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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/10/2019 TO 17/10/2019

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
2019/10/17	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	2025	07/11/2019			Bond Future	137.8332	137.8332	137.8339	137.8339	0.001	0.0000	0.0000	1,585
2019/10/17	2025	06/02/2020			Bond Future	138.8861	138.8861	138.8868	138.8868	0.000	0.0000	0.0000	0
2019/10/17	2025	07/05/2020			Bond Future	141.4454	141.4454	141.4463	141.4463	0.001	0.0000	0.0000	0
2019/10/17	2025	06/08/2020			Bond Future	142.6053	142.6053	142.6061	142.6061	0.001	0.0000	0.0000	0
2019/10/17	2029	07/11/2019			Bond Future	102.0902	102.0902	102.0915	102.0915	0.001	0.0000	0.0000	4,410
2019/10/17	2029	06/02/2020			Bond Future	103.9619	103.9619	103.9631	103.9631	0.001	0.0000	0.0000	0
2019/10/17	2029	07/05/2020			Bond Future	104.7652	104.7652	104.7664	104.7664	0.001	0.0000	0.0000	0
2019/10/17	2029	06/08/2020			Bond Future	106.7392	106.7392	106.7405	106.7405	0.001	0.0000	0.0000	0
2019/10/17	2030	07/11/2019	9.49	Put	Bond Future	85.9800	0.0860	56.4700	0.0565	(34.322)	0	0	0
2019/10/17	2030	07/11/2019	9.76	Put	Bond Future	18.9100	0.0189	11.0800	0.0111	(41.407)	0	0	5,500
2019/10/17	2030	07/11/2019	9.30	Put	Bond Future	223.1400	0.2231	158.3900	0.1584	(29.018)	0	0	2,750
2019/10/17	2030	07/11/2019	9.20	Put	Bond Future	354.3600	0.3544	261.8000	0.2618	(26.120)	0	0	2,750
2019/10/17	2030	07/11/2019	8.40	Put	Bond Future	3,813.8800	3.8139	3,498.3400	3.4983	(8.273)	0	0	0
2019/10/17	2030	07/11/2019			Bond Future	8.9850	95.7425	8.9339	96.0658	(0.569)	0.0000	0.0000	72,549
2019/10/17	2030	07/11/2019	9.48	Call	Bond Future	3,147.0300	3.1470	3,439.5700	3.4396	9.296	0	0	0
2019/10/17	2030	07/11/2019	9.48	Put	Bond Future	90.6300	0.0906	59.7800	0.0598	(34.040)	0	0	0
2019/10/17	2030	07/11/2019	9.10	Put	Bond Future	544.6400	0.5446	418.2600	0.4183	(23.204)	0	0	0
2019/10/17	2030	07/11/2019	9.10	Call	Bond Future	1,266.7100	1.2667	1,463.7200	1.4637	15.553	0	0	5,500
2019/10/17	2030	07/11/2019	8.60	Put	Bond Future	2,585.9400	2.5859	2,294.6700	2.2947	(11.264)	0	0	0
2019/10/17	2030	07/11/2019	8.60	Call	Bond Future	113.6600	0.1137	145.7800	0.1458	28.260	0	0	5,500
2019/10/17	2030	07/11/2019	9.30	Call	Bond Future	2,183.6200	2.1836	2,442.2600	2.4423	11.845	0	0	0
2019/10/17	2030	07/11/2019	9.05	Call	Bond Future	1,073.9700	1.0740	1,252.4700	1.2525	16.621	0	0	0
2019/10/17	2030	07/11/2019	9.05	Put	Bond Future	664.9600	0.6650	520.0700	0.5201	(21.789)	0	0	5,403
2019/10/17	2030	07/11/2019	9.49	Call	Bond Future	3,202.7600	3.2028	3,496.6400	3.4966	9.176	0	0	0
2019/10/17	2030	07/11/2019	9.76	Call	Bond Future	4,745.7100	4.7457	5,061.2700	5.0613	6.649	0	0	0
2019/10/17	2030	07/11/2019	9.85	Put	Bond Future	10.8800	0.0109	6.1200	0.0061	(43.750)	0	0	2,500
2019/10/17	2030	07/11/2019	8.57	Put	Bond Future	2,760.3200	2.7603	2,463.6700	2.4637	(10.747)	0	0	0
2019/10/17	2030	07/11/2019	9.20	Call	Bond Future	1,698.3900	1.6984	1,929.2200	1.9292	13.591	0	0	0
2019/10/17	2030	07/11/2019	9.25	Call	Bond Future	1,934.4500	1.9344	2,180.1200	2.1801	12.700	0	0	0
2019/10/17	2030	07/11/2019	8.40	Call	Bond Future	23.3400	0.0233	31.1900	0.0312	33.633	0	0	0
2019/10/17	2030	07/11/2019	9.47	Call	Bond Future	3,091.4900	3.0915	3,382.6300	3.3826	9.417	0	0	0
2019/10/17	2030	07/11/2019	9.47	Put	Bond Future	95.5100	0.0955	63.2600	0.0633	(33.766)	0	0	0
2019/10/17	2030	07/11/2019	9.12	Put	Bond Future	501.3800	0.5014	382.1500	0.3822	(23.780)	0	0	0
2019/10/17	2030	07/11/2019	9.12	Call	Bond Future	1,348.2800	1.3483	1,552.4400	1.5524	15.142	0	0	0
2019/10/17	2030	07/11/2019	9.70	Call	Bond Future	4,399.1900	4.3992	4,711.8700	4.7119	7.108	0	0	0
2019/10/17	2030	07/11/2019	9.70	Put	Bond Future	26.8600	0.0269	16.1500	0.0162	(39.873)	0	0	0
2019/10/17	2030	07/11/2019	9.35	Call	Bond Future	2,442.1200	2.4421	2,712.1300	2.7121	11.056	0	0	0
2019/10/17	2030	07/11/2019	9.35	Put	Bond Future	175.4600	0.1755	122.0800	0.1221	(30.423)	0	0	2,500
2019/10/17	2030	07/11/2019	9.85	Call	Bond Future	5,265.8600	5.2659	5,584.4900	5.5845	6.051	0	0	0
2019/10/17	2030	07/11/2019	8.57	Call	Bond Future	91.8100	0.0918	118.5500	0.1186	29.125	0	0	0
2019/10/17	2030	07/11/2019	8.95	Call	Bond Future	740.5500	0.7406	880.5800	0.8806	18.909	0	0	0
2019/10/17	2030	07/11/2019	8.95	Put	Bond Future	961.8700	0.9619	778.5100	0.7785	(19.063)	0	0	5,070

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2019/10/17	2030	07/11/2019	9.25	Put	Bond Future	281.5100	0.2815	203.7900	0.2038	(27.608)	0	0	0
2019/10/17	2030	06/02/2020	8.40	Call	Bond Future	461.7700	0.4618	522.3100	0.5223	13.110	0	0	5,820
2019/10/17	2030	06/02/2020	9.14	Call	Bond Future	2,253.2700	2.2533	2,432.7800	2.4328	7.967	0	0	0
2019/10/17	2030	06/02/2020	9.15	Put	Bond Future	1,642.6300	1.6426	1,494.6300	1.4946	(9.010)	0	0	0
2019/10/17	2030	06/02/2020			Bond Future	9.0451	93.4654	8.9920	93.7946	(0.587)	0.0000	0.0000	200
2019/10/17	2030	06/02/2020	9.00	Put	Bond Future	2,068.9600	2.0690	1,896.1200	1.8961	(8.354)	0	0	0
2019/10/17	2030	06/02/2020	9.00	Call	Bond Future	1,789.3000	1.7893	1,945.5800	1.9456	8.734	0	0	5,820
2019/10/17	2030	06/02/2020	8.40	Put	Bond Future	4,568.1000	4.5681	4,299.5200	4.2995	(5.879)	0	0	0
2019/10/17	2030	06/02/2020	9.14	Put	Bond Future	1,668.6000	1.6686	1,518.9900	1.5190	(8.966)	0	0	0
2019/10/17	2030	06/02/2020	9.15	Call	Bond Future	2,288.6400	2.2886	2,469.7600	2.4698	7.914	0	0	0
2019/10/17	2030	06/02/2020	9.16	Call	Bond Future	2,324.0600	2.3241	2,506.8000	2.5068	7.863	0	0	0
2019/10/17	2030	06/02/2020	9.16	Put	Bond Future	1,616.7700	1.6168	1,470.3900	1.4704	(9.054)	0	0	0
2019/10/17	2030	07/05/2020	8.78	Put	Bond Future	3,697.0500	3.6970	3,489.5000	3.4895	(5.614)	0	0	0
2019/10/17	2030	07/05/2020	8.79	Call	Bond Future	1,697.2600	1.6973	1,826.1900	1.8262	7.596	0	0	0
2019/10/17	2030	07/05/2020			Bond Future	9.1093	95.1652	9.0542	95.5004	(0.605)	0.0000	0.0000	0
2019/10/17	2030	07/05/2020	8.80	Call	Bond Future	1,722.7200	1.7227	1,852.9100	1.8529	7.557	0	0	0
2019/10/17	2030	07/05/2020	8.80	Put	Bond Future	3,623.3800	3.6234	3,418.3700	3.4184	(5.658)	0	0	0
2019/10/17	2030	07/05/2020	8.78	Call	Bond Future	1,671.7600	1.6718	1,799.4100	1.7994	7.636	0	0	0
2019/10/17	2030	07/05/2020	8.79	Put	Bond Future	3,660.2100	3.6602	3,453.9400	3.4539	(5.635)	0	0	0
2019/10/17	2030	06/08/2020	9.11	Call	Bond Future	2,971.8000	2.9718	3,139.6300	3.1396	5.647	0	0	0
2019/10/17	2030	06/08/2020			Bond Future	9.1710	92.9274	9.1137	93.2689	(0.625)	0.0000	0.0000	0
2019/10/17	2030	06/08/2020	9.09	Call	Bond Future	2,908.3000	2.9083	3,074.0600	3.0741	5.700	0	0	0
2019/10/17	2030	06/08/2020	9.09	Put	Bond Future	3,391.0300	3.3910	3,215.3700	3.2154	(5.180)	0	0	0
2019/10/17	2030	06/08/2020	9.11	Put	Bond Future	3,335.0600	3.3351	3,161.4700	3.1615	(5.205)	0	0	0
2019/10/17	2030	06/08/2020	9.10	Call	Bond Future	2,940.1400	2.9401	3,106.9300	3.1069	5.673	0	0	0
2019/10/17	2030	06/08/2020	9.10	Put	Bond Future	3,363.1100	3.3631	3,188.4800	3.1885	(5.193)	0	0	0
2019/10/17	2032	07/11/2019	9.71	Call	Bond Future	2,877.9200	2.8779	3,142.3500	3.1424	9.188	0	0	0
2019/10/17	2032	07/11/2019	9.70	Put	Bond Future	203.1000	0.2031	147.9600	0.1480	(27.149)	0	0	0
2019/10/17	2032	07/11/2019			Bond Future	9.3113	93.2474	9.2652	93.5649	(0.495)	0.0000	0.0000	48,414
2019/10/17	2032	07/11/2019	9.72	Call	Bond Future	2,935.1500	2.9351	3,201.5000	3.2015	9.074	0	0	0
2019/10/17	2032	07/11/2019	9.72	Put	Bond Future	185.3400	0.1853	134.1100	0.1341	(27.641)	0	0	0
2019/10/17	2032	07/11/2019	9.71	Put	Bond Future	194.0400	0.1940	140.8900	0.1409	(27.391)	0	0	0
