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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/11/2019 TO 06/11/2019

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
2019/11/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/06	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	2025	07/11/2019			Bond Future	136.7832		136.7832	136.7769	136.7769	(0.005)	0.0000	0.0000	731
2019/11/06	2025	06/02/2020			Bond Future	137.8072		137.8072	137.7999	137.7999	(0.005)	0.0000	0.0000	1,933
2019/11/06	2025	07/05/2020			Bond Future	140.3381		140.3381	140.3312	140.3312	(0.005)	0.0000	0.0000	0
2019/11/06	2025	06/08/2020			Bond Future	141.4729		141.4729	141.4659	141.4659	(0.005)	0.0000	0.0000	0
2019/11/06	2029	07/11/2019			Bond Future	101.0656		101.0656	101.0626	101.0626	(0.003)	0.0000	0.0000	1,301
2019/11/06	2029	06/02/2020			Bond Future	102.9113		102.9113	102.9076	102.9076	(0.004)	0.0000	0.0000	3,860
2019/11/06	2029	07/05/2020			Bond Future	103.6890		103.6890	103.6856	103.6856	(0.003)	0.0000	0.0000	0
2019/11/06	2029	06/08/2020			Bond Future	105.6396		105.6396	105.6361	105.6361	(0.003)	0.0000	0.0000	0
2019/11/06	2030	07/11/2019	9.49	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/11/06	2030	07/11/2019	9.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,500
2019/11/06	2030	07/11/2019	9.30	Put	Bond Future	5.0800		0.0051	0.8100	0.0008	(84.055)	0	0	2,750
2019/11/06	2030	07/11/2019	9.20	Put	Bond Future	45.2300		0.0452	22.0100	0.0220	(51.338)	0	0	2,750
2019/11/06	2030	07/11/2019	8.40	Put	Bond Future	4,437.6000		4.4376	4,517.3600	4.5174	1.797	0	0	0
2019/11/06	2030	07/11/2019			Bond Future	9.0880		95.0954	9.1008	95.0156	0.140	0.0000	0.0000	24,837
2019/11/06	2030	07/11/2019	9.48	Call	Bond Future	2,409.3600		2.4094	2,329.5800	2.3296	(3.311)	0	0	0
2019/11/06	2030	07/11/2019	9.48	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/11/06	2030	07/11/2019	9.10	Put	Bond Future	218.1300		0.2181	191.1200	0.1911	(12.383)	0	0	0
2019/11/06	2030	07/11/2019	9.10	Call	Bond Future	293.1400		0.2931	186.3700	0.1864	(36.423)	0	0	0
2019/11/06	2030	07/11/2019	8.60	Put	Bond Future	3,119.3400		3.1193	3,199.1000	3.1991	2.557	0	0	0
2019/11/06	2030	07/11/2019	8.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,500
2019/11/06	2030	07/11/2019	9.30	Call	Bond Future	1,318.5000		1.3185	1,234.4700	1.2345	(6.373)	0	0	0
2019/11/06	2030	07/11/2019	9.05	Call	Bond Future	151.4400		0.1514	70.2400	0.0702	(53.619)	0	0	0
2019/11/06	2030	07/11/2019	9.05	Put	Bond Future	389.4900		0.3895	388.0500	0.3880	(0.370)	0	0	5,403
2019/11/06	2030	07/11/2019	9.49	Call	Bond Future	2,469.7300		2.4697	2,389.9600	2.3900	(3.230)	0	0	0
2019/11/06	2030	07/11/2019	9.76	Call	Bond Future	4,079.7400		4.0797	3,999.9800	4.0000	(1.955)	0	0	0
2019/11/06	2030	07/11/2019	9.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,500
2019/11/06	2030	07/11/2019	8.57	Put	Bond Future	3,315.5700		3.3156	3,395.3300	3.3953	2.406	0	0	0
2019/11/06	2030	07/11/2019	9.20	Call	Bond Future	742.2000		0.7422	639.2200	0.6392	(13.875)	0	0	0
