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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/11/2019 TO 20/11/2019

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
2019/11/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/11/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	2025	06/02/2020			Bond Future	137.1353	137.1353	136.9285	136.9285	(0.151)	0.0000	0.0000	4,913
2019/11/20	2025	07/05/2020			Bond Future	139.6634	139.6634	139.4532	139.4532	(0.151)	0.0000	0.0000	0
2019/11/20	2025	06/08/2020			Bond Future	140.7941	140.7941	140.5803	140.5803	(0.152)	0.0000	0.0000	0
2019/11/20	2025	05/11/2020			Bond Future	143.4361	143.4361	143.2184	143.2184	(0.152)	0.0000	0.0000	0
2019/11/20	2029	06/02/2020			Bond Future	101.8650	101.8650	101.8621	101.8621	(0.003)	0.0000	0.0000	3,860
2019/11/20	2029	07/05/2020			Bond Future	102.6304	102.6304	102.6278	102.6278	(0.003)	0.0000	0.0000	0
2019/11/20	2029	06/08/2020			Bond Future	104.5676	104.5676	104.5651	104.5651	(0.002)	0.0000	0.0000	0
2019/11/20	2029	05/11/2020			Bond Future	105.3870	105.3870	105.3846	105.3846	(0.002)	0.0000	0.0000	0
2019/11/20	2030	06/02/2020	9.15	Put	Bond Future	1,526.2600	1.5263	1,506.6200	1.5066	(1.287)	0	0	0
2019/11/20	2030	06/02/2020	9.14	Call	Bond Future	1,633.2100	1.6332	1,658.5400	1.6585	1.551	0	0	0
2019/11/20	2030	06/02/2020	9.40	Put	Bond Future	928.3800	0.9284	914.8100	0.9148	(1.462)	0	0	5,000
2019/11/20	2030	06/02/2020	9.25	Call	Bond Future	2,007.4600	2.0075	2,035.6300	2.0356	1.403	0	0	0
2019/11/20	2030	06/02/2020	8.40	Call	Bond Future	196.9300	0.1969	203.2500	0.2032	3.209	0	0	5,820
2019/11/20	2030	06/02/2020			Bond Future	9.1273	92.9587	9.1199	93.0040	(0.081)	0.0000	0.0000	77,495
2019/11/20	2030	06/02/2020	9.00	Put	Bond Future	2,004.2300	2.0042	1,980.5200	1.9805	(1.183)	0	0	0
2019/11/20	2030	06/02/2020	9.00	Call	Bond Future	1,217.8700	1.2179	1,239.3900	1.2394	1.767	0	0	5,820
2019/11/20	2030	06/02/2020	9.15	Call	Bond Future	1,665.5700	1.6656	1,691.1600	1.6912	1.536	0	0	0
2019/11/20	2030	06/02/2020	9.14	Put	Bond Future	1,555.2400	1.5552	1,535.3400	1.5353	(1.280)	0	0	0
2019/11/20	2030	06/02/2020	9.40	Call	Bond Future	2,583.8000	2.5838	2,615.4600	2.6155	1.225	0	0	0
2019/11/20	2030	06/02/2020	9.25	Put	Bond Future	1,257.7400	1.2577	1,240.6800	1.2407	(1.356)	0	0	5,000
2019/11/20	2030	06/02/2020	8.40	Put	Bond Future	4,809.9600	4.8100	4,771.0500	4.7711	(0.809)	0	0	0
2019/11/20	2030	06/02/2020	9.16	Call	Bond Future	1,698.2700	1.6983	1,724.1200	1.7241	1.522	0	0	0
2019/11/20	2030	06/02/2020	9.16	Put	Bond Future	1,497.6800	1.4977	1,478.3000	1.4783	(1.294)	0	0	0
2019/11/20	2030	07/05/2020	8.79	Call	Bond Future	1,306.6700	1.3067	1,262.2100	1.2622	(3.403)	0	0	0
2019/11/20	2030	07/05/2020	8.78	Put	Bond Future	3,824.5300	3.8245	3,733.6200	3.7336	(2.377)	0	0	0
2019/11/20	2030	07/05/2020			Bond Future	9.1946	94.6498	9.1869	94.6961	(0.084)	0.0000	0.0000	0
2019/11/20	2030	07/05/2020	8.80	Call	Bond Future	1,329.6900	1.3297	1,285.1500	1.2851	(3.350)	0	0	0
2019/11/20	2030	07/05/2020	8.80	Put	Bond Future	3,745.6900	3.7457	3,654.8500	3.6549	(2.425)	0	0	0
2019/11/20	2030	07/05/2020	8.79	Put	Bond Future	3,784.9600	3.7850	3,694.2000	3.6942	(2.398)	0	0	0
2019/11/20	2030	07/05/2020	8.78	Call	Bond Future	1,283.9000	1.2839	1,239.2900	1.2393	(3.475)	0	0	0
2019/11/20	2030	06/08/2020	9.11	Call	Bond Future	2,391.9900	2.3920	2,467.5500	2.4675	3.159	0	0	0
2019/11/20	2030	06/08/2020			Bond Future	9.2633	92.3816	9.2553	92.4289	(0.087)	0.0000	0.0000	0
2019/11/20	2030	06/08/2020	9.09	Call	Bond Future	2,333.4200	2.3334	2,408.5900	2.4086	3.221	0	0	0
2019/11/20	2030	06/08/2020	9.09	Put	Bond Future	3,362.0000	3.3620	3,389.8900	3.3899	0.830	0	0	0
2019/11/20	2030	06/08/2020	9.11	Put	Bond Future	3,301.1000	3.3011	3,329.3800	3.3294	0.857	0	0	0
2019/11/20	2030	06/08/2020	9.10	Call	Bond Future	2,362.7700	2.3628	2,438.1300	2.4381	3.189	0	0	0
2019/11/20	2030	06/08/2020	9.10	Put	Bond Future	3,331.5900	3.3316	3,359.6700	3.3597	0.843	0	0	0
2019/11/20	2030	05/11/2020	9.39	Put	Bond Future	3,117.3800	3.1174	3,267.8200	3.2678	4.826	0	0	0
2019/11/20	2030	05/11/2020	9.38	Call	Bond Future	3,459.2900	3.4593	3,658.3600	3.6584	5.755	0	0	0
2019/11/20	2030	05/11/2020			Bond Future	9.3248	94.1175	9.3164	94.1658	(0.090)	0.0000	0.0000	0
2019/11/20	2030	05/11/2020	10.37	Put	Bond Future	1,567.0900	1.5671	1,665.8200	1.6658	6.300	0	0	16,000
2019/11/20	2030	05/11/2020	9.39	Call	Bond Future	3,492.7400	3.4927	3,691.4600	3.6915	5.690	0	0	0

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2019/11/20	2030	05/11/2020	9.38	Put	Bond Future	3,141.3800	3.1414	3,292.1700	3.2922	4.800	0	0	0
2019/11/20	2030	05/11/2020	8.53	Put	Bond Future	5,865.5600	5.8656	6,006.8100	6.0068	2.408	0	0	0
2019/11/20	2030	05/11/2020	8.53	Call	Bond Future	1,123.9400	1.1239	1,313.4700	1.3135	16.863	0	0	16,000
2019/11/20	2030	05/11/2020	9.03	Put	Bond Future	4,091.1000	4.0911	4,246.8400	4.2468	3.807	0	0	0
2019/11/20	2030	05/11/2020	9.03	Call	Bond Future	2,368.3500	2.3684	2,572.3700	2.5724	8.614	0	0	16,000
2019/11/20	2030	05/11/2020	10.37	Call	Bond Future	7,351.2500	7.3513	7,498.2600	7.4983	2.000	0	0	0
2019/11/20	2030	05/11/2020	9.40	Call	Bond Future	3,526.3100	3.5263	3,725.0500	3.7250	5.636	0	0	0
2019/11/20	2030	05/11/2020	9.40	Put	Bond Future	3,093.5500	3.0936	3,244.0100	3.2440	4.864	0	0	0
2019/11/20	2032	06/02/2020	9.40	Put	Bond Future	2,114.3700	2.1144	2,099.9500	2.1000	(0.682)	0	0	0
2019/11/20	2032	06/02/2020			Bond Future	9.4881	94.1898	9.4806	94.2403	(0.080)	0.0000	0.0000	65,404
2019/11/20	2032	06/02/2020	9.39	Call	Bond Future	1,491.5300	1.4915	1,527.2800	1.5273	2.397	0	0	0
2019/11/20	2032	06/02/2020	9.39	Put	Bond Future	2,150.3500	2.1503	2,135.6300	2.1356	(0.685)	0	0	0
2019/11/20	2032	06/02/2020	9.40	Call	Bond Future	1,522.9900	1.5230	1,559.0400	1.5590	2.367	0	0	0
2019/11/20	2032	06/02/2020	9.38	Call	Bond Future	1,460.6200	1.4606	1,496.0500	1.4960	2.426	0	0	0
2019/11/20	2032	06/02/2020	9.38	Put	Bond Future	2,186.9500	2.1869	2,171.9100	2.1719	(0.688)	0	0	0
2019/11/20	2032	07/05/2020	9.19	Call	Bond Future	1,552.3100	1.5523	1,594.7400	1.5947	2.733	0	0	0
2019/11/20	2032	07/05/2020			Bond Future	9.5599	91.7438	9.5521	91.7954	(0.082)	0.0000	0.0000	0
2019/11/20	2032	07/05/2020	9.17	Call	Bond Future	1,499.7600	1.4998	1,542.0700	1.5421	2.821	0	0	0
2019/11/20	2032	07/05/2020	9.17	Put	Bond Future	4,110.1100	4.1101	4,100.7900	4.1008	(0.227)	0	0	0
2019/11/20	2032	07/05/2020	9.19	Put	Bond Future	4,026.2800	4.0263	4,017.0800	4.0171	(0.228)	0	0	0
2019/11/20	2032	07/05/2020	9.18	Call	Bond Future	1,525.7900	1.5258	1,568.1600	1.5682	2.777	0	0	0
2019/11/20	2032	07/05/2020	9.18	Put	Bond Future	4,067.9100	4.0679	4,058.6500	4.0587	(0.228)	0	0	0
2019/11/20	2032	06/08/2020	9.46	Put	Bond Future	3,754.2400	3.7542	3,769.9700	3.7700	0.419	0	0	0
2019/11/20	2032	06/08/2020	9.45	Call	Bond Future	2,601.3500	2.6013	2,669.6700	2.6697	2.626	0	0	0
2019/11/20	2032	06/08/2020			Bond Future	9.6324	93.4296	9.6242	93.4824	(0.085)	0.0000	0.0000	0
2019/11/20	2032	06/08/2020	9.46	Call	Bond Future	2,632.7300	2.6327	2,701.2600	2.7013	2.603	0	0	0
2019/11/20	2032	06/08/2020	9.45	Put	Bond Future	3,788.5000	3.7885	3,804.0200	3.8040	0.410	0	0	0
2019/11/20	2032	06/08/2020	9.47	Call	Bond Future	2,664.3000	2.6643	2,733.0300	2.7330	2.580	0	0	0
2019/11/20	2032	06/08/2020	9.47	Put	Bond Future	3,720.2300	3.7202	3,736.1600	3.7362	0.428	0	0	0
2019/11/20	2032	05/11/2020	9.44	Put	Bond Future	4,656.5800	4.6566	4,678.3200	4.6783	0.467	0	0	0
2019/11/20	2032	05/11/2020	11.08	Call	Bond Future	9,421.5600	9.4216	9,500.1600	9.5002	0.834	0	0	0
2019/11/20	2032	05/11/2020	9.77	Put	Bond Future	3,615.5000	3.6155	3,638.4700	3.6385	0.635	0	0	0