2019/10/17	2032	07/11/2019	9.70	Call	Bond Future	2,820.9900	2.8210	3,083.4300	3.0834	9.303	0	0	0
2019/10/17	2032	06/02/2020	9.40	Put	Bond Future	2,137.1500	2.1372	1,976.8100	1.9768	(7.503)	0	0	0
2019/10/17	2032	06/02/2020			Bond Future	9.3774	94.9339	9.3297	95.2571	(0.509)	0.0000	0.0000	0
2019/10/17	2032	06/02/2020	9.39	Call	Bond Future	2,253.8400	2.2538	2,415.1200	2.4151	7.156	0	0	0
2019/10/17	2032	06/02/2020	9.39	Put	Bond Future	2,168.5600	2.1686	2,006.6500	2.0066	(7.466)	0	0	0
2019/10/17	2032	06/02/2020	9.40	Call	Bond Future	2,289.8700	2.2899	2,452.7200	2.4527	7.112	0	0	0
2019/10/17	2032	06/02/2020	9.38	Call	Bond Future	2,218.0900	2.2181	2,377.8100	2.3778	7.201	0	0	0
2019/10/17	2032	06/02/2020	9.38	Put	Bond Future	2,200.3200	2.2003	2,036.8500	2.0369	(7.429)	0	0	0
2019/10/17	2032	07/05/2020	9.19	Call	Bond Future	2,063.4100	2.0634	2,197.6700	2.1977	6.507	0	0	0
2019/10/17	2032	07/05/2020			Bond Future	9.4452	92.5009	9.3958	92.8300	(0.523)	0.0000	0.0000	0
2019/10/17	2032	07/05/2020	9.17	Call	Bond Future	2,003.4500	2.0034	2,135.2100	2.1352	6.577	0	0	0
2019/10/17	2032	07/05/2020	9.17	Put	Bond Future	3,856.6600	3.8567	3,659.2800	3.6593	(5.118)	0	0	0
2019/10/17	2032	07/05/2020	9.19	Put	Bond Future	3,780.2400	3.7802	3,585.3600	3.5854	(5.155)	0	0	0
2019/10/17	2032	07/05/2020	9.18	Call	Bond Future	2,033.1800	2.0332	2,166.1800	2.1662	6.541	0	0	0
2019/10/17	2032	07/05/2020	9.18	Put	Bond Future	3,818.1600	3.8182	3,622.0200	3.6220	(5.137)	0	0	0

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2019/10/17	2032	06/08/2020	9.46	Put	Bond Future	3,809.4400	3.8094	3,639.7100	3.6397	(4.456)	0	0	0
2019/10/17	2032	06/08/2020	9.45	Call	Bond Future	3,447.2500	3.4473	3,611.8800	3.6119	4.776	0	0	0
2019/10/17	2032	06/08/2020			Bond Future	9.5102	94.2225	9.4590	94.5578	(0.539)	0.0000	0.0000	0
2019/10/17	2032	06/08/2020	9.46	Call	Bond Future	3,480.8200	3.4808	3,646.4000	3.6464	4.757	0	0	0
2019/10/17	2032	06/08/2020	9.45	Put	Bond Future	3,841.5100	3.8415	3,670.8300	3.6708	(4.443)	0	0	0
2019/10/17	2032	06/08/2020	9.47	Call	Bond Future	3,514.5400	3.5145	3,681.0900	3.6811	4.739	0	0	0
2019/10/17	2032	06/08/2020	9.47	Put	Bond Future	3,777.5800	3.7776	3,608.8200	3.6088	(4.467)	0	0	0
2019/10/17	2033	07/11/2019			Bond Future	102.5919	102.5919	102.5935	102.5935	0.002	0.0000	0.0000	6,260
2019/10/17	2033	06/02/2020			Bond Future	104.4728	104.4728	104.4744	104.4744	0.001	0.0000	0.0000	0
2019/10/17	2033	07/05/2020			Bond Future	105.2025	105.2025	105.2042	105.2042	0.002	0.0000	0.0000	0
2019/10/17	2033	06/08/2020			Bond Future	107.1847	107.1847	107.1864	107.1864	0.002	0.0000	0.0000	0
2019/10/17	2037	07/11/2019	9.97	Call	Bond Future	2,353.3400	2.3533	2,610.2500	2.6102	10.917	0	0	0
2019/10/17	2037	07/11/2019			Bond Future	9.7119	92.3368	9.6658	92.6907	(0.475)	0.0000	0.0000	68,529
2019/10/17	2037	07/11/2019	9.95	Call	Bond Future	2,241.0900	2.2411	2,491.7500	2.4918	11.185	0	0	0
2019/10/17	2037	07/11/2019	9.95	Put	Bond Future	446.3800	4.4664	343.1500	0.3431	(23.126)	0	0	0
2019/10/17	2037	07/11/2019	9.97	Put	Bond Future	410.3400	0.4103	313.3600	0.3134	(23.634)	0	0	0
2019/10/17	2037	07/11/2019	9.96	Call	Bond Future	2,296.9500	2.2969	2,550.7600	2.5508	11.050	0	0	0
2019/10/17	2037	07/11/2019	9.96	Put	Bond Future	428.0500	0.4280	327.9700	0.3280	(23.380)	0	0	0
2019/10/17	2037	06/02/2020	9.67	Call	Bond Future	2,078.5600	2.0786	2,237.3700	2.2374	7.640	0	0	0
2019/10/17	2037	06/02/2020	9.66	Put	Bond Future	2,960.1900	2.9602	2,757.0400	2.7570	(6.863)	0	0	0
2019/10/17	2037	06/02/2020			Bond Future	9.7806	89.7476	9.7331	90.1078	(0.486)	0.0000	0.0000	0
2019/10/17	2037	06/02/2020	9.68	Call	Bond Future	2,114.6100	2.1146	2,275.1800	2.2752	7.593	0	0	0
2019/10/17	2037	06/02/2020	9.68	Put	Bond Future	2,879.0700	2.8791	2,679.4500	2.6794	(6.933)	0	0	0
2019/10/17	2037	06/02/2020	9.67	Put	Bond Future	2,919.5100	2.9195	2,718.1300	2.7181	(6.898)	0	0	0
2019/10/17	2037	06/02/2020	9.66	Call	Bond Future	2,042.6500	2.0426	2,199.6900	2.1997	7.688	0	0	0
2019/10/17	2037	07/05/2020	9.60	Put	Bond Future	4,355.7300	4.3557	4,140.6200	4.1406	(4.939)	0	0	0
2019/10/17	2037	07/05/2020	9.59	Call	Bond Future	2,414.0000	2.4140	2,564.4400	2.5644	6.232	0	0	0
2019/10/17	2037	07/05/2020			Bond Future	9.8524	91.3796	9.8032	91.7465	(0.499)	0.0000	0.0000	0
2019/10/17	2037	07/05/2020	9.60	Call	Bond Future	2,447.1900	2.4472	2,598.9800	2.5990	6.203	0	0	0
2019/10/17	2037	07/05/2020	9.59	Put	Bond Future	4,399.4200	4.3994	4,182.9600	4.1830	(4.920)	0	0	0
2019/10/17	2037	07/05/2020	9.61	Call	Bond Future	2,480.6300	2.4806	2,633.7600	2.6338	6.173	0	0	0
2019/10/17	2037	07/05/2020	9.61	Put	Bond Future	4,312.3800	4.3124	4,098.6100	4.0986	(4.957)	0	0	0
2019/10/17	2037	06/08/2020	9.88	Put	Bond Future	4,409.6700	4.4097	4,222.7800	4.2228	(4.238)	0	0	0
2019/10/17	2037	06/08/2020			Bond Future	9.9225	88.8208	9.8718	89.1945	(0.512)	0.0000	0.0000	0
2019/10/17	2037	06/08/2020	9.87	Call	Bond Future	4,059.2900	4.0593	4,245.0500	4.2450	4.576	0	0	0
2019/10/17	2037	06/08/2020	9.87	Put	Bond Future	4,446.1200	4.4461	4,258.2000	4.2582	(4.227)	0	0	0
2019/10/17	2037	06/08/2020	9.88	Call	Bond Future	4,096.6600	4.0967	4,283.4500	4.2835	4.560	0	0	0
2019/10/17	2037	06/08/2020	9.86	Call	Bond Future	4,022.0800	4.0221	4,206.8000	4.2068	4.593	0	0	0
2019/10/17	2037	06/08/2020	9.86	Put	Bond Future	4,482.8200	4.4828	4,293.8600	4.2939	(4.215)	0	0	0
2019/10/17	2038	07/11/2019			Bond Future	120.6413	120.6413	120.6432	120.6432	0.002	0.0000	0.0000	21,916
2019/10/17	2038	06/02/2020			Bond Future	121.1948	121.1948	121.1965	121.1965	0.001	0.0000	0.0000	0
2019/10/17	2038	07/05/2020			Bond Future	123.4281	123.4281	123.4300	123.4300	0.002	0.0000	0.0000	0
2019/10/17	2038	06/08/2020			Bond Future	124.0603	124.0603	124.0622	124.0622	0.002	0.0000	0.0000	0
2019/10/17	2040	07/11/2019	10.04	Put	Bond Future	622.2900	0.6223	489.9900	0.4900	(21.260)	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	
2019/10/17	2040	07/11/2019	10.03	Call	Bond Future	2,042.4300	2.0424	2,284.9400	2.2849	11.874	0	0	0
2019/10/17	2040	07/11/2019	9.80	Put	Bond Future	1,442.3200	1.4423	1,213.8600	1.2139	(15.840)	0	0	0
2019/10/17	2040	07/11/2019	9.30	Put	Bond Future	4,796.8200	4.7968	4,431.6200	4.4316	(7.613)	0	0	0
2019/10/17	2040	07/11/2019			Bond Future	9.8573	95.0632	9.8112	95.4417	(0.468)	0.0000	0.0000	45,596
2019/10/17	2040	07/11/2019	10.04	Call	Bond Future	2,098.2700	2.0983	2,344.4000	2.3444	11.730	0	0	0
2019/10/17	2040	07/11/2019	10.03	Put	Bond Future	646.2500	0.6463	510.3300	0.5103	(21.032)	0	0	0
2019/10/17	2040	07/11/2019	9.80	Call	Bond Future	972.0100	0.9720	1,121.9800	1.1220	15.429	0	0	1,260
2019/10/17	2040	07/11/2019	9.30	Call	Bond Future	54.1000	0.0541	67.3300	0.0673	24.455	0	0	1,260
2019/10/17	2040	07/11/2019	10.05	Call	Bond Future	2,154.7200	2.1547	2,404.4200	2.4044	11.589	0	0	0
2019/10/17	2040	07/11/2019	10.05	Put	Bond Future	599.0600	0.5991	470.3300	0.4703	(21.489)	0	0	0
2019/10/17	2040	06/02/2020	9.76	Call	Bond Future	1,983.6800	1.9837	2,142.7800	2.1428	8.020	0	0	0
2019/10/17	2040	06/02/2020	9.00	Put	Bond Future	8,233.0300	8.2330	7,881.2500	7.8813	(4.273)	0	0	0
2019/10/17	2040	06/02/2020			Bond Future	9.9275	92.2727	9.8799	92.6580	(0.479)	0.0000	0.0000	0
2019/10/17	2040	06/02/2020	8.40	Put	Bond Future	13,780.3600	13.7804	13,399.5100	13.3995	(2.764)	0	0	0
2019/10/17	2040	06/02/2020	8.40	Call	Bond Future	24.6600	0.0247	29.0700	0.0291	17.883	0	0	0
2019/10/17	2040	06/02/2020	9.74	Call	Bond Future	1,910.2900	1.9103	2,065.5400	2.0655	8.127	0	0	0
2019/10/17	2040	06/02/2020	9.74	Put	Bond Future	3,443.2300	3.4432	3,213.2200	3.2132	(6.680)	0	0	0
