1.9306	(6.052)	0	0	0
2019/10/03	2030	06/02/2020	9.00	Call	Bond Future	1,800.8500	1.8009	1,909.5200	1.9095	6.034	0	0	5,820
2019/10/03	2030	06/02/2020	8.40	Put	Bond Future	4,539.7400	4.5397	4,347.9400	4.3479	(4.225)	0	0	0
2019/10/03	2030	06/02/2020	9.15	Call	Bond Future	2,305.3400	2.3053	2,431.5900	2.4316	5.476	0	0	0
2019/10/03	2030	06/02/2020	9.14	Put	Bond Future	1,659.5500	1.6596	1,551.6200	1.5516	(6.504)	0	0	0
2019/10/03	2030	06/02/2020	9.16	Call	Bond Future	2,341.2300	2.3412	2,468.6200	2.4686	5.441	0	0	0
2019/10/03	2030	06/02/2020	9.16	Put	Bond Future	1,608.4400	1.6084	1,502.7900	1.5028	(6.568)	0	0	0
2019/10/03	2030	07/05/2020	8.79	Call	Bond Future	1,671.3900	1.6714	1,760.7800	1.7608	5.348	0	0	0
2019/10/03	2030	07/05/2020	8.78	Put	Bond Future	3,627.9500	3.6280	3,479.1600	3.4792	(4.101)	0	0	0
2019/10/03	2030	07/05/2020			Bond Future	9.1023	95.2077	9.0633	95.4450	(0.429)	0.0000	0.0000	0
2019/10/03	2030	07/05/2020	8.80	Call	Bond Future	1,697.5500	1.6975	1,787.8400	1.7878	5.319	0	0	0
2019/10/03	2030	07/05/2020	8.80	Put	Bond Future	3,555.6900	3.5557	3,408.7200	3.4087	(4.133)	0	0	0
2019/10/03	2030	07/05/2020	8.79	Put	Bond Future	3,591.8200	3.5918	3,443.9500	3.4439	(4.117)	0	0	0
2019/10/03	2030	07/05/2020	8.78	Call	Bond Future	1,645.1800	1.6452	1,733.6500	1.7337	5.378	0	0	0
2019/10/03	2032	07/11/2019	9.71	Call	Bond Future	2,931.7800	2.9318	3,129.9400	3.1299	6.759	0	0	0
2019/10/03	2032	07/11/2019	9.70	Put	Bond Future	293.8500	0.2939	241.3900	0.2414	(17.853)	0	0	0
2019/10/03	2032	07/11/2019			Bond Future	9.3164	93.2126	9.2802	93.4617	(0.389)	0.0000	0.0000	48,176
2019/10/03	2032	07/11/2019	9.72	Call	Bond Future	2,986.8800	2.9869	3,186.5700	3.1866	6.686	0	0	0
2019/10/03	2032	07/11/2019	9.72	Put	Bond Future	271.8200	0.2718	222.4500	0.2225	(18.163)	0	0	0
2019/10/03	2032	07/11/2019	9.71	Put	Bond Future	282.6500	0.2827	231.7500	0.2318	(18.008)	0	0	0
2019/10/03	2032	07/11/2019	9.70	Call	Bond Future	2,876.9900	2.8770	3,073.5900	3.0736	6.834	0	0	0
2019/10/03	2032	06/02/2020	9.40	Put	Bond Future	2,078.1300	2.0781	1,950.1500	1.9501	(6.158)	0	0	0
2019/10/03	2032	06/02/2020			Bond Future	9.3845	94.8859	9.3470	95.1395	(0.399)	0.0000	0.0000	0
2019/10/03	2032	06/02/2020	9.39	Call	Bond Future	2,146.8300	2.1468	2,271.1800	2.2712	5.792	0	0	0
2019/10/03	2032	06/02/2020	9.39	Put	Bond Future	2,109.5700	2.1096	1,980.3200	1.9803	(6.127)	0	0	0
2019/10/03	2032	06/02/2020	9.40	Call	Bond Future	2,182.8300	2.1828	2,308.4500	2.3084	5.755	0	0	0
2019/10/03	2032	06/02/2020	9.38	Call	Bond Future	2,110.9100	2.1109	2,233.9900	2.2340	5.831	0	0	0
2019/10/03	2032	06/02/2020	9.38	Put	Bond Future	2,141.1600	2.1412	2,010.6400	2.0106	(6.096)	0	0	0
2019/10/03	2032	07/05/2020	9.19	Call	Bond Future	2,114.7900	2.1148	2,218.6000	2.2186	4.909	0	0	0
2019/10/03	2032	07/05/2020			Bond Future	9.4502	92.4682	9.4113	92.7265	(0.411)	0.0000	0.0000	0
2019/10/03	2032	07/05/2020	9.17	Call	Bond Future	2,054.5600	2.0546	2,156.4600	2.1565	4.960	0	0	0
2019/10/03	2032	07/05/2020	9.17	Put	Bond Future	3,940.4300	3.9404	3,784.0900	3.7841	(3.968)	0	0	0
2019/10/03	2032	07/05/2020	9.19	Put	Bond Future	3,864.2800	3.8643	3,709.8500	3.7099	(3.996)	0	0	0
2019/10/03	2032	07/05/2020	9.18	Call	Bond Future	2,084.4300	2.0844	2,187.2800	2.1873	4.934	0	0	0
2019/10/03	2032	07/05/2020	9.18	Put	Bond Future	3,902.0700	3.9021	3,746.6800	3.7467	(3.982)	0	0	0
2019/10/03	2033	07/11/2019			Bond Future	102.5714	102.5714	102.5731	102.5731	0.002	0.0000	0.0000	6,260
2019/10/03	2033	06/02/2020			Bond Future	104.4380	104.4380	104.4397	104.4397	0.002	0.0000	0.0000	0
2019/10/03	2033	07/05/2020			Bond Future	105.1847	105.1847	105.1865	105.1865	0.002	0.0000	0.0000	0
2019/10/03	2037	07/11/2019	9.97	Call	Bond Future	2,404.7400	2.4047	2,619.0000	2.6190	8.910	0	0	0
2019/10/03	2037	07/11/2019			Bond Future	9.7326	92.1789	9.6913	92.4947	(0.424)	0.0000	0.0000	67,317
2019/10/03	2037	07/11/2019	9.95	Call	Bond Future	2,298.9400	2.2989	2,508.1900	2.5082	9.102	0	0	0
2019/10/03	2037	07/11/2019	9.95	Put	Bond Future	662.1500	0.6622	555.6000	0.5556	(16.092)	0	0	0
2019/10/03	2037	07/11/2019	9.97	Put	Bond Future	619.6600	0.6197	518.1200	0.5181	(16.386)	0	0	0
2019/10/03	2037	07/11/2019	9.96	Call	Bond Future	2,351.6000	2.3516	2,563.3700	2.5634	9.005	0	0	0

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2019/10/03	2037	07/11/2019	9.96	Put	Bond Future	640.6200	0.6406	536.5900	0.5366	(16.239)	0	0	0
2019/10/03	2037	06/02/2020	9.67	Call	Bond Future	1,980.0400	1.9800	2,117.8000	2.1178	6.957	0	0	0
2019/10/03	2037	06/02/2020	9.66	Put	Bond Future	3,035.5700	3.0356	2,850.2200	2.8502	(6.106)	0	0	0
2019/10/03	2037	06/02/2020			Bond Future	9.8036	89.5744	9.7610	89.8959	(0.435)	0.0000	0.0000	0
2019/10/03	2037	06/02/2020	9.68	Call	Bond Future	2,015.5800	2.0156	2,154.9200	2.1549	6.913	0	0	0
2019/10/03	2037	06/02/2020	9.68	Put	Bond Future	2,953.2300	2.9532	2,771.0400	2.7710	(6.169)	0	0	0
2019/10/03	2037	06/02/2020	9.67	Put	Bond Future	2,994.1800	2.9942	2,810.4100	2.8104	(6.138)	0	0	0
2019/10/03	2037	06/02/2020	9.66	Call	Bond Future	1,944.8400	1.9448	2,081.0200	2.0810	7.002	0	0	0
2019/10/03	2037	07/05/2020	9.60	Put	Bond Future	4,438.6700	4.4387	4,243.5200	4.2435	(4.397)	0	0	0
2019/10/03	2037	07/05/2020	9.59	Call	Bond Future	2,336.2000	2.3362	2,467.2300	2.4672	5.609	0	0	0
2019/10/03	2037	07/05/2020			Bond Future	9.8739	91.2192	9.8300	91.5466	(0.445)	0.0000	0.0000	0
2019/10/03	2037	07/05/2020	9.60	Call	Bond Future	2,369.7100	2.3697	2,501.9400	2.5019	5.580	0	0	0
2019/10/03	2037	07/05/2020	9.59	Put	Bond Future	4,482.0400	4.4820	4,285.6900	4.2857	(4.381)	0	0	0
2019/10/03	2037	07/05/2020	9.61	Call	Bond Future	2,403.4800	2.4035	2,536.9100	2.5369	5.552	0	0	0
2019/10/03	2037	07/05/2020	9.61	Put	Bond Future	4,395.6500	4.3956	4,201.7000	4.2017	(4.412)	0	0	0