2019/11/20	2032	05/11/2020			Bond Future	9.7033	91.0266	9.6948	91.0804	(0.087)	0.0000	0.0000	0
2019/11/20	2032	05/11/2020	9.76	Call	Bond Future	4,002.7700	4.0028	4,079.4600	4.0795	1.916	0	0	0
2019/11/20	2032	05/11/2020	9.76	Put	Bond Future	3,644.1100	3.6441	3,666.9700	3.6670	0.627	0	0	0
2019/11/20	2032	05/11/2020	9.44	Call	Bond Future	2,966.7000	2.9667	3,042.2700	3.0423	2.547	0	0	1,000
2019/11/20	2032	05/11/2020	11.08	Put	Bond Future	1,243.8800	1.2439	1,268.6500	1.2686	1.991	0	0	1,000
2019/11/20	2032	05/11/2020	9.77	Call	Bond Future	4,037.1600	4.0372	4,113.9600	4.1140	1.902	0	0	0
2019/11/20	2032	05/11/2020	8.94	Put	Bond Future	6,668.6200	6.6686	6,677.3800	6.6774	0.131	0	0	0
2019/11/20	2032	05/11/2020	8.94	Call	Bond Future	1,648.8300	1.6488	1,711.4200	1.7114	3.796	0	0	1,000
2019/11/20	2032	05/11/2020	9.75	Call	Bond Future	3,968.1500	3.9681	4,044.7300	4.0447	1.930	0	0	0
2019/11/20	2032	05/11/2020	9.75	Put	Bond Future	3,672.5600	3.6726	3,695.3100	3.6953	0.619	0	0	0
2019/11/20	2033	06/02/2020			Bond Future	101.7695	101.7695	101.6529	101.6529	(0.115)	0.0000	0.0000	6,260
2019/11/20	2033	07/05/2020			Bond Future	102.4502	102.4502	102.3316	102.3316	(0.116)	0.0000	0.0000	0
2019/11/20	2033	06/08/2020			Bond Future	104.3840	104.3840	104.2634	104.2634	(0.116)	0.0000	0.0000	0
2019/11/20	2033	05/11/2020			Bond Future	105.1214	105.1214	104.9985	104.9985	(0.117)	0.0000	0.0000	0

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2019/11/20	2037	06/02/2020	9.67	Call	Bond Future	1,165.4700	1.1655	1,204.1300	1.2041	3.317	0	0	0
2019/11/20	2037	06/02/2020	9.66	Put	Bond Future	3,218.6200	3.2186	3,200.1600	3.2002	(0.574)	0	0	0
2019/11/20	2037	06/02/2020			Bond Future	9.9364	88.5833	9.9288	88.6400	(0.077)	0.0000	0.0000	69,712
2019/11/20	2037	06/02/2020	9.68	Call	Bond Future	1,194.3900	1.1944	1,233.4700	1.2335	3.272	0	0	0
2019/11/20	2037	06/02/2020	9.68	Put	Bond Future	3,123.1300	3.1231	3,105.5000	3.1055	(0.564)	0	0	0
2019/11/20	2037	06/02/2020	9.67	Put	Bond Future	3,170.7000	3.1707	3,152.6500	3.1526	(0.569)	0	0	0
2019/11/20	2037	06/02/2020	9.66	Call	Bond Future	1,136.8000	1.1368	1,175.0500	1.1750	3.365	0	0	0
2019/11/20	2037	07/05/2020	9.60	Put	Bond Future	4,845.8700	4.8459	4,754.5400	4.7545	(1.885)	0	0	0
2019/11/20	2037	07/05/2020	9.59	Call	Bond Future	1,723.9800	1.7240	1,690.6000	1.6906	(1.936)	0	0	0
2019/11/20	2037	07/05/2020			Bond Future	10.0132	90.1948	10.0052	90.2527	(0.079)	0.0000	0.0000	0
2019/11/20	2037	07/05/2020	9.60	Call	Bond Future	1,752.4900	1.7525	1,719.1100	1.7191	(1.905)	0	0	0
2019/11/20	2037	07/05/2020	9.59	Put	Bond Future	4,894.2400	4.8942	4,802.9100	4.8029	(1.866)	0	0	0
2019/11/20	2037	07/05/2020	9.61	Call	Bond Future	1,781.2600	1.7813	1,747.9000	1.7479	(1.873)	0	0	0
2019/11/20	2037	07/05/2020	9.61	Put	Bond Future	4,797.8500	4.7979	4,706.5400	4.7065	(1.903)	0	0	0
2019/11/20	2037	06/08/2020	9.88	Put	Bond Future	4,437.5800	4.4376	4,543.6400	4.5436	2.390	0	0	0
2019/11/20	2037	06/08/2020			Bond Future	10.0917	87.5921	10.0835	87.6514	(0.082)	0.0000	0.0000	0
2019/11/20	2037	06/08/2020	9.87	Call	Bond Future	2,861.9900	2.8620	3,026.9700	3.0270	5.765	0	0	0
2019/11/20	2037	06/08/2020	9.87	Put	Bond Future	4,477.5600	4.4776	4,583.3000	4.5833	2.362	0	0	0
2019/11/20	2037	06/08/2020	9.88	Call	Bond Future	2,895.8300	2.8958	3,061.1300	3.0611	5.708	0	0	0
2019/11/20	2037	06/08/2020	9.86	Call	Bond Future	2,828.3500	2.8283	2,993.3000	2.9933	5.832	0	0	0
2019/11/20	2037	06/08/2020	9.86	Put	Bond Future	4,517.8300	4.5178	4,623.5400	4.6235	2.340	0	0	0
2019/11/20	2037	05/11/2020	10.18	Call	Bond Future	4,434.8600	4.4349	4,532.7600	4.5328	2.208	0	0	0
2019/11/20	2037	05/11/2020	10.17	Put	Bond Future	4,351.3700	4.3514	4,388.7200	4.3887	0.858	0	0	0
2019/11/20	2037	05/11/2020			Bond Future	10.1635	89.2399	10.1550	89.3003	(0.084)	0.0000	0.0000	0
2019/11/20	2037	05/11/2020	10.19	Call	Bond Future	4,472.0000	4.4720	4,570.3700	4.5704	2.200	0	0	0
2019/11/20	2037	05/11/2020	10.19	Put	Bond Future	4,284.3600	4.2844	4,322.3000	4.3223	0.886	0	0	0
2019/11/20	2037	05/11/2020	10.17	Call	Bond Future	4,397.5000	4.3975	4,495.2800	4.4953	2.224	0	0	0
2019/11/20	2037	05/11/2020	10.18	Put	Bond Future	4,317.9300	4.3179	4,355.4000	4.3554	0.868	0	0	0
2019/11/20	2038	06/02/2020			Bond Future	116.5557	116.5557	116.3869	116.3869	(0.145)	0.0000	0.0000	10,721
2019/11/20	2038	07/05/2020			Bond Future	118.7045	118.7045	118.5328	118.5328	(0.145)	0.0000	0.0000	0
2019/11/20	2038	06/08/2020			Bond Future	119.2513	119.2513	119.0767	119.0767	(0.146)	0.0000	0.0000	0
2019/11/20	2038	05/11/2020			Bond Future	121.4891	121.4891	121.3113	121.3113	(0.146)	0.0000	0.0000	0
2019/11/20	2040	06/02/2020	9.76	Call	Bond Future	1,006.9200	1.0069	1,129.1700	1.1292	12.141	0	0	0
2019/11/20	2040	06/02/2020	9.00	Put	Bond Future	9,408.5800	9.4086	9,354.9600	9.3550	(0.570)	0	0	0
2019/11/20	2040	06/02/2020			Bond Future	10.0981	90.9119	10.0904	90.9729	(0.077)	0.0000	0.0000	44,366
2019/11/20	2040	06/02/2020	9.74	Call	Bond Future	952.4600	0.9525	1,074.0900	1.0741	12.770	0	0	0
2019/11/20	2040	06/02/2020	9.74	Put	Bond Future	3,846.2400	3.8462	3,906.9200	3.9069	1.578	0	0	0
2019/11/20	2040	06/02/2020	8.40	Put	Bond Future	15,118.5600	15.1186	15,058.1300	15.0581	(0.400)	0	0	0
2019/11/20	2040	06/02/2020	8.40	Call	Bond Future	2.0200	0.0020	2.5400	0.0025	25.743	0	0	0
2019/11/20	2040	06/02/2020	9.76	Put	Bond Future	3,735.2600	3.7353	3,796.5600	3.7966	1.641	0	0	0
2019/11/20	2040	06/02/2020	9.00	Call	Bond Future	54.1000	0.0541	61.4300	0.0614	13.549	0	0	0
2019/11/20	2040	06/02/2020	9.75	Call	Bond Future	979.7600	0.9798	1,101.9400	1.1019	12.470	0	0	0
2019/11/20	2040	06/02/2020	9.75	Put	Bond Future	3,790.7600	3.7908	3,851.9900	3.8520	1.615	0	0	0
2019/11/20	2040	07/05/2020	9.74	Call	Bond Future	1,773.0700	1.7731	1,739.5000	1.7395	(1.893)	0	0	0
2019/11/20	2040	07/05/2020	9.75	Put	Bond Future	5,218.0300	5.2180	5,122.2600	5.1223	(1.835)	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
2019/11/20	2040	07/05/2020			Bond Future		10.1765	92.5658	10.1686	92.6280	0.0000	0.0000	0
2019/11/20	2040	07/05/2020	9.50	Put	Bond Future	6,638.5600	6.6386	6,542.5200	6.5425	(1.447)	0	0	0
2019/11/20	2040	07/05/2020	9.50	Call	Bond Future	1,127.2200	1.1272	1,093.3900	1.0934	(3.001)	0	0	2,640
2019/11/20	2040	07/05/2020	10.00	Put	Bond Future	4,030.5900	4.0306	3,939.5100	3.9395	(2.260)	0	0	0
2019/11/20	2040	07/05/2020	10.00	Call	Bond Future	2,641.6600	2.6417	2,612.7900	2.6128	(1.093)	0	0	2,640
2019/11/20	2040	07/05/2020	9.74	Put	Bond Future	5,269.9700	5.2700	5,174.1900	5.1742	(1.817)	0	0	0
2019/11/20	2040	07/05/2020	9.75	Call	Bond Future	1,803.6100	1.8036	1,770.0500	1.7700	(1.861)	0	0	0
2019/11/20	2040	07/05/2020	9.73	Call	Bond Future	1,742.8300	1.7428	1,709.0300	1.7090	(1.939)	0	0	0
2019/11/20	2040	07/05/2020	9.73	Put	Bond Future	5,322.3300	5.3223	5,226.3200	5.2263	(1.804)	0	0	0
2019/11/20	2040	06/08/2020	10.04	Call	Bond Future	3,141.4300	3.1414	3,232.0500	3.2320	2.885	0	0	0
2019/11/20	2040	06/08/2020	10.02	Put	Bond Future	4,914.7000	4.9147	4,941.2700	4.9413	0.541	0	0	0
2019/11/20	2040	06/08/2020	10.03	Call	Bond Future	3,105.8300	3.1058	3,196.1900	3.1962	2.909	0	0	0
2019/11/20	2040	06/08/2020			Bond Future	10.2570	89.7557	10.2487	89.8193	(0.081)	0.0000	0.0000	0
2019/11/20	2040	06/08/2020	10.04	Put	Bond Future	4,828.0200	4.8280	4,855.1100	4.8551	0.561	0	0	0
2019/11/20	2040	06/08/2020	10.02	Call	Bond Future	3,070.1300	3.0701	3,160.2300	3.1602	2.935	0	0	0
2019/11/20	2040	06/08/2020	10.03	Put	Bond Future	4,871.3500	4.8713	4,898.1800	4.8982	0.551	0	0	0
2019/11/20	2040	05/11/2020	9.50	Call	Bond Future	2,004.4700	2.0045	2,087.8700	2.0879	4.161	0	0	2,000