2019/10/17	2040	06/02/2020	9.76	Put	Bond Future	3,351.1800	3.3512	3,125.0200	3.1250	(6.749)	0	0	0
2019/10/17	2040	06/02/2020	9.00	Call	Bond Future	239.3900	0.2394	272.8700	0.2729	13.986	0	0	0
2019/10/17	2040	06/02/2020	9.75	Call	Bond Future	1,947.5100	1.9475	2,104.6800	2.1047	8.070	0	0	0
2019/10/17	2040	06/02/2020	9.75	Put	Bond Future	3,397.6700	3.3977	3,169.5800	3.1696	(6.713)	0	0	0
2019/10/17	2040	07/05/2020	9.74	Call	Bond Future	2,563.4200	2.5634	2,724.5600	2.7246	6.286	0	0	0
2019/10/17	2040	07/05/2020	9.75	Put	Bond Future	4,629.4000	4.6294	4,399.6400	4.3996	(4.963)	0	0	0
2019/10/17	2040	07/05/2020			Bond Future	10.0005	93.9508	9.9514	94.3431	(0.491)	0.0000	0.0000	0
2019/10/17	2040	07/05/2020	9.74	Put	Bond Future	4,675.3700	4.6754	4,444.1500	4.4442	(4.945)	0	0	0
2019/10/17	2040	07/05/2020	9.75	Call	Bond Future	2,599.9300	2.5999	2,762.5300	2.7625	6.254	0	0	0
2019/10/17	2040	07/05/2020	9.73	Call	Bond Future	2,527.1600	2.5272	2,686.8500	2.6869	6.319	0	0	0
2019/10/17	2040	07/05/2020	9.73	Put	Bond Future	4,721.7100	4.7217	4,489.0400	4.4890	(4.928)	0	0	0
2019/10/17	2040	06/08/2020	10.02	Put	Bond Future	4,745.4500	4.7455	4,544.8900	4.5449	(4.226)	0	0	0
2019/10/17	2040	06/08/2020	10.03	Call	Bond Future	4,374.2200	4.3742	4,574.4200	4.5744	4.577	0	0	0
2019/10/17	2040	06/08/2020	10.04	Call	Bond Future	4,414.1800	4.4142	4,615.4900	4.6155	4.561	0	0	0
2019/10/17	2040	06/08/2020			Bond Future	10.0722	91.1893	10.0214	91.5889	(0.503)	0.0000	0.0000	0
2019/10/17	2040	06/08/2020	10.02	Call	Bond Future	4,334.4100	4.3344	4,533.5000	4.5335	4.593	0	0	0
2019/10/17	2040	06/08/2020	10.04	Put	Bond Future	4,667.2400	4.6672	4,468.9000	4.4689	(4.250)	0	0	0
2019/10/17	2040	06/08/2020	10.03	Put	Bond Future	4,706.2100	4.7062	4,506.7600	4.5068	(4.238)	0	0	0
2019/10/17	2044	07/11/2019	10.07	Put	Bond Future	708.0800	0.7081	575.5700	0.5756	(18.714)	0	0	0
2019/10/17	2044	07/11/2019	9.74	Put	Bond Future	2,070.0600	2.0701	1,819.1900	1.8192	(12.119)	0	0	0
2019/10/17	2044	07/11/2019	10.52	Call	Bond Future	4,935.2300	4.9352	5,246.6800	5.2467	6.311	0	0	0
2019/10/17	2044	07/11/2019			Bond Future	9.9118	91.8517	9.8707	92.1940	(0.414)	0.0000	0.0000	38,312
2019/10/17	2044	07/11/2019	10.06	Call	Bond Future	1,952.7800	1.9528	2,159.2400	2.1592	10.573	0	0	0
2019/10/17	2044	07/11/2019	10.06	Put	Bond Future	734.4700	0.7345	598.5800	0.5986	(18.502)	0	0	0
2019/10/17	2044	07/11/2019	10.52	Put	Bond Future	108.5500	0.1086	77.6500	0.0776	(28.466)	0	0	328
2019/10/17	2044	07/11/2019	10.07	Call	Bond Future	2,007.5800	2.0076	2,217.4200	2.2174	10.452	0	0	0
2019/10/17	2044	07/11/2019	9.19	Call	Bond Future	12.8700	0.0129	15.5600	0.0156	20.901	0	0	328
2019/10/17	2044	07/11/2019	9.74	Call	Bond Future	622.9200	0.6229	714.4000	0.7144	14.686	0	0	328
2019/10/17	2044	07/11/2019	10.05	Call	Bond Future	1,898.6500	1.8987	2,101.6800	2.1017	10.693	0	0	0
2019/10/17	2044	07/11/2019	10.05	Put	Bond Future	761.6500	0.7617	622.3300	0.6223	(18.292)	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
2019/10/17	2044 07/11/2019	9.19	Put	Bond Future	6,365.4300		6.3654	6,025.7700	6.0258	(5.336)	0	0	0
2019/10/17	2044 06/02/2020	9.74	Call	Bond Future	1,778.0400		1.7780	1,908.1500	1.9081	7.318	0	0	328
2019/10/17	2044 06/02/2020	10.78	Put	Bond Future	829.7700		0.8298	757.0600	0.7571	(8.763)	0	0	328
2019/10/17	2044 06/02/2020	9.77	Put	Bond Future	3,635.4100		3.6354	3,422.2000	3.4222	(5.865)	0	0	0
2019/10/17	2044 06/02/2020			Bond Future	9.9799		89.1284	9.9376	89.4769	(0.424)	0.0000	0.0000	0
2019/10/17	2044 06/02/2020	9.09	Put	Bond Future	8,120.4100		8.1204	7,805.4600	7.8055	(3.878)	0	0	0
2019/10/17	2044 06/02/2020	9.09	Call	Bond Future	286.1500		0.2861	319.6700	0.3197	11.714	0	0	328
2019/10/17	2044 06/02/2020	9.74	Put	Bond Future	3,783.9500		3.7839	3,565.5900	3.5656	(5.771)	0	0	0
2019/10/17	2044 06/02/2020	9.77	Call	Bond Future	1,884.4400		1.8844	2,019.7000	2.0197	7.178	0	0	0
2019/10/17	2044 06/02/2020	10.78	Call	Bond Future	7,011.2900		7.0113	7,287.0500	7.2871	3.933	0	0	0
2019/10/17	2044 06/02/2020	9.78	Call	Bond Future	1,920.1500		1.9201	2,057.1300	2.0571	7.134	0	0	0
2019/10/17	2044 06/02/2020	9.76	Put	Bond Future	3,684.7400		3.6847	3,469.8100	3.4698	(5.833)	0	0	0
2019/10/17	2044 06/02/2020	9.78	Put	Bond Future	3,586.4000		3.5864	3,374.9100	3.3749	(5.897)	0	0	0
2019/10/17	2044 06/02/2020	9.76	Call	Bond Future	1,848.9200		1.8489	1,982.4600	1.9825	7.223	0	0	0
2019/10/17	2044 07/05/2020	9.81	Call	Bond Future	2,706.1700		2.7062	2,853.6900	2.8537	5.451	0	0	0
2019/10/17	2044 07/05/2020	9.79	Put	Bond Future	4,787.9000		4.7879	4,577.9800	4.5780	(4.384)	0	0	0
2019/10/17	2044 07/05/2020	9.26	Call	Bond Future	1,048.4300		1.0484	1,125.2100	1.1252	7.323	0	0	556
2019/10/17	2044 07/05/2020	9.33	Call	Bond Future	1,213.5200		1.2135	1,298.8500	1.2988	7.032	0	0	100
2019/10/17	2044 07/05/2020	9.98	Call	Bond Future	3,365.7200		3.3657	3,535.1500	3.5351	5.034	0	0	100
2019/10/17	2044 07/05/2020			Bond Future	10.0506		90.7493	10.0069	91.1041	(0.434)	0.0000	0.0000	0
2019/10/17	2044 07/05/2020	9.81	Put	Bond Future	4,692.1700		4.6922	4,484.8500	4.4849	(4.418)	0	0	0
2019/10/17	2044 07/05/2020	9.79	Call	Bond Future	2,633.4700		2.6335	2,778.3900	2.7784	5.503	0	0	0
2019/10/17	2044 07/05/2020	9.33	Put	Bond Future	7,389.8400		7.3898	7,120.3300	7.1203	(3.647)	0	0	0
2019/10/17	2044 07/05/2020	9.80	Put	Bond Future	4,739.8400		4.7398	4,531.2200	4.5312	(4.401)	0	0	0
2019/10/17	2044 07/05/2020	9.26	Put	Bond Future	7,862.4900		7.8625	7,584.4300	7.5844	(3.537)	0	0	0
2019/10/17	2044 07/05/2020	9.91	Put	Bond Future	4,236.9900		4.2370	4,042.6200	4.0426	(4.587)	0	0	0
2019/10/17	2044 07/05/2020	9.98	Put	Bond Future	3,940.7200		3.9407	3,755.3100	3.7553	(4.705)	0	0	0
2019/10/17	2044 07/05/2020	11.09	Call	Bond Future	9,030.2300		9.0302	9,308.5900	9.3086	3.083	0	0	0
2019/10/17	2044 07/05/2020	9.80	Call	Bond Future	2,669.6900		2.6697	2,815.9100	2.8159	5.477	0	0	0
2019/10/17	2044 07/05/2020	9.91	Call	Bond Future	3,085.4500		3.0855	3,245.9200	3.2459	5.201	0	0	556
2019/10/17	2044 07/05/2020	11.02	Call	Bond Future	8,660.5400		8.6605	8,933.4700	8.9335	3.151	0	0	0
2019/10/17	2044 07/05/2020	11.02	Put	Bond Future	1,352.6900		1.3527	1,270.7800	1.2708	(6.055)	0	0	556
2019/10/17	2044 07/05/2020	11.09	Put	Bond Future	1,234.5100		1.2345	1,158.0300	1.1580	(6.195)	0	0	100
2019/10/17	2044 06/08/2020	9.01	Call	Bond Future	1,189.2000		1.1892	1,261.5200	1.2615	6.081	0	0	140
2019/10/17	2044 06/08/2020	9.66	Call	Bond Future	2,932.0700		2.9321	3,069.5200	3.0695	4.688	0	0	140
2019/10/17	2044 06/08/2020	9.88	Call	Bond Future	3,708.5900		3.7086	3,868.9200	3.8689	4.323	0	0	0
2019/10/17	2044 06/08/2020			Bond Future	10.1199		88.0534	10.0748	88.4149	(0.445)	0.0000	0.0000	0
2019/10/17	2044 06/08/2020	9.86	Call	Bond Future	3,634.7100		3.6347	3,792.9800	4.354	0	0	0	0
2019/10/17	2044 06/08/2020	9.86	Put	Bond Future	5,755.3600		5.7554	5,552.1400	5.5521	(3.531)	0	0	0
2019/10/17	2044 06/08/2020	9.01	Put	Bond Future	10,870.9700		10.8710	10,581.8000	10.5818	(2.660)	0	0	0
2019/10/17	2044 06/08/2020	9.66	Put	Bond Future	6,743.2600		6.7433	6,519.2200	6.5192	(3.322)	0	0	0
2019/10/17	2044 06/08/2020	9.88	Put	Bond Future	5,663.0200		5.6630	5,461.8600	5.4619	(3.552)	0	0	0
2019/10/17	2044 06/08/2020	10.93	Call	Bond Future	8,521.6400		8.5216	8,775.0000	8.7750	2.973	0	0	0
2019/10/17	2044 06/08/2020	10.93	Put	Bond Future	2,419.2300		2.4192	2,311.1000	2.3111	(4.470)	0	0	140
2019/10/17	2044 06/08/2020	9.87	Call	Bond Future	3,671.7100		3.6717	3,831.0200	3.8310	4.339	0	0	0