2019/10/03	2038	07/11/2019			Bond Future	120.6185	120.6185	120.6204	120.6204	0.002	0.0000	0.0000	21,883
2019/10/03	2038	06/02/2020			Bond Future	121.1553	121.1553	121.1572	121.1572	0.002	0.0000	0.0000	0
2019/10/03	2038	07/05/2020			Bond Future	123.4086	123.4086	123.4105	123.4105	0.002	0.0000	0.0000	0
2019/10/03	2040	07/11/2019	10.04	Put	Bond Future	784.8600	0.7849	673.3400	0.6733	(14.209)	0	0	0
2019/10/03	2040	07/11/2019	10.03	Call	Bond Future	2,160.4700	2.1605	2,343.1200	2.3431	8.454	0	0	0
2019/10/03	2040	07/11/2019	9.80	Put	Bond Future	1,622.5300	1.6225	1,444.5300	1.4445	(10.971)	0	0	0
2019/10/03	2040	07/11/2019	9.30	Put	Bond Future	4,880.6500	4.8806	4,599.5500	4.5995	(5.759)	0	0	0
2019/10/03	2040	07/11/2019			Bond Future	9.8630	95.0166	9.8267	95.3133	(0.367)	0.0000	0.0000	43,506
2019/10/03	2040	07/11/2019	10.04	Call	Bond Future	2,214.2200	2.2142	2,399.4400	2.3994	8.365	0	0	0
2019/10/03	2040	07/11/2019	10.03	Put	Bond Future	810.9100	0.8109	696.8200	0.6968	(14.069)	0	0	0
2019/10/03	2040	07/11/2019	9.80	Call	Bond Future	1,105.6000	1.1056	1,224.3400	1.2243	10.740	0	0	1,260
2019/10/03	2040	07/11/2019	9.30	Call	Bond Future	91.3100	0.0913	106.9500	0.1070	17.128	0	0	1,260
2019/10/03	2040	07/11/2019	10.05	Call	Bond Future	2,268.5300	2.2685	2,456.2900	2.4563	8.277	0	0	0
2019/10/03	2040	07/11/2019	10.05	Put	Bond Future	759.4900	0.7595	650.5100	0.6505	(14.349)	0	0	0
2019/10/03	2040	06/02/2020	9.00	Put	Bond Future	8,275.8400	8.2758	7,997.9700	7.9980	(3.358)	0	0	0
2019/10/03	2040	06/02/2020	9.76	Call	Bond Future	1,927.7500	1.9278	2,049.2500	2.0493	6.303	0	0	0
2019/10/03	2040	06/02/2020			Bond Future	9.9349	92.2126	9.8976	92.5146	(0.376)	0.0000	0.0000	0
2019/10/03	2040	06/02/2020	8.40	Put	Bond Future	13,837.5000	13.8375	13,538.4200	13.5384	(2.161)	0	0	0
2019/10/03	2040	06/02/2020	8.40	Call	Bond Future	21.6300	0.0216	24.6100	0.0246	13.777	0	0	0
2019/10/03	2040	06/02/2020	9.74	Call	Bond Future	1,854.2500	1.8543	1,972.7200	1.9727	6.389	0	0	0
2019/10/03	2040	06/02/2020	9.74	Put	Bond Future	3,447.3600	3.4474	3,263.7700	3.2638	(5.326)	0	0	0
2019/10/03	2040	06/02/2020	9.00	Call	Bond Future	222.0300	0.2220	246.2200	0.2462	10.895	0	0	0
2019/10/03	2040	06/02/2020	9.76	Put	Bond Future	3,355.4200	3.3554	3,174.8600	3.1749	(5.381)	0	0	0
2019/10/03	2040	06/02/2020	9.75	Call	Bond Future	1,891.5600	1.8916	2,011.5500	2.0116	6.343	0	0	0
2019/10/03	2040	06/02/2020	9.75	Put	Bond Future	3,401.8900	3.4019	3,219.8200	3.2198	(5.352)	0	0	0
2019/10/03	2040	07/05/2020	9.75	Put	Bond Future	4,742.3200	4.7423	4,560.3000	4.5603	(3.838)	0	0	0
2019/10/03	2040	07/05/2020	9.74	Call	Bond Future	2,631.2300	2.6312	2,755.7100	2.7557	4.731	0	0	0
2019/10/03	2040	07/05/2020			Bond Future	10.0062	93.9058	9.9676	94.2134	(0.385)	0.0000	0.0000	0
2019/10/03	2040	07/05/2020	9.75	Call	Bond Future	2,667.8800	2.6679	2,793.4700	2.7935	4.707	0	0	0
2019/10/03	2040	07/05/2020	9.74	Put	Bond Future	4,788.1500	4.7881	4,605.0200	4.6050	(3.825)	0	0	0
2019/10/03	2040	07/05/2020	9.73	Call	Bond Future	2,594.8300	2.5948	2,718.2000	2.7182	4.754	0	0	0

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2019/10/03	2040	07/05/2020	9.73	Put	Bond Future	4,834.3500	4.8344	4,650.1100	4.6501	(3.811)	0	0	0
2019/10/03	2044	07/11/2019	10.07	Put	Bond Future	875.9800	0.8760	769.4800	0.7695	(12.158)	0	0	0
2019/10/03	2044	07/11/2019	9.74	Put	Bond Future	2,238.8900	2.2389	2,053.1400	2.0531	(8.297)	0	0	0
2019/10/03	2044	07/11/2019	10.52	Call	Bond Future	4,965.9200	4.9659	5,192.3500	5.1924	4.560	0	0	0
2019/10/03	2044	07/11/2019			Bond Future	9.9172	91.8069	9.8860	92.0660	(0.314)	0.0000	0.0000	38,007
2019/10/03	2044	07/11/2019	10.06	Call	Bond Future	2,077.7700	2.0778	2,228.0900	2.2281	7.235	0	0	0
2019/10/03	2044	07/11/2019	10.06	Put	Bond Future	904.2500	0.9042	795.4500	0.7955	(12.032)	0	0	0
2019/10/03	2044	07/11/2019	10.52	Put	Bond Future	184.0300	0.1840	151.3400	0.1513	(17.763)	0	0	328
2019/10/03	2044	07/11/2019	10.07	Call	Bond Future	2,130.6900	2.1307	2,283.3100	2.2833	7.163	0	0	0
2019/10/03	2044	07/11/2019	9.19	Call	Bond Future	30.2100	0.0302	34.5200	0.0345	14.267	0	0	328
2019/10/03	2044	07/11/2019	9.74	Call	Bond Future	746.9600	0.7470	820.3300	0.8203	9.822	0	0	328
2019/10/03	2044	07/11/2019	10.05	Call	Bond Future	2,025.4600	2.0255	2,173.4600	2.1735	7.307	0	0	0
2019/10/03	2044	07/11/2019	10.05	Put	Bond Future	933.2500	0.9333	822.1300	0.8221	(11.907)	0	0	0
2019/10/03	2044	07/11/2019	9.19	Put	Bond Future	6,427.5600	6.4276	6,172.7500	6.1727	(3.964)	0	0	0
2019/10/03	2044	06/02/2020	9.74	Call	Bond Future	1,721.6700	1.7217	1,816.8300	1.8168	5.527	0	0	328
2019/10/03	2044	06/02/2020	10.78	Put	Bond Future	844.5400	0.8445	787.1700	0.7872	(6.793)	0	0	328
2019/10/03	2044	06/02/2020	9.77	Put	Bond Future	3,636.8000	3.6368	3,472.1500	3.4721	(4.527)	0	0	0
2019/10/03	2044	06/02/2020			Bond Future	9.9870	89.0705	9.9549	89.3343	(0.321)	0.0000	0.0000	0
2019/10/03	2044	06/02/2020	9.09	Put	Bond Future	8,155.0900	8.1551	7,914.4500	7.9145	(2.951)	0	0	0
2019/10/03	2044	06/02/2020	9.09	Call	Bond Future	262.9100	0.2629	286.0100	0.2860	8.786	0	0	328
2019/10/03	2044	06/02/2020	9.74	Put	Bond Future	3,785.5000	3.7855	3,616.9200	3.6169	(4.453)	0	0	0
2019/10/03	2044	06/02/2020	9.77	Call	Bond Future	1,827.9100	1.8279	1,927.0000	1.9270	5.421	0	0	0
2019/10/03	2044	06/02/2020	10.78	Call	Bond Future	6,968.1400	6.9681	7,174.5100	7.1745	2.962	0	0	0
2019/10/03	2044	06/02/2020	9.78	Call	Bond Future	1,863.4100	1.8634	1,963.8100	1.9638	5.388	0	0	0
2019/10/03	2044	06/02/2020	9.76	Put	Bond Future	3,686.3200	3.6863	3,520.3700	3.5204	(4.502)	0	0	0
2019/10/03	2044	06/02/2020	9.78	Put	Bond Future	3,587.5800	3.5876	3,424.2400	3.4242	(4.553)	0	0	0
2019/10/03	2044	06/02/2020	9.76	Call	Bond Future	1,792.5800	1.7926	1,890.3700	1.8904	5.455	0	0	0
2019/10/03	2044	07/05/2020	9.33	Call	Bond Future	1,152.6000	1.1526	1,214.0800	1.2141	5.334	0	0	100
