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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/10/2019 TO 24/10/2019

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
2019/10/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	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
2019/10/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	2025	07/11/2019			Bond Future	137.6342	137.6342	137.6351	137.6351	0.001	0.0000	0.0000	731
2019/10/24	2025	06/02/2020			Bond Future	138.6775	138.6775	138.6782	138.6782	0.001	0.0000	0.0000	1,363
2019/10/24	2025	07/05/2020			Bond Future	141.2330	141.2330	141.2339	141.2339	0.001	0.0000	0.0000	0
2019/10/24	2025	06/08/2020			Bond Future	142.3867	142.3867	142.3876	142.3876	0.001	0.0000	0.0000	0
2019/10/24	2029	07/11/2019			Bond Future	101.8819	101.8819	101.7111	101.7111	(0.168)	0.0000	0.0000	1,851
2019/10/24	2029	06/02/2020			Bond Future	103.7453	103.7453	103.5712	103.5712	(0.168)	0.0000	0.0000	3,860
2019/10/24	2029	07/05/2020			Bond Future	104.5446	104.5446	104.3675	104.3675	(0.169)	0.0000	0.0000	0
2019/10/24	2029	06/08/2020			Bond Future	106.5128	106.5128	106.3324	106.3324	(0.169)	0.0000	0.0000	0
2019/10/24	2030	07/11/2019	9.49	Put	Bond Future	18.0700	0.0181	16.6200	0.0166	(8.024)	0	0	0
2019/10/24	2030	07/11/2019	9.76	Put	Bond Future	1.9600	0.0020	1.6200	0.0016	(17.347)	0	0	5,500
2019/10/24	2030	07/11/2019	9.30	Put	Bond Future	71.7800	0.0718	69.9100	0.0699	(2.605)	0	0	2,750
2019/10/24	2030	07/11/2019	9.20	Put	Bond Future	139.2100	0.1392	138.6900	0.1387	(0.374)	0	0	2,750
2019/10/24	2030	07/11/2019	8.40	Put	Bond Future	3,297.9900	3.2980	3,384.9400	3.3849	2.636	0	0	0
2019/10/24	2030	07/11/2019			Bond Future	8.9049	96.2499	8.9193	96.1582	0.162	0.0000	0.0000	44,947
2019/10/24	2030	07/11/2019	9.48	Call	Bond Future	3,583.3400	3.5833	3,490.1700	3.4902	(2.600)	0	0	0
2019/10/24	2030	07/11/2019	9.48	Put	Bond Future	19.5000	0.0195	18.0000	0.0180	(7.692)	0	0	0
2019/10/24	2030	07/11/2019	9.10	Put	Bond Future	255.9300	0.2559	259.4200	0.2594	1.364	0	0	0
2019/10/24	2030	07/11/2019	9.10	Call	Bond Future	1,485.4400	1.4854	1,397.2600	1.3973	(5.936)	0	0	5,500
2019/10/24	2030	07/11/2019	8.60	Put	Bond Future	2,067.0600	2.0671	2,137.2500	2.1372	3.396	0	0	0
2019/10/24	2030	07/11/2019	8.60	Call	Bond Future	102.2200	0.1022	80.7400	0.0807	(21.014)	0	0	5,500
2019/10/24	2030	07/11/2019	9.30	Call	Bond Future	2,539.7000	2.5397	2,446.1600	2.4462	(3.683)	0	0	0
2019/10/24	2030	07/11/2019	9.05	Call	Bond Future	1,254.9800	1.2550	1,170.2100	1.1702	(6.755)	0	0	0
2019/10/24	2030	07/11/2019	9.05	Put	Bond Future	338.5300	0.3385	345.4300	0.3454	2.038	0	0	5,403
2019/10/24	2030	07/11/2019	9.49	Call	Bond Future	3,642.2900	3.6423	3,549.1700	3.5492	(2.557)	0	0	0
2019/10/24	2030	07/11/2019	9.76	Call	Bond Future	5,236.2000	5.2362	5,144.1900	5.1442	(1.757)	0	0	0
2019/10/24	2030	07/11/2019	9.85	Put	Bond Future	0.8700	0.0009	0.6900	0.0007	(20.690)	0	0	2,500
2019/10/24	2030	07/11/2019	8.57	Put	Bond Future	2,240.4200	2.2404	2,314.2500	2.3143	3.295	0	0	0
2019/10/24	2030	07/11/2019	9.20	Call	Bond Future	1,990.6800	1.9907	1,898.4900	1.8985	(4.631)	0	0	0
2019/10/24	2030	07/11/2019	9.25	Call	Bond Future	2,260.5600	2.2606	2,167.4600	2.1675	(4.118)	0	0	0
2019/10/24	2030	07/11/2019	8.40	Call	Bond Future	14.8900	0.0149	10.1700	0.0102	(31.699)	0	0	0
2019/10/24	2030	07/11/2019	9.47	Call	Bond Future	3,524.4700	3.5245	3,431.2500	3.4313	(2.645)	0	0	0
2019/10/24	2030	07/11/2019	9.47	Put	Bond Future	21.0500	0.0210	19.5000	0.0195	(7.363)	0	0	0
2019/10/24	2030	07/11/2019	9.12	Put	Bond Future	227.7600	0.2278	230.1700	0.2302	1.058	0	0	0
2019/10/24	2030	07/11/2019	9.12	Call	Bond Future	1,582.1000	1.5821	1,492.8400	1.4928	(5.642)	0	0	0
2019/10/24	2030	07/11/2019	9.70	Call	Bond Future	4,883.0500	4.8831	4,790.8800	4.7909	(1.888)	0	0	0
2019/10/24	2030	07/11/2019	9.70	Put	Bond Future	3.2800	0.0033	2.7800	0.0028	(15.244)	0	0	0
2019/10/24	2030	07/11/2019	9.35	Call	Bond Future	2,824.8800	2.8249	2,731.2300	2.7312	(3.315)	0	0	0
2019/10/24	2030	07/11/2019	9.35	Put	Bond Future	50.7800	0.0508	48.8000	0.0488	(3.899)	0	0	2,500
2019/10/24	2030	07/11/2019	9.85	Call	Bond Future	5,763.2900	5.7633	5,671.4400	5.6714	(1.594)	0	0	0
2019/10/24	2030	07/11/2019	8.57	Call	Bond Future	79.3500	0.0793	61.5100	0.0615	(22.483)	0	0	0
2019/10/24	2030	07/11/2019	8.95	Call	Bond Future	850.1800	0.8502	775.5100	0.7755	(8.783)	0	0	0
2019/10/24	2030	07/11/2019	8.95	Put	Bond Future	564.0600	0.5641	581.0600	0.5811	3.014	0	0	5,070

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2019/10/24	2030	07/11/2019	9.25	Put	Bond Future	100.1800	0.1002	98.7500	0.0988	(1.427)	0	0	0
2019/10/24	2030	06/02/2020	8.40	Call	Bond Future	519.4800	0.5195	493.8300	0.4938	(4.938)	0	0	5,820
2019/10/24	2030	06/02/2020	9.25	Call	Bond Future	2,911.1200	2.9111	2,841.8900	2.8419	(2.378)	0	0	0
2019/10/24	2030	06/02/2020	9.14	Call	Bond Future	2,480.9600	2.4810	2,416.4100	2.4164	(2.602)	0	0	0
2019/10/24	2030	06/02/2020	9.15	Put	Bond Future	1,360.5300	1.3605	1,388.9600	1.3890	2.090	0	0	0
2019/10/24	2030	06/02/2020			Bond Future	8.9626	93.9777	8.9776	93.8842	0.167	0.0000	0.0000	62,756
2019/10/24	2030	06/02/2020	9.00	Put	Bond Future	1,748.3700	1.7484	1,783.8800	1.7839	2.031	0	0	0
2019/10/24	2030	06/02/2020	9.00	Call	Bond Future	1,980.9400	1.9809	1,923.0300	1.9230	(2.923)	0	0	5,820
2019/10/24	2030	06/02/2020	8.40	Put	Bond Future	4,113.5800	4.1136	4,181.3500	4.1813	1.647	0	0	0
2019/10/24	2030	06/02/2020	9.25	Put	Bond Future	1,142.4700	1.1425	1,166.6600	1.1667	2.117	0	0	5,000
2019/10/24	2030	06/02/2020	9.14	Put	Bond Future	1,384.0600	1.3841	1,412.9300	1.4129	2.086	0	0	0
2019/10/24	2030	06/02/2020	9.15	Call	Bond Future	2,518.7700	2.5188	2,453.7800	2.4538	(2.580)	0	0	0
2019/10/24	2030	06/02/2020	9.16	Call	Bond Future	2,556.8400	2.5568	2,491.4100	2.4914	(2.559)	0	0	0
2019/10/24	2030	06/02/2020	9.16	Put	Bond Future	1,337.3200	1.3373	1,365.3100	1.3653	2.093	0	0	0
2019/10/24	2030	07/05/2020	8.78	Put	Bond Future	3,329.6000	3.3296	3,379.0300	3.3790	1.485	0	0	0
2019/10/24	2030	07/05/2020	8.79	Call	Bond Future	1,853.2900	1.8533	1,807.2800	1.8073	(2.483)	0	0	0
2019/10/24	2030	07/05/2020			Bond Future	9.0236	95.6868	9.0392	95.5917	0.173	0.0000	0.0000	0
2019/10/24	2030	07/05/2020	8.80	Call	Bond Future	1,880.6000	1.8806	1,834.2000	1.8342	(2.467)	0	0	0
2019/10/24	2030	07/05/2020	8.80	Put	Bond Future	3,259.6400	3.2596	3,308.2800	3.3083	1.492	0	0	0
2019/10/24	2030	07/05/2020	8.78	Call	Bond Future	1,825.9300	1.8259	1,780.3200	1.7803	(2.498)	0	0	0
2019/10/24	2030	07/05/2020	8.79	Put	Bond Future	3,294.6200	3.2946	3,343.6500	3.3437	1.488	0	0	0
2019/10/24	2030	06/08/2020	9.11	Call	Bond Future	3,292.9500	3.2930	3,236.7600	3.2368	(1.706)	0	0	0
2019/10/24	2030	06/08/2020			Bond Future	9.0821	93.4572	9.0983	93.3604	0.178	0.0000	0.0000	0
2019/10/24	2030	06/08/2020	9.09	Call	Bond Future	3,226.0400	3.2260	3,170.4300	3.1704	(1.724)	0	0	0
2019/10/24	2030	06/08/2020	9.09	Put	Bond Future	3,178.9700	3.1790	3,220.1500	3.2201	1.295	0	0	0
2019/10/24	2030	06/08/2020	9.11	Put	Bond Future	3,126.4100	3.1264	3,167.0100	3.1670	1.299	0	0	0
2019/10/24	2030	06/08/2020	9.10	Call	Bond Future	3,259.4200	3.2594	3,203.5200	3.2035	(1.715)	0	0	0
2019/10/24	2030	06/08/2020	9.10	Put	Bond Future	3,152.5900	3.1526	3,193.4800	3.1935	1.297	0	0	0
2019/10/24	2032	07/11/2019	9.71	Call	Bond Future	3,264.1100	3.2641	3,194.7000	3.1947	(2.126)	0	0	0
2019/10/24	2032	07/11/2019	9.70	Put	Bond Future	63.5900	0.0636	58.5300	0.0585	(7.957)	0	0	0
2019/10/24	2032	07/11/2019			Bond Future	9.2359	93.7680	9.2452	93.7035	0.101	0.0000	0.0000	33,216
2019/10/24	2032	07/11/2019	9.72	Call	Bond Future	3,326.2600	3.3263	3,257.0100	3.2570	(2.082)	0	0	0