2019/10/17	2044 06/08/2020	9.87	Put	Bond Future	5,709.1900		5.7092	5,507.0100	5.5070	(3.541)	0	0	0
2019/10/17	2046 07/11/2019			Bond Future	111.3236		111.3236	111.3254	111.3254	0.002	0.0000	0.0000	17,951

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
2019/10/17	2046	06/02/2020		Bond Future	113.3646	113.3646	113.3664	113.3664	0.002	0.0000	0.0000	0
2019/10/17	2046	07/05/2020		Bond Future	113.7056	113.7056	113.7074	113.7074	0.002	0.0000	0.0000	0
2019/10/17	2046	06/08/2020		Bond Future	115.8479	115.8479	115.8499	115.8499	0.002	0.0000	0.0000	0
2019/10/17	2050	07/11/2019		Bond Future	115.3545	115.3545	115.3566	115.3566	0.002	0.0000	0.0000	12,876
2019/10/17	2050	06/02/2020		Bond Future	115.6339	115.6339	115.6357	115.6357	0.002	0.0000	0.0000	0
2019/10/17	2050	07/05/2020		Bond Future	117.7646	117.7646	117.7667	117.7667	0.002	0.0000	0.0000	0
2019/10/17	2050	06/08/2020		Bond Future	118.1037	118.1037	118.1058	118.1058	0.002	0.0000	0.0000	0
2019/10/17	8607	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	8608	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	8657	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	AL37	07/11/2019		Index Future	666.9890	666.9890	667.9080	667.9080	0.138	0.0000	0.0000	0
2019/10/17	AL37	06/02/2020		Index Future	679.0530	679.0530	679.9880	679.9880	0.138	0.0000	0.0000	0
2019/10/17	AL37	07/05/2020		Index Future	691.4050	691.4050	692.3580	692.3580	0.138	0.0000	0.0000	0
2019/10/17	AL37	06/08/2020		Index Future	704.2740	704.2740	705.2440	705.2440	0.138	0.0000	0.0000	0
2019/10/17	AL7T	07/11/2019		Index Future	774.6420	774.6420	776.6500	776.6500	0.259	0.0000	0.0000	120
2019/10/17	AL7T	06/02/2020		Index Future	788.6530	788.6530	790.6970	790.6970	0.259	0.0000	0.0000	0
2019/10/17	AL7T	07/05/2020		Index Future	802.9990	802.9990	805.0800	805.0800	0.259	0.0000	0.0000	0
2019/10/17	AL7T	06/08/2020		Index Future	817.9450	817.9450	820.0650	820.0650	0.259	0.0000	0.0000	0
2019/10/17	ALBI	07/11/2019		Index Future	694.5940	694.5940	696.7270	696.7270	0.307	0.0000	0.0000	214
2019/10/17	ALBI	06/02/2020		Index Future	707.1570	707.1570	709.3280	709.3280	0.307	0.0000	0.0000	0
2019/10/17	ALBI	07/05/2020		Index Future	720.0200	720.0200	722.2310	722.2310	0.307	0.0000	0.0000	0
2019/10/17	ALBI	06/08/2020		Index Future	733.4220	733.4220	735.6740	735.6740	0.307	0.0000	0.0000	0
2019/10/17	C002	31/03/2032		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C007	31/01/2037		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C023	28/02/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/17	ES33	07/11/2019			Bond Future	10.8279	77.5807	10.7409	78.0920	(0.803)	0.0000	0.0000	350
2019/10/17	ES33	06/02/2020			Bond Future	10.9436	78.9839	10.8535	79.5043	(0.824)	0.0000	0.0000	0
2019/10/17	ES33	07/05/2020			Bond Future	11.0600	76.6269	10.9665	77.1568	(0.845)	0.0000	0.0000	0
2019/10/17	ES33	06/08/2020			Bond Future	11.1749	78.0531	11.0780	78.5929	(0.867)	0.0000	0.0000	0
2019/10/17	ES42	07/11/2019			Bond Future	11.1565	78.6772	11.0999	79.0569	(0.508)	0.0000	0.0000	4,919
2019/10/17	ES42	06/02/2020			Bond Future	11.2668	80.1003	11.2082	80.4867	(0.520)	0.0000	0.0000	0
2019/10/17	ES42	07/05/2020			Bond Future	11.3820	77.2927	11.3213	77.6863	(0.534)	0.0000	0.0000	0
2019/10/17	ES42	06/08/2020			Bond Future	11.4944	78.7313	11.4315	79.1322	(0.548)	0.0000	0.0000	0
2019/10/17	GOVI	07/11/2019	672.90	Call	GOVI	145,190.0000	14.5190	166,240.0000	16.6240	14.498	0	0	0
2019/10/17	GOVI	07/11/2019			GOVI	687.4190	687.4190	689.5240	689.5240	0.306	0.0000	0.0000	1,229
2019/10/17	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	07/11/2019	672.91	Call	GOVI	145,090.0000	14.5090	166,140.0000	16.6140	14.508	0	0	0
2019/10/17	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	07/11/2019	672.92	Call	GOVI	144,990.0000	14.4990	166,040.0000	16.6040	14.518	0	0	0
2019/10/17	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	06/02/2020	703.15	Put	GOVI	32,980.0000	3.2980	11,550.0000	1.1550	(64.979)	0	0	0
2019/10/17	GOVI	06/02/2020			GOVI	699.8520	699.8520	701.9950	701.9950	0.306	0.0000	0.0000	0
2019/10/17	GOVI	06/02/2020	703.14	Put	GOVI	32,880.0000	3.2880	11,450.0000	1.1450	(65.176)	0	0	0
2019/10/17	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	06/02/2020	703.13	Put	GOVI	32,780.0000	3.2780	11,350.0000	1.1350	(65.375)	0	0	0
2019/10/17	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	07/05/2020			GOVI	712.5820	712.5820	714.7650	714.7650	0.306	0.0000	0.0000	0
2019/10/17	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	07/05/2020	720.00	Put	GOVI	74,180.0000	7.4180	52,350.0000	5.2350	(29.428)	0	0	0
2019/10/17	GOVI	07/05/2020	719.98	Put	GOVI	73,980.0000	7.3980	52,150.0000	5.2150	(29.508)	0	0	0
2019/10/17	GOVI	07/05/2020	719.99	Put	GOVI	74,080.0000	7.4080	52,250.0000	5.2250	(29.468)	0	0	0
2019/10/17	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	06/08/2020	728.12	Put	GOVI	22,750.0000	2.2750	520.0000	0.0520	(97.714)	0	0	0
2019/10/17	GOVI	06/08/2020			GOVI	725.8450	725.8450	728.0680	728.0680	0.306	0.0000	0.0000	0
2019/10/17	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GOVI	06/08/2020	728.14	Put	GOVI	22,950.0000	2.2950	720.0000	0.0720	(96.863)	0	0	0
2019/10/17	GOVI	06/08/2020	728.13	Put	GOVI	22,850.0000	2.2850	620.0000	0.0620	(97.287)	0	0	0
2019/10/17	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/17	IGOV	07/11/2019			Index Future	261.9390	261.9390	261.9420	261.9420	0.001	0.0000	0.0000	1,071
2019/10/17	IGOV	06/02/2020			Index Future	266.7420	266.7420	266.7440	266.7440	0.001	0.0000	0.0000	49
2019/10/17	IGOV	07/05/2020			Index Future	271.6570	271.6570	271.6600	271.6600	0.001	0.0000	0.0000	0
2019/10/17	IGOV	06/08/2020			Index Future	276.7760	276.7760	276.7780	276.7780	0.001	0.0000	0.0000	0
2019/10/17	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0

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2019/10/17	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/17	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9700	101.9700	0.000	0.0000	0.0000	0
2019/10/17	IS02	21/09/2020			Interest Rate Swap	98.7700	98.7700	98.7600	98.7600	(0.010)	0.0000	0.0000	0
2019/10/17	IS05	17/12/2020			Interest Rate Swap	95.3700	95.3700	95.3500	95.3500	(0.021)	0.0000	0.0000	0
2019/10/17	IS05	16/03/2021			Interest Rate Swap	94.3200	94.3200	94.3000	94.3000	(0.021)	0.0000	0.0000	0
2019/10/17	IS05	15/06/2021			Interest Rate Swap	93.2300	93.2300	93.2100	93.2100	(0.021)	0.0000	0.0000	0
2019/10/17	IS05	21/09/2021			Interest Rate Swap	93.1100	93.1100	93.0700	93.0700	(0.043)	0.0000	0.0000	0
2019/10/17	IS05	21/12/2021			Interest Rate Swap	95.0600	95.0600	95.0200	95.0200	(0.042)	0.0000	0.0000	51
2019/10/17	IS05	15/03/2022			Interest Rate Swap	94.9700	94.9700	94.9200	94.9200	(0.053)	0.0000	0.0000	0
2019/10/17	IS05	21/06/2022			Interest Rate Swap	95.9100	95.9100	95.8600	95.8600	(0.052)	0.0000	0.0000	0
2019/10/17	IS05	20/09/2022			Interest Rate Swap	99.6300	99.6300	99.5700	99.5700	(0.060)	0.0000	0.0000	0
2019/10/17	IS05	20/12/2022			Interest Rate Swap	100.6700	100.6700	100.6100	100.6100	(0.060)	0.0000	0.0000	0
2019/10/17	IS05	22/03/2023			Interest Rate Swap	93.7500	93.7500	93.6700	93.6700	(0.085)	0.0000	0.0000	0
2019/10/17	IS05	20/06/2023			Interest Rate Swap	99.6600	99.6600	99.5800	99.5800	(0.080)	0.0000	0.0000	0
2019/10/17	IS05	19/09/2023			Interest Rate Swap	94.9000	94.9000	94.8100	94.8100	(0.095)	0.0000	0.0000	0
2019/10/17	IS10	17/12/2025			Interest Rate Swap	90.1500	90.1500	90.0400	90.0400	(0.122)	0.0000	0.0000	0
2019/10/17	IS10	16/03/2026			Interest Rate Swap	86.9600	86.9600	86.8300	86.8300	(0.149)	0.0000	0.0000	0