2019/11/20	2040	05/11/2020	10.00	Call	Bond Future	3,519.1100	3.5191	3,626.1300	3.6261	3.041	0	0	2,000
2019/11/20	2040	05/11/2020	10.30	Call	Bond Future	4,621.1500	4.6212	4,733.1700	4.7332	2.424	0	0	0
2019/11/20	2040	05/11/2020			Bond Future	10.3306	91.4446	10.3220	91.5095	(0.083)	0.0000	0.0000	0
2019/11/20	2040	05/11/2020	10.30	Put	Bond Future	4,852.5500	4.8525	4,899.7500	4.8998	0.973	0	0	0
2019/11/20	2040	05/11/2020	9.50	Put	Bond Future	8,649.3400	8.6493	8,667.9200	8.6679	0.215	0	0	0
2019/11/20	2040	05/11/2020	10.00	Put	Bond Future	6,074.2600	6.0743	6,116.4600	6.1165	0.695	0	0	0
2019/11/20	2040	05/11/2020	10.32	Put	Bond Future	4,779.5500	4.7795	4,826.6600	4.8267	0.986	0	0	0
2019/11/20	2040	05/11/2020	10.31	Call	Bond Future	4,660.2000	4.6602	4,772.3600	4.7724	2.407	0	0	0
2019/11/20	2040	05/11/2020	11.50	Call	Bond Future	10,108.7400	10.1087	10,218.7100	10.2187	1.088	0	0	0
2019/11/20	2040	05/11/2020	11.50	Put	Bond Future	1,922.2000	1.9222	1,967.3500	1.9674	2.349	0	0	2,000
2019/11/20	2040	05/11/2020	10.32	Call	Bond Future	4,699.7500	4.6998	4,811.6800	4.8117	2.382	0	0	0
2019/11/20	2040	05/11/2020	10.31	Put	Bond Future	4,815.7500	4.8157	4,863.0900	4.8631	0.983	0	0	0
2019/11/20	2044	06/02/2020	9.77	Put	Bond Future	4,093.2000	4.0932	4,129.9300	4.1299	0.897	0	0	0
2019/11/20	2044	06/02/2020	9.74	Call	Bond Future	838.3300	0.8383	853.7100	0.8537	1.835	0	0	328
2019/11/20	2044	06/02/2020	10.78	Put	Bond Future	702.7100	0.7027	725.8000	0.7258	3.286	0	0	328
2019/11/20	2044	06/02/2020			Bond Future	10.1563	87.7005	10.1589	87.6794	0.026	0.0000	0.0000	40,747
2019/11/20	2044	06/02/2020	9.77	Call	Bond Future	914.2300	0.9142	929.9500	0.9300	1.719	0	0	0
2019/11/20	2044	06/02/2020	9.09	Put	Bond Future	9,325.0100	9.3250	9,351.4300	9.3514	0.283	0	0	0
2019/11/20	2044	06/02/2020	9.09	Call	Bond Future	62.7500	0.0628	68.1600	0.0682	8.622	0	0	328
2019/11/20	2044	06/02/2020	9.74	Put	Bond Future	4,272.2400	4.2722	4,308.6300	4.3086	0.852	0	0	0
2019/11/20	2044	06/02/2020	9.78	Call	Bond Future	940.2600	0.9403	956.0400	0.9560	1.678	0	0	0
2019/11/20	2044	06/02/2020	9.76	Put	Bond Future	4,152.4700	4.1525	4,189.1400	4.1891	0.883	0	0	0
2019/11/20	2044	06/02/2020	10.78	Call	Bond Future	5,456.2300	5.4562	5,458.3100	5.4583	0.038	0	0	0
2019/11/20	2044	06/02/2020	9.78	Put	Bond Future	4,034.5100	4.0345	4,071.3000	4.0713	0.912	0	0	0
2019/11/20	2044	06/02/2020	9.76	Call	Bond Future	888.6500	0.8886	904.3100	0.9043	1.762	0	0	0
2019/11/20	2044	07/05/2020	9.45	Put	Bond Future	7,481.4900	7.4815	7,454.0100	7.4540	(0.367)	0	0	0
2019/11/20	2044	07/05/2020	9.97	Put	Bond Future	4,507.4200	4.5074	4,462.7600	4.4628	(0.991)	0	0	0
2019/11/20	2044	07/05/2020	9.33	Call	Bond Future	698.0800	0.6981	655.8300	0.6558	(6.052)	0	0	100
2019/11/20	2044	07/05/2020	9.98	Call	Bond Future	2,432.3200	2.4323	2,366.3300	2.3663	(2.713)	0	0	100
2019/11/20	2044	07/05/2020	9.26	Call	Bond Future	582.9900	0.5830	544.5900	0.5446	(6.587)	0	0	556

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
2019/11/20	2044	07/05/2020	9.81	Call	Bond Future	1,867.3400	1.8673	1,805.7700	1.8058	(3.297)	0	0	0
2019/11/20	2044	07/05/2020	9.79	Put	Bond Future	5,414.0700	5.4141	5,374.2400	5.3742	(0.736)	0	0	0
2019/11/20	2044	07/05/2020			Bond Future	10.2324	89.2958	10.2351	89.2747	0.026	0.0000	0.0000	0
2019/11/20	2044	07/05/2020	10.81	Call	Bond Future	6,135.2900	6.1353	6,069.7800	6.0698	(1.068)	0	0	0
2019/11/20	2044	07/05/2020	10.81	Put	Bond Future	1,775.1900	1.7752	1,730.8000	1.7308	(2.501)	0	0	129
2019/11/20	2044	07/05/2020	9.33	Put	Bond Future	8,327.8700	8.3279	8,306.7400	8.3067	(0.254)	0	0	0
2019/11/20	2044	07/05/2020	9.81	Put	Bond Future	5,306.8100	5.3068	5,266.3600	5.2664	(0.762)	0	0	0
2019/11/20	2044	07/05/2020	9.79	Call	Bond Future	1,806.1700	1.8062	1,745.2200	1.7452	(3.375)	0	0	0
2019/11/20	2044	07/05/2020	9.45	Call	Bond Future	928.8200	0.9288	880.2200	0.8802	(5.232)	0	0	129
2019/11/20	2044	07/05/2020	9.97	Call	Bond Future	2,396.9600	2.3970	2,331.1800	2.3312	(2.744)	0	0	129
2019/11/20	2044	07/05/2020	9.98	Put	Bond Future	4,460.7900	4.4608	4,415.9200	4.4159	(1.006)	0	0	0
2019/11/20	2044	07/05/2020	11.09	Call	Bond Future	7,653.6800	7.6537	7,594.2500	7.5942	(0.776)	0	0	0
2019/11/20	2044	07/05/2020	9.26	Put	Bond Future	8,850.5200	8.8505	8,833.2400	8.8332	(0.195)	0	0	0
2019/11/20	2044	07/05/2020	9.91	Put	Bond Future	4,795.0600	4.7951	4,751.8100	4.7518	(0.902)	0	0	0
2019/11/20	2044	07/05/2020	9.80	Put	Bond Future	5,360.1100	5.3601	5,319.9800	5.3200	(0.749)	0	0	0
2019/11/20	2044	07/05/2020	11.09	Put	Bond Future	1,311.4300	1.3114	1,273.1200	1.2731	(2.921)	0	0	100
2019/11/20	2044	07/05/2020	9.91	Call	Bond Future	2,190.0500	2.1900	2,125.6800	2.1257	(2.939)	0	0	556
2019/11/20	2044	07/05/2020	11.02	Call	Bond Future	7,267.2600	7.2673	7,206.6600	7.2067	(0.834)	0	0	0
2019/11/20	2044	07/05/2020	11.02	Put	Bond Future	1,412.8800	1.4129	1,373.4000	1.3734	(2.794)	0	0	556
2019/11/20	2044	07/05/2020	9.80	Call	Bond Future	1,836.4900	1.8365	1,775.2400	1.7752	(3.335)	0	0	0
2019/11/20	2044	06/08/2020	9.98	Call	Bond Future	2,814.5700	2.8146	2,869.5700	2.8696	1.954	0	0	602
2019/11/20	2044	06/08/2020	11.09	Put	Bond Future	2,018.3500	2.0184	2,079.2400	2.0792	3.017	0	0	602
2019/11/20	2044	06/08/2020	9.01	Call	Bond Future	576.5600	0.5766	607.9500	0.6080	5.444	0	0	140
2019/11/20	2044	06/08/2020	9.66	Call	Bond Future	1,817.5400	1.8175	1,869.1800	1.8692	2.841	0	0	140
2019/11/20	2044	06/08/2020	9.88	Call	Bond Future	2,479.4400	2.4794	2,533.8900	2.5339	2.196	0	0	0
2019/11/20	2044	06/08/2020			Bond Future	10.3104	86.5509	10.3131	86.5295	0.027	0.0000	0.0000	0
2019/11/20	2044	06/08/2020	9.36	Put	Bond Future	9,039.9200	9.0399	9,104.2100	9.1042	0.711	0	0	0
2019/11/20	2044	06/08/2020	9.36	Call	Bond Future	1,090.4700	1.0905	1,133.3900	1.1334	3.936	0	0	602
2019/11/20	2044	06/08/2020	9.98	Put	Bond Future	5,448.0400	5.4480	5,524.4100	5.5244	1.402	0	0	0
2019/11/20	2044	06/08/2020	9.86	Call	Bond Future	2,415.0800	2.4151	2,469.3700	2.4694	2.248	0	0	0
2019/11/20	2044	06/08/2020	9.86	Put	Bond Future	6,038.2800	6.0383	6,113.9400	6.1139	1.253	0	0	0
2019/11/20	2044	06/08/2020	11.09	Call	Bond Future	7,738.9700	7.7390	7,778.4900	7.7785	0.511	0	0	0
2019/11/20	2044	06/08/2020	9.01	Put	Bond Future	11,760.8800	11.7609	11,813.6400	11.8136	0.449	0	0	0
2019/11/20	2044	06/08/2020	9.66	Put	Bond Future	7,131.2800	7.1313	7,204.2900	7.2043	1.024	0	0	0
2019/11/20	2044	06/08/2020	9.88	Put	Bond Future	5,936.4200	5.9364	6,012.2400	6.0122	1.277	0	0	0
2019/11/20	2044	06/08/2020	10.93	Call	Bond Future	6,916.3800	6.9164	6,958.7800	6.9588	0.613	0	0	0
2019/11/20	2044	06/08/2020	10.93	Put	Bond Future	2,316.5200	2.3165	2,380.2900	2.3803	2.753	0	0	140
2019/11/20	2044	06/08/2020	9.87	Call	Bond Future	2,447.1400	2.4471	2,501.5200	2.5015	2.222	0	0	0
2019/11/20	2044	06/08/2020	9.87	Put	Bond Future	5,987.1700	5.9872	6,062.9200	6.0629	1.265	0	0	0
2019/11/20	2044	05/11/2020	11.43	Call	Bond Future	9,623.1700	9.6232	9,671.2100	9.6712	0.499	0	0	0
2019/11/20	2044	05/11/2020	9.72	Put	Bond Future	7,773.0300	7.7730	7,857.8800	7.8579	1.092	0	0	0
2019/11/20	2044	05/11/2020	9.97	Call	Bond Future	3,226.3800	3.2264	3,294.6400	3.2946	2.116	0	0	568
2019/11/20	2044	05/11/2020	9.29	Put	Bond Future	10,529.0500	10.5290	10,604.6700	10.6047	0.718	0	0	0
2019/11/20	2044	05/11/2020	9.96	Put	Bond Future	6,534.2600	6.5343	6,624.4500	6.6245	1.380	0	0	0
2019/11/20	2044	05/11/2020	10.36	Call	Bond Future	4,664.4700	4.6645	4,734.2800	4.7343	1.497	0	0	0
2019/11/20	2044	05/11/2020			Bond Future	10.3816	88.1796	10.3845	88.1579	0.027	0.0000	0.0000	0
2019/11/20	2044	05/11/2020	9.72	Call	Bond Future	2,431.2000	2.4312	2,494.4000	2.4944	2.600	0	0	1,815