2019/10/24	2032	07/11/2019	9.72	Put	Bond Future	55.8100	0.0558	51.0600	0.0511	(8.511)	0	0	0
2019/10/24	2032	07/11/2019	9.71	Put	Bond Future	59.5900	0.0596	54.6800	0.0547	(8.240)	0	0	0
2019/10/24	2032	07/11/2019	9.70	Call	Bond Future	3,202.1200	3.2021	3,132.5600	3.1326	(2.172)	0	0	0
2019/10/24	2032	06/02/2020	9.40	Put	Bond Future	1,818.6300	1.8186	1,837.6000	1.8376	1.043	0	0	0
2019/10/24	2032	06/02/2020			Bond Future	9.2999	95.4597	9.3095	95.3939	0.104	0.0000	0.0000	39,251
2019/10/24	2032	06/02/2020	9.39	Call	Bond Future	2,458.5300	2.4585	2,412.0100	2.4120	(1.892)	0	0	0
2019/10/24	2032	06/02/2020	9.39	Put	Bond Future	1,847.4400	1.8474	1,866.7300	1.8667	1.044	0	0	0
2019/10/24	2032	06/02/2020	9.40	Call	Bond Future	2,497.1600	2.4972	2,450.3200	2.4503	(1.876)	0	0	0
2019/10/24	2032	06/02/2020	9.38	Call	Bond Future	2,420.2000	2.4202	2,374.0000	2.3740	(1.909)	0	0	0
2019/10/24	2032	06/02/2020	9.38	Put	Bond Future	1,876.6200	1.8766	1,896.2300	1.8962	1.045	0	0	0
2019/10/24	2032	07/05/2020	9.19	Call	Bond Future	2,309.3600	2.3094	2,272.2400	2.2722	(1.607)	0	0	0
2019/10/24	2032	07/05/2020			Bond Future	9.3650	93.0363	9.3750	92.9694	0.107	0.0000	0.0000	0
2019/10/24	2032	07/05/2020	9.17	Call	Bond Future	2,247.2400	2.2472	2,210.6700	2.2107	(1.627)	0	0	0
2019/10/24	2032	07/05/2020	9.17	Put	Bond Future	3,565.0400	3.5650	3,595.3800	3.5954	0.851	0	0	0
2019/10/24	2032	07/05/2020	9.19	Put	Bond Future	3,490.7800	3.4908	3,520.5700	3.5206	0.853	0	0	0

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2019/10/24	2032	07/05/2020	9.18	Call	Bond Future	2,278.1900	2.2782	2,241.3400	2.2413	(1.618)	0	0	0
2019/10/24	2032	07/05/2020	9.18	Put	Bond Future	3,527.7600	3.5278	3,557.8200	3.5578	0.852	0	0	0
2019/10/24	2032	06/08/2020	9.46	Put	Bond Future	3,490.0100	3.4900	3,516.0400	3.5160	0.746	0	0	0
2019/10/24	2032	06/08/2020	9.45	Call	Bond Future	3,670.5100	3.6705	3,628.5200	3.6285	(1.144)	0	0	0
2019/10/24	2032	06/08/2020			Bond Future	9.4272	94.7664	9.4376	94.6982	0.110	0.0000	0.0000	0
2019/10/24	2032	06/08/2020	9.46	Call	Bond Future	3,705.2900	3.7053	3,663.1000	3.6631	(1.139)	0	0	0
2019/10/24	2032	06/08/2020	9.45	Put	Bond Future	3,520.8700	3.5209	3,547.1000	3.5471	0.745	0	0	0
2019/10/24	2032	06/08/2020	9.47	Call	Bond Future	3,740.5700	3.7406	3,698.1800	3.6982	(1.133)	0	0	0
2019/10/24	2032	06/08/2020	9.47	Put	Bond Future	3,459.7100	3.4597	3,485.5400	3.4855	0.747	0	0	0
2019/10/24	2033	07/11/2019			Bond Future	102.1343	102.1343	102.0778	102.0778	(0.055)	0.0000	0.0000	490
2019/10/24	2033	06/02/2020			Bond Future	104.0023	104.0023	103.9446	103.9446	(0.056)	0.0000	0.0000	5,770
2019/10/24	2033	07/05/2020			Bond Future	104.7234	104.7234	104.6647	104.6647	(0.056)	0.0000	0.0000	0
2019/10/24	2033	06/08/2020			Bond Future	106.6950	106.6950	106.6353	106.6353	(0.056)	0.0000	0.0000	0
2019/10/24	2037	07/11/2019	9.97	Call	Bond Future	2,689.4900	2.6895	2,643.6400	2.6436	(1.705)	0	0	0
2019/10/24	2037	07/11/2019			Bond Future	9.6363	92.9185	9.6405	92.8856	0.044	0.0000	0.0000	33,901
2019/10/24	2037	07/11/2019	9.95	Call	Bond Future	2,561.9300	2.5619	2,515.3900	2.5154	(1.817)	0	0	0
2019/10/24	2037	07/11/2019	9.95	Put	Bond Future	185.4600	0.1855	171.9100	0.1719	(7.306)	0	0	0
2019/10/24	2037	07/11/2019	9.97	Put	Bond Future	164.7300	0.1647	151.8700	0.1519	(7.807)	0	0	0
2019/10/24	2037	07/11/2019	9.96	Call	Bond Future	2,625.4900	2.6255	2,579.2900	2.5793	(1.760)	0	0	0
2019/10/24	2037	07/11/2019	9.96	Put	Bond Future	174.8300	0.1748	161.6200	0.1616	(7.556)	0	0	0
2019/10/24	2037	06/02/2020	9.67	Call	Bond Future	2,275.3900	2.2754	2,247.3400	2.2473	(1.233)	0	0	0
2019/10/24	2037	06/02/2020	9.66	Put	Bond Future	2,566.2800	2.5663	2,572.1800	2.5722	0.230	0	0	0
2019/10/24	2037	06/02/2020			Bond Future	9.7031	90.3357	9.7075	90.3019	0.046	0.0000	0.0000	57,884
2019/10/24	2037	06/02/2020	9.68	Call	Bond Future	2,314.4500	2.3144	2,286.2100	2.2862	(1.220)	0	0	0
2019/10/24	2037	06/02/2020	9.68	Put	Bond Future	2,490.7900	2.4908	2,496.3000	2.4963	0.221	0	0	0
2019/10/24	2037	06/02/2020	9.67	Put	Bond Future	2,528.2200	2.5282	2,533.9200	2.5339	0.225	0	0	0
2019/10/24	2037	06/02/2020	9.66	Call	Bond Future	2,236.8600	2.2369	2,209.0100	2.2090	(1.245)	0	0	0
2019/10/24	2037	07/05/2020	9.60	Put	Bond Future	3,956.1500	3.9562	3,966.6900	3.9667	0.266	0	0	0
2019/10/24	2037	07/05/2020	9.59	Call	Bond Future	2,611.2400	2.6112	2,587.7300	2.5877	(0.900)	0	0	0
2019/10/24	2037	07/05/2020			Bond Future	9.7723	91.9785	9.7768	91.9443	0.047	0.0000	0.0000	0
2019/10/24	2037	07/05/2020	9.60	Call	Bond Future	2,646.5300	2.6465	2,622.8700	2.6229	(0.894)	0	0	0
2019/10/24	2037	07/05/2020	9.59	Put	Bond Future	3,997.7400	3.9977	4,008.4300	4.0084	0.267	0	0	0
2019/10/24	2037	07/05/2020	9.61	Call	Bond Future	2,682.0600	2.6821	2,658.2600	2.6583	(0.887)	0	0	0
2019/10/24	2037	07/05/2020	9.61	Put	Bond Future	3,914.8900	3.9149	3,925.2900	3.9253	0.266	0	0	0
2019/10/24	2037	06/08/2020	9.88	Put	Bond Future	4,057.8200	4.0578	4,066.7900	4.0668	0.221	0	0	0
2019/10/24	2037	06/08/2020			Bond Future	9.8400	89.4295	9.8447	89.3945	0.048	0.0000	0.0000	0
2019/10/24	2037	06/08/2020	9.87	Call	Bond Future	4,314.3600	4.3144	4,288.5300	4.2885	(0.599)	0	0	0
2019/10/24	2037	06/08/2020	9.87	Put	Bond Future	4,092.5800	4.0926	4,101.6600	4.1017	0.222	0	0	0
2019/10/24	2037	06/08/2020	9.88	Call	Bond Future	4,353.4200	4.3534	4,327.4800	4.3275	(0.596)	0	0	0
2019/10/24	2037	06/08/2020	9.86	Call	Bond Future	4,275.7900	4.2758	4,250.0500	4.2500	(0.602)	0	0	0
2019/10/24	2037	06/08/2020	9.86	Put	Bond Future	4,127.9200	4.1279	4,137.0900	4.1371	0.222	0	0	0
2019/10/24	2038	07/11/2019			Bond Future	120.3077	120.3077	120.3098	120.3098	0.002	0.0000	0.0000	11,584
2019/10/24	2038	06/02/2020			Bond Future	120.8499	120.8499	120.8516	120.8516	0.001	0.0000	0.0000	10,425
2019/10/24	2038	07/05/2020			Bond Future	123.0768	123.0768	123.0789	123.0789	0.002	0.0000	0.0000	0
2019/10/24	2038	06/08/2020			Bond Future	123.7006	123.7006	123.7026	123.7026	0.002	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
2019/10/24	2040	07/11/2019	10.04	Put	Bond Future	296.8600	0.2969	279.5500	0.2795	(5.831)	0	0	0
2019/10/24	2040	07/11/2019	10.03	Call	Bond Future	2,290.4600	2.2905	2,237.6900	2.2377	(2.304)	0	0	0
2019/10/24	2040	07/11/2019	9.80	Put	Bond Future	930.7300	0.9307	914.2300	0.9142	(1.773)	0	0	0
2019/10/24	2040	07/11/2019	9.30	Put	Bond Future	4,195.9200	4.1959	4,223.8700	4.2239	0.666	0	0	0
2019/10/24	2040	07/11/2019			Bond Future	9.7865	95.6447	9.7908	95.6095	0.044	0.0000	0.0000	7,805
2019/10/24	2040	07/11/2019	10.04	Call	Bond Future	2,354.3400	2.3543	2,301.8400	2.3018	(2.230)	0	0	0
2019/10/24	2040	07/11/2019	10.03	Put	Bond Future	312.7800	0.3128	295.2000	0.2952	(5.621)	0	0	0
2019/10/24	2040	07/11/2019	9.80	Call	Bond Future	1,041.9200	1.0419	990.2300	0.9902	(4.961)	0	0	1,260
2019/10/24	2040	07/11/2019	9.30	Call	Bond Future	34.7000	0.0347	27.4600	0.0275	(20.865)	0	0	1,260
2019/10/24	2040	07/11/2019	10.05	Call	Bond Future	2,418.7900	2.4188	2,366.5700	2.3666	(2.159)	0	0	0
2019/10/24	2040	07/11/2019	10.05	Put	Bond Future	281.6300	0.2816	264.6000	0.2646	(6.047)	0	0	0
2019/10/24	2040	06/02/2020	9.76	Call	Bond Future	2,235.3200	2.2353	2,206.3800	2.2064	(1.295)	0	0	0
2019/10/24	2040	06/02/2020	9.00	Put	Bond Future	7,706.3100	7.7063	7,733.2000	7.7332	0.349	0	0	0
2019/10/24	2040	06/02/2020			Bond Future	9.8550	92.8605	9.8594	92.8245	0.045	0.0000	0.0000	40,301
2019/10/24	2040	06/02/2020	8.40	Put	Bond Future	13,193.8200	13.1938	13,228.3800	13.2284	0.262	0	0	0
2019/10/24	2040	06/02/2020	8.40	Call	Bond Future	25.8500	0.0259	24.4700	0.0245	(5.338)	0	0	0
2019/10/24	2040	06/02/2020	9.74	Call	Bond Future	2,157.6100	2.1576	2,129.1000	2.1291	(1.321)	0	0	0