2019/10/17	IS10	15/06/2026			Interest Rate Swap	85.5600	85.5600	85.4000	85.4000	(0.187)	0.0000	0.0000	0
2019/10/17	IS10	21/09/2026			Interest Rate Swap	87.6700	87.6700	87.5000	87.5000	(0.194)	0.0000	0.0000	0
2019/10/17	IS10	21/12/2026			Interest Rate Swap	91.4900	91.4900	91.3300	91.3300	(0.175)	0.0000	0.0000	0
2019/10/17	IS10	15/03/2027			Interest Rate Swap	89.9600	89.9600	89.8000	89.8000	(0.178)	0.0000	0.0000	0
2019/10/17	IS10	21/06/2027			Interest Rate Swap	92.0300	92.0300	91.8900	91.8900	(0.152)	0.0000	0.0000	0
2019/10/17	IS10	20/09/2027			Interest Rate Swap	97.5700	97.5700	97.4400	97.4400	(0.133)	0.0000	0.0000	0
2019/10/17	IS10	20/12/2027			Interest Rate Swap	97.9100	97.9100	97.7800	97.7800	(0.133)	0.0000	0.0000	0
2019/10/17	IS10	22/03/2028			Interest Rate Swap	91.2300	91.2300	91.1000	91.1000	(0.142)	0.0000	0.0000	0
2019/10/17	IS10	20/06/2028			Interest Rate Swap	98.6100	98.6100	98.4800	98.4800	(0.132)	0.0000	0.0000	0
2019/10/17	IS10	19/09/2028			Interest Rate Swap	91.9800	91.9800	91.8400	91.8400	(0.152)	0.0000	0.0000	0
2019/10/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/17	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/17	R023	07/11/2019	7.98	Call	Bond Future	1,860.5200	1.8605	1,977.7500	1.9778	6.301	0	0	0
2019/10/17	R023	07/11/2019			Bond Future	7.3342	102.7450	7.2932	102.8642	(0.559)	0.0000	0.0000	55,418
2019/10/17	R023	07/11/2019	7.99	Call	Bond Future	1,888.6300	1.8886	2,005.9800	2.0060	6.213	0	0	0
2019/10/17	R023	07/11/2019	7.98	Put	Bond Future	4.5500	0.0046	2.5500	0.0026	(43.956)	0	0	0
2019/10/17	R023	07/11/2019	7.99	Put	Bond Future	4.2600	0.0043	2.3800	0.0024	(44.131)	0	0	0
2019/10/17	R023	07/11/2019	8.00	Call	Bond Future	1,916.7600	1.9168	2,034.2200	2.0342	6.128	0	0	0
2019/10/17	R023	07/11/2019	8.00	Put	Bond Future	3.9900	0.0040	2.2200	0.0022	(44.361)	0	0	0
2019/10/17	R023	06/02/2020	7.54	Call	Bond Future	944.8500	0.9448	1,020.7800	1.0208	8.036	0	0	0
2019/10/17	R023	06/02/2020			Bond Future	7.3412	104.6033	7.2964	104.7246	(0.610)	0.0000	0.0000	0
2019/10/17	R023	06/02/2020	7.52	Call	Bond Future	907.0100	0.9070	981.5100	0.9815	8.214	0	0	0
2019/10/17	R023	06/02/2020	7.52	Put	Bond Future	424.7500	0.4248	377.9500	0.3780	(11.018)	0	0	0
2019/10/17	R023	06/02/2020	7.54	Put	Bond Future	408.8100	0.4088	363.4400	0.3634	(11.098)	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
2019/10/17	R023	06/02/2020	7.53	Call	Bond Future	925.8600	0.9259	1,001.0800	1.0011	8.124	0	0	0
2019/10/17	R023	06/02/2020	7.53	Put	Bond Future	416.7100	0.4167	370.6300	0.3706	(11.058)	0	0	0
2019/10/17	R023	07/05/2020	6.91	Put	Bond Future	1,394.5700	1.3946	1,306.1900	1.3062	(6.337)	0	0	0
2019/10/17	R023	07/05/2020			Bond Future	7.3324	102.5733	7.2831	102.6969	(0.671)	0.0000	0.0000	0
2019/10/17	R023	07/05/2020	6.90	Call	Bond Future	318.6200	0.3186	353.1900	0.3532	10.850	0	0	0
2019/10/17	R023	07/05/2020	6.90	Put	Bond Future	1,410.6000	1.4106	1,321.5700	1.3216	(6.311)	0	0	0
2019/10/17	R023	07/05/2020	6.91	Call	Bond Future	328.0200	0.3280	363.2400	0.3632	10.737	0	0	0
2019/10/17	R023	07/05/2020	6.89	Call	Bond Future	309.6400	0.3096	343.5600	0.3436	10.955	0	0	0
2019/10/17	R023	07/05/2020	6.89	Put	Bond Future	1,427.0400	1.4270	1,337.3600	1.3374	(6.284)	0	0	0
2019/10/17	R023	06/08/2020	7.26	Call	Bond Future	909.7500	0.9097	971.0800	0.9711	6.741	0	0	0
2019/10/17	R023	06/08/2020			Bond Future	7.2993	104.4825	7.2448	104.6084	(0.747)	0.0000	0.0000	0
2019/10/17	R023	06/08/2020	7.26	Put	Bond Future	1,000.5300	1.0005	935.9500	0.9359	(6.455)	0	0	0
2019/10/17	R023	06/08/2020	7.27	Call	Bond Future	923.1500	0.9231	984.9600	0.9850	6.696	0	0	0
2019/10/17	R023	06/08/2020	7.28	Put	Bond Future	981.2000	0.9812	917.5800	0.9176	(6.484)	0	0	0
2019/10/17	R023	06/08/2020	7.27	Put	Bond Future	990.8200	0.9908	926.7200	0.9267	(6.469)	0	0	0
2019/10/17	R023	06/08/2020	7.28	Call	Bond Future	936.6200	0.9366	998.9100	0.9989	6.651	0	0	0
2019/10/17	R035	07/11/2019	9.88	Call	Bond Future	2,576.3000	2.5763	2,842.6600	2.8427	10.339	0	0	0
2019/10/17	R035	07/11/2019	9.89	Call	Bond Future	2,635.2700	2.6353	2,904.3800	2.9044	10.212	0	0	0
2019/10/17	R035	07/11/2019	9.87	Put	Bond Future	368.1300	0.3681	279.1500	0.2791	(24.171)	0	0	0
2019/10/17	R035	07/11/2019	10.21	Put	Bond Future	78.0800	0.0781	52.9200	0.0529	(32.223)	0	0	3,500
2019/10/17	R035	07/11/2019			Bond Future	9.5829	96.1416	9.5368	96.4942	(0.482)	0.0000	0.0000	98,121
2019/10/17	R035	07/11/2019	9.89	Put	Bond Future	338.4700	0.3385	255.0500	0.2550	(24.646)	0	0	0
2019/10/17	R035	07/11/2019	9.87	Call	Bond Future	2,517.8500	2.5178	2,781.4000	2.7814	10.467	0	0	10,000
2019/10/17	R035	07/11/2019	8.92	Put	Bond Future	5,271.2800	5.2713	4,923.6600	4.9237	(6.595)	0	0	0
2019/10/17	R035	07/11/2019	8.92	Call	Bond Future	18.2000	0.0182	23.1100	0.0231	26.978	0	0	3,500
2019/10/17	R035	07/11/2019	9.52	Put	Bond Future	1,347.8100	1.3478	1,132.8100	1.1328	(15.952)	0	0	0
2019/10/17	R035	07/11/2019	9.52	Call	Bond Future	866.6500	0.8667	1,004.1800	1.0042	15.869	0	0	3,500
2019/10/17	R035	07/11/2019	9.88	Put	Bond Future	353.0000	0.3530	266.8300	0.2668	(24.411)	0	0	0
2019/10/17	R035	07/11/2019	10.21	Call	Bond Future	4,681.9100	4.6819	5,009.2800	5.0093	6.992	0	0	0
2019/10/17	R035	06/02/2020	9.60	Call	Bond Future	2,272.8800	2.2729	2,440.2700	2.4403	7.365	0	0	0
2019/10/17	R035	06/02/2020	9.61	Put	Bond Future	2,656.5600	2.6566	2,466.8400	2.4668	(7.142)	0	0	0
2019/10/17	R035	06/02/2020			Bond Future	9.6560	97.8805	9.6083	98.2393	(0.494)	0.0000	0.0000	5,086
2019/10/17	R035	06/02/2020	9.60	Put	Bond Future	2,694.2500	2.6943	2,502.8000	2.5028	(7.106)	0	0	0
2019/10/17	R035	06/02/2020	9.61	Call	Bond Future	2,310.6100	2.3106	2,479.7300	2.4797	7.319	0	0	0
2019/10/17	R035	06/02/2020	9.59	Call	Bond Future	2,235.4800	2.2355	2,401.1300	2.4011	7.410	0	0	0
2019/10/17	R035	06/02/2020	9.59	Put	Bond Future	2,732.3600	2.7324	2,539.1700	2.5392	(7.070)	0	0	0
2019/10/17	R035	07/05/2020	9.75	Call	Bond Future	3,357.5900	3.3576	3,545.1600	3.5452	5.586	0	0	5,000
2019/10/17	R035	07/05/2020	10.75	Put	Bond Future	1,089.1300	1.0891	1,012.0700	1.0121	(7.075)	0	0	5,000
2019/10/17	R035	07/05/2020	9.48	Put	Bond Future	4,207.0400	4.2070	3,992.9300	3.9929	(5.089)	0	0	0
2019/10/17	R035	07/05/2020	9.47	Call	Bond Future	2,341.5800	2.3416	2,491.5200	2.4915	6.403	0	0	0
2019/10/17	R035	07/05/2020			Bond Future	9.7244	95.1574	9.6751	95.5228	(0.507)	0.0000	0.0000	0
2019/10/17	R035	07/05/2020	9.11	Put	Bond Future	5,996.5400	5.9965	5,731.8900	5.7319	(4.413)	0	0	0
2019/10/17	R035	07/05/2020	9.11	Call	Bond Future	1,292.0700	1.2921	1,392.8400	1.3928	7.799	0	0	5,000
2019/10/17	R035	07/05/2020	9.75	Put	Bond Future	3,168.8900	3.1689	2,991.0400	2.9910	(5.612)	0	0	0
2019/10/17	R035	07/05/2020	10.75	Call	Bond Future	8,238.1800	8.2382	8,526.5400	8.5265	3.500	0	0	0
2019/10/17	R035	07/05/2020	9.48	Call	Bond Future	2,375.5600	2.3756	2,526.8700	2.5269	6.369	0	0	0
2019/10/17	R035	07/05/2020	9.47	Put	Bond Future	4,249.1000	4.2491	4,033.6200	4.0336	(5.071)	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
2019/10/17	R035	07/05/2020	9.49	Call	Bond Future	2,409.5100	2.4095	2,562.2000	2.5622	6.337	0	0	0
2019/10/17	R035	07/05/2020	9.49	Put	Bond Future	4,165.0400	4.1650	3,952.3100	3.9523	(5.108)	0	0	0
2019/10/17	R035	06/08/2020	9.00	Put	Bond Future	8,303.4000	8.3034	8,047.4300	8.0474	(3.083)	0	0	0
2019/10/17	R035	06/08/2020	9.92	Put	Bond Future	4,275.9200	4.2759	4,104.9300	4.1049	(3.999)	0	0	0
2019/10/17	R035	06/08/2020			Bond Future	9.7898	96.9285	9.7388	97.3008	(0.521)	0.0000	0.0000	0