2019/10/03	2044	07/05/2020	9.98	Call	Bond Future	3,339.2200	3.3392	3,464.8400	3.4648	3.762	0	0	100
2019/10/03	2044	07/05/2020	9.26	Call	Bond Future	990.4800	0.9905	1,045.5200	1.0455	5.557	0	0	556
2019/10/03	2044	07/05/2020	9.81	Call	Bond Future	2,663.6200	2.6636	2,772.5900	2.7726	4.091	0	0	0
2019/10/03	2044	07/05/2020	9.79	Put	Bond Future	4,786.7900	4.7868	4,625.2200	4.6252	(3.375)	0	0	0
2019/10/03	2044	07/05/2020			Bond Future	10.0559	90.7061	10.0228	90.9747	(0.329)	0.0000	0.0000	0
2019/10/03	2044	07/05/2020	9.33	Put	Bond Future	7,372.1000	7.3721	7,165.0300	7.1650	(2.809)	0	0	0
2019/10/03	2044	07/05/2020	9.81	Put	Bond Future	4,692.8000	4.6928	4,533.2200	4.5332	(3.401)	0	0	0
2019/10/03	2044	07/05/2020	9.79	Call	Bond Future	2,589.1800	2.5892	2,696.1600	2.6962	4.132	0	0	0
2019/10/03	2044	07/05/2020	9.98	Put	Bond Future	3,957.4000	3.9574	3,814.4700	3.8145	(3.612)	0	0	0
2019/10/03	2044	07/05/2020	11.09	Call	Bond Future	9,010.6300	9.0106	9,219.0400	9.2190	2.313	0	0	0
2019/10/03	2044	07/05/2020	9.26	Put	Bond Future	7,847.7200	7.8477	7,634.2100	7.6342	(2.721)	0	0	0
2019/10/03	2044	07/05/2020	9.91	Put	Bond Future	4,246.9700	4.2470	4,097.2500	4.0973	(3.525)	0	0	0
2019/10/03	2044	07/05/2020	9.80	Put	Bond Future	4,739.4600	4.7395	4,578.8800	4.5789	(3.388)	0	0	0
2019/10/03	2044	07/05/2020	11.09	Put	Bond Future	1,258.0900	1.2581	1,197.9500	1.1980	(4.780)	0	0	100
2019/10/03	2044	07/05/2020	9.91	Call	Bond Future	3,052.2500	3.0523	3,171.0800	3.1711	3.893	0	0	556
2019/10/03	2044	07/05/2020	11.02	Call	Bond Future	8,609.5200	8.6095	8,814.4300	8.8144	2.380	0	0	0
2019/10/03	2044	07/05/2020	11.02	Put	Bond Future	1,344.8500	1.3449	1,281.2100	1.2812	(4.732)	0	0	556
2019/10/03	2044	07/05/2020	9.80	Call	Bond Future	2,626.1300	2.6261	2,734.1000	2.7341	4.111	0	0	0
2019/10/03	2044	06/08/2020	9.01	Call	Bond Future	1,231.1300	1.2311	1,285.3100	1.2853	4.401	0	0	140

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2019/10/03	2044	06/08/2020	9.66	Call	Bond Future	2,896.4400	2.8964	2,998.1600	2.9982	3.512	0	0	140
2019/10/03	2044	06/08/2020	9.88	Call	Bond Future	3,679.6900	3.6797	3,798.7700	3.7988	3.236	0	0	0
2019/10/03	2044	06/08/2020			Bond Future	10.1232	88.0269	10.0890	88.3005	(0.337)	0.0000	0.0000	0
2019/10/03	2044	06/08/2020	9.86	Call	Bond Future	3,604.8800	3.6049	3,722.3800	3.7224	3.259	0	0	0
2019/10/03	2044	06/08/2020	9.86	Put	Bond Future	5,752.0100	5.7520	5,595.9600	5.5960	(2.713)	0	0	0
2019/10/03	2044	06/08/2020	9.01	Put	Bond Future	10,939.3800	10.9394	10,720.0100	10.7200	(2.005)	0	0	0
2019/10/03	2044	06/08/2020	9.66	Put	Bond Future	6,734.1100	6.7341	6,562.2800	6.5623	(2.552)	0	0	0
2019/10/03	2044	06/08/2020	9.88	Put	Bond Future	5,660.6000	5.6606	5,506.1300	5.5061	(2.729)	0	0	0
2019/10/03	2044	06/08/2020	10.93	Call	Bond Future	8,456.5500	8.4565	8,646.8500	8.6468	2.250	0	0	0
2019/10/03	2044	06/08/2020	10.93	Put	Bond Future	2,380.6200	2.3806	2,297.3700	2.2974	(3.497)	0	0	140
2019/10/03	2044	06/08/2020	9.87	Call	Bond Future	3,642.1900	3.6422	3,760.4800	3.7605	3.248	0	0	0
2019/10/03	2044	06/08/2020	9.87	Put	Bond Future	5,706.1500	5.7062	5,550.8900	5.5509	(2.721)	0	0	0
2019/10/03	2046	07/11/2019			Bond Future	111.9116	111.9116	111.9134	111.9134	0.002	0.0000	0.0000	17,994
2019/10/03	2046	06/02/2020			Bond Future	113.9483	113.9483	113.9501	113.9501	0.002	0.0000	0.0000	0
2019/10/03	2046	07/05/2020			Bond Future	114.3192	114.3192	114.3210	114.3210	0.002	0.0000	0.0000	0
2019/10/03	2050	07/11/2019			Bond Future	116.3696	116.3696	116.1392	116.1392	(0.198)	0.0000	0.0000	12,916
2019/10/03	2050	06/02/2020			Bond Future	116.6517	116.6517	116.4171	116.4171	(0.201)	0.0000	0.0000	0
2019/10/03	2050	07/05/2020			Bond Future	118.8211	118.8211	118.5823	118.5823	(0.201)	0.0000	0.0000	0
2019/10/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	AL37	07/11/2019			Index Future	665.5940	665.5940	666.5170	666.5170	0.139	0.0000	0.0000	0
2019/10/03	AL37	06/02/2020			Index Future	677.5430	677.5430	678.4820	678.4820	0.139	0.0000	0.0000	0
2019/10/03	AL37	07/05/2020			Index Future	689.9830	689.9830	690.9400	690.9400	0.139	0.0000	0.0000	0
2019/10/03	AL7T	07/11/2019			Index Future	774.2710	774.2710	776.0110	776.0110	0.225	0.0000	0.0000	120
2019/10/03	AL7T	06/02/2020			Index Future	788.1700	788.1700	789.9420	789.9420	0.225	0.0000	0.0000	0
2019/10/03	AL7T	07/05/2020			Index Future	802.6420	802.6420	804.4460	804.4460	0.225	0.0000	0.0000	0
2019/10/03	ALBI	07/11/2019			Index Future	693.8850	693.8850	695.7070	695.7070	0.263	0.0000	0.0000	214
2019/10/03	ALBI	06/02/2020			Index Future	706.3410	706.3410	708.1970	708.1970	0.263	0.0000	0.0000	0
2019/10/03	ALBI	07/05/2020			Index Future	719.3110	719.3110	721.2000	721.2000	0.263	0.0000	0.0000	0
2019/10/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

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2019/10/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/03	ES33	07/11/2019			Bond Future	10.8504	77.4491	10.8086	77.6937	(0.385)	0.0000	0.0000	350
2019/10/03	ES33	06/02/2020			Bond Future	10.9688	78.8394	10.9254	79.0884	(0.395)	0.0000	0.0000	0
2019/10/03	ES33	07/05/2020			Bond Future	11.0837	76.4932	11.0388	76.7468	(0.405)	0.0000	0.0000	0
2019/10/03	ES42	07/11/2019			Bond Future	11.1834	78.4986	11.1467	78.7431	(0.328)	0.0000	0.0000	4,919
2019/10/03	ES42	06/02/2020			Bond Future	11.2962	79.9078	11.2582	80.1567	(0.336)	0.0000	0.0000	0
2019/10/03	ES42	07/05/2020			Bond Future	11.4104	77.1104	11.3710	77.3640	(0.345)	0.0000	0.0000	0
2019/10/03	GOVI	07/11/2019	672.90	Call	GOVI	138,330.0000	13.8330	157,010.0000	15.7010	13.504	0	0	0
2019/10/03	GOVI	07/11/2019			GOVI	686.7330	686.7330	688.6010	688.6010	0.272	0.0000	0.0000	1,242
2019/10/03	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	GOVI	07/11/2019	672.91	Call	GOVI	138,230.0000	13.8230	156,910.0000	15.6910	13.514	0	0	0