2019/11/20	2044	05/11/2020	9.97	Put	Bond Future	6,486.6800	6.4867	6,576.5900	6.5766	1.386	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
2019/11/20	2044	05/11/2020	9.96	Call	Bond Future	3,192.2100	3.1922	3,260.7500	3.2607	2.147	0	0	0
2019/11/20	2044	05/11/2020	11.38	Call	Bond Future	9,368.7300	9.3687	9,418.5400	9.4185	0.532	0	0	0
2019/11/20	2044	05/11/2020	11.38	Put	Bond Future	2,242.0400	2.2420	2,313.5000	2.3135	3.187	0	0	568
2019/11/20	2044	05/11/2020	10.34	Call	Bond Future	4,585.1400	4.5851	4,655.8100	4.6558	1.541	0	0	0
2019/11/20	2044	05/11/2020	10.34	Put	Bond Future	4,905.8400	4.9058	4,998.1600	4.9982	1.882	0	0	0
2019/11/20	2044	05/11/2020	11.17	Put	Bond Future	2,599.9200	2.5999	2,678.0000	2.6780	3.003	0	0	1,815
2019/11/20	2044	05/11/2020	11.43	Put	Bond Future	2,166.1400	2.1661	2,235.8300	2.2358	3.217	0	0	1,815
2019/11/20	2044	05/11/2020	8.87	Put	Bond Future	13,846.7000	13.8467	13,909.9000	13.9099	0.456	0	0	0
2019/11/20	2044	05/11/2020	9.29	Call	Bond Future	1,415.0200	1.4150	1,468.9900	1.4690	3.814	0	0	568
2019/11/20	2044	05/11/2020	10.36	Put	Bond Future	4,830.8900	4.8309	4,922.3500	4.9224	1.893	0	0	0
2019/11/20	2044	05/11/2020	11.17	Call	Bond Future	8,312.8100	8.3128	8,369.2400	8.3692	0.679	0	0	0
2019/11/20	2044	05/11/2020	8.87	Call	Bond Future	797.0500	0.7970	838.6000	0.8386	5.213	0	0	1,815
2019/11/20	2044	05/11/2020	10.02	Put	Bond Future	6,251.2700	6.2513	6,342.4000	6.3424	1.458	0	0	0
2019/11/20	2044	05/11/2020	10.02	Call	Bond Future	3,397.8700	3.3979	3,467.3500	3.4674	2.045	0	0	1,815
2019/11/20	2044	05/11/2020	10.35	Call	Bond Future	4,624.7400	4.6247	4,694.9800	4.6950	1.519	0	0	0
2019/11/20	2044	05/11/2020	10.35	Put	Bond Future	4,868.2400	4.8682	4,960.1300	4.9601	1.888	0	0	0
2019/11/20	2046	06/02/2020			Bond Future	107.3948	107.3948	107.4899	107.4899	0.089	0.0000	0.0000	11,575
2019/11/20	2046	07/05/2020			Bond Future	107.6266	107.6266	107.7236	107.7236	0.090	0.0000	0.0000	0
2019/11/20	2046	06/08/2020			Bond Future	109.6578	109.6578	109.7571	109.7571	0.091	0.0000	0.0000	0
2019/11/20	2046	05/11/2020			Bond Future	109.9198	109.9198	110.0209	110.0209	0.092	0.0000	0.0000	0
2019/11/20	2050	06/02/2020			Bond Future	109.2346	109.2346	109.6661	109.6661	0.395	0.0000	0.0000	11,725
2019/11/20	2050	07/05/2020			Bond Future	111.2484	111.2484	111.6881	111.6881	0.395	0.0000	0.0000	0
2019/11/20	2050	06/08/2020			Bond Future	111.4681	111.4681	111.9164	111.9164	0.402	0.0000	0.0000	0
2019/11/20	2050	05/11/2020			Bond Future	113.5596	113.5596	114.0166	114.0166	0.402	0.0000	0.0000	0
2019/11/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	AL37	06/02/2020			Index Future	679.8270	679.8270	680.3610	680.3610	0.079	0.0000	0.0000	0
2019/11/20	AL37	07/05/2020			Index Future	692.1970	692.1970	692.7410	692.7410	0.079	0.0000	0.0000	0
2019/11/20	AL37	06/08/2020			Index Future	704.9650	704.9650	705.5200	705.5200	0.079	0.0000	0.0000	0
2019/11/20	AL7T	06/02/2020			Index Future	785.0780	785.0780	785.9440	785.9440	0.110	0.0000	0.0000	0
2019/11/20	AL7T	07/05/2020			Index Future	799.3640	799.3640	800.2450	800.2450	0.110	0.0000	0.0000	0
2019/11/20	AL7T	06/08/2020			Index Future	814.1080	814.1080	815.0070	815.0070	0.110	0.0000	0.0000	0
2019/11/20	ALBI	06/02/2020			Index Future	701.1580	701.1580	701.4950	701.4950	0.048	0.0000	0.0000	414
2019/11/20	ALBI	07/05/2020			Index Future	713.9160	713.9160	714.2600	714.2600	0.048	0.0000	0.0000	0
2019/11/20	ALBI	06/08/2020			Index Future	727.0840	727.0840	727.4360	727.4360	0.048	0.0000	0.0000	0
2019/11/20	C002	31/03/2032			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
2019/11/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/20	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/20	ES33	06/02/2020			Bond Future	10.9958		78.6849	10.9867	78.7372	(0.083)	0.0000	0.0000	350
2019/11/20	ES33	07/05/2020			Bond Future	11.1140		76.3229	11.1045	76.3763	(0.086)	0.0000	0.0000	0
2019/11/20	ES33	06/08/2020			Bond Future	11.2348		77.7223	11.2249	77.7769	(0.088)	0.0000	0.0000	0
2019/11/20	ES33	05/11/2020			Bond Future	11.3572		75.3935	11.3469	75.4492	(0.091)	0.0000	0.0000	0
2019/11/20	ES42	06/02/2020			Bond Future	11.3414		79.6131	11.3376	79.6380	(0.034)	0.0000	0.0000	4,919
2019/11/20	ES42	07/05/2020			Bond Future	11.4593		76.7971	11.4553	76.8226	(0.035)	0.0000	0.0000	0
2019/11/20	ES42	06/08/2020			Bond Future	11.5781		78.2042	11.5739	78.2304	(0.036)	0.0000	0.0000	0
2019/11/20	ES42	05/11/2020			Bond Future	11.6973		75.4147	11.6930	75.4414	(0.037)	0.0000	0.0000	0
2019/11/20	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/20	GOVI	06/02/2020	703.15	Put	GOVI	96,960.0000		9.6960	93,390.0000	9.3390	(3.682)	0	0	0
2019/11/20	GOVI	06/02/2020			GOVI	693.4540		693.4540	693.8110	693.8110	0.051	0.0000	0.0000	1,285
2019/11/20	GOVI	06/02/2020	703.14	Put	GOVI	96,860.0000		9.6860	93,290.0000	9.3290	(3.686)	0	0	0
2019/11/20	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/20	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/20	GOVI	06/02/2020	703.13	Put	GOVI	96,760.0000		9.6760	93,190.0000	9.3190	(3.690)	0	0	0
2019/11/20	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/20	GOVI	07/05/2020			GOVI	706.0720		706.0720	706.4370	706.4370	0.052	0.0000	0.0000	0
2019/11/20	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/20	GOVI	07/05/2020	720.00	Put	GOVI	139,280.0000		13.9280	135,630.0000	13.5630	(2.621)	0	0	0
2019/11/20	GOVI	07/05/2020	719.98	Put	GOVI	139,080.0000		13.9080	135,430.0000	13.5430	(2.624)	0	0	0
2019/11/20	GOVI	07/05/2020	719.99	Put	GOVI	139,180.0000		13.9180	135,530.0000	13.5530	(2.623)	0	0	0
2019/11/20	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/20	GOVI	06/08/2020	728.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/20	GOVI	06/08/2020	728.12	Put	GOVI	90,240.0000		9.0240	86,520.0000	8.6520	(4.122)	0	0	0
2019/11/20	GOVI	06/08/2020			GOVI	719.0960		719.0960	719.4680	719.4680	0.052	0.0000	0.0000	0
2019/11/20	GOVI	06/08/2020	728.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/20	GOVI	06/08/2020	728.14	Put	GOVI	90,440.0000		9.0440	86,720.0000	8.6720	(4.113)	0	0	0
2019/11/20	GOVI	06/08/2020	728.13	Put	GOVI	90,340.0000		9.0340	86,620.0000	8.6620	(4.118)	0	0	0
2019/11/20	GOVI	06/08/2020	728.12	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	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
2019/11/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/20	IGOV	06/02/2020			Index Future	260.1310	260.1310	260.1140	260.1140	(0.007)	0.0000	0.0000	1,011
2019/11/20	IGOV	07/05/2020			Index Future	264.9270	264.9270	264.9100	264.9100	(0.006)	0.0000	0.0000	47
2019/11/20	IGOV	06/08/2020			Index Future	269.8750	269.8750	269.8580	269.8580	(0.006)	0.0000	0.0000	0
2019/11/20	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/20	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2019/11/20	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0000	102.0000	(0.020)	0.0000	0.0000	0
2019/11/20	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/20	IS05	17/12/2020			Interest Rate Swap	95.4900	95.4900	95.4600	95.4600	(0.031)	0.0000	0.0000	0
2019/11/20	IS05	16/03/2021			Interest Rate Swap	94.4800	94.4800	94.4400	94.4400	(0.042)	0.0000	0.0000	0
2019/11/20	IS05	15/06/2021			Interest Rate Swap	93.4200	93.4200	93.3700	93.3700	(0.054)	0.0000	0.0000	0
2019/11/20	IS05	21/09/2021			Interest Rate Swap	93.3300	93.3300	93.2700	93.2700	(0.064)	0.0000	0.0000	0
2019/11/20	IS05	21/12/2021			Interest Rate Swap	95.3100	95.3100	95.2500	95.2500	(0.063)	0.0000	0.0000	51
2019/11/20	IS05	15/03/2022			Interest Rate Swap	95.2300	95.2300	95.1700	95.1700	(0.063)	0.0000	0.0000	0
2019/11/20	IS05	21/06/2022			Interest Rate Swap	96.1900	96.1900	96.1300	96.1300	(0.062)	0.0000	0.0000	0