2019/10/17	R035	06/08/2020	9.00	Call	Bond Future	2,286.7800	2.2868	2,403.0800	2.4031	5.086	0	0	24,761
2019/10/17	R035	06/08/2020	9.92	Call	Bond Future	5,217.1300	5.2171	5,418.4100	5.4184	3.858	0	0	0
2019/10/17	R035	06/08/2020	9.93	Call	Bond Future	5,256.6700	5.2567	5,458.8400	5.4588	3.846	0	0	0
2019/10/17	R035	06/08/2020	9.91	Put	Bond Future	4,308.2900	4.3083	4,136.4100	4.1364	(3.990)	0	0	0
2019/10/17	R035	06/08/2020	8.75	Put	Bond Future	9,575.9900	9.5760	9,294.0100	9.2940	(2.945)	0	0	0
2019/10/17	R035	06/08/2020	8.75	Call	Bond Future	1,538.1000	1.5381	1,628.3900	1.6284	5.870	0	0	3,000
2019/10/17	R035	06/08/2020	9.93	Put	Bond Future	4,243.7700	4.2438	4,073.6700	4.0737	(4.008)	0	0	0
2019/10/17	R035	06/08/2020	9.91	Call	Bond Future	5,177.7300	5.1777	5,378.1200	5.3781	3.870	0	0	0
2019/10/17	R186	07/11/2019	8.94	Call	Bond Future	3,650.8100	3.6508	3,848.0700	3.8481	5.403	0	0	0
2019/10/17	R186	07/11/2019	8.20	Call	Bond Future	475.5700	0.4756	544.3300	0.5443	14.458	0	0	0
2019/10/17	R186	07/11/2019	8.23	Call	Bond Future	546.6900	0.5467	623.1400	0.6231	13.984	0	0	4,955
2019/10/17	R186	07/11/2019			Bond Future	8.2876	115.8184	8.2516	116.0231	(0.434)	0.0000	0.0000	124,271
2019/10/17	R186	07/11/2019	8.94	Put	Bond Future	21.3800	0.0214	13.9500	0.0140	(34.752)	0	0	0
2019/10/17	R186	07/11/2019	8.25	Put	Bond Future	811.5000	0.8115	688.5000	0.6885	(15.157)	0	0	3,750
2019/10/17	R186	07/11/2019	8.25	Call	Bond Future	597.7000	0.5977	679.3900	0.6794	13.667	0	0	3,750
2019/10/17	R186	07/11/2019	8.73	Call	Bond Future	2,556.3600	2.5564	2,738.5700	2.7386	7.128	0	0	0
2019/10/17	R186	07/11/2019	8.73	Put	Bond Future	78.3700	0.0784	55.8900	0.0559	(28.684)	0	0	4,955
2019/10/17	R186	07/11/2019	8.95	Call	Bond Future	3,703.9000	3.7039	3,901.5700	3.9016	5.337	0	0	0
2019/10/17	R186	07/11/2019	8.96	Put	Bond Future	18.7700	0.0188	12.1400	0.0121	(35.322)	0	0	0
2019/10/17	R186	07/11/2019	8.20	Put	Bond Future	974.6500	0.9747	838.7200	0.8387	(13.947)	0	0	7,500
2019/10/17	R186	07/11/2019	8.23	Put	Bond Future	874.4900	0.8745	746.2500	0.7463	(14.665)	0	0	0
2019/10/17	R186	07/11/2019	8.95	Put	Bond Future	20.0400	0.0200	13.0200	0.0130	(35.030)	0	0	0
2019/10/17	R186	07/11/2019	8.96	Call	Bond Future	3,757.0400	3.7570	3,955.1000	3.9551	5.272	0	0	0
2019/10/17	R186	06/02/2020	8.11	Put	Bond Future	2,266.9900	2.2670	2,133.6600	2.1337	(5.881)	0	0	0
2019/10/17	R186	06/02/2020	8.50	Call	Bond Future	2,100.8500	2.1009	2,220.1300	2.2201	5.678	0	0	0
2019/10/17	R186	06/02/2020	8.57	Call	Bond Future	2,345.1100	2.3451	2,471.7800	2.4718	5.401	0	0	0
2019/10/17	R186	06/02/2020			Bond Future	8.3349	112.6089	8.2971	112.8172	(0.453)	0.0000	0.0000	5,040
2019/10/17	R186	06/02/2020	8.11	Call	Bond Future	1,019.9300	1.0199	1,094.8900	1.0949	7.350	0	0	1,007
2019/10/17	R186	06/02/2020	8.55	Call	Bond Future	2,274.1400	2.2741	2,398.7300	2.3987	5.479	0	0	0
2019/10/17	R186	06/02/2020	8.55	Put	Bond Future	1,097.4200	1.0974	1,013.7200	1.0137	(7.627)	0	0	0
2019/10/17	R186	06/02/2020	9.00	Put	Bond Future	487.4100	0.4874	442.6000	0.4426	(9.193)	0	0	1,007
2019/10/17	R186	06/02/2020	8.50	Put	Bond Future	1,196.1700	1.1962	1,107.1600	1.1072	(7.441)	0	0	1,007
2019/10/17	R186	06/02/2020	8.57	Put	Bond Future	1,059.8200	1.0598	978.2000	0.9782	(7.701)	0	0	0
2019/10/17	R186	06/02/2020	9.00	Call	Bond Future	4,074.1000	4.0741	4,237.5800	4.2376	4.013	0	0	0
2019/10/17	R186	06/02/2020	8.56	Call	Bond Future	2,309.6200	2.3096	2,435.2600	2.4353	5.440	0	0	0
2019/10/17	R186	06/02/2020	8.56	Put	Bond Future	1,078.6000	1.0786	995.9500	0.9959	(7.663)	0	0	0
2019/10/17	R186	07/05/2020	8.93	Call	Bond Future	4,038.1400	4.0381	4,182.2900	4.1823	3.570	0	0	0
2019/10/17	R186	07/05/2020	8.28	Put	Bond Future	2,422.4800	2.4225	2,306.0500	2.3060	(4.806)	0	0	0
2019/10/17	R186	07/05/2020	8.09	Put	Bond Future	2,979.3100	2.9793	2,846.6800	2.8467	(4.452)	0	0	0
2019/10/17	R186	07/05/2020			Bond Future	8.3839	114.6570	8.3441	114.8691	(0.474)	0.0000	0.0000	0
2019/10/17	R186	07/05/2020	8.08	Call	Bond Future	1,376.5100	1.3765	1,455.1700	1.4552	5.714	0	0	0
2019/10/17	R186	07/05/2020	8.08	Put	Bond Future	3,011.1600	3.0112	2,877.6700	2.8777	(4.433)	0	0	0

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2019/10/17	R186	07/05/2020	8.93	Put	Bond Future	1,175.9800	1.1760	1,107.9800	1.1080	(5.782)	0	0	6,000
2019/10/17	R186	07/05/2020	8.28	Call	Bond Future	1,867.1600	1.8672	1,962.8800	1.9629	5.127	0	0	6,000
2019/10/17	R186	07/05/2020	8.09	Call	Bond Future	1,398.9500	1.3990	1,478.4700	1.4785	5.684	0	0	0
2019/10/17	R186	07/05/2020	8.07	Call	Bond Future	1,353.9500	1.3540	1,431.7700	1.4318	5.748	0	0	0
2019/10/17	R186	07/05/2020	8.07	Put	Bond Future	3,042.9100	3.0429	2,908.5800	2.9086	(4.415)	0	0	0
2019/10/17	R186	07/05/2020	7.60	Put	Bond Future	4,814.5200	4.8145	4,642.6900	4.6427	(3.569)	0	0	0
2019/10/17	R186	07/05/2020	7.60	Call	Bond Future	534.4800	0.5345	574.8000	0.5748	7.544	0	0	6,000
2019/10/17	R186	06/08/2020	8.38	Put	Bond Future	2,744.6100	2.7446	2,632.8200	2.6328	(4.073)	0	0	0
2019/10/17	R186	06/08/2020			Bond Future	8.4276	111.4862	8.3857	111.7023	(0.497)	0.0000	0.0000	0
2019/10/17	R186	06/08/2020	8.37	Call	Bond Future	2,469.7100	2.4697	2,573.3900	2.5734	4.198	0	0	0
2019/10/17	R186	06/08/2020	8.37	Put	Bond Future	2,767.1200	2.7671	2,654.6500	2.6546	(4.065)	0	0	0
2019/10/17	R186	06/08/2020	8.38	Call	Bond Future	2,498.9000	2.4989	2,603.2600	2.6033	4.176	0	0	0
2019/10/17	R186	06/08/2020	8.36	Call	Bond Future	2,440.2700	2.4403	2,543.2700	2.5433	4.221	0	0	0
2019/10/17	R186	06/08/2020	8.36	Put	Bond Future	2,789.4100	2.7894	2,676.2600	2.6763	(4.056)	0	0	0
2019/10/17	R197	07/11/2019			Bond Future	308.5892	308.5892	308.5880	308.5880	0.000	0.0000	0.0000	2,507
2019/10/17	R197	06/02/2020			Bond Future	306.5918	306.5918	306.5902	306.5902	(0.001)	0.0000	0.0000	40
2019/10/17	R197	07/05/2020			Bond Future	312.2413	312.2413	312.2400	312.2400	0.000	0.0000	0.0000	0
2019/10/17	R197	06/08/2020			Bond Future	310.3315	310.3315	310.3303	310.3303	0.000	0.0000	0.0000	0
2019/10/17	R202	07/11/2019			Bond Future	233.3611	233.3611	233.3644	233.3644	0.001	0.0000	0.0000	9,019
2019/10/17	R202	06/02/2020			Bond Future	233.5733	233.5733	233.5766	233.5766	0.001	0.0000	0.0000	0
2019/10/17	R202	07/05/2020			Bond Future	237.8776	237.8776	237.8811	237.8811	0.001	0.0000	0.0000	0
2019/10/17	R202	06/08/2020			Bond Future	238.2202	238.2202	238.2240	238.2240	0.002	0.0000	0.0000	0
2019/10/17	R207	07/11/2019	2.08	Put	Bond Future	846.2200	0.8462	846.9600	0.8470	0.087	0	0	0
2019/10/17	R207	07/11/2019			Bond Future	6.8101	102.4022	6.8142	102.4015	0.060	0.0000	0.0000	3,123
2019/10/17	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	R207	07/11/2019	2.07	Put	Bond Future	848.0200	0.8480	848.7600	0.8488	0.087	0	0	0
2019/10/17	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/17	R207	07/11/2019	2.06	Put	Bond Future	849.8300	0.8498	850.5700	0.8506	0.087	0	0	0
2019/10/17	R208	07/11/2019	6.83	Call	Bond Future	297.3500	0.2973	295.1400	0.2951	(0.743)	0	0	0
2019/10/17	R208	07/11/2019	6.82	Put	Bond Future	11.2600	0.0113	10.5000	0.0105	(6.750)	0	0	0
2019/10/17	R208	07/11/2019			Bond Future	6.6092	100.9664	6.6104	100.9649	0.017	0.0000	0.0000	11,215
2019/10/17	R208	07/11/2019	6.84	Call	Bond Future	309.2600	0.3093	307.0900	0.3071	(0.702)	0	0	0
2019/10/17	R208	07/11/2019	6.84	Put	Bond Future	8.9500	0.0090	8.2800	0.0083	(7.486)	0	0	0
2019/10/17	R208	07/11/2019	6.83	Put	Bond Future	10.0200	0.0100	9.3100	0.0093	(7.086)	0	0	0
2019/10/17	R208	07/11/2019	6.82	Call	Bond Future	285.6000	0.2856	283.3400	0.2833	(0.791)	0	0	0
2019/10/17	R208	06/02/2020	6.13	Put	Bond Future	362.7200	0.3627	363.7700	0.3638	0.289	0	0	0