2019/10/03	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	GOVI	07/11/2019	672.92	Call	GOVI	138,130.0000	13.8130	156,810.0000	15.6810	13.523	0	0	0
2019/10/03	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	GOVI	06/02/2020	703.15	Put	GOVI	40,890.0000	4.0890	21,870.0000	2.1870	(46.515)	0	0	0
2019/10/03	GOVI	06/02/2020			GOVI	699.0610	699.0610	700.9630	700.9630	0.272	0.0000	0.0000	0
2019/10/03	GOVI	06/02/2020	703.14	Put	GOVI	40,790.0000	4.0790	21,770.0000	2.1770	(46.629)	0	0	0
2019/10/03	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	GOVI	06/02/2020	703.13	Put	GOVI	40,690.0000	4.0690	21,670.0000	2.1670	(46.744)	0	0	0
2019/10/03	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	GOVI	07/05/2020			GOVI	711.8970	711.8970	713.8330	713.8330	0.272	0.0000	0.0000	0
2019/10/03	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	GOVI	07/05/2020	720.00	Put	GOVI	81,030.0000	8.1030	61,670.0000	6.1670	(23.892)	0	0	0
2019/10/03	GOVI	07/05/2020	719.98	Put	GOVI	80,830.0000	8.0830	61,470.0000	6.1470	(23.952)	0	0	0
2019/10/03	GOVI	07/05/2020	719.99	Put	GOVI	80,930.0000	8.0930	61,570.0000	6.1570	(23.922)	0	0	0
2019/10/03	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/03	IGOV	07/11/2019			Index Future	262.4190	262.4190	262.3590	262.3590	(0.023)	0.0000	0.0000	1,070
2019/10/03	IGOV	06/02/2020			Index Future	267.1940	267.1940	267.1330	267.1330	(0.023)	0.0000	0.0000	0
2019/10/03	IGOV	07/05/2020			Index Future	272.1640	272.1640	272.1010	272.1010	(0.023)	0.0000	0.0000	0
2019/10/03	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/03	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5700	98.5700	0.000	0.0000	0.0000	0
2019/10/03	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	101.9800	101.9800	(0.010)	0.0000	0.0000	0
2019/10/03	IS02	21/09/2020			Interest Rate Swap	98.8100	98.8100	98.7700	98.7700	(0.040)	0.0000	0.0000	0
2019/10/03	IS05	17/12/2020			Interest Rate Swap	95.4200	95.4200	95.3700	95.3700	(0.052)	0.0000	0.0000	0
2019/10/03	IS05	16/03/2021			Interest Rate Swap	94.4000	94.4000	94.3400	94.3400	(0.064)	0.0000	0.0000	0
2019/10/03	IS05	15/06/2021			Interest Rate Swap	93.3500	93.3500	93.2600	93.2600	(0.096)	0.0000	0.0000	0
2019/10/03	IS05	21/09/2021			Interest Rate Swap	93.2600	93.2600	93.1500	93.1500	(0.118)	0.0000	0.0000	0
2019/10/03	IS05	21/12/2021			Interest Rate Swap	95.2300	95.2300	95.1000	95.1000	(0.137)	0.0000	0.0000	51
2019/10/03	IS05	15/03/2022			Interest Rate Swap	95.1500	95.1500	95.0100	95.0100	(0.147)	0.0000	0.0000	0
2019/10/03	IS05	21/06/2022			Interest Rate Swap	96.1000	96.1000	95.9400	95.9400	(0.166)	0.0000	0.0000	0
2019/10/03	IS05	20/09/2022			Interest Rate Swap	99.8200	99.8200	99.6600	99.6600	(0.160)	0.0000	0.0000	0
2019/10/03	IS05	20/12/2022			Interest Rate Swap	100.8800	100.8800	100.7000	100.7000	(0.178)	0.0000	0.0000	0
2019/10/03	IS05	22/03/2023			Interest Rate Swap	93.9700	93.9700	93.7800	93.7800	(0.202)	0.0000	0.0000	0
2019/10/03	IS05	20/06/2023			Interest Rate Swap	99.8900	99.8900	99.6900	99.6900	(0.200)	0.0000	0.0000	0
2019/10/03	IS05	19/09/2023			Interest Rate Swap	95.1600	95.1600	94.9400	94.9400	(0.231)	0.0000	0.0000	0
2019/10/03	IS10	17/12/2025			Interest Rate Swap	90.4900	90.4900	90.1700	90.1700	(0.354)	0.0000	0.0000	0
2019/10/03	IS10	16/03/2026			Interest Rate Swap	87.3100	87.3100	86.9800	86.9800	(0.378)	0.0000	0.0000	0
2019/10/03	IS10	15/06/2026			Interest Rate Swap	85.9100	85.9100	85.5800	85.5800	(0.384)	0.0000	0.0000	0
2019/10/03	IS10	21/09/2026			Interest Rate Swap	88.0200	88.0200	87.6900	87.6900	(0.375)	0.0000	0.0000	0
2019/10/03	IS10	21/12/2026			Interest Rate Swap	91.8400	91.8400	91.5100	91.5100	(0.359)	0.0000	0.0000	0
2019/10/03	IS10	15/03/2027			Interest Rate Swap	90.3200	90.3200	89.9800	89.9800	(0.376)	0.0000	0.0000	0
2019/10/03	IS10	21/06/2027			Interest Rate Swap	92.4000	92.4000	92.0400	92.0400	(0.390)	0.0000	0.0000	0
2019/10/03	IS10	20/09/2027			Interest Rate Swap	97.9300	97.9300	97.5700	97.5700	(0.368)	0.0000	0.0000	0
2019/10/03	IS10	20/12/2027			Interest Rate Swap	98.2600	98.2600	97.9000	97.9000	(0.366)	0.0000	0.0000	0
2019/10/03	IS10	22/03/2028			Interest Rate Swap	91.5900	91.5900	91.2000	91.2000	(0.426)	0.0000	0.0000	0
2019/10/03	IS10	20/06/2028			Interest Rate Swap	98.9500	98.9500	98.5600	98.5600	(0.394)	0.0000	0.0000	0
2019/10/03	IS10	19/09/2028			Interest Rate Swap	92.3200	92.3200	91.9200	91.9200	(0.433)	0.0000	0.0000	0
2019/10/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/03	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/03	R023	07/11/2019	7.98	Call	Bond Future	1,672.1400	1.6721	1,787.2800	1.7873	6.886	0	0	0
2019/10/03	R023	07/11/2019			Bond Future	7.4034	102.5442	7.3618	102.6648	(0.562)	0.0000	0.0000	54,077
2019/10/03	R023	07/11/2019	7.99	Call	Bond Future	1,699.7600	1.6998	1,815.1400	1.8151	6.788	0	0	0
2019/10/03	R023	07/11/2019	7.98	Put	Bond Future	16.9500	0.0170	11.4700	0.0115	(32.330)	0	0	0
2019/10/03	R023	07/11/2019	7.99	Put	Bond Future	16.1700	0.0162	10.9300	0.0109	(32.406)	0	0	0
2019/10/03	R023	07/11/2019	8.00	Call	Bond Future	1,727.4500	1.7275	1,843.0400	1.8430	6.691	0	0	0
2019/10/03	R023	07/11/2019	8.00	Put	Bond Future	15.4600	0.0155	10.4300	0.0104	(32.536)	0	0	0
2019/10/03	R023	06/02/2020	7.54	Call	Bond Future	788.0000	0.7880	859.3600	0.8594	9.056	0	0	0
2019/10/03	R023	06/02/2020			Bond Future	7.4220	104.3850	7.3765	104.5079	(0.613)	0.0000	0.0000	0
2019/10/03	R023	06/02/2020	7.52	Call	Bond Future	753.3800	0.7534	823.1300	0.8231	9.258	0	0	0
2019/10/03	R023	06/02/2020	7.52	Put	Bond Future	489.3800	0.4894	436.2600	0.4363	(10.855)	0	0	0
2019/10/03	R023	06/02/2020	7.54	Put	Bond Future	470.2200	0.4702	418.7100	0.4187	(10.954)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/03	R023	06/02/2020	7.53	Call	Bond Future	770.6000	0.7706	841.1600	0.8412	9.157	0	0	0