2019/10/24	2040	06/02/2020	9.74	Put	Bond Future	3,102.8200	3.1028	3,110.2500	3.1102	0.239	0	0	0
2019/10/24	2040	06/02/2020	9.76	Put	Bond Future	3,015.0900	3.0151	3,022.0900	3.0221	0.232	0	0	0
2019/10/24	2040	06/02/2020	9.00	Call	Bond Future	300.4000	0.3004	291.3500	0.2914	(3.013)	0	0	0
2019/10/24	2040	06/02/2020	9.75	Call	Bond Future	2,196.2800	2.1963	2,167.5500	2.1675	(1.308)	0	0	0
2019/10/24	2040	06/02/2020	9.75	Put	Bond Future	3,058.7100	3.0587	3,065.9200	3.0659	0.236	0	0	0
2019/10/24	2040	07/05/2020	9.74	Call	Bond Future	2,756.5500	2.7565	2,731.5500	2.7315	(0.907)	0	0	0
2019/10/24	2040	07/05/2020	9.75	Put	Bond Future	4,226.1300	4.2261	4,237.4700	4.2375	0.268	0	0	0
2019/10/24	2040	07/05/2020			Bond Future	9.9257	94.5493	9.9303	94.5128	0.046	0.0000	0.0000	0
2019/10/24	2040	07/05/2020	9.74	Put	Bond Future	4,269.9900	4.2700	4,281.5000	4.2815	0.270	0	0	0
2019/10/24	2040	07/05/2020	9.75	Call	Bond Future	2,795.1700	2.7952	2,770.0000	2.7700	(0.900)	0	0	0
2019/10/24	2040	07/05/2020	9.73	Call	Bond Future	2,718.4800	2.7185	2,693.6400	2.6936	(0.914)	0	0	0
2019/10/24	2040	07/05/2020	9.73	Put	Bond Future	4,314.5200	4.3145	4,326.1900	4.3262	0.270	0	0	0
2019/10/24	2040	06/08/2020	10.02	Put	Bond Future	4,390.2300	4.3902	4,399.8700	4.3999	0.220	0	0	0
2019/10/24	2040	06/08/2020	10.03	Call	Bond Future	4,628.7900	4.6288	4,601.1900	4.6012	(0.596)	0	0	0
2019/10/24	2040	06/08/2020	10.04	Call	Bond Future	4,670.4400	4.6704	4,642.7300	4.6427	(0.593)	0	0	0
2019/10/24	2040	06/08/2020			Bond Future	9.9951	91.7974	9.9998	91.7602	0.047	0.0000	0.0000	0
2019/10/24	2040	06/08/2020	10.02	Call	Bond Future	4,587.2900	4.5873	4,559.8000	4.5598	(0.599)	0	0	0
2019/10/24	2040	06/08/2020	10.04	Put	Bond Future	4,315.4000	4.3154	4,324.8200	4.3248	0.218	0	0	0
2019/10/24	2040	06/08/2020	10.03	Put	Bond Future	4,352.6800	4.3527	4,362.2100	4.3622	0.219	0	0	0
2019/10/24	2044	07/11/2019	10.07	Put	Bond Future	362.9800	0.3630	354.0300	0.3540	(2.466)	0	0	0
2019/10/24	2044	07/11/2019	9.74	Put	Bond Future	1,515.1600	1.5152	1,533.7800	1.5338	1.229	0	0	0
2019/10/24	2044	07/11/2019	10.52	Call	Bond Future	5,400.6400	5.4006	5,319.1200	5.3191	(1.509)	0	0	0
2019/10/24	2044	07/11/2019			Bond Future	9.8462	92.3993	9.8555	92.3213	0.094	0.0000	0.0000	12,068
2019/10/24	2044	07/11/2019	10.06	Call	Bond Future	2,147.5600	2.1476	2,060.7600	2.0608	(4.042)	0	0	0
2019/10/24	2044	07/11/2019	10.06	Put	Bond Future	381.6100	0.3816	372.8600	0.3729	(2.293)	0	0	0
2019/10/24	2044	07/11/2019	10.52	Put	Bond Future	26.3200	0.0263	22.8500	0.0229	(13.184)	0	0	328
2019/10/24	2044	07/11/2019	10.07	Call	Bond Future	2,210.1200	2.2101	2,123.1200	2.1231	(3.936)	0	0	0
2019/10/24	2044	07/11/2019	9.19	Call	Bond Future	5.3100	0.0053	3.5100	0.0035	(33.898)	0	0	328
2019/10/24	2044	07/11/2019	9.74	Call	Bond Future	615.6600	0.6157	556.2300	0.5562	(9.653)	0	0	328

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
2019/10/24	2044	07/11/2019	10.05	Call	Bond Future	2,085.6700	2.0857	1,999.1000	1.9991	(4.151)	0	0	0
2019/10/24	2044	07/11/2019	10.05	Put	Bond Future	401.0300	0.4010	392.5100	0.3925	(2.125)	0	0	0
2019/10/24	2044	07/11/2019	9.19	Put	Bond Future	5,810.2300	5.8102	5,886.4800	5.8865	1.312	0	0	0
2019/10/24	2044	06/02/2020	9.74	Call	Bond Future	1,920.4500	1.9204	1,874.9600	1.8750	(2.369)	0	0	328
2019/10/24	2044	06/02/2020	10.78	Put	Bond Future	666.1100	0.6661	670.4500	0.6705	0.652	0	0	328
2019/10/24	2044	06/02/2020	9.77	Put	Bond Future	3,231.9200	3.2319	3,264.6000	3.2646	1.011	0	0	0
2019/10/24	2044	06/02/2020			Bond Future	9.9128	89.6819	9.9224	89.6023	0.097	0.0000	0.0000	31,571
2019/10/24	2044	06/02/2020	9.09	Put	Bond Future	7,592.0600	7.5921	7,657.4400	7.6574	0.861	0	0	0
2019/10/24	2044	06/02/2020	9.09	Call	Bond Future	311.2100	0.3112	297.0300	0.2970	(4.556)	0	0	328
2019/10/24	2044	06/02/2020	9.74	Put	Bond Future	3,372.9500	3.3730	3,407.0200	3.4070	1.010	0	0	0
2019/10/24	2044	06/02/2020	9.77	Call	Bond Future	2,034.3600	2.0344	1,987.4800	1.9875	(2.304)	0	0	0
2019/10/24	2044	06/02/2020	10.78	Call	Bond Future	7,401.0400	7.4010	7,325.8200	7.3258	(1.016)	0	0	0
2019/10/24	2044	06/02/2020	9.78	Call	Bond Future	2,072.6000	2.0726	2,025.2600	2.0253	(2.284)	0	0	0
2019/10/24	2044	06/02/2020	9.76	Put	Bond Future	3,278.7300	3.2787	3,311.8600	3.3119	1.010	0	0	0
2019/10/24	2044	06/02/2020	9.78	Put	Bond Future	3,185.4400	3.1854	3,217.6600	3.2177	1.011	0	0	0
2019/10/24	2044	06/02/2020	9.76	Call	Bond Future	1,996.3200	1.9963	1,949.8900	1.9499	(2.326)	0	0	0
2019/10/24	2044	07/05/2020	9.81	Call	Bond Future	2,889.7000	2.8897	2,844.0600	2.8441	(1.579)	0	0	0
2019/10/24	2044	07/05/2020	9.79	Put	Bond Future	4,403.9700	4.4040	4,439.9300	4.4399	0.817	0	0	0
2019/10/24	2044	07/05/2020	9.26	Call	Bond Future	1,134.9800	1.1350	1,108.8400	1.1088	(2.303)	0	0	556
2019/10/24	2044	07/05/2020	9.33	Call	Bond Future	1,311.3300	1.3113	1,282.6400	1.2826	(2.188)	0	0	100
2019/10/24	2044	07/05/2020	9.98	Call	Bond Future	3,583.0000	3.5830	3,532.0100	3.5320	(1.423)	0	0	100
2019/10/24	2044	07/05/2020			Bond Future	9.9814	91.3128	9.9913	91.2319	0.099	0.0000	0.0000	0
2019/10/24	2044	07/05/2020	9.81	Put	Bond Future	4,312.1600	4.3122	4,347.4700	4.3475	0.819	0	0	0
2019/10/24	2044	07/05/2020	9.79	Call	Bond Future	2,813.0800	2.8131	2,768.0900	2.7681	(1.599)	0	0	0
2019/10/24	2044	07/05/2020	9.33	Put	Bond Future	6,924.1100	6.9241	6,976.3700	6.9764	0.755	0	0	0
2019/10/24	2044	07/05/2020	9.80	Put	Bond Future	4,357.8700	4.3579	4,393.5000	4.3935	0.818	0	0	0
2019/10/24	2044	07/05/2020	9.26	Put	Bond Future	7,385.5000	7.3855	7,440.3100	7.4403	0.742	0	0	0
2019/10/24	2044	07/05/2020	9.91	Put	Bond Future	3,876.7800	3.8768	3,908.8900	3.9089	0.828	0	0	0
2019/10/24	2044	07/05/2020	9.98	Put	Bond Future	3,594.4600	3.5945	3,624.4200	3.6244	0.834	0	0	0
2019/10/24	2044	07/05/2020	11.09	Call	Bond Future	9,433.1300	9.4331	9,360.0400	9.3600	(0.775)	0	0	0
2019/10/24	2044	07/05/2020	9.80	Call	Bond Future	2,851.2600	2.8513	2,805.9400	2.8059	(1.589)	0	0	0
2019/10/24	2044	07/05/2020	9.91	Call	Bond Future	3,288.7800	3.2888	3,239.9400	3.2399	(1.485)	0	0	556
2019/10/24	2044	07/05/2020	11.02	Call	Bond Future	9,052.9900	9.0530	8,980.7200	8.9807	(0.798)	0	0	0
2019/10/24	2044	07/05/2020	11.02	Put	Bond Future	1,181.6000	1.1816	1,190.2800	1.1903	0.735	0	0	556
2019/10/24	2044	07/05/2020	11.09	Put	Bond Future	1,073.8700	1.0739	1,081.7300	1.0817	0.732	0	0	100
2019/10/24	2044	06/08/2020	9.01	Call	Bond Future	1,271.1200	1.2711	1,247.5000	1.2475	(1.858)	0	0	140
2019/10/24	2044	06/08/2020	9.66	Call	Bond Future	3,104.8300	3.1048	3,063.4000	3.0634	(1.334)	0	0	140
2019/10/24	2044	06/08/2020	9.88	Call	Bond Future	3,915.8500	3.9158	3,868.7300	3.8687	(1.203)	0	0	0
2019/10/24	2044	06/08/2020			Bond Future	10.0487	88.6261	10.0589	88.5436	0.102	0.0000	0.0000	0
2019/10/24	2044	06/08/2020	9.86	Call	Bond Future	3,838.8000	3.8388	3,792.1800	3.7922	(1.214)	0	0	0
2019/10/24	2044	06/08/2020	9.86	Put	Bond Future	5,386.8100	5.3868	5,422.6200	5.4226	0.665	0	0	0
2019/10/24	2044	06/08/2020	9.01	Put	Bond Future	10,380.2500	10.3803	10,439.0600	10.4391	0.567	0	0	0
2019/10/24	2044	06/08/2020	9.66	Put	Bond Future	6,343.3800	6.3434	6,384.3800	6.3844	0.646	0	0	0
2019/10/24	2044	06/08/2020	9.88	Put	Bond Future	5,297.6400	5.2976	5,332.9500	5.3329	0.667	0	0	0
2019/10/24	2044	06/08/2020	10.93	Call	Bond Future	8,880.6400	8.8806	8,813.0900	8.8131	(0.761)	0	0	0
2019/10/24	2044	06/08/2020	10.93	Put	Bond Future	2,205.5900	2.2056	2,220.4700	2.2205	0.675	0	0	140
2019/10/24	2044	06/08/2020	9.87	Call	Bond Future	3,877.3900	3.8774	3,830.5200	3.8305	(1.209)	0	0	0
2019/10/24	2044	06/08/2020	9.87	Put	Bond Future	5,342.2300	5.3422	5,377.7900	5.3778	0.666	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