2019/10/17	R208	06/02/2020	6.12	Call	Bond Future	23.3200	0.0233	22.7700	0.0228	(2.358)	0	0	0
2019/10/17	R208	06/02/2020			Bond Future	6.4420	102.7925	6.4435	102.7909	0.023	0.0000	0.0000	0
2019/10/17	R208	06/02/2020	6.13	Call	Bond Future	24.6300	0.0246	24.0600	0.0241	(2.314)	0	0	0
2019/10/17	R208	06/02/2020	6.12	Put	Bond Future	372.2800	0.3723	373.3500	0.3734	0.287	0	0	0
2019/10/17	R208	06/02/2020	6.14	Call	Bond Future	26.1300	0.0261	25.5400	0.0255	(2.258)	0	0	0
2019/10/17	R208	06/02/2020	6.14	Put	Bond Future	353.3600	0.3534	354.3900	0.3544	0.291	0	0	0
2019/10/17	R208	07/05/2020	4.81	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0

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2019/10/17	R208	07/05/2020	4.80	Put	Bond Future	1,179.3700	1.1794	1,180.9200	1.1809	0.131	0	0	0
2019/10/17	R208	07/05/2020			Bond Future	6.1690	101.2588	6.1708	101.2572	0.029	0.0000	0.0000	0
2019/10/17	R208	07/05/2020	4.82	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2019/10/17	R208	07/05/2020	4.82	Put	Bond Future	1,161.9900	1.1620	1,163.5400	1.1635	0.133	0	0	0
2019/10/17	R208	07/05/2020	4.81	Put	Bond Future	1,170.6800	1.1707	1,172.2200	1.1722	0.132	0	0	0
2019/10/17	R208	07/05/2020	4.80	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2019/10/17	R208	06/08/2020	5.57	Put	Bond Future	191.3800	0.1914	191.9100	0.1919	0.277	0	0	0
2019/10/17	R208	06/08/2020			Bond Future	5.6155	103.1434	5.6181	103.1418	0.045	0.0000	0.0000	0
2019/10/17	R208	06/08/2020	5.56	Call	Bond Future	159.7400	0.1597	158.7000	0.1587	(0.651)	0	0	0
2019/10/17	R208	06/08/2020	5.56	Put	Bond Future	194.3100	0.1943	194.8500	0.1948	0.278	0	0	0
2019/10/17	R208	06/08/2020	5.57	Call	Bond Future	163.0400	0.1630	161.9900	0.1620	(0.644)	0	0	0
2019/10/17	R208	06/08/2020	5.55	Call	Bond Future	156.4700	0.1565	155.4400	0.1554	(0.658)	0	0	0
2019/10/17	R208	06/08/2020	5.55	Put	Bond Future	197.2700	0.1973	197.8200	0.1978	0.279	0	0	0
2019/10/17	R209	07/11/2019	9.82	Call	Bond Future	1,949.9300	1.9499	2,163.6000	2.1636	10.958	0	0	0
2019/10/17	R209	07/11/2019	9.77	Put	Bond Future	463.0000	0.4630	362.2900	0.3623	(21.752)	0	0	8,000
2019/10/17	R209	07/11/2019	9.33	Call	Bond Future	333.7800	0.3338	396.4700	0.3965	18.782	0	0	8,000
2019/10/17	R209	07/11/2019			Bond Future	9.5753	73.4961	9.5293	73.7968	(0.480)	0.0000	0.0000	100,287
2019/10/17	R209	07/11/2019	9.80	Call	Bond Future	1,855.1000	1.8551	2,063.4500	2.0634	11.231	0	0	0
2019/10/17	R209	07/11/2019	9.80	Put	Bond Future	411.4500	0.4115	319.0600	0.3191	(22.455)	0	0	0
2019/10/17	R209	07/11/2019	9.50	Put	Bond Future	1,207.4200	1.2074	1,020.0100	1.0200	(15.522)	0	0	0
2019/10/17	R209	07/11/2019	9.50	Call	Bond Future	714.2600	0.7143	827.5900	0.8276	15.867	0	0	5,000
2019/10/17	R209	07/11/2019	8.92	Put	Bond Future	4,477.9100	4.4779	4,182.0900	4.1821	(6.606)	0	0	0
2019/10/17	R209	07/11/2019	8.92	Call	Bond Future	19.1100	0.0191	24.0300	0.0240	25.746	0	0	8,000
2019/10/17	R209	07/11/2019	9.82	Put	Bond Future	379.8200	0.3798	292.7500	0.2927	(22.924)	0	0	0
2019/10/17	R209	07/11/2019	9.77	Call	Bond Future	1,716.3300	1.7163	1,916.3600	1.9164	11.655	0	0	0
2019/10/17	R209	07/11/2019	9.33	Put	Bond Future	1,958.3800	1.9584	1,720.3300	1.7203	(12.155)	0	0	0
2019/10/17	R209	07/11/2019	9.81	Call	Bond Future	1,902.3200	1.9023	2,113.3500	2.1134	11.093	0	0	0
2019/10/17	R209	07/11/2019	9.81	Put	Bond Future	395.4000	0.3954	305.6900	0.3057	(22.688)	0	0	0
2019/10/17	R209	06/02/2020	9.52	Put	Bond Future	2,547.6400	2.5476	2,375.7100	2.3757	(6.749)	0	0	0
2019/10/17	R209	06/02/2020			Bond Future	9.6371	74.8254	9.5898	75.1315	(0.492)	0.0000	0.0000	0
2019/10/17	R209	06/02/2020	9.51	Call	Bond Future	1,757.0300	1.7570	1,889.7100	1.8897	7.551	0	0	0
2019/10/17	R209	06/02/2020	9.51	Put	Bond Future	2,582.6400	2.5826	2,409.2300	2.4092	(6.714)	0	0	0
2019/10/17	R209	06/02/2020	9.52	Call	Bond Future	1,787.4600	1.7875	1,921.6200	1.9216	7.506	0	0	0
2019/10/17	R209	06/02/2020	9.50	Call	Bond Future	1,727.0300	1.7270	1,858.2400	1.8582	7.597	0	0	0
2019/10/17	R209	06/02/2020	9.50	Put	Bond Future	2,618.1600	2.6182	2,443.2800	2.4433	(6.680)	0	0	0
2019/10/17	R209	07/05/2020	9.47	Call	Bond Future	2,134.2100	2.1342	2,265.8600	2.2659	6.169	0	0	0
2019/10/17	R209	07/05/2020			Bond Future	9.7002	73.0350	9.6514	73.3468	(0.503)	0.0000	0.0000	0
2019/10/17	R209	07/05/2020	9.45	Call	Bond Future	2,075.5800	2.0756	2,204.9300	2.2049	6.232	0	0	0
2019/10/17	R209	07/05/2020	9.45	Put	Bond Future	3,693.6700	3.6937	3,511.2400	3.5112	(4.939)	0	0	0
2019/10/17	R209	07/05/2020	9.47	Put	Bond Future	3,621.0600	3.6211	3,440.9300	3.4409	(4.975)	0	0	0
2019/10/17	R209	07/05/2020	9.46	Call	Bond Future	2,104.7900	2.1048	2,235.2900	2.2353	6.200	0	0	0
2019/10/17	R209	07/05/2020	9.46	Put	Bond Future	3,657.2200	3.6572	3,475.9400	3.4759	(4.957)	0	0	0
2019/10/17	R209	06/08/2020	5.55	Put	Bond Future	35,122.8200	35.1228	34,805.2800	34.8053	(0.904)	0	0	0
2019/10/17	R209	06/08/2020	5.56	Call	Bond Future	0.4300	0.0004	0.4900	0.0005	13.953	0	0	0
2019/10/17	R209	06/08/2020			Bond Future	9.7605	74.3944	9.7102	74.7119	(0.516)	0.0000	0.0000	0
2019/10/17	R209	06/08/2020	5.57	Call	Bond Future	0.4400	0.0004	0.5000	0.0005	13.636	0	0	0
2019/10/17	R209	06/08/2020	5.57	Put	Bond Future	34,906.0100	34.9060	34,588.4700	34.5885	(0.910)	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
2019/10/17	R209	06/08/2020	5.55	Call	Bond Future	0.4100	0.0004	0.4700	0.0005	14.634	0	0	0
2019/10/17	R209	06/08/2020	5.56	Put	Bond Future	35,014.3500	35.0143	34,696.8100	34.6968	(0.907)	0	0	0
2019/10/17	R210	07/11/2019			Bond Future	188.5131	188.5131	188.5151	188.5151	0.001	0.0000	0.0000	2,132
2019/10/17	R210	06/02/2020			Bond Future	191.9692	191.9692	191.9712	191.9712	0.001	0.0000	0.0000	0
2019/10/17	R210	07/05/2020			Bond Future	192.8567	192.8567	192.8590	192.8590	0.001	0.0000	0.0000	0
2019/10/17	R210	06/08/2020			Bond Future	196.4905	196.4905	196.4928	196.4928	0.001	0.0000	0.0000	0
2019/10/17	R212	07/11/2019			Bond Future	162.1464	162.1464	162.1457	162.1457	0.000	0.0000	0.0000	7,384
2019/10/17	R212	06/02/2020			Bond Future	162.8732	162.8732	162.8724	162.8724	(0.001)	0.0000	0.0000	0
2019/10/17	R212	07/05/2020			Bond Future	165.8745	165.8745	165.8737	165.8737	0.000	0.0000	0.0000	0
2019/10/17	R212	06/08/2020			Bond Future	166.7063	166.7063	166.7056	166.7056	0.000	0.0000	0.0000	0
2019/10/17	R213	07/11/2019	9.59	Put	Bond Future	136.3900	0.1364	93.2500	0.0932	(31.630)	0	0	0
2019/10/17	R213	07/11/2019	9.58	Call	Bond Future	2,639.4300	2.6394	2,914.0200	2.9140	10.403	0	0	0
2019/10/17	R213	07/11/2019			Bond Future	9.1714	86.3130	9.1202	86.6325	(0.558)	0.0000	0.0000	23,319
2019/10/17	R213	07/11/2019	9.59	Call	Bond Future	2,692.3600	2.6924	2,968.7400	2.9687	10.265	0	0	0
2019/10/17	R213	07/11/2019	9.58	Put	Bond Future	143.3200	0.1433	98.3900	0.0984	(31.349)	0	0	0
2019/10/17	R213	07/11/2019	9.60	Call	Bond Future	2,745.5100	2.7455	3,023.6500	3.0237	10.131	0	0	0
2019/10/17	R213	07/11/2019	9.60	Put	Bond Future	129.7500	0.1297	88.3700	0.0884	(31.892)	0	0	0
2019/10/17	R213	06/02/2020	9.27	Call	Bond Future	2,047.1700	2.0472	2,214.3400	2.2143	8.166	0	0	0
2019/10/17	R213	06/02/2020	9.26	Put	Bond Future	1,877.4100	1.8774	1,717.7400	1.7177	(8.505)	0	0	0
2019/10/17	R213	06/02/2020			Bond Future	9.2376	87.8741	9.1846	88.1993	(0.574)	0.0000	0.0000	0
2019/10/17	R213	06/02/2020	9.28	Call	Bond Future	2,080.0800	2.0801	2,248.8600	2.2489	8.114	0	0	0
2019/10/17	R213	06/02/2020	9.28	Put	Bond Future	1,821.0900	1.8211	1,664.6400	1.6646	(8.591)	0	0	0
2019/10/17	R213	06/02/2020	9.27	Put	Bond Future	1,849.1800	1.8492	1,691.1200	1.6911	(8.548)	0	0	0