2019/10/03	R023	06/02/2020	7.53	Put	Bond Future	479.7100	0.4797	427.4000	0.4274	(10.905)	0	0	0
2019/10/03	R023	07/05/2020	6.91	Put	Bond Future	1,499.3400	1.4993	1,403.4000	1.4034	(6.399)	0	0	0
2019/10/03	R023	07/05/2020			Bond Future	7.4140	102.3689	7.3640	102.4940	(0.674)	0.0000	0.0000	0
2019/10/03	R023	07/05/2020	6.90	Call	Bond Future	220.2200	0.2202	248.7000	0.2487	12.933	0	0	0
2019/10/03	R023	07/05/2020	6.90	Put	Bond Future	1,516.6800	1.5167	1,420.0500	1.4200	(6.371)	0	0	0
2019/10/03	R023	07/05/2020	6.91	Call	Bond Future	228.3100	0.2283	257.4800	0.2575	12.776	0	0	0
2019/10/03	R023	07/05/2020	6.89	Call	Bond Future	212.5300	0.2125	240.3500	0.2404	13.090	0	0	0
2019/10/03	R023	07/05/2020	6.89	Put	Bond Future	1,534.4100	1.5344	1,437.1200	1.4371	(6.341)	0	0	0
2019/10/03	R035	07/11/2019	9.88	Call	Bond Future	2,540.6900	2.5407	2,764.8000	2.7648	8.821	0	0	0
2019/10/03	R035	07/11/2019	9.89	Call	Bond Future	2,596.1300	2.5961	2,822.6200	2.8226	8.724	0	0	0
2019/10/03	R035	07/11/2019	9.87	Put	Bond Future	536.4100	0.5364	443.4800	0.4435	(17.324)	0	0	0
2019/10/03	R035	07/11/2019	10.21	Put	Bond Future	152.2300	0.1522	118.2200	0.1182	(22.341)	0	0	3,500
2019/10/03	R035	07/11/2019			Bond Future	9.6093	95.9411	9.5680	96.2558	(0.430)	0.0000	0.0000	97,686
2019/10/03	R035	07/11/2019	9.89	Put	Bond Future	499.8600	0.4999	411.7000	0.4117	(17.637)	0	0	0
2019/10/03	R035	07/11/2019	9.87	Call	Bond Future	2,485.6000	2.4856	2,707.3200	2.7073	8.920	0	0	0
2019/10/03	R035	07/11/2019	8.92	Put	Bond Future	5,488.9000	5.4889	5,182.2600	5.1823	(5.587)	0	0	0
2019/10/03	R035	07/11/2019	8.92	Call	Bond Future	35.2900	0.0353	43.3000	0.0433	22.698	0	0	3,500
2019/10/03	R035	07/11/2019	9.52	Put	Bond Future	1,603.6300	1.6036	1,409.9700	1.4100	(12.076)	0	0	0
2019/10/03	R035	07/11/2019	9.52	Call	Bond Future	921.9400	0.9219	1,042.9300	1.0429	13.123	0	0	3,500
2019/10/03	R035	07/11/2019	9.88	Put	Bond Future	517.9200	0.5179	427.3800	0.4274	(17.481)	0	0	0
2019/10/03	R035	07/11/2019	10.21	Call	Bond Future	4,555.5300	4.5555	4,836.1700	4.8362	6.160	0	0	0
2019/10/03	R035	06/02/2020	9.60	Call	Bond Future	2,074.9500	2.0750	2,219.3800	2.2194	6.961	0	0	0
2019/10/03	R035	06/02/2020	9.61	Put	Bond Future	2,674.7200	2.6747	2,500.4600	2.5005	(6.515)	0	0	0
2019/10/03	R035	06/02/2020			Bond Future	9.6850	97.6634	9.6423	97.9837	(0.442)	0.0000	0.0000	0
2019/10/03	R035	06/02/2020	9.60	Put	Bond Future	2,713.3800	2.7134	2,537.5100	2.5375	(6.482)	0	0	0
2019/10/03	R035	06/02/2020	9.61	Call	Bond Future	2,111.7100	2.1117	2,257.7500	2.2578	6.916	0	0	0
2019/10/03	R035	06/02/2020	9.59	Call	Bond Future	2,038.3000	2.0383	2,181.1200	2.1811	7.007	0	0	0
2019/10/03	R035	06/02/2020	9.59	Put	Bond Future	2,752.2400	2.7522	2,574.7600	2.5748	(6.449)	0	0	0
2019/10/03	R035	07/05/2020	9.75	Call	Bond Future	3,340.4500	3.3405	3,503.8400	3.5038	4.891	0	0	5,000
2019/10/03	R035	07/05/2020	10.75	Put	Bond Future	1,216.6500	1.2167	1,142.8800	1.1429	(6.063)	0	0	5,000
2019/10/03	R035	07/05/2020	9.48	Put	Bond Future	4,410.0300	4.4100	4,215.8000	4.2158	(4.404)	0	0	0
2019/10/03	R035	07/05/2020	9.47	Call	Bond Future	2,340.6400	2.3406	2,471.3400	2.4713	5.584	0	0	0
2019/10/03	R035	07/05/2020			Bond Future	9.7521	94.9530	9.7080	95.2792	(0.453)	0.0000	0.0000	0
2019/10/03	R035	07/05/2020	9.11	Put	Bond Future	6,210.4300	6.2104	5,972.4400	5.9724	(3.832)	0	0	0
2019/10/03	R035	07/05/2020	9.11	Call	Bond Future	1,301.5700	1.3016	1,389.7000	1.3897	6.771	0	0	5,000
2019/10/03	R035	07/05/2020	9.75	Put	Bond Future	3,356.1400	3.3561	3,193.4100	3.1934	(4.849)	0	0	0
2019/10/03	R035	07/05/2020	10.75	Call	Bond Future	8,161.3100	8.1613	8,413.6600	8.4137	3.092	0	0	0
2019/10/03	R035	07/05/2020	9.48	Call	Bond Future	2,374.1600	2.3742	2,506.0500	2.5060	5.555	0	0	0
2019/10/03	R035	07/05/2020	9.47	Put	Bond Future	4,452.5500	4.4525	4,257.1300	4.2571	(4.389)	0	0	0
2019/10/03	R035	07/05/2020	9.49	Call	Bond Future	2,407.6300	2.4076	2,540.7100	2.5407	5.527	0	0	0
2019/10/03	R035	07/05/2020	9.49	Put	Bond Future	4,367.5500	4.3675	4,174.5100	4.1745	(4.420)	0	0	0
2019/10/03	R035	06/08/2020	9.00	Put	Bond Future	8,258.4900	8.2585	8,024.8400	8.0248	(2.829)	0	0	0
2019/10/03	R035	06/08/2020	9.92	Put	Bond Future	4,294.7800	4.2948	4,139.5300	4.1395	(3.615)	0	0	0
2019/10/03	R035	06/08/2020			Bond Future	9.8159	96.7387	9.7702	97.0709	(0.465)	0.0000	0.0000	0
2019/10/03	R035	06/08/2020	9.00	Call	Bond Future	2,052.0800	2.0521	2,150.6200	2.1506	4.802	0	0	24,761
2019/10/03	R035	06/08/2020	9.92	Call	Bond Future	5,046.2000	5.0462	5,223.1400	5.2231	3.506	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/03	R035	06/08/2020	9.93	Call	Bond Future	5,085.4000	5.0854	5,263.1500	5.2632	3.495	0	0	0
2019/10/03	R035	06/08/2020	9.91	Put	Bond Future	4,327.4700	4.3275	4,171.4100	4.1714	(3.606)	0	0	0
2019/10/03	R035	06/08/2020	8.75	Put	Bond Future	9,786.4100	9.7864	9,533.8900	9.5339	(2.580)	0	0	0
2019/10/03	R035	06/08/2020	8.75	Call	Bond Future	1,558.7300	1.5587	1,638.4000	1.6384	5.111	0	0	3,000
2019/10/03	R035	06/08/2020	9.93	Put	Bond Future	4,262.2900	4.2623	4,107.8500	4.1079	(3.623)	0	0	0
2019/10/03	R035	06/08/2020	9.91	Call	Bond Future	5,007.1200	5.0071	5,183.2500	5.1833	3.518	0	0	0
2019/10/03	R186	07/11/2019	8.94	Call	Bond Future	3,593.8400	3.5938	3,811.8300	3.8118	6.066	0	0	0
2019/10/03	R186	07/11/2019	8.23	Call	Bond Future	643.4600	0.6435	736.2700	0.7363	14.424	0	0	4,955
2019/10/03	R186	07/11/2019	8.20	Call	Bond Future	572.2900	0.5723	657.7000	0.6577	14.924	0	0	0
2019/10/03	R186	07/11/2019			Bond Future	8.3054	115.7173	8.2640	115.9522	(0.498)	0.0000	0.0000	127,184
2019/10/03	R186	07/11/2019	8.94	Put	Bond Future	65.4900	0.0655	48.5400	0.0485	(25.882)	0	0	0
2019/10/03	R186	07/11/2019	8.25	Put	Bond Future	1,008.8200	1.0088	871.6700	0.8717	(13.595)	0	0	3,750
2019/10/03	R186	07/11/2019	8.25	Call	Bond Future	693.9400	0.6939	791.7300	0.7917	14.092	0	0	3,750