2019/10/24	2046	07/11/2019			Bond Future	110.7296	110.7296	110.7318	110.7318	0.002	0.0000	0.0000	12,374
2019/10/24	2046	06/02/2020			Bond Future	112.7549	112.7549	112.7567	112.7567	0.002	0.0000	0.0000	4,591
2019/10/24	2046	07/05/2020			Bond Future	113.0846	113.0846	113.0867	113.0867	0.002	0.0000	0.0000	0
2019/10/24	2046	06/08/2020			Bond Future	115.2135	115.2135	115.2157	115.2157	0.002	0.0000	0.0000	0
2019/10/24	2050	07/11/2019			Bond Future	115.2528	115.2528	115.4841	115.4841	0.201	0.0000	0.0000	5,298
2019/10/24	2050	06/02/2020			Bond Future	115.5252	115.5252	115.7604	115.7604	0.204	0.0000	0.0000	8,732
2019/10/24	2050	07/05/2020			Bond Future	117.6541	117.6541	117.8939	117.8939	0.204	0.0000	0.0000	0
2019/10/24	2050	06/08/2020			Bond Future	117.9891	117.9891	118.2335	118.2335	0.207	0.0000	0.0000	0
2019/10/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	AL37	07/11/2019			Index Future	668.6120	668.6120	668.5940	668.5940	(0.003)	0.0000	0.0000	0
2019/10/24	AL37	06/02/2020			Index Future	680.6750	680.6750	680.6560	680.6560	(0.003)	0.0000	0.0000	0
2019/10/24	AL37	07/05/2020			Index Future	693.0560	693.0560	693.0370	693.0370	(0.003)	0.0000	0.0000	0
2019/10/24	AL37	06/08/2020			Index Future	705.9440	705.9440	705.9260	705.9260	(0.003)	0.0000	0.0000	0
2019/10/24	AL7T	07/11/2019			Index Future	778.2090	778.2090	777.7570	777.7570	(0.058)	0.0000	0.0000	120
2019/10/24	AL7T	06/02/2020			Index Future	792.2490	792.2490	791.7880	791.7880	(0.058)	0.0000	0.0000	0
2019/10/24	AL7T	07/05/2020			Index Future	806.6600	806.6600	806.1910	806.1910	(0.058)	0.0000	0.0000	0
2019/10/24	AL7T	06/08/2020			Index Future	821.6610	821.6610	821.1830	821.1830	(0.058)	0.0000	0.0000	0
2019/10/24	ALBI	07/11/2019			Index Future	698.1520	698.1520	697.8170	697.8170	(0.048)	0.0000	0.0000	202
2019/10/24	ALBI	06/02/2020			Index Future	710.7480	710.7480	710.4060	710.4060	(0.048)	0.0000	0.0000	371
2019/10/24	ALBI	07/05/2020			Index Future	723.6760	723.6760	723.3290	723.3290	(0.048)	0.0000	0.0000	0
2019/10/24	ALBI	06/08/2020			Index Future	737.1340	737.1340	736.7800	736.7800	(0.048)	0.0000	0.0000	0
2019/10/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C040	06/10/2015			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
2019/10/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	CS26	02/04/2026			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
2019/10/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/24	ES33	07/11/2019			Bond Future	10.7085	78.2838	10.7122	78.2614	0.035	0.0000	0.0000	0
2019/10/24	ES33	06/02/2020			Bond Future	10.8205	79.6962	10.8244	79.6732	0.037	0.0000	0.0000	350
2019/10/24	ES33	07/05/2020			Bond Future	10.9323	77.3522	10.9364	77.3288	0.037	0.0000	0.0000	0
2019/10/24	ES33	06/08/2020			Bond Future	11.0428	78.7906	11.0470	78.7669	0.038	0.0000	0.0000	0
2019/10/24	ES42	07/11/2019			Bond Future	11.0728	79.2398	11.0766	79.2139	0.035	0.0000	0.0000	0
2019/10/24	ES42	06/02/2020			Bond Future	11.1807	80.6694	11.1846	80.6429	0.036	0.0000	0.0000	4,919
2019/10/24	ES42	07/05/2020			Bond Future	11.2927	77.8723	11.2968	77.8454	0.036	0.0000	0.0000	0
2019/10/24	ES42	06/08/2020			Bond Future	11.4021	79.3204	11.4064	79.2930	0.037	0.0000	0.0000	0
2019/10/24	GOVI	07/11/2019	672.90	Call	GOVI	180,950.0000	18.0950	177,590.0000	17.7590	(1.857)	0	0	0
2019/10/24	GOVI	07/11/2019			GOVI	690.9950	690.9950	690.6590	690.6590	(0.049)	0.0000	0.0000	387
2019/10/24	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	GOVI	07/11/2019	672.91	Call	GOVI	180,850.0000	18.0850	177,490.0000	17.7490	(1.858)	0	0	0
2019/10/24	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	GOVI	07/11/2019	672.92	Call	GOVI	180,750.0000	18.0750	177,390.0000	17.7390	(1.859)	0	0	0
2019/10/24	GOVI	06/02/2020	703.14	Call	GOVI	3,220.0000	0.3220	0.0000	0.0000	(100.000)	0	0	0
2019/10/24	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	320.0000	0.0320	100.000	0	0	0
2019/10/24	GOVI	06/02/2020			GOVI	703.4620	703.4620	703.1180	703.1180	(0.049)	0.0000	0.0000	1,054
2019/10/24	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	220.0000	0.0220	100.000	0	0	0
2019/10/24	GOVI	06/02/2020	703.15	Call	GOVI	3,120.0000	0.3120	0.0000	0.0000	(100.000)	0	0	0
2019/10/24	GOVI	06/02/2020	703.13	Call	GOVI	3,320.0000	0.3320	0.0000	0.0000	(100.000)	0	0	0
2019/10/24	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	120.0000	0.0120	100.000	0	0	0
2019/10/24	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	GOVI	07/05/2020			GOVI	716.2580	716.2580	715.9090	715.9090	(0.049)	0.0000	0.0000	0
2019/10/24	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	GOVI	07/05/2020	720.00	Put	GOVI	37,420.0000	3.7420	40,910.0000	4.0910	9.327	0	0	0
2019/10/24	GOVI	07/05/2020	719.98	Put	GOVI	37,220.0000	3.7220	40,710.0000	4.0710	9.377	0	0	0
2019/10/24	GOVI	07/05/2020	719.99	Put	GOVI	37,320.0000	3.7320	40,810.0000	4.0810	9.352	0	0	0
2019/10/24	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	GOVI	06/08/2020	728.13	Call	GOVI	14,480.0000	1.4480	10,920.0000	1.0920	(24.586)	0	0	0
2019/10/24	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	GOVI	06/08/2020			GOVI	729.5780	729.5780	729.2220	729.2220	(0.049)	0.0000	0.0000	0
2019/10/24	GOVI	06/08/2020	728.14	Call	GOVI	14,380.0000	1.4380	10,820.0000	1.0820	(24.757)	0	0	0
2019/10/24	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	GOVI	06/08/2020	728.12	Call	GOVI	14,580.0000	1.4580	11,020.0000	1.1020	(24.417)	0	0	0
2019/10/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/24	IGOV	07/11/2019			Index Future	261.4480	261.4480	261.3970	261.3970	(0.020)	0.0000	0.0000	949
2019/10/24	IGOV	06/02/2020			Index Future	266.2300	266.2300	266.1770	266.1770	(0.020)	0.0000	0.0000	380
2019/10/24	IGOV	07/05/2020			Index Future	271.1360	271.1360	271.0830	271.0830	(0.020)	0.0000	0.0000	0
2019/10/24	IGOV	06/08/2020			Index Future	276.2410	276.2410	276.1870	276.1870	(0.020)	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
2019/10/24	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/10/24	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/24	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2019/10/24	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/10/24	IS05	17/12/2020			Interest Rate Swap	95.3400	95.3400	95.3400	95.3400	0.000	0.0000	0.0000	0
2019/10/24	IS05	16/03/2021			Interest Rate Swap	94.2900	94.2900	94.2800	94.2800	(0.011)	0.0000	0.0000	0
2019/10/24	IS05	15/06/2021			Interest Rate Swap	93.1900	93.1900	93.1800	93.1800	(0.011)	0.0000	0.0000	0
2019/10/24	IS05	21/09/2021			Interest Rate Swap	93.0500	93.0500	93.0400	93.0400	(0.011)	0.0000	0.0000	0
2019/10/24	IS05	21/12/2021			Interest Rate Swap	94.9900	94.9900	94.9800	94.9800	(0.011)	0.0000	0.0000	51
2019/10/24	IS05	15/03/2022			Interest Rate Swap	94.9000	94.9000	94.8900	94.8900	(0.011)	0.0000	0.0000	0
2019/10/24	IS05	21/06/2022			Interest Rate Swap	95.8300	95.8300	95.8200	95.8200	(0.010)	0.0000	0.0000	0
2019/10/24	IS05	20/09/2022			Interest Rate Swap	99.5500	99.5500	99.5400	99.5400	(0.010)	0.0000	0.0000	0
2019/10/24	IS05	20/12/2022			Interest Rate Swap	100.5900	100.5900	100.5900	100.5900	0.000	0.0000	0.0000	0
2019/10/24	IS05	22/03/2023			Interest Rate Swap	93.6600	93.6600	93.6700	93.6700	0.011	0.0000	0.0000	0
2019/10/24	IS05	20/06/2023			Interest Rate Swap	99.5700	99.5700	99.5800	99.5800	0.010	0.0000	0.0000	0
2019/10/24	IS05	19/09/2023			Interest Rate Swap	94.8100	94.8100	94.8300	94.8300	0.021	0.0000	0.0000	0
2019/10/24	IS10	17/12/2025			Interest Rate Swap	90.0000	90.0000	90.0500	90.0500	0.056	0.0000	0.0000	0
2019/10/24	IS10	16/03/2026			Interest Rate Swap	86.8100	86.8100	86.8600	86.8600	0.058	0.0000	0.0000	0