2019/11/20	IS05	20/09/2022			Interest Rate Swap	99.9200	99.9200	99.8600	99.8600	(0.060)	0.0000	0.0000	0
2019/11/20	IS05	20/12/2022			Interest Rate Swap	100.9800	100.9800	100.9300	100.9300	(0.050)	0.0000	0.0000	0
2019/11/20	IS05	22/03/2023			Interest Rate Swap	94.0800	94.0800	94.0300	94.0300	(0.053)	0.0000	0.0000	0
2019/11/20	IS05	20/06/2023			Interest Rate Swap	100.0000	100.0000	99.9600	99.9600	(0.040)	0.0000	0.0000	0
2019/11/20	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/20	IS10	17/12/2025			Interest Rate Swap	90.7600	90.7600	90.6900	90.6900	(0.077)	0.0000	0.0000	0
2019/11/20	IS10	16/03/2026			Interest Rate Swap	87.6100	87.6100	87.5400	87.5400	(0.080)	0.0000	0.0000	0
2019/11/20	IS10	15/06/2026			Interest Rate Swap	86.2400	86.2400	86.1800	86.1800	(0.070)	0.0000	0.0000	0
2019/11/20	IS10	21/09/2026			Interest Rate Swap	88.3800	88.3800	88.3400	88.3400	(0.045)	0.0000	0.0000	0
2019/11/20	IS10	21/12/2026			Interest Rate Swap	92.2100	92.2100	92.1800	92.1800	(0.033)	0.0000	0.0000	0
2019/11/20	IS10	15/03/2027			Interest Rate Swap	90.6900	90.6900	90.6600	90.6600	(0.033)	0.0000	0.0000	0
2019/11/20	IS10	21/06/2027			Interest Rate Swap	92.7600	92.7600	92.7300	92.7300	(0.032)	0.0000	0.0000	0
2019/11/20	IS10	20/09/2027			Interest Rate Swap	98.2900	98.2900	98.2600	98.2600	(0.031)	0.0000	0.0000	0
2019/11/20	IS10	20/12/2027			Interest Rate Swap	98.6400	98.6400	98.6100	98.6100	(0.030)	0.0000	0.0000	0
2019/11/20	IS10	22/03/2028			Interest Rate Swap	92.0100	92.0100	91.9700	91.9700	(0.043)	0.0000	0.0000	0
2019/11/20	IS10	20/06/2028			Interest Rate Swap	99.4000	99.4000	99.3700	99.3700	(0.030)	0.0000	0.0000	0
2019/11/20	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/20	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/20	R023	06/02/2020	7.54	Call	Bond Future	859.5600	0.8596	930.1200	0.9301	8.209	0	0	0
2019/11/20	R023	06/02/2020			Bond Future	7.3218	104.6559	7.2997	104.7156	(0.301)	0.0000	0.0000	42,641
2019/11/20	R023	06/02/2020	7.52	Call	Bond Future	820.6800	0.8207	889.9200	0.8899	8.437	0	0	0

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2019/11/20	R023	06/02/2020	7.52	Put	Bond Future	285.7800	0.2858	295.3600	0.2954	3.352	0	0	0
2019/11/20	R023	06/02/2020	7.54	Put	Bond Future	270.8800	0.2709	281.7800	0.2818	4.024	0	0	0
2019/11/20	R023	06/02/2020	7.53	Call	Bond Future	839.9500	0.8400	909.8500	0.9098	8.322	0	0	0
2019/11/20	R023	06/02/2020	7.53	Put	Bond Future	278.1600	0.2782	288.4000	0.2884	3.681	0	0	0
2019/11/20	R023	07/05/2020	6.91	Put	Bond Future	1,268.1100	1.2681	1,264.6600	1.2647	(0.272)	0	0	0
2019/11/20	R023	07/05/2020			Bond Future	7.3108	102.6275	7.2865	102.6885	(0.332)	0.0000	0.0000	13,512
2019/11/20	R023	07/05/2020	6.90	Call	Bond Future	247.5800	0.2476	304.1400	0.3041	22.845	0	0	0
2019/11/20	R023	07/05/2020	6.90	Put	Bond Future	1,285.3800	1.2854	1,280.9400	1.2809	(0.345)	0	0	0
2019/11/20	R023	07/05/2020	6.91	Call	Bond Future	255.7400	0.2557	313.2900	0.3133	22.503	0	0	0
2019/11/20	R023	07/05/2020	6.89	Call	Bond Future	239.8100	0.2398	295.3800	0.2954	23.173	0	0	0
2019/11/20	R023	07/05/2020	6.89	Put	Bond Future	1,303.0300	1.3030	1,297.6000	1.2976	(0.417)	0	0	0
2019/11/20	R023	06/08/2020	7.26	Call	Bond Future	786.6900	0.7867	890.5900	0.8906	13.207	0	0	0
2019/11/20	R023	06/08/2020			Bond Future	7.2830	104.5202	7.2560	104.5826	(0.371)	0.0000	0.0000	0
2019/11/20	R023	06/08/2020	7.26	Put	Bond Future	839.7500	0.8397	881.2600	0.8813	4.943	0	0	0
2019/11/20	R023	06/08/2020	7.27	Call	Bond Future	800.0800	0.8001	904.2500	0.9042	13.020	0	0	0
2019/11/20	R023	06/08/2020	7.28	Put	Bond Future	820.4300	0.8204	862.4600	0.8625	5.123	0	0	0
2019/11/20	R023	06/08/2020	7.27	Put	Bond Future	830.0300	0.8300	871.8100	0.8718	5.034	0	0	0
2019/11/20	R023	06/08/2020	7.28	Call	Bond Future	813.5700	0.8136	917.9900	0.9180	12.835	0	0	0
2019/11/20	R023	05/11/2020	7.46	Put	Bond Future	754.4200	0.7544	788.5000	0.7885	4.517	0	0	0
2019/11/20	R023	05/11/2020	7.47	Put	Bond Future	747.3900	0.7474	781.5600	0.7816	4.572	0	0	0
2019/11/20	R023	05/11/2020			Bond Future	7.2501	102.5470	7.2199	102.6106	(0.417)	0.0000	0.0000	0
2019/11/20	R023	05/11/2020	7.46	Call	Bond Future	1,194.6800	1.1947	1,292.3700	1.2924	8.177	0	0	0
2019/11/20	R023	05/11/2020	7.47	Call	Bond Future	1,208.5700	1.2086	1,306.3500	1.3063	8.091	0	0	0
2019/11/20	R023	05/11/2020	7.45	Call	Bond Future	1,180.8600	1.1809	1,278.4500	1.2784	8.264	0	0	0
2019/11/20	R023	05/11/2020	7.45	Put	Bond Future	761.5100	0.7615	795.4900	0.7955	4.462	0	0	0
2019/11/20	R035	06/02/2020	9.60	Call	Bond Future	1,359.3800	1.3594	1,402.7200	1.4027	3.188	0	0	0
2019/11/20	R035	06/02/2020	9.61	Put	Bond Future	2,808.3800	2.8084	2,794.5200	2.7945	(0.494)	0	0	0
2019/11/20	R035	06/02/2020			Bond Future	9.8003	96.8081	9.7925	96.8657	(0.080)	0.0000	0.0000	114,982
2019/11/20	R035	06/02/2020	9.60	Put	Bond Future	2,853.1100	2.8531	2,838.8500	2.8388	(0.500)	0	0	0
2019/11/20	R035	06/02/2020	9.61	Call	Bond Future	1,390.0700	1.3901	1,433.8100	1.4338	3.147	0	0	0
2019/11/20	R035	06/02/2020	9.59	Call	Bond Future	1,328.9300	1.3289	1,371.8700	1.3719	3.231	0	0	0
2019/11/20	R035	06/02/2020	9.59	Put	Bond Future	2,898.1700	2.8982	2,883.5100	2.8835	(0.506)	0	0	0
2019/11/20	R035	07/05/2020	10.57	Put	Bond Future	1,335.7200	1.3357	1,372.4800	1.3725	2.752	0	0	3,530
2019/11/20	R035	07/05/2020	9.75	Call	Bond Future	2,585.2900	2.5853	2,629.6400	2.6296	1.715	0	0	5,000
2019/11/20	R035	07/05/2020	10.75	Put	Bond Future	1,083.9200	1.0839	1,121.9300	1.1219	3.507	0	0	5,000
2019/11/20	R035	07/05/2020	9.48	Put	Bond Future	4,639.1200	4.6391	4,633.1900	4.6332	(0.128)	0	0	0
2019/11/20	R035	07/05/2020	9.47	Call	Bond Future	1,687.3400	1.6873	1,740.4600	1.7405	3.148	0	0	0
2019/11/20	R035	07/05/2020			Bond Future	9.8734	94.0661	9.8653	94.1250	(0.082)	0.0000	0.0000	0
2019/11/20	R035	07/05/2020	9.11	Put	Bond Future	6,622.9700	6.6230	6,614.9800	6.6150	(0.121)	0	0	0
2019/11/20	R035	07/05/2020	9.11	Call	Bond Future	827.1500	0.8272	878.0800	0.8781	6.157	0	0	5,000
2019/11/20	R035	07/05/2020	9.78	Put	Bond Future	3,373.6300	3.3736	3,360.0100	3.3600	(0.404)	0	0	0
2019/11/20	R035	07/05/2020	10.57	Call	Bond Future	6,198.3400	6.1983	6,294.0200	6.2940	1.544	0	0	0
2019/11/20	R035	07/05/2020	9.75	Put	Bond Future	3,487.9400	3.4879	3,473.3700	3.4734	(0.418)	0	0	0
2019/11/20	R035	07/05/2020	10.75	Call	Bond Future	7,141.6200	7.1416	7,238.5500	7.2386	1.357	0	0	0
2019/11/20	R035	07/05/2020	9.48	Call	Bond Future	1,716.2900	1.7163	1,769.2800	1.7693	3.087	0	0	0
2019/11/20	R035	07/05/2020	9.47	Put	Bond Future	4,686.2100	4.6862	4,680.4100	4.6804	(0.124)	0	0	0
2019/11/20	R035	07/05/2020	9.78	Call	Bond Future	2,691.5900	2.6916	2,736.8900	2.7369	1.683	0	0	3,530

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
2019/11/20	R035	07/05/2020	9.18	Put	Bond Future	6,209.2900	6.2093	6,204.1000	6.2041	(0.084)	0	0	0
2019/11/20	R035	07/05/2020	9.18	Call	Bond Future	966.5200	0.9665	1,020.2500	1.0203	5.559	0	0	3,530
2019/11/20	R035	07/05/2020	9.49	Call	Bond Future	1,745.7600	1.7458	1,798.1200	1.7981	2.999	0	0	0
2019/11/20	R035	07/05/2020	9.49	Put	Bond Future	4,592.6400	4.5926	4,586.0800	4.5861	(0.143)	0	0	0
2019/11/20	R035	06/08/2020	9.00	Put	Bond Future	8,087.9600	8.0880	8,078.4900	8.0785	(0.117)	0	0	0
2019/11/20	R035	06/08/2020	9.92	Put	Bond Future	3,713.6100	3.7136	3,737.5800	3.7376	0.645	0	0	0
2019/11/20	R035	06/08/2020			Bond Future	9.9470	95.7942	9.9385	95.8544	(0.085)	0.0000	0.0000	0
2019/11/20	R035	06/08/2020	9.00	Call	Bond Future	937.0500	0.9370	987.8200	0.9878	5.418	0	0	24,761
2019/11/20	R035	06/08/2020	9.92	Call	Bond Future	3,520.5300	3.5205	3,604.7400	3.6047	2.392	0	0	0