2019/10/03	R186	07/11/2019	8.73	Call	Bond Future	2,544.4400	2.5444	2,742.1200	2.7421	7.769	0	0	0
2019/10/03	R186	07/11/2019	8.73	Put	Bond Future	167.5300	0.1675	130.2700	0.1303	(22.241)	0	0	4,955
2019/10/03	R186	07/11/2019	8.95	Call	Bond Future	3,645.2900	3.6453	3,863.9500	3.8639	5.998	0	0	0
2019/10/03	R186	07/11/2019	8.96	Put	Bond Future	59.6500	0.0596	44.0100	0.0440	(26.220)	0	0	0
2019/10/03	R186	07/11/2019	8.23	Put	Bond Future	1,072.3400	1.0723	930.2100	0.9302	(13.254)	0	0	0
2019/10/03	R186	07/11/2019	8.20	Put	Bond Future	1,172.4500	1.1725	1,022.9200	1.0229	(12.754)	0	0	7,500
2019/10/03	R186	07/11/2019	8.95	Put	Bond Future	62.5100	0.0625	46.2300	0.0462	(26.044)	0	0	0
2019/10/03	R186	07/11/2019	8.96	Call	Bond Future	3,696.8400	3.6968	3,916.1400	3.9161	5.932	0	0	0
2019/10/03	R186	06/02/2020	8.11	Put	Bond Future	2,326.3000	2.3263	2,172.2700	2.1723	(6.621)	0	0	0
2019/10/03	R186	06/02/2020	8.50	Call	Bond Future	2,014.6200	2.0146	2,151.3300	2.1513	6.786	0	0	0
2019/10/03	R186	06/02/2020	8.57	Call	Bond Future	2,251.2600	2.2513	2,396.6500	2.3966	6.458	0	0	0
2019/10/03	R186	06/02/2020			Bond Future	8.3563	112.4907	8.3129	112.7299	(0.520)	0.0000	0.0000	5,040
2019/10/03	R186	06/02/2020	8.11	Call	Bond Future	960.9800	0.9610	1,046.2200	1.0462	8.870	0	0	1,007
2019/10/03	R186	06/02/2020	8.55	Call	Bond Future	2,182.3100	2.1823	2,325.2500	2.3253	6.550	0	0	0
2019/10/03	R186	06/02/2020	8.55	Put	Bond Future	1,123.8500	1.1239	1,027.5200	1.0275	(8.571)	0	0	0
2019/10/03	R186	06/02/2020	9.00	Put	Bond Future	486.0800	0.4861	435.6000	0.4356	(10.385)	0	0	1,007
2019/10/03	R186	06/02/2020	8.50	Put	Bond Future	1,228.2000	1.2282	1,125.6400	1.1256	(8.350)	0	0	1,007
2019/10/03	R186	06/02/2020	8.57	Put	Bond Future	1,084.2300	1.0842	990.3500	0.9903	(8.659)	0	0	0
2019/10/03	R186	06/02/2020	9.00	Call	Bond Future	3,954.5100	3.9545	4,143.3000	4.1433	4.774	0	0	0
2019/10/03	R186	06/02/2020	8.56	Call	Bond Future	2,216.6600	2.2167	2,360.8300	2.3608	6.504	0	0	0
2019/10/03	R186	06/02/2020	8.56	Put	Bond Future	1,103.9000	1.1039	1,008.8000	1.0088	(8.615)	0	0	0
2019/10/03	R186	07/05/2020	8.28	Put	Bond Future	2,441.7200	2.4417	2,307.4800	2.3075	(5.498)	0	0	0
2019/10/03	R186	07/05/2020	8.93	Call	Bond Future	3,907.5000	3.9075	4,074.2000	4.0742	4.266	0	0	0
2019/10/03	R186	07/05/2020	8.09	Put	Bond Future	3,000.1100	3.0001	2,846.8400	2.8468	(5.109)	0	0	0
2019/10/03	R186	07/05/2020			Bond Future	8.4028	114.5563	8.3571	114.7999	(0.544)	0.0000	0.0000	0
2019/10/03	R186	07/05/2020	8.08	Call	Bond Future	1,296.7200	1.2967	1,386.0500	1.3860	6.889	0	0	0
2019/10/03	R186	07/05/2020	8.08	Put	Bond Future	3,032.0800	3.0321	2,877.8100	2.8778	(5.088)	0	0	0
2019/10/03	R186	07/05/2020	8.28	Call	Bond Future	1,785.6900	1.7857	1,895.0500	1.8950	6.124	0	0	6,000
2019/10/03	R186	07/05/2020	8.93	Put	Bond Future	1,146.0500	1.1461	1,069.1500	1.0692	(6.710)	0	0	6,000
2019/10/03	R186	07/05/2020	8.09	Call	Bond Future	1,319.0400	1.3190	1,409.3700	1.4094	6.848	0	0	0
2019/10/03	R186	07/05/2020	7.60	Put	Bond Future	4,864.3500	4.8644	4,665.3300	4.6653	(4.091)	0	0	0
2019/10/03	R186	07/05/2020	7.60	Call	Bond Future	483.6000	0.4836	528.1800	0.5282	9.218	0	0	6,000
2019/10/03	R186	07/05/2020	8.07	Call	Bond Future	1,274.6300	1.2746	1,362.9600	1.3630	6.930	0	0	0
2019/10/03	R186	07/05/2020	8.07	Put	Bond Future	3,064.3000	3.0643	2,909.0300	2.9090	(5.067)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/03	R197	07/11/2019			Bond Future	308.6138	308.6138	308.6125	308.6125	0.000	0.0000	0.0000	2,507
2019/10/03	R197	06/02/2020			Bond Future	306.5750	306.5750	306.5741	306.5741	0.000	0.0000	0.0000	40
2019/10/03	R197	07/05/2020			Bond Future	312.2769	312.2769	312.2758	312.2758	0.000	0.0000	0.0000	0
2019/10/03	R202	07/11/2019			Bond Future	233.3189	233.3189	233.3222	233.3222	0.001	0.0000	0.0000	9,010
2019/10/03	R202	06/02/2020			Bond Future	233.4988	233.4988	233.5026	233.5026	0.002	0.0000	0.0000	0
2019/10/03	R202	07/05/2020			Bond Future	237.8415	237.8415	237.8453	237.8453	0.002	0.0000	0.0000	0
2019/10/03	R207	07/11/2019	2.08	Put	Bond Future	833.1400	0.8331	833.9400	0.8339	0.096	0	0	0
2019/10/03	R207	07/11/2019			Bond Future	6.7363	102.4153	6.7408	102.4145	0.067	0.0000	0.0000	3,123
2019/10/03	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	R207	07/11/2019	2.07	Put	Bond Future	834.9400	0.8349	835.7400	0.8357	0.096	0	0	0
2019/10/03	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/03	R207	07/11/2019	2.06	Put	Bond Future	836.7500	0.8367	837.5500	0.8375	0.096	0	0	0
2019/10/03	R208	07/11/2019	6.83	Call	Bond Future	326.4200	0.3264	324.3400	0.3243	(0.637)	0	0	0
2019/10/03	R208	07/11/2019	6.82	Put	Bond Future	17.0300	0.0170	16.4500	0.0165	(3.406)	0	0	0
2019/10/03	R208	07/11/2019			Bond Future	6.5913	100.9898	6.5924	100.9883	0.018	0.0000	0.0000	11,057
2019/10/03	R208	07/11/2019	6.84	Call	Bond Future	338.0800	0.3381	336.0200	0.3360	(0.609)	0	0	0
2019/10/03	R208	07/11/2019	6.84	Put	Bond Future	14.3500	0.0144	13.8100	0.0138	(3.763)	0	0	0
2019/10/03	R208	07/11/2019	6.83	Put	Bond Future	15.6700	0.0157	15.1100	0.0151	(3.574)	0	0	0
2019/10/03	R208	07/11/2019	6.82	Call	Bond Future	314.7900	0.3148	312.6900	0.3127	(0.667)	0	0	0
2019/10/03	R208	06/02/2020	6.13	Put	Bond Future	344.4500	0.3445	345.5200	0.3455	0.311	0	0	0
2019/10/03	R208	06/02/2020	6.12	Call	Bond Future	15.2800	0.0153	14.9000	0.0149	(2.487)	0	0	0
2019/10/03	R208	06/02/2020			Bond Future	6.4326	102.8027	6.4339	102.8012	0.021	0.0000	0.0000	0
2019/10/03	R208	06/02/2020	6.13	Call	Bond Future	16.5400	0.0165	16.1500	0.0162	(2.358)	0	0	0
2019/10/03	R208	06/02/2020	6.12	Put	Bond Future	354.0600	0.3541	355.1400	0.3551	0.305	0	0	0
2019/10/03	R208	06/02/2020	6.14	Call	Bond Future	17.7600	0.0178	17.3400	0.0173	(2.365)	0	0	0
2019/10/03	R208	06/02/2020	6.14	Put	Bond Future	334.8100	0.3348	335.8500	0.3359	0.311	0	0	0