2019/10/17	R213	06/02/2020	9.26	Call	Bond Future	2,014.3400	2.0143	2,179.9000	2.1799	8.219	0	0	0
2019/10/17	R213	07/05/2020	9.01	Put	Bond Future	3,563.4400	3.5634	3,364.2000	3.3642	(5.591)	0	0	0
2019/10/17	R213	07/05/2020	9.00	Call	Bond Future	1,772.7200	1.7727	1,903.4600	1.9035	7.375	0	0	0
2019/10/17	R213	07/05/2020			Bond Future	9.2992	85.9204	9.2443	86.2517	(0.590)	0.0000	0.0000	0
2019/10/17	R213	07/05/2020	9.01	Call	Bond Future	1,798.7700	1.7988	1,930.7500	1.9307	7.337	0	0	0
2019/10/17	R213	07/05/2020	9.00	Put	Bond Future	3,599.2800	3.5993	3,398.8000	3.3988	(5.570)	0	0	0
2019/10/17	R213	07/05/2020	9.02	Call	Bond Future	1,825.0300	1.8250	1,958.2600	1.9583	7.300	0	0	0
2019/10/17	R213	07/05/2020	9.02	Put	Bond Future	3,527.8700	3.5279	3,329.8800	3.3299	(5.612)	0	0	0
2019/10/17	R213	06/08/2020	9.31	Call	Bond Future	3,151.0700	3.1511	3,318.7100	3.3187	5.320	0	0	0
2019/10/17	R213	06/08/2020			Bond Future	9.3570	87.5196	9.3001	87.8570	(0.608)	0.0000	0.0000	0
2019/10/17	R213	06/08/2020	9.29	Call	Bond Future	3,086.9600	3.0870	3,252.6500	3.2526	5.367	0	0	0
2019/10/17	R213	06/08/2020	9.29	Put	Bond Future	3,484.7400	3.4847	3,313.0600	3.3131	(4.927)	0	0	0
2019/10/17	R213	06/08/2020	9.31	Put	Bond Future	3,429.8700	3.4299	3,260.1400	3.2601	(4.949)	0	0	0
2019/10/17	R213	06/08/2020	9.30	Call	Bond Future	3,118.9500	3.1189	3,285.6100	3.2856	5.343	0	0	0
2019/10/17	R213	06/08/2020	9.30	Put	Bond Future	3,457.2100	3.4572	3,286.5000	3.2865	(4.938)	0	0	0
2019/10/17	R214	07/11/2019	10.02	Put	Bond Future	510.7900	0.5108	403.2600	0.4033	(21.052)	0	0	0
2019/10/17	R214	07/11/2019			Bond Future	9.8266	71.8270	9.7806	72.1391	(0.469)	0.0000	0.0000	16,236
2019/10/17	R214	07/11/2019	10.01	Call	Bond Future	1,751.1100	1.7511	1,952.8100	1.9528	11.518	0	0	0
2019/10/17	R214	07/11/2019	10.01	Put	Bond Future	530.1000	0.5301	419.6700	0.4197	(20.832)	0	0	0
2019/10/17	R214	07/11/2019	10.02	Call	Bond Future	1,797.4200	1.7974	2,002.0200	2.0020	11.383	0	0	0
2019/10/17	R214	07/11/2019	10.00	Call	Bond Future	1,705.3000	1.7053	1,904.0700	1.9041	11.656	0	0	0

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2019/10/17	R214	07/11/2019	10.00	Put	Bond Future	550.0000	0.5500	436.6400	0.4366	(20.611)	0	0	0
2019/10/17	R214	06/02/2020	9.73	Call	Bond Future	1,768.6200	1.7686	1,901.3100	1.9013	7.502	0	0	0
2019/10/17	R214	06/02/2020			Bond Future	9.8943	73.1262	9.8469	73.4438	(0.479)	0.0000	0.0000	0
2019/10/17	R214	06/02/2020	9.71	Call	Bond Future	1,708.4300	1.7084	1,838.1200	1.8381	7.591	0	0	0
2019/10/17	R214	06/02/2020	9.71	Put	Bond Future	2,955.4500	2.9555	2,767.5000	2.7675	(6.359)	0	0	0
2019/10/17	R214	06/02/2020	9.73	Put	Bond Future	2,878.6600	2.8787	2,693.7100	2.6937	(6.425)	0	0	0
2019/10/17	R214	06/02/2020	9.72	Call	Bond Future	1,738.3000	1.7383	1,869.5000	1.8695	7.548	0	0	0
2019/10/17	R214	06/02/2020	9.72	Put	Bond Future	2,916.7800	2.9168	2,730.3400	2.7303	(6.392)	0	0	0
2019/10/17	R214	07/05/2020	9.77	Put	Bond Future	3,673.9700	3.6740	3,492.9800	3.4930	(4.926)	0	0	0
2019/10/17	R214	07/05/2020			Bond Future	9.9576	71.1580	9.9088	71.4814	(0.490)	0.0000	0.0000	0
2019/10/17	R214	07/05/2020	9.76	Call	Bond Future	2,386.8900	2.3869	2,528.2000	2.5282	5.920	0	0	0
2019/10/17	R214	07/05/2020	9.76	Put	Bond Future	3,710.7900	3.7108	3,528.6300	3.5286	(4.909)	0	0	0
2019/10/17	R214	07/05/2020	9.77	Call	Bond Future	2,418.0000	2.4180	2,560.4800	2.5605	5.892	0	0	0
2019/10/17	R214	07/05/2020	9.75	Call	Bond Future	2,356.1900	2.3562	2,496.3400	2.4963	5.948	0	0	0
2019/10/17	R214	07/05/2020	9.75	Put	Bond Future	3,748.1200	3.7481	3,564.8000	3.5648	(4.891)	0	0	0
2019/10/17	R214	06/08/2020	9.98	Put	Bond Future	3,971.6300	3.9716	3,807.8900	3.8079	(4.123)	0	0	0
2019/10/17	R214	06/08/2020	9.97	Call	Bond Future	3,688.4500	3.6885	3,853.3900	3.8534	4.472	0	0	0
2019/10/17	R214	06/08/2020			Bond Future	10.0181	72.4823	9.9678	72.8119	(0.502)	0.0000	0.0000	0
2019/10/17	R214	06/08/2020	9.98	Call	Bond Future	3,721.9200	3.7219	3,887.7600	3.8878	4.456	0	0	0
2019/10/17	R214	06/08/2020	9.97	Put	Bond Future	4,003.8800	4.0039	3,839.2400	3.8392	(4.112)	0	0	0
2019/10/17	R214	06/08/2020	9.99	Call	Bond Future	3,755.2600	3.7553	3,922.0000	3.9220	4.440	0	0	0
2019/10/17	R214	06/08/2020	9.99	Put	Bond Future	3,939.3500	3.9394	3,776.5100	3.7765	(4.134)	0	0	0
2019/10/17	R248	07/11/2019	10.02	Call	Bond Future	1,883.6900	1.8837	2,060.8300	2.0608	9.404	0	0	0
2019/10/17	R248	07/11/2019	10.01	Put	Bond Future	828.4100	0.8284	692.8800	0.6929	(16.360)	0	0	0
2019/10/17	R248	07/11/2019			Bond Future	9.8920	90.9458	9.8560	91.2552	(0.364)	0.0000	0.0000	89,546
2019/10/17	R248	07/11/2019	10.03	Call	Bond Future	1,938.7700	1.9388	2,119.1100	2.1191	9.302	0	0	0
2019/10/17	R248	07/11/2019	10.03	Put	Bond Future	770.1800	0.7702	641.0700	0.6411	(16.764)	0	0	0
2019/10/17	R248	07/11/2019	10.02	Put	Bond Future	798.8700	0.7989	666.5600	0.6666	(16.562)	0	0	0
2019/10/17	R248	07/11/2019	10.01	Call	Bond Future	1,829.3100	1.8293	2,003.2300	2.0032	9.507	0	0	0
2019/10/17	R248	06/02/2020	9.71	Put	Bond Future	3,928.1900	3.9282	3,726.8100	3.7268	(5.127)	0	0	0
2019/10/17	R248	06/02/2020			Bond Future	9.9613	92.5907	9.9242	92.9057	(0.373)	0.0000	0.0000	400
2019/10/17	R248	06/02/2020	9.71	Call	Bond Future	1,758.3600	1.7584	1,871.9500	1.8719	6.460	0	0	0
2019/10/17	R248	06/02/2020	9.70	Put	Bond Future	3,980.2800	3.9803	3,777.3200	3.7773	(5.099)	0	0	0
2019/10/17	R248	06/02/2020	9.72	Call	Bond Future	1,794.9300	1.7949	1,910.0900	1.9101	6.416	0	0	0
2019/10/17	R248	06/02/2020	9.72	Put	Bond Future	3,876.6600	3.8767	3,676.8500	3.6769	(5.154)	0	0	0
2019/10/17	R248	06/02/2020	9.70	Call	Bond Future	1,722.2100	1.7222	1,834.2200	1.8342	6.504	0	0	0
2019/10/17	R248	07/05/2020	9.79	Call	Bond Future	2,767.6100	2.7676	2,900.1000	2.9001	4.787	0	0	0
2019/10/17	R248	07/05/2020	9.77	Put	Bond Future	4,878.9300	4.8789	4,688.1900	4.6882	(3.909)	0	0	0
2019/10/17	R248	07/05/2020			Bond Future	10.0262	89.8347	9.9879	90.1556	(0.382)	0.0000	0.0000	0
2019/10/17	R248	07/05/2020	9.79	Put	Bond Future	4,779.9600	4.7800	4,591.5900	4.5916	(3.941)	0	0	0
2019/10/17	R248	07/05/2020	9.77	Call	Bond Future	2,692.5100	2.6925	2,822.6300	2.8226	4.833	0	0	0
2019/10/17	R248	07/05/2020	9.78	Put	Bond Future	4,829.3800	4.8294	4,639.8200	4.6398	(3.925)	0	0	0
2019/10/17	R248	07/05/2020	9.78	Call	Bond Future	2,730.0600	2.7301	2,861.3600	2.8614	4.809	0	0	0
2019/10/17	R248	06/08/2020	9.00	Put	Bond Future	11,489.2200	11.4892	11,236.2800	11.2363	(2.202)	0	0	0
2019/10/17	R248	06/08/2020	10.20	Call	Bond Future	5,947.7800	5.9478	6,121.8800	6.1219	2.927	0	0	0
2019/10/17	R248	06/08/2020			Bond Future	10.0883	91.5068	10.0488	91.8336	(0.391)	0.0000	0.0000	0
2019/10/17	R248	06/08/2020	9.25	Put	Bond Future	9,719.8100	9.7198	9,487.4100	9.4874	(2.391)	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
2019/10/17	R248	06/08/2020	9.25	Call	Bond Future	2,292.1100	2.2921	2,386.4900	2.3865	4.118	0	0	20,640
2019/10/17	R248	06/08/2020	10.18	Call	Bond Future	5,857.4400	5.8574	6,030.0100	6.0300	2.946	0	0	0
2019/10/17	R248	06/08/2020	10.18	Put	Bond Future	5,105.7000	5.1057	4,951.4900	4.9515	(3.020)	0	0	0
2019/10/17	R248	06/08/2020	9.00	Call	Bond Future	1,635.4900	1.6355	1,709.3300	1.7093	4.515	0	0	3,000
2019/10/17	R248	06/08/2020	10.20	Put	Bond Future	5,033.5900	5.0336	4,880.9100	4.8809	(3.033)	0	0	0
2019/10/17	R248	06/08/2020	10.19	Call	Bond Future	5,902.7100	5.9027	6,076.0500	6.0761	2.937	0	0	0
2019/10/17	R248	06/08/2020	10.19	Put	Bond Future	5,069.6800	5.0697	4,916.2400	4.9162	(3.027)	0	0	0
Total												1107566	