2019/11/20	R035	06/08/2020	9.93	Call	Bond Future	3,557.7600	3.5578	3,642.1400	3.6421	2.372	0	0	0
2019/11/20	R035	06/08/2020	9.91	Put	Bond Future	3,748.6600	3.7487	3,772.1400	3.7721	0.626	0	0	0
2019/11/20	R035	06/08/2020	8.75	Put	Bond Future	9,788.7400	9.7887	9,768.6300	9.7686	(0.205)	0	0	0
2019/11/20	R035	06/08/2020	8.75	Call	Bond Future	616.5600	0.6166	656.6900	0.6567	6.509	0	0	3,000
2019/11/20	R035	06/08/2020	9.93	Put	Bond Future	3,679.1500	3.6792	3,703.2900	3.7033	0.656	0	0	0
2019/11/20	R035	06/08/2020	9.91	Call	Bond Future	3,483.8100	3.4838	3,567.5300	3.5675	2.403	0	0	0
2019/11/20	R035	05/11/2020	10.34	Put	Bond Future	3,374.7400	3.3747	3,412.5500	3.4125	1.120	0	0	0
2019/11/20	R035	05/11/2020			Bond Future	10.0223	93.0934	10.0136	93.1549	(0.087)	0.0000	0.0000	0
2019/11/20	R035	05/11/2020	10.33	Call	Bond Future	5,530.4900	5.5305	5,629.3400	5.6293	1.787	0	0	0
2019/11/20	R035	05/11/2020	10.33	Put	Bond Future	3,400.8000	3.4008	3,438.2200	3.4382	1.100	0	0	0
2019/11/20	R035	05/11/2020	10.34	Call	Bond Future	5,572.4300	5.5724	5,671.6700	5.6717	1.781	0	0	0
2019/11/20	R035	05/11/2020	10.32	Call	Bond Future	5,488.6600	5.4887	5,587.4700	5.5875	1.800	0	0	0
2019/11/20	R035	05/11/2020	10.32	Put	Bond Future	3,427.0500	3.4270	3,464.4300	3.4644	1.091	0	0	0
2019/11/20	R186	06/02/2020	8.57	Call	Bond Future	1,841.8800	1.8419	1,967.8100	1.9678	6.837	0	0	0
2019/11/20	R186	06/02/2020	8.50	Call	Bond Future	1,611.6000	1.6116	1,728.2100	1.7282	7.236	0	0	0
2019/11/20	R186	06/02/2020	8.11	Put	Bond Future	2,256.8600	2.2569	2,109.4100	2.1094	(6.533)	0	0	0
2019/11/20	R186	06/02/2020			Bond Future	8.4011	112.2448	8.3627	112.4555	(0.457)	0.0000	0.0000	100,418
2019/11/20	R186	06/02/2020	8.55	Call	Bond Future	1,774.4700	1.7745	1,897.7800	1.8978	6.949	0	0	0
2019/11/20	R186	06/02/2020	8.55	Put	Bond Future	961.8600	0.9619	874.5100	0.8745	(9.081)	0	0	0
2019/11/20	R186	06/02/2020	8.11	Call	Bond Future	645.6900	0.6457	708.9000	0.7089	9.790	0	0	821
2019/11/20	R186	06/02/2020	8.57	Put	Bond Future	920.7000	0.9207	835.9700	0.8360	(9.203)	0	0	0
2019/11/20	R186	06/02/2020	9.00	Put	Bond Future	335.5500	0.3355	296.3300	0.2963	(11.688)	0	0	821
2019/11/20	R186	06/02/2020	8.50	Put	Bond Future	1,071.0300	1.0710	976.9800	0.9770	(8.781)	0	0	821
2019/11/20	R186	06/02/2020	8.56	Call	Bond Future	1,807.9200	1.8079	1,932.5400	1.9325	6.893	0	0	0
2019/11/20	R186	06/02/2020	8.56	Put	Bond Future	941.0100	0.9410	854.9700	0.8550	(9.143)	0	0	0
2019/11/20	R186	06/02/2020	9.00	Call	Bond Future	3,558.1300	3.5581	3,729.5700	3.7296	4.818	0	0	0
2019/11/20	R186	07/05/2020	7.90	Put	Bond Future	3,730.9600	3.7310	3,522.1200	3.5221	(5.597)	0	0	2,500
2019/11/20	R186	07/05/2020	8.28	Put	Bond Future	2,447.4700	2.4475	2,263.3600	2.2634	(7.522)	0	0	0
2019/11/20	R186	07/05/2020	8.93	Call	Bond Future	3,572.9500	3.5730	3,666.5100	3.6665	2.619	0	0	0
2019/11/20	R186	07/05/2020	8.09	Put	Bond Future	3,042.9700	3.0430	2,844.2600	2.8443	(6.530)	0	0	0
2019/11/20	R186	07/05/2020			Bond Future	8.4535	114.2869	8.4130	114.5017	(0.478)	0.0000	0.0000	1,650
2019/11/20	R186	07/05/2020	8.50	Call	Bond Future	2,114.8900	2.1149	2,165.7000	2.1657	2.402	0	0	0
2019/11/20	R186	07/05/2020	8.50	Put	Bond Future	1,868.2200	1.8682	1,704.2800	1.7043	(8.775)	0	0	23,208
2019/11/20	R186	07/05/2020	8.08	Call	Bond Future	1,072.2600	1.0723	1,087.6200	1.0876	1.432	0	0	0
2019/11/20	R186	07/05/2020	8.08	Put	Bond Future	3,076.9200	3.0769	2,877.5300	2.8775	(6.480)	0	0	0
2019/11/20	R186	07/05/2020	7.90	Call	Bond Future	743.4600	0.7435	749.3700	0.7494	0.795	0	0	0
2019/11/20	R186	07/05/2020	8.28	Call	Bond Future	1,522.1400	1.5221	1,552.7800	1.5528	2.013	0	0	6,000
2019/11/20	R186	07/05/2020	8.93	Put	Bond Future	1,080.8000	1.0808	959.6100	0.9596	(11.213)	0	0	6,000

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2019/11/20	R186	07/05/2020	8.09	Call	Bond Future	1,092.6000	1.0926	1,108.6400	1.1086	1.468	0	0	0
2019/11/20	R186	07/05/2020	7.60	Put	Bond Future	5,009.6900	5.0097	4,791.9400	4.7919	(4.347)	0	0	0
2019/11/20	R186	07/05/2020	7.60	Call	Bond Future	359.6400	0.3596	356.6400	0.3566	(0.834)	0	0	6,000
2019/11/20	R186	07/05/2020	8.07	Call	Bond Future	1,052.1500	1.0522	1,066.8400	1.0668	1.396	0	0	0
2019/11/20	R186	07/05/2020	8.07	Put	Bond Future	3,111.1200	3.1111	2,911.0600	2.9111	(6.430)	0	0	0
2019/11/20	R186	06/08/2020	8.38	Put	Bond Future	2,504.9200	2.5049	2,547.2100	2.5472	1.688	0	0	0
2019/11/20	R186	06/08/2020			Bond Future	8.5054	111.0864	8.4627	111.3054	(0.501)	0.0000	0.0000	0
2019/11/20	R186	06/08/2020	8.37	Call	Bond Future	1,832.1200	1.8321	2,093.2900	2.0933	14.255	0	0	0
2019/11/20	R186	06/08/2020	8.37	Put	Bond Future	2,529.3400	2.5293	2,571.4500	2.5714	1.665	0	0	0
2019/11/20	R186	06/08/2020	8.38	Call	Bond Future	1,859.4000	1.8594	2,120.7500	2.1207	14.056	0	0	0
2019/11/20	R186	06/08/2020	8.36	Call	Bond Future	1,805.4000	1.8054	2,066.0100	2.0660	14.435	0	0	0
2019/11/20	R186	06/08/2020	8.36	Put	Bond Future	2,554.3500	2.5544	2,595.9000	2.5959	1.627	0	0	0
2019/11/20	R186	05/11/2020	8.64	Put	Bond Future	2,387.2700	2.3873	2,475.5400	2.4755	3.698	0	0	0
2019/11/20	R186	05/11/2020	8.65	Call	Bond Future	2,845.3500	2.8454	3,157.3100	3.1573	10.964	0	0	0
2019/11/20	R186	05/11/2020			Bond Future	8.5536	113.1718	8.5086	113.3950	(0.526)	0.0000	0.0000	0
2019/11/20	R186	05/11/2020	8.66	Call	Bond Future	2,876.6400	2.8766	3,189.0600	3.1891	10.861	0	0	0
2019/11/20	R186	05/11/2020	8.66	Put	Bond Future	2,351.2200	2.3512	2,440.4200	2.4404	3.794	0	0	0
2019/11/20	R186	05/11/2020	8.64	Call	Bond Future	2,814.1800	2.8142	3,125.6700	3.1257	11.069	0	0	0
2019/11/20	R186	05/11/2020	8.65	Put	Bond Future	2,369.1700	2.3692	2,457.9100	2.4579	3.746	0	0	0
2019/11/20	R197	06/02/2020			Bond Future	303.2307	303.2307	303.0979	303.0979	(0.044)	0.0000	0.0000	2,540
2019/11/20	R197	07/05/2020			Bond Future	308.8209	308.8209	308.6865	308.6865	(0.044)	0.0000	0.0000	0
2019/11/20	R197	06/08/2020			Bond Future	306.8560	306.8560	306.7198	306.7198	(0.044)	0.0000	0.0000	0
2019/11/20	R197	05/11/2020			Bond Future	312.6139	312.6139	312.4755	312.4755	(0.044)	0.0000	0.0000	0
2019/11/20	R202	06/02/2020			Bond Future	227.9339	227.9339	227.6788	227.6788	(0.112)	0.0000	0.0000	8,488
2019/11/20	R202	07/05/2020			Bond Future	232.1360	232.1360	231.8767	231.8767	(0.112)	0.0000	0.0000	0
2019/11/20	R202	06/08/2020			Bond Future	232.3781	232.3781	232.1142	232.1142	(0.114)	0.0000	0.0000	0
2019/11/20	R202	05/11/2020			Bond Future	236.7387	236.7387	236.4701	236.4701	(0.113)	0.0000	0.0000	0
2019/11/20	R208	06/02/2020	6.13	Put	Bond Future	428.0300	0.4280	484.5700	0.4846	13.209	0	0	0
2019/11/20	R208	06/02/2020	6.12	Call	Bond Future	10.7300	0.0107	4.6100	0.0046	(57.036)	0	0	0
2019/11/20	R208	06/02/2020			Bond Future	6.5146	102.7140	6.5730	102.6510	0.896	0.0000	0.0000	11,697
2019/11/20	R208	06/02/2020	6.13	Call	Bond Future	11.4600	0.0115	4.9800	0.0050	(56.545)	0	0	0
2019/11/20	R208	06/02/2020	6.12	Put	Bond Future	438.1700	0.4382	495.0700	0.4951	12.986	0	0	0
2019/11/20	R208	06/02/2020	6.14	Call	Bond Future	12.1600	0.0122	5.4200	0.0054	(55.428)	0	0	0
2019/11/20	R208	06/02/2020	6.14	Put	Bond Future	417.8700	0.4179	474.1500	0.4741	13.468	0	0	0
2019/11/20	R208	07/05/2020	4.81	Call	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2019/11/20	R208	07/05/2020	4.80	Put	Bond Future	1,258.7700	1.2588	1,322.6400	1.3226	5.074	0	0	0
2019/11/20	R208	07/05/2020			Bond Future	6.2620	101.1794	6.3371	101.1154	1.198	0.0000	0.0000	0
2019/11/20	R208	07/05/2020	4.82	Call	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2019/11/20	R208	07/05/2020	4.82	Put	Bond Future	1,241.3900	1.2414	1,305.2600	1.3053	5.145	0	0	0