2019/10/03	R208	07/05/2020	4.81	Call	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0	0	0
2019/10/03	R208	07/05/2020	4.80	Put	Bond Future	1,151.4700	1.1515	1,152.9900	1.1530	0.132	0	0	0
2019/10/03	R208	07/05/2020			Bond Future	6.1362	101.2867	6.1380	101.2852	0.029	0.0000	0.0000	0
2019/10/03	R208	07/05/2020	4.82	Call	Bond Future	0.1400	0.0001	0.1400	0.0001	0.000	0	0	0
2019/10/03	R208	07/05/2020	4.82	Put	Bond Future	1,134.1000	1.1341	1,135.6200	1.1356	0.134	0	0	0
2019/10/03	R208	07/05/2020	4.81	Put	Bond Future	1,142.7800	1.1428	1,144.3000	1.1443	0.133	0	0	0
2019/10/03	R208	07/05/2020	4.80	Call	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2019/10/03	R209	07/11/2019	9.82	Call	Bond Future	1,996.8700	1.9969	2,178.8700	2.1789	9.114	0	0	0
2019/10/03	R209	07/11/2019	9.33	Call	Bond Future	405.9100	0.4059	468.3400	0.4683	15.380	0	0	8,000
2019/10/03	R209	07/11/2019	9.77	Put	Bond Future	617.1000	0.6171	519.5600	0.5196	(15.806)	0	0	8,000
2019/10/03	R209	07/11/2019			Bond Future	9.5899	73.4012	9.5487	73.6696	(0.429)	0.0000	0.0000	96,997
2019/10/03	R209	07/11/2019	9.80	Call	Bond Future	1,907.0500	1.9071	2,084.6900	2.0847	9.315	0	0	0
2019/10/03	R209	07/11/2019	9.80	Put	Bond Future	558.2900	0.5583	467.4900	0.4675	(16.264)	0	0	0
2019/10/03	R209	07/11/2019	9.50	Put	Bond Future	1,393.2200	1.3932	1,228.0400	1.2280	(11.856)	0	0	0
2019/10/03	R209	07/11/2019	9.50	Call	Bond Future	805.1700	0.8052	908.4300	0.9084	12.825	0	0	5,000
2019/10/03	R209	07/11/2019	8.92	Put	Bond Future	4,595.4900	4.5955	4,335.8200	4.3358	(5.651)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/03	R209	07/11/2019	8.92	Call	Bond Future	41.8000		0.0418	50.5700	0.0506	20.981	0	0	8,000
2019/10/03	R209	07/11/2019	9.82	Put	Bond Future	521.6500		0.5216	435.2100	0.4352	(16.570)	0	0	0
2019/10/03	R209	07/11/2019	9.33	Put	Bond Future	2,125.4000		2.1254	1,919.3900	1.9194	(9.693)	0	0	0
2019/10/03	R209	07/11/2019	9.77	Call	Bond Future	1,775.5400		1.7755	1,946.4400	1.9464	9.625	0	0	0
2019/10/03	R209	07/11/2019	9.81	Call	Bond Future	1,951.7800		1.9518	2,131.6200	2.1316	9.214	0	0	0
2019/10/03	R209	07/11/2019	9.81	Put	Bond Future	539.7500		0.5398	451.1500	0.4512	(16.415)	0	0	0
2019/10/03	R209	06/02/2020	9.52	Put	Bond Future	2,539.1100		2.5391	2,382.8400	2.3828	(6.155)	0	0	0
2019/10/03	R209	06/02/2020			Bond Future	9.6537		74.7188	9.6113	74.9921	(0.439)	0.0000	0.0000	0
2019/10/03	R209	06/02/2020	9.51	Call	Bond Future	1,642.5900		1.6426	1,758.2600	1.7583	7.042	0	0	0
2019/10/03	R209	06/02/2020	9.51	Put	Bond Future	2,574.7600		2.5748	2,417.1300	2.4171	(6.122)	0	0	0
2019/10/03	R209	06/02/2020	9.52	Call	Bond Future	1,672.3700		1.6724	1,789.4000	1.7894	6.998	0	0	0
2019/10/03	R209	06/02/2020	9.50	Call	Bond Future	1,613.1100		1.6131	1,727.4100	1.7274	7.086	0	0	0
2019/10/03	R209	06/02/2020	9.50	Put	Bond Future	2,610.8000		2.6108	2,451.8000	2.4518	(6.090)	0	0	0
2019/10/03	R209	07/05/2020	9.47	Call	Bond Future	2,149.7000		2.1497	2,265.6200	2.2656	5.392	0	0	0
2019/10/03	R209	07/05/2020			Bond Future	9.7152		72.9393	9.6716	73.2176	(0.450)	0.0000	0.0000	0
2019/10/03	R209	07/05/2020	9.45	Call	Bond Future	2,091.1400		2.0911	2,205.0400	2.2050	5.447	0	0	0
2019/10/03	R209	07/05/2020	9.45	Put	Bond Future	3,804.9300		3.8049	3,640.5000	3.6405	(4.321)	0	0	0
2019/10/03	R209	07/05/2020	9.47	Put	Bond Future	3,732.2500		3.7323	3,569.8400	3.5698	(4.352)	0	0	0
2019/10/03	R209	07/05/2020	9.46	Call	Bond Future	2,120.2000		2.1202	2,235.1200	2.2351	5.420	0	0	0
2019/10/03	R209	07/05/2020	9.46	Put	Bond Future	3,768.3300		3.7683	3,604.9200	3.6049	(4.336)	0	0	0
2019/10/03	R210	07/11/2019			Bond Future	188.8411		188.8411	188.8431	188.8431	0.001	0.0000	0.0000	2,132
2019/10/03	R210	06/02/2020			Bond Future	192.2774		192.2774	192.2796	192.2796	0.001	0.0000	0.0000	0
2019/10/03	R210	07/05/2020			Bond Future	193.2033		193.2033	193.2055	193.2055	0.001	0.0000	0.0000	0
2019/10/03	R212	07/11/2019			Bond Future	162.4121		162.4121	162.4111	162.4111	(0.001)	0.0000	0.0000	7,384
2019/10/03	R212	06/02/2020			Bond Future	163.1217		163.1217	163.1207	163.1207	(0.001)	0.0000	0.0000	0
2019/10/03	R212	07/05/2020			Bond Future	166.1555		166.1555	166.1545	166.1545	(0.001)	0.0000	0.0000	0
2019/10/03	R213	07/11/2019	9.59	Put	Bond Future	245.2000		0.2452	200.7300	0.2007	(18.136)	0	0	0
2019/10/03	R213	07/11/2019	9.58	Call	Bond Future	2,687.4700		2.6875	2,867.5300	2.8675	6.700	0	0	0
2019/10/03	R213	07/11/2019			Bond Future	9.1815		86.2497	9.1453	86.4756	(0.394)	0.0000	0.0000	23,319
2019/10/03	R213	07/11/2019	9.59	Call	Bond Future	2,737.8900		2.7379	2,919.2900	2.9193	6.626	0	0	0
2019/10/03	R213	07/11/2019	9.58	Put	Bond Future	254.6400		0.2546	208.8300	0.2088	(17.990)	0	0	0
2019/10/03	R213	07/11/2019	9.60	Call	Bond Future	2,788.5500		2.7886	2,971.2700	2.9713	6.553	0	0	0
2019/10/03	R213	07/11/2019	9.60	Put	Bond Future	236.0700		0.2361	192.9200	0.1929	(18.278)	0	0	0
2019/10/03	R213	06/02/2020	9.27	Call	Bond Future	2,008.7200		2.0087	2,123.0200	2.1230	5.690	0	0	0
2019/10/03	R213	06/02/2020	9.26	Put	Bond Future	1,915.2600		1.9153	1,798.4600	1.7985	(6.098)	0	0	0
2019/10/03	R213	06/02/2020			Bond Future	9.2500		87.7980	9.2125	88.0280	(0.406)	0.0000	0.0000	0
2019/10/03	R213	06/02/2020	9.28	Call	Bond Future	2,041.7800		2.0418	2,157.2100	2.1572	5.653	0	0	0
2019/10/03	R213	06/02/2020	9.28	Put	Bond Future	1,858.8400		1.8588	1,744.3100	1.7443	(6.161)	0	0	0
2019/10/03	R213	06/02/2020	9.27	Put	Bond Future	1,886.7800		1.8868	1,771.1200	1.7711	(6.130)	0	0	0
2019/10/03	R213	06/02/2020	9.26	Call	Bond Future	1,976.1400		1.9761	2,089.3000	2.0893	5.726	0	0	0
2019/10/03	R213	07/05/2020	9.01	Put	Bond Future	3,556.5000		3.5565	3,412.2900	3.4123	(4.055)	0	0	0
2019/10/03	R213	07/05/2020	9.00	Call	Bond Future	1,703.0100		1.7030	1,792.0900	1.7921	5.231	0	0	0