2019/10/24	IS10	15/06/2026			Interest Rate Swap	85.4000	85.4000	85.4700	85.4700	0.082	0.0000	0.0000	0
2019/10/24	IS10	21/09/2026			Interest Rate Swap	87.5100	87.5100	87.5800	87.5800	0.080	0.0000	0.0000	0
2019/10/24	IS10	21/12/2026			Interest Rate Swap	91.3300	91.3300	91.4100	91.4100	0.088	0.0000	0.0000	0
2019/10/24	IS10	15/03/2027			Interest Rate Swap	89.8000	89.8000	89.8900	89.8900	0.100	0.0000	0.0000	0
2019/10/24	IS10	21/06/2027			Interest Rate Swap	91.8700	91.8700	91.9600	91.9600	0.098	0.0000	0.0000	0
2019/10/24	IS10	20/09/2027			Interest Rate Swap	97.4100	97.4100	97.5000	97.5000	0.092	0.0000	0.0000	0
2019/10/24	IS10	20/12/2027			Interest Rate Swap	97.7500	97.7500	97.8400	97.8400	0.092	0.0000	0.0000	0
2019/10/24	IS10	22/03/2028			Interest Rate Swap	91.0600	91.0600	91.1400	91.1400	0.088	0.0000	0.0000	0
2019/10/24	IS10	20/06/2028			Interest Rate Swap	98.4500	98.4500	98.5200	98.5200	0.071	0.0000	0.0000	0
2019/10/24	IS10	19/09/2028			Interest Rate Swap	91.8100	91.8100	91.8800	91.8800	0.076	0.0000	0.0000	0
2019/10/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/24	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/24	R023	07/11/2019	7.98	Call	Bond Future	2,036.8600	2.0369	2,037.0700	2.0371	0.010	0	0	0
2019/10/24	R023	07/11/2019			Bond Future	7.2723	102.9250	7.2722	102.9255	(0.002)	0.0000	0.0000	29,466
2019/10/24	R023	07/11/2019	7.99	Call	Bond Future	2,065.2000	2.0652	2,065.4300	2.0654	0.011	0	0	0
2019/10/24	R023	07/11/2019	7.98	Put	Bond Future	0.8500	0.0009	0.6000	0.0006	(29.412)	0	0	0
2019/10/24	R023	07/11/2019	7.99	Put	Bond Future	0.7900	0.0008	0.5600	0.0006	(29.114)	0	0	0
2019/10/24	R023	07/11/2019	8.00	Call	Bond Future	2,093.5400	2.0935	2,093.7800	2.0938	0.011	0	0	0
2019/10/24	R023	07/11/2019	8.00	Put	Bond Future	0.7300	0.0007	0.5100	0.0005	(30.137)	0	0	0
2019/10/24	R023	06/02/2020	7.54	Call	Bond Future	1,045.2900	1.0453	1,042.8500	1.0428	(0.233)	0	0	0
2019/10/24	R023	06/02/2020			Bond Future	7.2752	104.7819	7.2751	104.7823	(0.002)	0.0000	0.0000	35,191

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
2019/10/24	R023	06/02/2020	7.52	Call	Bond Future	1,004.4800	1.0045	1,002.0200	1.0020	(0.245)	0	0	0
2019/10/24	R023	06/02/2020	7.52	Put	Bond Future	343.5400	0.3435	340.7600	0.3408	(0.809)	0	0	0
2019/10/24	R023	06/02/2020	7.54	Put	Bond Future	330.5700	0.3306	327.8100	0.3278	(0.835)	0	0	0
2019/10/24	R023	06/02/2020	7.53	Call	Bond Future	1,024.8200	1.0248	1,022.3700	1.0224	(0.239)	0	0	0
2019/10/24	R023	06/02/2020	7.53	Put	Bond Future	336.9900	0.3370	334.2200	0.3342	(0.822)	0	0	0
2019/10/24	R023	07/05/2020	6.91	Put	Bond Future	1,255.8100	1.2558	1,253.8700	1.2539	(0.154)	0	0	0
2019/10/24	R023	07/05/2020			Bond Future	7.2599	102.7553	7.2598	102.7557	(0.002)	0.0000	0.0000	2,716
2019/10/24	R023	07/05/2020	6.90	Call	Bond Future	361.5000	0.3615	360.0000	0.3600	(0.415)	0	0	0
2019/10/24	R023	07/05/2020	6.90	Put	Bond Future	1,271.5200	1.2715	1,269.5900	1.2696	(0.152)	0	0	0
2019/10/24	R023	07/05/2020	6.91	Call	Bond Future	371.2200	0.3712	369.7100	0.3697	(0.407)	0	0	0
2019/10/24	R023	07/05/2020	6.89	Call	Bond Future	352.2000	0.3522	350.7100	0.3507	(0.423)	0	0	0
2019/10/24	R023	07/05/2020	6.89	Put	Bond Future	1,287.6400	1.2876	1,285.7200	1.2857	(0.149)	0	0	0
2019/10/24	R023	06/08/2020	7.26	Call	Bond Future	1,017.0200	1.0170	1,015.5700	1.0156	(0.143)	0	0	0
2019/10/24	R023	06/08/2020			Bond Future	7.2198	104.6662	7.2196	104.6666	(0.003)	0.0000	0.0000	0
2019/10/24	R023	06/08/2020	7.26	Put	Bond Future	924.0800	0.9241	922.1900	0.9222	(0.205)	0	0	0
2019/10/24	R023	06/08/2020	7.27	Call	Bond Future	1,030.7200	1.0307	1,029.2600	1.0293	(0.142)	0	0	0
2019/10/24	R023	06/08/2020	7.28	Put	Bond Future	905.7200	0.9057	903.8200	0.9038	(0.210)	0	0	0
2019/10/24	R023	06/08/2020	7.27	Put	Bond Future	914.6700	0.9147	912.7700	0.9128	(0.208)	0	0	0
2019/10/24	R023	06/08/2020	7.28	Call	Bond Future	1,044.8600	1.0449	1,043.4000	1.0434	(0.140)	0	0	0
2019/10/24	R035	07/11/2019	9.88	Call	Bond Future	2,971.7400	2.9717	2,962.3500	2.9624	(0.316)	0	0	0
2019/10/24	R035	07/11/2019	9.89	Call	Bond Future	3,037.7800	3.0378	3,028.9500	3.0289	(0.291)	0	0	0
2019/10/24	R035	07/11/2019	9.87	Put	Bond Future	136.3800	0.1364	120.3400	0.1203	(11.761)	0	0	0
2019/10/24	R035	07/11/2019	10.21	Put	Bond Future	14.6100	0.0146	11.3500	0.0114	(22.313)	0	0	3,500
2019/10/24	R035	07/11/2019			Bond Future	9.5019	96.7616	9.5011	96.7677	(0.008)	0.0000	0.0000	10,307
2019/10/24	R035	07/11/2019	9.89	Put	Bond Future	121.0200	0.1210	106.1100	0.1061	(12.320)	0	0	0
2019/10/24	R035	07/11/2019	9.87	Call	Bond Future	2,906.0600	2.9061	2,896.1000	2.8961	(0.343)	0	0	0
2019/10/24	R035	07/11/2019	8.92	Put	Bond Future	4,643.2300	4.6432	4,634.9200	4.6349	(0.179)	0	0	0
2019/10/24	R035	07/11/2019	8.92	Call	Bond Future	10.1100	0.0101	7.8800	0.0079	(22.057)	0	0	3,500
2019/10/24	R035	07/11/2019	9.52	Put	Bond Future	831.6500	0.8317	798.3600	0.7984	(4.003)	0	0	0
2019/10/24	R035	07/11/2019	9.52	Call	Bond Future	970.4500	0.9705	943.2400	0.9432	(2.804)	0	0	3,500
2019/10/24	R035	07/11/2019	9.88	Put	Bond Future	128.4800	0.1285	113.0100	0.1130	(12.041)	0	0	0
2019/10/24	R035	07/11/2019	10.21	Call	Bond Future	5,238.4000	5.2384	5,241.2200	5.2412	0.054	0	0	0
2019/10/24	R035	06/02/2020	9.60	Call	Bond Future	2,501.1400	2.5011	2,493.0400	2.4930	(0.324)	0	0	0
2019/10/24	R035	06/02/2020	9.61	Put	Bond Future	2,261.0400	2.2610	2,246.8300	2.2468	(0.628)	0	0	0
2019/10/24	R035	06/02/2020			Bond Future	9.5728	98.5073	9.5720	98.5134	(0.008)	0.0000	0.0000	104,442
2019/10/24	R035	06/02/2020	9.60	Put	Bond Future	2,295.7100	2.2957	2,281.4700	2.2815	(0.620)	0	0	0
2019/10/24	R035	06/02/2020	9.61	Call	Bond Future	2,541.8900	2.5419	2,533.8200	2.5338	(0.317)	0	0	0
2019/10/24	R035	06/02/2020	9.59	Call	Bond Future	2,460.7100	2.4607	2,452.5900	2.4526	(0.330)	0	0	0
2019/10/24	R035	06/02/2020	9.59	Put	Bond Future	2,330.7900	2.3308	2,316.5300	2.3165	(0.612)	0	0	0
2019/10/24	R035	07/05/2020	9.75	Call	Bond Future	3,633.1500	3.6331	3,628.6000	3.6286	(0.125)	0	0	5,000
2019/10/24	R035	07/05/2020	10.75	Put	Bond Future	914.3800	0.9144	907.2200	0.9072	(0.783)	0	0	5,000
2019/10/24	R035	07/05/2020	9.48	Put	Bond Future	3,782.1900	3.7822	3,770.8300	3.7708	(0.300)	0	0	0
2019/10/24	R035	07/05/2020	9.47	Call	Bond Future	2,552.9500	2.5529	2,547.9300	2.5479	(0.197)	0	0	0
2019/10/24	R035	07/05/2020			Bond Future	9.6385	95.7957	9.6376	95.8020	(0.009)	0.0000	0.0000	0
2019/10/24	R035	07/05/2020	9.11	Put	Bond Future	5,493.0300	5.4930	5,481.9700	5.4820	(0.201)	0	0	0
2019/10/24	R035	07/05/2020	9.11	Call	Bond Future	1,426.7900	1.4268	1,422.0800	1.4221	(0.330)	0	0	5,000
2019/10/24	R035	07/05/2020	9.75	Put	Bond Future	2,806.2200	2.8062	2,795.3200	2.7953	(0.388)	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
2019/10/24	R035	07/05/2020	10.75	Call	Bond Future	8,701.6600		8.7017	8,700.8500	8.7009	(0.009)	0	0	0
2019/10/24	R035	07/05/2020	9.48	Call	Bond Future	2,588.9400		2.5889	2,583.9300	2.5839	(0.194)	0	0	0
2019/10/24	R035	07/05/2020	9.47	Put	Bond Future	3,822.2400		3.8222	3,810.8700	3.8109	(0.297)	0	0	0
2019/10/24	R035	07/05/2020	9.49	Call	Bond Future	2,624.9100		2.6249	2,619.9000	2.6199	(0.191)	0	0	0
2019/10/24	R035	07/05/2020	9.49	Put	Bond Future	3,742.2100		3.7422	3,730.8500	3.7308	(0.304)	0	0	0
2019/10/24	R035	06/08/2020	9.00	Put	Bond Future	7,809.3100		7.8093	7,797.8300	7.7978	(0.147)	0	0	0
2019/10/24	R035	06/08/2020	9.92	Put	Bond Future	3,924.8700		3.9249	3,914.0900	3.9141	(0.275)	0	0	0
2019/10/24	R035	06/08/2020			Bond Future	9.7011		97.5771	9.7002	97.5836	(0.009)	0.0000	0.0000	0
2019/10/24	R035	06/08/2020	9.00	Call	Bond Future	2,441.3100		2.4413	2,436.3000	2.4363	(0.205)	0	0	24,761