2019/11/20	R208	07/05/2020	4.81	Put	Bond Future	1,250.0800	1.2501	1,313.9500	1.3140	5.109	0	0	0
2019/11/20	R208	07/05/2020	4.80	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2019/11/20	R208	06/08/2020	5.57	Put	Bond Future	221.4200	0.2214	260.9200	0.2609	17.839	0	0	0
2019/11/20	R208	06/08/2020			Bond Future	5.7670	103.0492	5.8720	102.9840	1.821	0.0000	0.0000	0
2019/11/20	R208	06/08/2020	5.56	Call	Bond Future	96.2200	0.0962	70.9700	0.0710	(26.242)	0	0	0
2019/11/20	R208	06/08/2020	5.56	Put	Bond Future	225.0100	0.2250	264.9600	0.2650	17.755	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
2019/11/20	R208	06/08/2020	5.57	Call	Bond Future	98.8600	0.0989	73.1600	0.0732	(25.996)	0	0	0
2019/11/20	R208	06/08/2020	5.55	Call	Bond Future	93.6300	0.0936	68.8200	0.0688	(26.498)	0	0	0
2019/11/20	R208	06/08/2020	5.55	Put	Bond Future	228.6500	0.2286	269.0400	0.2690	17.665	0	0	0
2019/11/20	R208	05/11/2020	4.78	Call	Bond Future	143.7800	0.1438	107.0700	0.1071	(25.532)	0	0	0
2019/11/20	R208	05/11/2020	4.77	Put	Bond Future	73.2800	0.0733	102.9700	0.1030	40.516	0	0	0
2019/11/20	R208	05/11/2020			Bond Future	4.5931	101.5728	4.7644	101.5068	3.730	0.0000	0.0000	0
2019/11/20	R208	05/11/2020	4.79	Call	Bond Future	146.5200	0.1465	109.4300	0.1094	(25.314)	0	0	0
2019/11/20	R208	05/11/2020	4.79	Put	Bond Future	70.6500	0.0707	99.5800	0.0996	40.948	0	0	0
2019/11/20	R208	05/11/2020	4.78	Put	Bond Future	71.7600	0.0718	101.0700	0.1011	40.844	0	0	0
2019/11/20	R208	05/11/2020	4.77	Call	Bond Future	141.4500	0.1414	105.1200	0.1051	(25.684)	0	0	0
2019/11/20	R209	06/02/2020	9.52	Put	Bond Future	2,793.3200	2.7933	2,775.6900	2.7757	(0.631)	0	0	0
2019/11/20	R209	06/02/2020			Bond Future	9.8001	73.7862	9.7927	73.8330	(0.076)	0.0000	0.0000	107,127
2019/11/20	R209	06/02/2020	9.51	Call	Bond Future	970.9100	0.9709	999.7900	0.9998	2.975	0	0	0
2019/11/20	R209	06/02/2020	9.51	Put	Bond Future	2,835.6800	2.8357	2,817.7300	2.8177	(0.633)	0	0	0
2019/11/20	R209	06/02/2020	9.40	Put	Bond Future	3,325.3100	3.3253	3,303.2000	3.3032	(0.665)	0	0	0
2019/11/20	R209	06/02/2020	9.40	Call	Bond Future	735.1700	0.7352	759.8900	0.7599	3.362	0	0	7,500
2019/11/20	R209	06/02/2020	9.52	Call	Bond Future	993.9800	0.9940	1,023.1800	1.0232	2.938	0	0	0
2019/11/20	R209	06/02/2020	9.50	Call	Bond Future	948.1900	0.9482	976.7300	0.9767	3.010	0	0	0
2019/11/20	R209	06/02/2020	9.50	Put	Bond Future	2,878.4800	2.8785	2,860.1900	2.8602	(0.635)	0	0	0
2019/11/20	R209	07/05/2020	9.47	Call	Bond Future	1,496.0100	1.4960	1,537.0300	1.5370	2.742	0	0	0
2019/11/20	R209	07/05/2020			Bond Future	9.8681	71.9774	9.8605	72.0252	(0.078)	0.0000	0.0000	0
2019/11/20	R209	07/05/2020	9.45	Call	Bond Future	1,446.1800	1.4462	1,487.7500	1.4878	2.874	0	0	0
2019/11/20	R209	07/05/2020	9.45	Put	Bond Future	4,121.9200	4.1219	4,115.6700	4.1157	(0.152)	0	0	0
2019/11/20	R209	07/05/2020	9.47	Put	Bond Future	4,040.5100	4.0405	4,033.7100	4.0337	(0.168)	0	0	0
2019/11/20	R209	07/05/2020	9.46	Call	Bond Future	1,470.9800	1.4710	1,512.2800	1.5123	2.808	0	0	0
2019/11/20	R209	07/05/2020	9.46	Put	Bond Future	4,081.0600	4.0811	4,074.5400	4.0745	(0.160)	0	0	0
2019/11/20	R209	06/08/2020	5.56	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/11/20	R209	06/08/2020	5.55	Put	Bond Future	36,217.3000	36.2173	36,168.4800	36.1685	(0.135)	0	0	0
2019/11/20	R209	06/08/2020			Bond Future	9.9365	73.2995	9.9286	73.3483	(0.080)	0.0000	0.0000	0
2019/11/20	R209	06/08/2020	5.57	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2019/11/20	R209	06/08/2020	5.57	Put	Bond Future	36,000.4600	36.0005	35,951.6500	35.9516	(0.136)	0	0	0
2019/11/20	R209	06/08/2020	5.56	Put	Bond Future	36,108.8100	36.1088	36,059.9900	36.0600	(0.135)	0	0	0
2019/11/20	R209	06/08/2020	5.55	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/11/20	R209	05/11/2020	10.02	Call	Bond Future	3,829.4900	3.8295	3,925.9700	3.9260	2.519	0	0	0
2019/11/20	R209	05/11/2020			Bond Future	10.0031	71.5269	9.9949	71.5768	(0.082)	0.0000	0.0000	0
2019/11/20	R209	05/11/2020	10.00	Call	Bond Future	3,763.0600	3.7631	3,859.3700	3.8594	2.559	0	0	0
2019/11/20	R209	05/11/2020	10.00	Put	Bond Future	3,781.6700	3.7817	3,828.1500	3.8281	1.229	0	0	0
2019/11/20	R209	05/11/2020	10.02	Put	Bond Future	3,726.5900	3.7266	3,773.2400	3.7732	1.252	0	0	0
2019/11/20	R209	05/11/2020	10.01	Call	Bond Future	3,796.3600	3.7964	3,892.7500	3.8927	2.539	0	0	0
2019/11/20	R209	05/11/2020	10.01	Put	Bond Future	3,754.1800	3.7542	3,800.7400	3.8007	1.240	0	0	0
2019/11/20	R210	06/02/2020			Bond Future	189.1776	189.1776	189.1713	189.1713	(0.003)	0.0000	0.0000	1,772
2019/11/20	R210	07/05/2020			Bond Future	190.0151	190.0151	190.0093	190.0093	(0.003)	0.0000	0.0000	0
2019/11/20	R210	06/08/2020			Bond Future	193.6017	193.6017	193.5962	193.5962	(0.003)	0.0000	0.0000	0
2019/11/20	R210	05/11/2020			Bond Future	194.5123	194.5123	194.5070	194.5070	(0.003)	0.0000	0.0000	0
2019/11/20	R212	06/02/2020			Bond Future	161.8656	161.8656	161.8532	161.8532	(0.008)	0.0000	0.0000	5,809

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
2019/11/20	R212	07/05/2020			Bond Future	164.8496	164.8496	164.8374	164.8374	(0.007)	0.0000	0.0000	0
2019/11/20	R212	06/08/2020			Bond Future	165.6673	165.6673	165.6552	165.6552	(0.007)	0.0000	0.0000	0
2019/11/20	R212	05/11/2020			Bond Future	168.7760	168.7760	168.7639	168.7639	(0.007)	0.0000	0.0000	0
2019/11/20	R213	06/02/2020	9.27	Call	Bond Future	1,353.3900	1.3534	1,417.9800	1.4180	4.772	0	0	0
2019/11/20	R213	06/02/2020	9.26	Put	Bond Future	1,894.2300	1.8942	1,912.2600	1.9123	0.952	0	0	0
2019/11/20	R213	06/02/2020			Bond Future	9.3536	87.1682	9.3460	87.2141	(0.081)	0.0000	0.0000	24,118
2019/11/20	R213	06/02/2020	9.28	Call	Bond Future	1,381.8900	1.3819	1,446.9700	1.4470	4.709	0	0	0
2019/11/20	R213	06/02/2020	9.28	Put	Bond Future	1,828.8300	1.8288	1,848.0000	1.8480	1.048	0	0	0
2019/11/20	R213	06/02/2020	9.27	Put	Bond Future	1,861.3300	1.8613	1,880.0100	1.8800	1.004	0	0	0
2019/11/20	R213	06/02/2020	9.26	Call	Bond Future	1,325.2300	1.3252	1,389.1700	1.3892	4.825	0	0	0
2019/11/20	R213	07/05/2020	9.01	Put	Bond Future	3,804.8200	3.8048	3,718.3500	3.7183	(2.273)	0	0	0
2019/11/20	R213	07/05/2020	9.00	Call	Bond Future	1,299.1000	1.2991	1,259.8300	1.2598	(3.023)	0	0	0
2019/11/20	R213	07/05/2020			Bond Future	9.4192	85.2022	9.4113	85.2491	(0.084)	0.0000	0.0000	0
2019/11/20	R213	07/05/2020	9.01	Call	Bond Future	1,321.8800	1.3219	1,282.3300	1.2823	(2.992)	0	0	0
2019/11/20	R213	07/05/2020	9.00	Put	Bond Future	3,843.9300	3.8439	3,757.7400	3.7577	(2.242)	0	0	0
2019/11/20	R213	07/05/2020	9.02	Call	Bond Future	1,344.8900	1.3449	1,305.2900	1.3053	(2.944)	0	0	0
2019/11/20	R213	07/05/2020	9.02	Put	Bond Future	3,766.0000	3.7660	3,679.4800	3.6795	(2.297)	0	0	0
2019/11/20	R213	06/08/2020	9.31	Call	Bond Future	2,360.3100	2.3603	2,446.8200	2.4468	3.665	0	0	0
2019/11/20	R213	06/08/2020			Bond Future	9.4847	86.7685	9.4765	86.8165	(0.086)	0.0000	0.0000	0
2019/11/20	R213	06/08/2020	9.29	Call	Bond Future	2,302.3900	2.3024	2,388.4800	2.3885	3.739	0	0	0
2019/11/20	R213	06/08/2020	9.29	Put	Bond Future	3,451.2700	3.4513	3,489.3800	3.4894	1.104	0	0	0
2019/11/20	R213	06/08/2020	9.31	Put	Bond Future	3,390.2100	3.3902	3,428.7400	3.4287	1.137	0	0	0
2019/11/20	R213	06/08/2020	9.30	Call	Bond Future	2,331.2600	2.3313	2,417.5700	2.4176	3.702	0	0	0
2019/11/20	R213	06/08/2020	9.30	Put	Bond Future	3,420.6200	3.4206	3,458.9500	3.4589	1.121	0	0	0
2019/11/20	R213	05/11/2020	9.60	Put	Bond Future	3,203.8700	3.2039	3,370.1700	3.3702	5.191	0	0	0
2019/11/20	R213	05/11/2020	9.59	Call	Bond Future	3,442.2500	3.4423	3,657.8400	3.6578	6.263	0	0	0
2019/11/20	R213	05/11/2020			Bond Future	9.5526	84.8482	9.5441	84.8972	(0.089)	0.0000	0.0000	0