2019/10/03	R213	07/05/2020			Bond Future	9.3096		85.8579	9.2707	86.0921	(0.418)	0.0000	0.0000	0
2019/10/03	R213	07/05/2020	9.01	Call	Bond Future	1,729.3100		1.7293	1,819.2900	1.8193	5.203	0	0	0
2019/10/03	R213	07/05/2020	9.00	Put	Bond Future	3,592.0900		3.5921	3,446.9800	3.4470	(4.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/03	R213	07/05/2020	9.02	Call	Bond Future	1,755.8300	1.7558	1,846.7000	1.8467	5.175	0	0	0
2019/10/03	R213	07/05/2020	9.02	Put	Bond Future	3,521.1900	3.5212	3,377.8700	3.3779	(4.070)	0	0	0
2019/10/03	R214	07/11/2019	10.02	Put	Bond Future	658.7100	0.6587	566.9300	0.5669	(13.933)	0	0	0
2019/10/03	R214	07/11/2019			Bond Future	9.8370	71.7570	9.8009	72.0014	(0.368)	0.0000	0.0000	16,236
2019/10/03	R214	07/11/2019	10.01	Call	Bond Future	1,831.1300	1.8311	1,981.7000	1.9817	8.223	0	0	0
2019/10/03	R214	07/11/2019	10.01	Put	Bond Future	680.1500	0.6802	586.3000	0.5863	(13.798)	0	0	0
2019/10/03	R214	07/11/2019	10.02	Call	Bond Future	1,875.3100	1.8753	2,027.9500	2.0279	8.139	0	0	0
2019/10/03	R214	07/11/2019	10.00	Call	Bond Future	1,787.3300	1.7873	1,935.8100	1.9358	8.307	0	0	0
2019/10/03	R214	07/11/2019	10.00	Put	Bond Future	702.0600	0.7021	606.1200	0.6061	(13.665)	0	0	0
2019/10/03	R214	06/02/2020	9.73	Call	Bond Future	1,644.8600	1.6449	1,745.2500	1.7453	6.103	0	0	0
2019/10/03	R214	06/02/2020			Bond Future	9.9065	73.0452	9.8692	73.2940	(0.376)	0.0000	0.0000	0
2019/10/03	R214	06/02/2020	9.71	Call	Bond Future	1,583.2000	1.5832	1,681.1400	1.6811	6.186	0	0	0
2019/10/03	R214	06/02/2020	9.71	Put	Bond Future	2,911.2100	2.9112	2,760.3100	2.7603	(5.183)	0	0	0
2019/10/03	R214	06/02/2020	9.73	Put	Bond Future	2,835.8900	2.8359	2,687.4400	2.6874	(5.235)	0	0	0
2019/10/03	R214	06/02/2020	9.72	Call	Bond Future	1,613.9600	1.6140	1,713.1300	1.7131	6.145	0	0	0
2019/10/03	R214	06/02/2020	9.72	Put	Bond Future	2,873.4300	2.8734	2,723.7600	2.7238	(5.209)	0	0	0
2019/10/03	R214	07/05/2020	9.77	Put	Bond Future	3,775.0200	3.7750	3,631.0400	3.6310	(3.814)	0	0	0
2019/10/03	R214	07/05/2020			Bond Future	9.9683	71.0879	9.9299	71.3413	(0.385)	0.0000	0.0000	0
2019/10/03	R214	07/05/2020	9.76	Call	Bond Future	2,417.9800	2.4180	2,526.4800	2.5265	4.487	0	0	0
2019/10/03	R214	07/05/2020	9.76	Put	Bond Future	3,811.9200	3.8119	3,667.0400	3.6670	(3.801)	0	0	0
2019/10/03	R214	07/05/2020	9.77	Call	Bond Future	2,449.0100	2.4490	2,558.4100	2.5584	4.467	0	0	0
2019/10/03	R214	07/05/2020	9.75	Call	Bond Future	2,387.3600	2.3874	2,494.9700	2.4950	4.507	0	0	0
2019/10/03	R214	07/05/2020	9.75	Put	Bond Future	3,849.3300	3.8493	3,703.5600	3.7036	(3.787)	0	0	0
2019/10/03	R248	07/11/2019	10.02	Call	Bond Future	1,961.2500	1.9613	2,137.0500	2.1371	8.964	0	0	0
2019/10/03	R248	07/11/2019	10.01	Put	Bond Future	1,042.6300	1.0426	905.5800	0.9056	(13.145)	0	0	0
2019/10/03	R248	07/11/2019			Bond Future	9.9077	90.8117	9.8715	91.1217	(0.365)	0.0000	0.0000	86,811
2019/10/03	R248	07/11/2019	10.03	Call	Bond Future	2,013.7700	2.0138	2,192.3800	2.1924	8.869	0	0	0
2019/10/03	R248	07/11/2019	10.03	Put	Bond Future	979.2200	0.9792	847.8200	0.8478	(13.419)	0	0	0
2019/10/03	R248	07/11/2019	10.02	Put	Bond Future	1,010.4700	1.0105	876.2600	0.8763	(13.282)	0	0	0
2019/10/03	R248	07/11/2019	10.01	Call	Bond Future	1,909.4900	1.9095	2,082.4500	2.0825	9.058	0	0	0
2019/10/03	R248	06/02/2020	9.71	Put	Bond Future	3,985.6700	3.9857	3,782.1000	3.7821	(5.108)	0	0	0
2019/10/03	R248	06/02/2020			Bond Future	9.9789	92.4419	9.9416	92.7576	(0.374)	0.0000	0.0000	100
2019/10/03	R248	06/02/2020	9.71	Call	Bond Future	1,667.0900	1.6671	1,779.1800	1.7792	6.724	0	0	0
2019/10/03	R248	06/02/2020	9.70	Put	Bond Future	4,038.1900	4.0382	3,833.0200	3.8330	(5.081)	0	0	0
2019/10/03	R248	06/02/2020	9.72	Call	Bond Future	1,703.2200	1.7032	1,816.9200	1.8169	6.676	0	0	0
2019/10/03	R248	06/02/2020	9.72	Put	Bond Future	3,933.7000	3.9337	3,731.7400	3.7317	(5.134)	0	0	0
2019/10/03	R248	06/02/2020	9.70	Call	Bond Future	1,631.3700	1.6314	1,741.8600	1.7419	6.773	0	0	0
2019/10/03	R248	07/05/2020	9.79	Call	Bond Future	2,798.0000	2.7980	2,930.0700	2.9301	4.720	0	0	0
2019/10/03	R248	07/05/2020	9.77	Put	Bond Future	5,045.1900	5.0452	4,853.5100	4.8535	(3.799)	0	0	0
2019/10/03	R248	07/05/2020			Bond Future	10.0424	89.6991	10.0040	90.0205	(0.383)	0.0000	0.0000	0
2019/10/03	R248	07/05/2020	9.79	Put	Bond Future	4,946.0200	4.9460	4,756.6700	4.7567	(3.828)	0	0	0
2019/10/03	R248	07/05/2020	9.77	Call	Bond Future	2,723.1000	2.7231	2,852.8400	2.8528	4.764	0	0	0
2019/10/03	R248	07/05/2020	9.78	Put	Bond Future	4,995.4100	4.9954	4,804.9000	4.8049	(3.814)	0	0	0
2019/10/03	R248	07/05/2020	9.78	Call	Bond Future	2,760.4200	2.7604	2,891.3300	2.8913	4.742	0	0	0
2019/10/03	R248	06/08/2020	9.00	Put	Bond Future	11,641.3300	11.6413	11,388.3900	11.3884	(2.173)	0	0	0
2019/10/03	R248	06/08/2020	10.20	Call	Bond Future	5,751.6500	5.7516	5,925.6300	5.9256	3.025	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/03	R248	06/08/2020			Bond Future	10.1029	91.3859	10.0633	91.7133	(0.392)	0.0000	0.0000	0
2019/10/03	R248	06/08/2020	9.25	Put	Bond Future	9,771.1800	9.7712	9,537.1000	9.5371	(2.396)	0	0	0
2019/10/03	R248	06/08/2020	9.25	Call	Bond Future	2,222.5600	2.2226	2,315.9600	2.3160	4.202	0	0	20,640
2019/10/03	R248	06/08/2020	10.18	Call	Bond Future	5,663.7700	5.6638	5,836.1700	5.8362	3.044	0	0	0
2019/10/03	R248	06/08/2020	10.18	Put	Bond Future	5,032.9500	5.0330	4,877.8700	4.8779	(3.081)	0	0	0
2019/10/03	R248	06/08/2020	9.00	Call	Bond Future	1,666.6800	1.6667	1,741.2200	1.7412	4.472	0	0	3,000
2019/10/03	R248	06/08/2020	10.20	Put	Bond Future	4,958.3800	4.9584	4,804.8800	4.8049	(3.096)	0	0	0
2019/10/03	R248	06/08/2020	10.19	Call	Bond Future	5,707.6400	5.7076	5,880.8400	5.8808	3.035	0	0	0
2019/10/03	R248	06/08/2020	10.19	Put	Bond Future	4,995.5300	4.9955	4,841.2500	4.8413	(3.088)	0	0	0

Total **1093416**