2019/10/24	R035	06/08/2020	9.92	Call	Bond Future	5,514.7000		5.5147	5,510.3900	5.5104	(0.078)	0	0	0
2019/10/24	R035	06/08/2020	9.93	Call	Bond Future	5,555.8200		5.5558	5,551.5400	5.5515	(0.077)	0	0	0
2019/10/24	R035	06/08/2020	9.91	Put	Bond Future	3,955.3000		3.9553	3,944.5100	3.9445	(0.273)	0	0	0
2019/10/24	R035	06/08/2020	8.75	Put	Bond Future	9,043.6800		9.0437	9,032.8500	9.0328	(0.120)	0	0	0
2019/10/24	R035	06/08/2020	8.75	Call	Bond Future	1,654.4100		1.6544	1,650.0500	1.6500	(0.264)	0	0	3,000
2019/10/24	R035	06/08/2020	9.93	Put	Bond Future	3,894.3000		3.8943	3,883.5500	3.8836	(0.276)	0	0	0
2019/10/24	R035	06/08/2020	9.91	Call	Bond Future	5,473.3600		5.4734	5,469.0400	5.4690	(0.079)	0	0	0
2019/10/24	R186	07/11/2019	8.94	Call	Bond Future	4,084.3400		4.0843	4,058.1200	4.0581	(0.642)	0	0	0
2019/10/24	R186	07/11/2019	8.20	Call	Bond Future	551.6700		0.5517	519.7500	0.5198	(5.786)	0	0	0
2019/10/24	R186	07/11/2019	8.23	Call	Bond Future	640.4300		0.6404	607.2700	0.6073	(5.178)	0	0	4,955
2019/10/24	R186	07/11/2019			Bond Future	8.2082		116.2709	8.2126	116.2452	0.055	0.0000	0.0000	73,494
2019/10/24	R186	07/11/2019	8.94	Put	Bond Future	2.3900		0.0024	1.8200	0.0018	(23.849)	0	0	0
2019/10/24	R186	07/11/2019	8.25	Put	Bond Future	465.2500		0.4652	457.0800	0.4571	(1.756)	0	0	3,750
2019/10/24	R186	07/11/2019	8.25	Call	Bond Future	703.9700		0.7040	670.1500	0.6702	(4.804)	0	0	3,750
2019/10/24	R186	07/11/2019	8.73	Call	Bond Future	2,946.6700		2.9467	2,918.5400	2.9185	(0.955)	0	0	0
2019/10/24	R186	07/11/2019	8.73	Put	Bond Future	16.1600		0.0162	13.6800	0.0137	(15.347)	0	0	4,955
2019/10/24	R186	07/11/2019	8.95	Call	Bond Future	4,138.5500		4.1386	4,112.3700	4.1124	(0.633)	0	0	0
2019/10/24	R186	07/11/2019	8.96	Put	Bond Future	1.9700		0.0020	1.4900	0.0015	(24.365)	0	0	0
2019/10/24	R186	07/11/2019	8.20	Put	Bond Future	598.2300		0.5982	591.9600	0.5920	(1.048)	0	0	7,500
2019/10/24	R186	07/11/2019	8.23	Put	Bond Future	515.7100		0.5157	508.2000	0.5082	(1.456)	0	0	0
2019/10/24	R186	07/11/2019	8.95	Put	Bond Future	2.1700		0.0022	1.6400	0.0016	(24.424)	0	0	0
2019/10/24	R186	07/11/2019	8.96	Call	Bond Future	4,192.7600		4.1928	4,166.6300	4.1666	(0.623)	0	0	0
2019/10/24	R186	06/02/2020	8.11	Put	Bond Future	1,942.5100		1.9425	1,950.6700	1.9507	0.420	0	0	0
2019/10/24	R186	06/02/2020	8.50	Call	Bond Future	2,329.7300		2.3297	2,305.9600	2.3060	(1.020)	0	0	0
2019/10/24	R186	06/02/2020	8.57	Call	Bond Future	2,591.0700		2.5911	2,566.5900	2.5666	(0.945)	0	0	0
2019/10/24	R186	06/02/2020			Bond Future	8.2523		113.0645	8.2571	113.0383	0.057	0.0000	0.0000	80,888
2019/10/24	R186	06/02/2020	8.11	Call	Bond Future	1,151.0500		1.1511	1,132.9800	1.1330	(1.570)	0	0	1,007
2019/10/24	R186	06/02/2020	8.55	Call	Bond Future	2,515.2600		2.5153	2,490.9800	2.4910	(0.965)	0	0	0
2019/10/24	R186	06/02/2020	8.55	Put	Bond Future	882.9400		0.8829	884.8900	0.8849	0.221	0	0	0
2019/10/24	R186	06/02/2020	9.00	Put	Bond Future	366.7300		0.3667	366.0500	0.3660	(0.185)	0	0	1,007
2019/10/24	R186	06/02/2020	8.50	Put	Bond Future	969.4500		0.9694	971.9100	0.9719	0.254	0	0	1,007
2019/10/24	R186	06/02/2020	8.57	Put	Bond Future	850.1800		0.8502	851.9300	0.8519	0.206	0	0	0
2019/10/24	R186	06/02/2020	9.00	Call	Bond Future	4,409.0200		4.4090	4,382.1100	4.3821	(0.610)	0	0	0
2019/10/24	R186	06/02/2020	8.56	Call	Bond Future	2,553.1600		2.5532	2,528.7800	2.5288	(0.955)	0	0	0
2019/10/24	R186	06/02/2020	8.56	Put	Bond Future	866.5400		0.8665	868.3900	0.8684	0.213	0	0	0
2019/10/24	R186	07/05/2020	8.93	Call	Bond Future	4,325.7600		4.3258	4,301.4900	4.3015	(0.561)	0	0	0
2019/10/24	R186	07/05/2020	8.28	Put	Bond Future	2,139.9000		2.1399	2,147.8600	2.1479	0.372	0	0	0
2019/10/24	R186	07/05/2020	8.09	Put	Bond Future	2,662.3300		2.6623	2,672.6200	2.6726	0.387	0	0	0

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2019/10/24	R186	07/05/2020			Bond Future	8.2970	115.1209	8.3020	115.0943	0.060	0.0000	0.0000	0
2019/10/24	R186	07/05/2020	8.08	Call	Bond Future	1,521.7300	1.5217	1,505.5300	1.5055	(1.065)	0	0	0
2019/10/24	R186	07/05/2020	8.08	Put	Bond Future	2,692.4000	2.6924	2,702.8200	2.7028	0.387	0	0	0
2019/10/24	R186	07/05/2020	8.93	Put	Bond Future	999.6200	0.9996	1,001.9700	1.0020	0.235	0	0	6,000
2019/10/24	R186	07/05/2020	8.28	Call	Bond Future	2,048.5600	2.0486	2,029.9000	2.0299	(0.911)	0	0	6,000
2019/10/24	R186	07/05/2020	8.09	Call	Bond Future	1,545.9500	1.5459	1,529.6200	1.5296	(1.056)	0	0	0
2019/10/24	R186	07/05/2020	8.07	Call	Bond Future	1,497.4000	1.4974	1,481.3300	1.4813	(1.073)	0	0	0
2019/10/24	R186	07/05/2020	8.07	Put	Bond Future	2,722.3800	2.7224	2,732.9300	2.7329	0.388	0	0	0
2019/10/24	R186	07/05/2020	7.60	Put	Bond Future	4,420.8000	4.4208	4,437.8800	4.4379	0.386	0	0	0
2019/10/24	R186	07/05/2020	7.60	Call	Bond Future	604.7400	0.6047	595.2000	0.5952	(1.578)	0	0	6,000
2019/10/24	R186	06/08/2020	8.38	Put	Bond Future	2,475.2000	2.4752	2,483.5900	2.4836	0.339	0	0	0
2019/10/24	R186	06/08/2020			Bond Future	8.3365	111.9570	8.3417	111.9299	0.063	0.0000	0.0000	0
2019/10/24	R186	06/08/2020	8.37	Call	Bond Future	2,669.6700	2.6697	2,651.0700	2.6511	(0.697)	0	0	0
2019/10/24	R186	06/08/2020	8.37	Put	Bond Future	2,496.2600	2.4963	2,504.7500	2.5047	0.340	0	0	0
2019/10/24	R186	06/08/2020	8.38	Call	Bond Future	2,700.3100	2.7003	2,681.6100	2.6816	(0.693)	0	0	0
2019/10/24	R186	06/08/2020	8.36	Call	Bond Future	2,638.7800	2.6388	2,620.2700	2.6203	(0.701)	0	0	0
2019/10/24	R186	06/08/2020	8.36	Put	Bond Future	2,517.1000	2.5171	2,525.6800	2.5257	0.341	0	0	0
2019/10/24	R197	07/11/2019			Bond Future	308.5770	308.5770	307.6257	307.6257	(0.308)	0.0000	0.0000	1,557
2019/10/24	R197	06/02/2020			Bond Future	306.5659	306.5659	305.5967	305.5967	(0.316)	0.0000	0.0000	2,390
2019/10/24	R197	07/05/2020			Bond Future	312.2152	312.2152	311.2285	311.2285	(0.316)	0.0000	0.0000	0
2019/10/24	R197	06/08/2020			Bond Future	310.3001	310.3001	309.2949	309.2949	(0.324)	0.0000	0.0000	0
2019/10/24	R202	07/11/2019			Bond Future	232.8726	232.8726	233.1308	233.1308	0.111	0.0000	0.0000	7,999
2019/10/24	R202	06/02/2020			Bond Future	233.0658	233.0658	233.3285	233.3285	0.113	0.0000	0.0000	3,022
2019/10/24	R202	07/05/2020			Bond Future	237.3608	237.3608	237.6283	237.6283	0.113	0.0000	0.0000	0
2019/10/24	R202	06/08/2020			Bond Future	237.6903	237.6903	237.9628	237.9628	0.115	0.0000	0.0000	0
2019/10/24	R207	07/11/2019	2.08	Put	Bond Future	852.4000	0.8524	853.0400	0.8530	0.075	0	0	0
2019/10/24	R207	07/11/2019			Bond Future	6.8449	102.3960	6.8485	102.3954	0.053	0.0000	0.0000	3,123
2019/10/24	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	R207	07/11/2019	2.07	Put	Bond Future	854.2000	0.8542	854.8400	0.8548	0.075	0	0	0
2019/10/24	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/24	R207	07/11/2019	2.06	Put	Bond Future	856.0100	0.8560	856.6500	0.8567	0.075	0	0	0
2019/10/24	R208	07/11/2019	6.83	Call	Bond Future	282.2500	0.2823	280.0100	0.2800	(0.794)	0	0	0
2019/10/24	R208	07/11/2019	6.82	Put	Bond Future	7.5600	0.0076	6.6900	0.0067	(11.508)	0	0	0
2019/10/24	R208	07/11/2019			Bond Future	6.6181	100.9548	6.6192	100.9533	0.017	0.0000	0.0000	5,467
2019/10/24	R208	07/11/2019	6.84	Call	Bond Future	294.3000	0.2943	292.1400	0.2921	(0.734)	0	0	0
2019/10/24	R208	07/11/2019	6.84	Put	Bond Future	5.5900	0.0056	4.8700	0.0049	(12.880)	0	0	0
2019/10/24	R208	07/11/2019	6.83	Put	Bond Future	6.5200	0.0065	5.7200	0.0057	(12.270)	0	0	0
2019/10/24	R208	07/11/2019	6.82	Call	Bond Future	270.3000	0.2703	267.9900	0.2680	(0.855)	0	0	0
2019/10/24	R208	06/02/2020	6.13	Put	Bond Future	381.8700	0.3819	382.8400	0.3828	0.254	0	0	0
2019/10/24	R208	06/02/2020	6.12	Call	Bond Future	26.3200	0.0263	25.7100	0.0257	(2.318)	0	0	0