2019/11/20	R213	05/11/2020	9.60	Call	Bond Future	3,475.7100	3.4757	3,690.9800	3.6910	6.194	0	0	0
2019/11/20	R213	05/11/2020	9.59	Put	Bond Future	3,227.6400	3.2276	3,394.2600	3.3943	5.162	0	0	0
2019/11/20	R213	05/11/2020	9.61	Call	Bond Future	3,508.9500	3.5089	3,724.2400	3.7242	6.135	0	0	0
2019/11/20	R213	05/11/2020	9.61	Put	Bond Future	3,179.9300	3.1799	3,346.2500	3.3463	5.230	0	0	0
2019/11/20	R214	06/02/2020	9.73	Call	Bond Future	936.8400	0.9368	957.9900	0.9580	2.258	0	0	0
2019/11/20	R214	06/02/2020	9.87	Put	Bond Future	2,577.3300	2.5773	2,584.7300	2.5847	0.287	0	0	0
2019/11/20	R214	06/02/2020	10.42	Call	Bond Future	3,267.8600	3.2679	3,294.5700	3.2946	0.817	0	0	0
2019/11/20	R214	06/02/2020			Bond Future	10.0656	71.9982	10.0631	72.0144	(0.025)	0.0000	0.0000	17,680
2019/11/20	R214	06/02/2020	9.71	Call	Bond Future	891.2700	0.8913	911.9300	0.9119	2.318	0	0	0
2019/11/20	R214	06/02/2020	9.71	Put	Bond Future	3,266.2100	3.2662	3,270.7400	3.2707	0.139	0	0	0
2019/11/20	R214	06/02/2020	10.42	Put	Bond Future	1,022.9200	1.0229	1,033.5000	1.0335	1.034	0	0	1,000
2019/11/20	R214	06/02/2020	9.73	Put	Bond Future	3,174.8000	3.1748	3,179.8200	3.1798	0.158	0	0	0
2019/11/20	R214	06/02/2020	9.52	Call	Bond Future	527.2000	0.5272	543.1300	0.5431	3.022	0	0	1,000
2019/11/20	R214	06/02/2020	9.87	Call	Bond Future	1,286.7900	1.2868	1,310.3200	1.3103	1.829	0	0	1,000
2019/11/20	R214	06/02/2020	9.72	Call	Bond Future	913.8800	0.9139	934.8500	0.9348	2.295	0	0	0
2019/11/20	R214	06/02/2020	9.72	Put	Bond Future	3,220.2800	3.2203	3,225.1200	3.2251	0.150	0	0	0
2019/11/20	R214	06/02/2020	9.52	Put	Bond Future	4,224.3800	4.2244	4,224.1800	4.2242	(0.005)	0	0	0
2019/11/20	R214	07/05/2020	9.77	Put	Bond Future	4,102.1600	4.1022	4,042.5400	4.0425	(1.453)	0	0	0
2019/11/20	R214	07/05/2020			Bond Future	10.1339	70.0099	10.1313	70.0266	(0.026)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/20	R214	07/05/2020	9.76	Call	Bond Future	1,671.5500	1.6716	1,628.6900	1.6287	(2.564)	0	0	0
2019/11/20	R214	07/05/2020	9.76	Put	Bond Future	4,143.5100	4.1435	4,083.9900	4.0840	(1.436)	0	0	0
2019/11/20	R214	07/05/2020	9.31	Put	Bond Future	6,342.7600	6.3428	6,291.7600	6.2918	(0.804)	0	0	0
2019/11/20	R214	07/05/2020	10.66	Put	Bond Future	1,558.8900	1.5589	1,509.2700	1.5093	(3.183)	0	0	1,250
2019/11/20	R214	07/05/2020	9.77	Call	Bond Future	1,698.1300	1.6981	1,655.1700	1.6552	(2.530)	0	0	0
2019/11/20	R214	07/05/2020	9.31	Call	Bond Future	705.8100	0.7058	671.4700	0.6715	(4.865)	0	0	1,250
2019/11/20	R214	07/05/2020	9.91	Put	Bond Future	3,556.3100	3.5563	3,495.8100	3.4958	(1.701)	0	0	0
2019/11/20	R214	07/05/2020	9.91	Call	Bond Future	2,092.7000	2.0927	2,048.8600	2.0489	(2.095)	0	0	1,250
2019/11/20	R214	07/05/2020	10.66	Call	Bond Future	4,813.8500	4.8138	4,780.8900	4.7809	(0.685)	0	0	0
2019/11/20	R214	07/05/2020	9.75	Call	Bond Future	1,645.2000	1.6452	1,602.4500	1.6025	(2.598)	0	0	0
2019/11/20	R214	07/05/2020	9.75	Put	Bond Future	4,185.1900	4.1852	4,125.7800	4.1258	(1.420)	0	0	0
2019/11/20	R214	06/08/2020	9.98	Put	Bond Future	4,071.7500	4.0718	4,125.4200	4.1254	1.318	0	0	0
2019/11/20	R214	06/08/2020	9.97	Call	Bond Future	2,604.8000	2.6048	2,675.3900	2.6754	2.710	0	0	0
2019/11/20	R214	06/08/2020			Bond Future	10.2023	71.2957	10.1996	71.3127	(0.026)	0.0000	0.0000	0
2019/11/20	R214	06/08/2020	9.98	Call	Bond Future	2,635.3700	2.6354	2,706.0700	2.7061	2.683	0	0	0
2019/11/20	R214	06/08/2020	9.97	Put	Bond Future	4,106.9000	4.1069	4,160.4600	4.1605	1.304	0	0	0
2019/11/20	R214	06/08/2020	9.99	Call	Bond Future	2,666.1200	2.6661	2,736.9200	2.7369	2.656	0	0	0
2019/11/20	R214	06/08/2020	9.99	Put	Bond Future	4,036.8800	4.0369	4,090.6500	4.0906	1.332	0	0	0
2019/11/20	R214	05/11/2020	10.26	Put	Bond Future	4,038.6900	4.0387	4,103.2400	4.1032	1.598	0	0	0
2019/11/20	R214	05/11/2020			Bond Future	10.2719	69.3395	10.2691	69.3569	(0.027)	0.0000	0.0000	0
2019/11/20	R214	05/11/2020	10.25	Call	Bond Future	3,930.7600	3.9308	4,012.7800	4.0128	2.087	0	0	0
2019/11/20	R214	05/11/2020	10.25	Put	Bond Future	4,068.4700	4.0685	4,133.0200	4.1330	1.587	0	0	0
2019/11/20	R214	05/11/2020	10.26	Call	Bond Future	3,963.9700	3.9640	4,045.9900	4.0460	2.069	0	0	0
2019/11/20	R214	05/11/2020	10.24	Call	Bond Future	3,897.6600	3.8977	3,979.6600	3.9797	2.104	0	0	0
2019/11/20	R214	05/11/2020	10.24	Put	Bond Future	4,098.4600	4.0985	4,162.9900	4.1630	1.574	0	0	0
2019/11/20	R248	06/02/2020	9.71	Put	Bond Future	4,445.8600	4.4459	4,482.1100	4.4821	0.815	0	0	0
2019/11/20	R248	06/02/2020			Bond Future	10.1373	91.1240	10.1399	91.1028	0.026	0.0000	0.0000	93,290
2019/11/20	R248	06/02/2020	9.71	Call	Bond Future	809.3500	0.8094	824.3400	0.8243	1.852	0	0	0
2019/11/20	R248	06/02/2020	9.70	Put	Bond Future	4,509.3400	4.5093	4,545.5000	4.5455	0.802	0	0	0
2019/11/20	R248	06/02/2020	9.72	Call	Bond Future	834.7400	0.8347	849.8100	0.8498	1.805	0	0	0
2019/11/20	R248	06/02/2020	9.72	Put	Bond Future	4,383.1500	4.3831	4,419.4800	4.4195	0.829	0	0	0
2019/11/20	R248	06/02/2020	9.70	Call	Bond Future	784.5900	0.7846	799.4900	0.7995	1.899	0	0	0
2019/11/20	R248	07/05/2020	9.79	Call	Bond Future	1,901.8000	1.9018	1,838.1800	1.8382	(3.345)	0	0	0
2019/11/20	R248	07/05/2020	9.77	Put	Bond Future	5,517.9800	5.5180	5,476.4200	5.4764	(0.753)	0	0	0
2019/11/20	R248	07/05/2020			Bond Future	10.2075	88.3419	10.2101	88.3206	0.026	0.0000	0.0000	0
2019/11/20	R248	07/05/2020	9.79	Put	Bond Future	5,406.9300	5.4069	5,364.7100	5.3647	(0.781)	0	0	0
2019/11/20	R248	07/05/2020	9.77	Call	Bond Future	1,838.7800	1.8388	1,775.8200	1.7758	(3.424)	0	0	0
2019/11/20	R248	07/05/2020	9.78	Put	Bond Future	5,462.2400	5.4622	5,420.3500	5.4203	(0.767)	0	0	0
2019/11/20	R248	07/05/2020	9.78	Call	Bond Future	1,870.1400	1.8701	1,806.8500	1.8069	(3.384)	0	0	0
2019/11/20	R248	06/08/2020	9.00	Put	Bond Future	11,983.7200	11.9837	12,038.0800	12.0381	0.454	0	0	0
2019/11/20	R248	06/08/2020	10.20	Call	Bond Future	3,802.6900	3.8027	3,859.7800	3.8598	1.501	0	0	0
2019/11/20	R248	06/08/2020			Bond Future	10.2780	89.9642	10.2807	89.9425	0.026	0.0000	0.0000	0
2019/11/20	R248	06/08/2020	9.25	Put	Bond Future	9,888.9500	9.8889	9,951.3600	9.9514	0.631	0	0	0
2019/11/20	R248	06/08/2020	9.25	Call	Bond Future	918.6200	0.9186	959.4200	0.9594	4.441	0	0	20,640
2019/11/20	R248	06/08/2020	10.18	Call	Bond Future	3,722.3200	3.7223	3,779.5500	3.7795	1.537	0	0	0
2019/11/20	R248	06/08/2020	10.18	Put	Bond Future	4,513.2100	4.5132	4,592.0500	4.5920	1.747	0	0	0
2019/11/20	R248	06/08/2020	9.00	Call	Bond Future	587.3600	0.5874	620.1100	0.6201	5.576	0	0	3,000



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
2019/11/20	R248	06/08/2020	10.20	Put	Bond Future	4,431.1300	4.4311	4,509.8300	4.5098	1.776	0	0	0
2019/11/20	R248	06/08/2020	10.19	Call	Bond Future	3,762.4100	3.7624	3,819.5700	3.8196	1.519	0	0	0
2019/11/20	R248	06/08/2020	10.19	Put	Bond Future	4,472.0100	4.4720	4,550.7800	4.5508	1.761	0	0	0
2019/11/20	R248	05/11/2020	10.02	Put	Bond Future	6,235.1500	6.2351	6,432.4200	6.4324	3.164	0	0	0
2019/11/20	R248	05/11/2020	10.03	Call	Bond Future	3,595.1200	3.5951	3,769.8800	3.7699	4.861	0	0	0
2019/11/20	R248	05/11/2020			Bond Future	10.3495	87.2179	10.3523	87.1959	0.027	0.0000	0.0000	0
2019/11/20	R248	05/11/2020	10.04	Call	Bond Future	3,631.6000	3.6316	3,806.1200	3.8061	4.806	0	0	0
2019/11/20	R248	05/11/2020	10.04	Put	Bond Future	6,141.3600	6.1414	6,337.8500	6.3378	3.199	0	0	0
2019/11/20	R248	05/11/2020	10.02	Call	Bond Future	3,558.8200	3.5588	3,734.1200	3.7341	4.926	0	0	0
2019/11/20	R248	05/11/2020	10.03	Put	Bond Future	6,188.0900	6.1881	6,384.8200	6.3848	3.179	0	0	0

**Total**

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