2019/10/24	R208	06/02/2020			Bond Future	6.4571	102.7761	6.4586	102.7745	0.023	0.0000	0.0000	8,840
2019/10/24	R208	06/02/2020	6.13	Call	Bond Future	27.4300	0.0274	26.8000	0.0268	(2.297)	0	0	0
2019/10/24	R208	06/02/2020	6.12	Put	Bond Future	391.6300	0.3916	392.6200	0.3926	0.253	0	0	0

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2019/10/24	R208	06/02/2020	6.14	Call	Bond Future	28.7200		0.0287	28.0700	0.0281	(2.263)	0	0	0
2019/10/24	R208	06/02/2020	6.14	Put	Bond Future	372.3000		0.3723	373.2500	0.3733	0.255	0	0	0
2019/10/24	R208	07/05/2020	4.81	Call	Bond Future	0.4800		0.0005	0.4700	0.0005	(2.083)	0	0	0
2019/10/24	R208	07/05/2020	4.80	Put	Bond Future	1,196.3700		1.1964	1,197.9100	1.1979	0.129	0	0	0
2019/10/24	R208	07/05/2020			Bond Future	6.1884		101.2421	6.1903	101.2406	0.029	0.0000	0.0000	0
2019/10/24	R208	07/05/2020	4.82	Call	Bond Future	0.5200		0.0005	0.5000	0.0005	(3.846)	0	0	0
2019/10/24	R208	07/05/2020	4.82	Put	Bond Future	1,179.0500		1.1791	1,180.5800	1.1806	0.130	0	0	0
2019/10/24	R208	07/05/2020	4.81	Put	Bond Future	1,187.7000		1.1877	1,189.2400	1.1892	0.130	0	0	0
2019/10/24	R208	07/05/2020	4.80	Call	Bond Future	0.4500		0.0005	0.4400	0.0004	(2.222)	0	0	0
2019/10/24	R208	06/08/2020	5.57	Put	Bond Future	191.9100		0.1919	192.4700	0.1925	0.292	0	0	0
2019/10/24	R208	06/08/2020			Bond Future	5.6453		103.1249	5.6479	103.1233	0.045	0.0000	0.0000	0
2019/10/24	R208	06/08/2020	5.56	Call	Bond Future	141.8300		0.1418	140.8400	0.1408	(0.698)	0	0	0
2019/10/24	R208	06/08/2020	5.56	Put	Bond Future	194.9600		0.1950	195.5400	0.1955	0.297	0	0	0
2019/10/24	R208	06/08/2020	5.57	Call	Bond Future	145.0100		0.1450	144.0000	0.1440	(0.697)	0	0	0
2019/10/24	R208	06/08/2020	5.55	Call	Bond Future	138.6900		0.1387	137.7100	0.1377	(0.707)	0	0	0
2019/10/24	R208	06/08/2020	5.55	Put	Bond Future	198.0500		0.1980	198.6400	0.1986	0.298	0	0	0
2019/10/24	R209	07/11/2019	9.82	Call	Bond Future	2,221.3700		2.2214	2,181.1300	2.1811	(1.811)	0	0	0
2019/10/24	R209	07/11/2019	9.77	Put	Bond Future	210.1100		0.2101	197.1100	0.1971	(6.187)	0	0	8,000
2019/10/24	R209	07/11/2019	9.33	Call	Bond Future	331.0400		0.3310	301.4800	0.3015	(8.929)	0	0	8,000
2019/10/24	R209	07/11/2019			Bond Future	9.5002		73.9880	9.5045	73.9594	0.046	0.0000	0.0000	84,010
2019/10/24	R209	07/11/2019	9.80	Call	Bond Future	2,113.7700		2.1138	2,072.9800	2.0730	(1.930)	0	0	0
2019/10/24	R209	07/11/2019	9.80	Put	Bond Future	178.2100		0.1782	165.9700	0.1660	(6.868)	0	0	0
2019/10/24	R209	07/11/2019	9.50	Put	Bond Future	778.5000		0.7785	766.3400	0.7663	(1.562)	0	0	0
2019/10/24	R209	07/11/2019	9.50	Call	Bond Future	777.2500		0.7772	736.5400	0.7365	(5.238)	0	0	5,000
2019/10/24	R209	07/11/2019	8.92	Put	Bond Future	3,977.3200		3.9773	4,003.2000	4.0032	0.651	0	0	0
2019/10/24	R209	07/11/2019	8.92	Call	Bond Future	10.4300		0.0104	7.7600	0.0078	(25.599)	0	0	8,000
2019/10/24	R209	07/11/2019	9.82	Put	Bond Future	159.3500		0.1594	147.6600	0.1477	(7.336)	0	0	0
2019/10/24	R209	07/11/2019	9.77	Call	Bond Future	1,955.3500		1.9553	1,913.8000	1.9138	(2.125)	0	0	0
2019/10/24	R209	07/11/2019	9.33	Put	Bond Future	1,463.7300		1.4637	1,462.7200	1.4627	(0.069)	0	0	0
2019/10/24	R209	07/11/2019	9.81	Call	Bond Future	2,167.4000		2.1674	2,126.8800	2.1269	(1.870)	0	0	0
2019/10/24	R209	07/11/2019	9.81	Put	Bond Future	168.5700		0.1686	156.6000	0.1566	(7.101)	0	0	0
2019/10/24	R209	06/02/2020	9.52	Put	Bond Future	2,216.2800		2.2163	2,221.2700	2.2213	0.225	0	0	0
2019/10/24	R209	06/02/2020			Bond Future	9.5603		75.3229	9.5648	75.2937	0.047	0.0000	0.0000	80,061
2019/10/24	R209	06/02/2020	9.40	Put	Bond Future	0.0000		0.0000	2,642.6600	2.6427	100.000	0	0	0
2019/10/24	R209	06/02/2020	9.40	Call	Bond Future	0.0000		0.0000	1,559.9900	1.5600	100.000	0	0	7,500
2019/10/24	R209	06/02/2020	9.51	Call	Bond Future	1,920.8400		1.9208	1,896.7900	1.8968	(1.252)	0	0	0
2019/10/24	R209	06/02/2020	9.51	Put	Bond Future	2,248.9400		2.2489	2,254.0900	2.2541	0.229	0	0	0
2019/10/24	R209	06/02/2020	9.52	Call	Bond Future	1,953.6100		1.9536	1,929.4000	1.9294	(1.239)	0	0	0
2019/10/24	R209	06/02/2020	9.50	Call	Bond Future	1,888.5200		1.8885	1,864.6300	1.8646	(1.265)	0	0	0
2019/10/24	R209	06/02/2020	9.50	Put	Bond Future	2,282.1400		2.2821	2,287.4500	2.2875	0.233	0	0	0
2019/10/24	R209	07/05/2020	9.47	Call	Bond Future	2,382.3000		2.3823	2,361.4100	2.3614	(0.877)	0	0	0
2019/10/24	R209	07/05/2020			Bond Future	9.6210		73.5416	9.6256	73.5120	0.048	0.0000	0.0000	0
2019/10/24	R209	07/05/2020	9.45	Call	Bond Future	2,321.2400		2.3212	2,300.6000	2.3006	(0.889)	0	0	0
2019/10/24	R209	07/05/2020	9.45	Put	Bond Future	3,432.7300		3.4327	3,441.7200	3.4417	0.262	0	0	0
2019/10/24	R209	07/05/2020	9.47	Put	Bond Future	3,362.5500		3.3625	3,371.2900	3.3713	0.260	0	0	0
2019/10/24	R209	07/05/2020	9.46	Call	Bond Future	2,351.6700		2.3517	2,330.9000	2.3309	(0.883)	0	0	0
2019/10/24	R209	07/05/2020	9.46	Put	Bond Future	3,397.5000		3.3975	3,406.3600	3.4064	0.261	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
2019/10/24	R209	06/08/2020	5.56	Call	Bond Future		0.4600	0.0005	0.4400	0.0004	(4.348)	0	0	0
2019/10/24	R209	06/08/2020	5.55	Put	Bond Future	34,608.0100		34.6080	34,638.1800	34.6382	0.087	0	0	0
2019/10/24	R209	06/08/2020			Bond Future	9.6791		74.9092	9.6839	74.8790	0.049	0.0000	0.0000	0
2019/10/24	R209	06/08/2020	5.57	Call	Bond Future		0.4800	0.0005	0.4600	0.0005	(4.167)	0	0	0
2019/10/24	R209	06/08/2020	5.57	Put	Bond Future	34,391.2100		34.3912	34,421.3800	34.4214	0.088	0	0	0
2019/10/24	R209	06/08/2020	5.56	Put	Bond Future	34,499.5400		34.4995	34,529.7100	34.5297	0.087	0	0	0
2019/10/24	R209	06/08/2020	5.55	Call	Bond Future		0.4400	0.0004	0.4200	0.0004	(4.545)	0	0	0
2019/10/24	R210	07/11/2019			Bond Future	188.1054		188.1054	188.2479	188.2479	0.076	0.0000	0.0000	1,055
2019/10/24	R210	06/02/2020			Bond Future	191.5458		191.5458	191.6906	191.6906	0.076	0.0000	0.0000	1,772
2019/10/24	R210	07/05/2020			Bond Future	192.4257		192.4257	192.5733	192.5733	0.077	0.0000	0.0000	0
2019/10/24	R210	06/08/2020			Bond Future	196.0483		196.0483	196.1987	196.1987	0.077	0.0000	0.0000	0
2019/10/24	R212	07/11/2019			Bond Future	161.9295		161.9295	161.8767	161.8767	(0.033)	0.0000	0.0000	7,384
2019/10/24	R212	06/02/2020			Bond Future	162.6452		162.6452	162.5913	162.5913	(0.033)	0.0000	0.0000	4,084
2019/10/24	R212	07/05/2020			Bond Future	165.6424		165.6424	165.5876	165.5876	(0.033)	0.0000	0.0000	0
2019/10/24	R212	06/08/2020			Bond Future	166.4673		166.4673	166.4115	166.4115	(0.034)	0.0000	0.0000	0
2019/10/24	R213	07/11/2019	9.59	Put	Bond Future	45.6000		0.0456	43.2400	0.0432	(5.175)	0	0	0
2019/10/24	R213	07/11/2019	9.58	Call	Bond Future	3,017.0400		3.0170	2,924.5600	2.9246	(3.065)	0	0	0
2019/10/24	R213	07/11/2019			Bond Future	9.0959		86.7852	9.1102	86.6951	0.158	0.0000	0.0000	20,582
2019/10/24	R213	07/11/2019	9.59	Call	Bond Future	3,073.7600		3.0738	2,981.3200	2.9813	(3.007)	0	0	0
2019/10/24	R213	07/11/2019	9.58	Put	Bond Future	48.7400		0.0487	46.3400	0.0463	(4.924)	0	0	0
2019/10/24	R213	07/11/2019	9.60	Call	Bond Future	3,130.5700		3.1306	3,038.1800	3.0382	(2.951)	0	0	0
2019/10/24	R213	07/11/2019	9.60	Put	Bond Future	42.6200		0.0426	40.3100	0.0403	(5.420)	0	0	0
2019/10/24	R213	06/02/2020	9.27	Call	Bond Future	2,239.5000		2.2395	2,178.9500	2.1790	(2.704)	0	0	0
2019/10/24	R213	06/02/2020	9.26	Put	Bond Future	1,590.4700		1.5905	1,622.1500	1.6222	1.992	0	0	0
2019/10/24	R213	06/02/2020			Bond Future	9.1600		88.3509	9.1749	88.2592	0.163	0.0000	0.0000	15,211
2019/10/24	R213	06/02/2020	9.28	Call	Bond Future	2,274.8500		2.2749	2,213.8400	2.2138	(2.682)	0	0	0
2019/10/24	R213	06/02/2020	9.28	Put	Bond Future	1,539.0200		1.5390	1,569.7800	1.5698	1.999	0	0	0
2019/10/24	R213	06/02/2020	9.27	Put	Bond Future	1,564.6700		1.5647	1,595.8900	1.5959	1.995	0	0	0
2019/10/24	R213	06/02/2020	9.26	Call	Bond Future	2,204.2400		2.2042	2,144.1500	2.1441	(2.726)	0	0	0
2019/10/24	R213	07/05/2020	9.01	Put	Bond Future	3,228.7700		3.2288	3,275.5200	3.2755	1.448	0	0	0
2019/10/24	R213	07/05/2020	9.00	Call	Bond Future	1,921.8700		1.9219	1,875.6600	1.8757	(2.404)	0	0	0
2019/10/24	R213	07/05/2020			Bond Future	9.2188		86.4060	9.2342	86.3126	0.167	0.0000	0.0000	0
2019/10/24	R213	07/05/2020	9.01	Call	Bond Future	1,949.6300		1.9496	1,903.0400	1.9030	(2.390)	0	0	0
2019/10/24	R213	07/05/2020	9.00	Put	Bond Future	3,262.9000		3.2629	3,310.0300	3.3100	1.444	0	0	0
2019/10/24	R213	07/05/2020	9.02	Call	Bond Future	1,977.3600		1.9774	1,930.3900	1.9304	(2.375)	0	0	0
2019/10/24	R213	07/05/2020	9.02	Put	Bond Future	3,194.6700		3.1947	3,241.0400	3.2410	1.451	0	0	0
2019/10/24	R213	06/08/2020	9.31	Call	Bond Future	3,353.7600		3.3538	3,298.0400	3.2980	(1.661)	0	0	0
2019/10/24	R213	06/08/2020			Bond Future	9.2740		88.0128	9.2900	87.9177	0.172	0.0000	0.0000	0
2019/10/24	R213	06/08/2020	9.29	Call	Bond Future	3,286.8400		3.2868	3,231.7000	3.2317	(1.678)	0	0	0
2019/10/24	R213	06/08/2020	9.29	Put	Bond Future	3,191.4400		3.1914	3,231.4000	3.2314	1.252	0	0	0
2019/10/24	R213	06/08/2020	9.31	Put	Bond Future	3,139.3800		3.1394	3,178.7600	3.1788	1.254	0	0	0
2019/10/24	R213	06/08/2020	9.30	Call	Bond Future	3,320.2300		3.3202	3,264.8000	3.2648	(1.669)	0	0	0
2019/10/24	R213	06/08/2020	9.30	Put	Bond Future	3,165.3100		3.1653	3,204.9800	3.2050	1.253	0	0	0
2019/10/24	R214	07/11/2019	10.02	Put	Bond Future	244.2500		0.2443	229.6500	0.2296	(5.977)	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
2019/10/24	R214	07/11/2019			Bond Future	9.7561	72.3056	9.7604	72.2765	0.044	0.0000	0.0000	4,674
2019/10/24	R214	07/11/2019	10.01	Call	Bond Future	1,956.6900	1.9567	1,912.7200	1.9127	(2.247)	0	0	0
2019/10/24	R214	07/11/2019	10.01	Put	Bond Future	257.0800	0.2571	242.2400	0.2422	(5.773)	0	0	0
2019/10/24	R214	07/11/2019	10.02	Call	Bond Future	2,009.4800	2.0095	1,965.7500	1.9657	(2.176)	0	0	0
2019/10/24	R214	07/11/2019	10.00	Call	Bond Future	1,904.3700	1.9044	1,860.1800	1.8602	(2.320)	0	0	0
2019/10/24	R214	07/11/2019	10.00	Put	Bond Future	270.4700	0.2705	255.4100	0.2554	(5.568)	0	0	0
2019/10/24	R214	06/02/2020	9.73	Call	Bond Future	1,914.2100	1.9142	1,889.8500	1.8899	(1.273)	0	0	0
2019/10/24	R214	06/02/2020			Bond Future	9.8222	73.6102	9.8266	73.5804	0.045	0.0000	0.0000	14,090
2019/10/24	R214	06/02/2020	9.71	Call	Bond Future	1,849.6800	1.8497	1,825.6700	1.8257	(1.298)	0	0	0
2019/10/24	R214	06/02/2020	9.71	Put	Bond Future	2,612.7100	2.6127	2,618.5000	2.6185	0.222	0	0	0
2019/10/24	R214	06/02/2020	9.73	Put	Bond Future	2,540.2600	2.5403	2,545.7000	2.5457	0.214	0	0	0
2019/10/24	R214	06/02/2020	9.72	Call	Bond Future	1,881.7200	1.8817	1,857.5300	1.8575	(1.286)	0	0	0
2019/10/24	R214	06/02/2020	9.72	Put	Bond Future	2,576.2100	2.5762	2,581.8200	2.5818	0.218	0	0	0
2019/10/24	R214	07/05/2020	9.77	Put	Bond Future	3,355.3200	3.3553	3,363.6400	3.3636	0.248	0	0	0
2019/10/24	R214	07/05/2020			Bond Future	9.8834	71.6508	9.8879	71.6205	0.046	0.0000	0.0000	0
2019/10/24	R214	07/05/2020	9.76	Call	Bond Future	2,559.5900	2.5596	2,537.7500	2.5378	(0.853)	0	0	0
2019/10/24	R214	07/05/2020	9.76	Put	Bond Future	3,390.6300	3.3906	3,399.0800	3.3991	0.249	0	0	0
2019/10/24	R214	07/05/2020	9.77	Call	Bond Future	2,592.2100	2.5922	2,570.2400	2.5702	(0.848)	0	0	0
2019/10/24	R214	07/05/2020	9.75	Call	Bond Future	2,527.1900	2.5272	2,505.4700	2.5055	(0.859)	0	0	0
2019/10/24	R214	07/05/2020	9.75	Put	Bond Future	3,426.2600	3.4263	3,434.8300	3.4348	0.250	0	0	0
2019/10/24	R214	06/08/2020	9.98	Put	Bond Future	3,683.3300	3.6833	3,691.0400	3.6910	0.209	0	0	0
2019/10/24	R214	06/08/2020	9.97	Call	Bond Future	3,899.6900	3.8997	3,876.6500	3.8767	(0.591)	0	0	0
2019/10/24	R214	06/08/2020			Bond Future	9.9419	72.9832	9.9465	72.9524	0.047	0.0000	0.0000	0
2019/10/24	R214	06/08/2020	9.98	Call	Bond Future	3,934.5200	3.9345	3,911.4000	3.9114	(0.588)	0	0	0
2019/10/24	R214	06/08/2020	9.97	Put	Bond Future	3,714.2200	3.7142	3,722.0100	3.7220	0.210	0	0	0
2019/10/24	R214	06/08/2020	9.99	Call	Bond Future	3,969.2300	3.9692	3,946.0100	3.9460	(0.585)	0	0	0
2019/10/24	R214	06/08/2020	9.99	Put	Bond Future	3,652.4200	3.6524	3,660.0300	3.6600	0.208	0	0	0
2019/10/24	R248	07/11/2019	10.02	Call	Bond Future	2,042.4600	2.0425	1,954.0300	1.9540	(4.330)	0	0	0
2019/10/24	R248	07/11/2019	10.01	Put	Bond Future	458.0000	0.4580	450.2100	0.4502	(1.701)	0	0	0
2019/10/24	R248	07/11/2019			Bond Future	9.8314	91.4674	9.8407	91.3871	0.094	0.0000	0.0000	73,592
2019/10/24	R248	07/11/2019	10.03	Call	Bond Future	2,105.1500	2.1051	2,016.4200	2.0164	(4.215)	0	0	0
2019/10/24	R248	07/11/2019	10.03	Put	Bond Future	414.9500	0.4149	406.5400	0.4065	(2.027)	0	0	0
2019/10/24	R248	07/11/2019	10.02	Put	Bond Future	436.0300	0.4360	427.9200	0.4279	(1.860)	0	0	0
2019/10/24	R248	07/11/2019	10.01	Call	Bond Future	1,980.5100	1.9805	1,892.4000	1.8924	(4.449)	0	0	0
2019/10/24	R248	06/02/2020	9.71	Put	Bond Future	3,529.5000	3.5295	3,565.5900	3.5656	1.023	0	0	0
2019/10/24	R248	06/02/2020			Bond Future	9.8993	93.1176	9.9089	93.0357	0.097	0.0000	0.0000	39,823
2019/10/24	R248	06/02/2020	9.71	Call	Bond Future	1,886.5600	1.8866	1,840.7900	1.8408	(2.426)	0	0	0
2019/10/24	R248	06/02/2020	9.70	Put	Bond Future	3,579.2400	3.5792	3,615.8300	3.6158	1.022	0	0	0
2019/10/24	R248	06/02/2020	9.72	Call	Bond Future	1,925.4800	1.9255	1,879.2100	1.8792	(2.403)	0	0	0
2019/10/24	R248	06/02/2020	9.72	Put	Bond Future	3,480.3200	3.4803	3,515.9100	3.5159	1.023	0	0	0
2019/10/24	R248	06/02/2020	9.70	Call	Bond Future	1,848.0600	1.8481	1,802.7900	1.8028	(2.450)	0	0	0
2019/10/24	R248	07/05/2020	9.79	Call	Bond Future	2,943.4700	2.9435	2,896.6100	2.8966	(1.592)	0	0	0
2019/10/24	R248	07/05/2020	9.77	Put	Bond Future	4,514.3700	4.5144	4,551.4600	4.5515	0.822	0	0	0
2019/10/24	R248	07/05/2020			Bond Future	9.9623	90.3714	9.9722	90.2881	0.099	0.0000	0.0000	0
2019/10/24	R248	07/05/2020	9.79	Put	Bond Future	4,419.1700	4.4192	4,455.5800	4.4556	0.824	0	0	0
2019/10/24	R248	07/05/2020	9.77	Call	Bond Future	2,864.6000	2.8646	2,818.4200	2.8184	(1.612)	0	0	0
2019/10/24	R248	07/05/2020	9.78	Put	Bond Future	4,466.7000	4.4667	4,503.4500	4.5035	0.823	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
2019/10/24	R248	07/05/2020	9.78	Call	Bond Future	2,904.0300	2.9040	2,857.5100	2.8575	(1.602)	0	0	0
2019/10/24	R248	06/08/2020	9.00	Put	Bond Future	11,035.4400	11.0354	11,092.1100	11.0921	0.514	0	0	0
2019/10/24	R248	06/08/2020	10.20	Call	Bond Future	6,190.2400	6.1902	6,132.5000	6.1325	(0.933)	0	0	0
2019/10/24	R248	06/08/2020			Bond Future	10.0226	92.0519	10.0328	91.9672	0.101	0.0000	0.0000	0
2019/10/24	R248	06/08/2020	9.25	Put	Bond Future	9,292.7000	9.2927	9,342.7200	9.3427	0.538	0	0	0
2019/10/24	R248	06/08/2020	9.25	Call	Bond Future	2,410.1100	2.4101	2,375.3900	2.3754	(1.441)	0	0	20,640
2019/10/24	R248	06/08/2020	10.18	Call	Bond Future	6,097.3300	6.0973	6,039.9900	6.0400	(0.940)	0	0	0
2019/10/24	R248	06/08/2020	10.18	Put	Bond Future	4,800.4800	4.8005	4,827.8800	4.8279	0.571	0	0	0
2019/10/24	R248	06/08/2020	9.00	Call	Bond Future	1,726.8200	1.7268	1,698.7500	1.6988	(1.626)	0	0	3,000
2019/10/24	R248	06/08/2020	10.20	Put	Bond Future	4,730.9400	4.7309	4,757.9400	4.7579	0.571	0	0	0
2019/10/24	R248	06/08/2020	10.19	Call	Bond Future	6,143.8900	6.1439	6,086.3500	6.0863	(0.937)	0	0	0
2019/10/24	R248	06/08/2020	10.19	Put	Bond Future	4,765.7500	4.7657	4,792.9500	4.7930	0.571	0	0	0
Total												1375113	