2019/11/06	2030	07/11/2019	9.25	Call	Bond Future	1,022.2700		1.0223	930.9800	0.9310	(8.930)	0	0	0
2019/11/06	2030	07/11/2019	8.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	2030	07/11/2019	9.47	Call	Bond Future	2,348.9500		2.3490	2,269.1600	2.2692	(3.397)	0	0	0
2019/11/06	2030	07/11/2019	9.47	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/11/06	2030	07/11/2019	9.12	Put	Bond Future	166.7800		0.1668	135.0400	0.1350	(19.031)	0	0	0
2019/11/06	2030	07/11/2019	9.12	Call	Bond Future	366.6200		0.3666	255.1200	0.2551	(30.413)	0	0	0
2019/11/06	2030	07/11/2019	9.70	Call	Bond Future	3,725.2700		3.7253	3,645.5100	3.6455	(2.141)	0	0	0
2019/11/06	2030	07/11/2019	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	2030	07/11/2019	9.35	Call	Bond Future	1,620.9400		1.6209	1,539.9400	1.5399	(4.997)	0	0	0
2019/11/06	2030	07/11/2019	9.35	Put	Bond Future	1.3400		0.0013	0.1000	0.0001	(92.537)	0	0	2,500
2019/11/06	2030	07/11/2019	9.85	Call	Bond Future	4,607.9200		4.6079	4,528.1600	4.5282	(1.731)	0	0	0
2019/11/06	2030	07/11/2019	8.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	2030	07/11/2019	8.95	Call	Bond Future	23.8400		0.0238	3.6700	0.0037	(84.606)	0	0	0
2019/11/06	2030	07/11/2019	8.95	Put	Bond Future	892.2200		0.8922	951.8100	0.9518	6.679	0	0	5,070

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2019/11/06	2030	07/11/2019	9.25	Put	Bond Future	16.3900	0.0164	4.8600	0.0049	(70.348)	0	0	0
2019/11/06	2030	06/02/2020	8.40	Call	Bond Future	247.2100	0.2472	218.0800	0.2181	(11.784)	0	0	5,820
2019/11/06	2030	06/02/2020	9.25	Call	Bond Future	2,065.7600	2.0658	1,983.0600	1.9831	(4.003)	0	0	0
2019/11/06	2030	06/02/2020	9.14	Call	Bond Future	1,702.6400	1.7026	1,624.6500	1.6247	(4.581)	0	0	0
2019/11/06	2030	06/02/2020	9.15	Put	Bond Future	1,753.8100	1.7538	1,757.1300	1.7571	0.189	0	0	0
2019/11/06	2030	06/02/2020			Bond Future	9.1532	92.7998	9.1666	92.7180	0.146	0.0000	0.0000	77,429
2019/11/06	2030	06/02/2020	9.00	Put	Bond Future	2,241.5000	2.2415	2,252.7700	2.2528	0.503	0	0	0
2019/11/06	2030	06/02/2020	9.00	Call	Bond Future	1,296.1600	1.2962	1,225.6500	1.2256	(5.440)	0	0	5,820
2019/11/06	2030	06/02/2020	8.40	Put	Bond Future	5,019.2200	5.0192	5,071.8700	5.0719	1.049	0	0	0
2019/11/06	2030	06/02/2020	9.25	Put	Bond Future	1,475.0200	1.4750	1,474.1000	1.4741	(0.062)	0	0	5,000
2019/11/06	2030	06/02/2020	9.14	Put	Bond Future	1,783.6500	1.7837	1,787.4400	1.7874	0.212	0	0	0
2019/11/06	2030	06/02/2020	9.15	Call	Bond Future	1,734.1400	1.7341	1,655.6800	1.6557	(4.524)	0	0	0
2019/11/06	2030	06/02/2020	9.16	Call	Bond Future	1,765.9400	1.7659	1,687.0200	1.6870	(4.469)	0	0	0
2019/11/06	2030	06/02/2020	9.16	Put	Bond Future	1,724.3300	1.7243	1,727.1900	1.7272	0.166	0	0	0
2019/11/06	2030	07/05/2020	8.78	Put	Bond Future	3,981.9000	3.9819	4,052.9000	4.0529	1.783	0	0	0
2019/11/06	2030	07/05/2020	8.79	Call	Bond Future	1,295.6900	1.2957	1,283.2500	1.2832	(0.960)	0	0	0
2019/11/06	2030	07/05/2020			Bond Future	9.2226	94.4816	9.2364	94.3987	0.150	0.0000	0.0000	0
2019/11/06	2030	07/05/2020	8.80	Call	Bond Future	1,318.3400	1.3183	1,305.6200	1.3056	(0.965)	0	0	0
2019/11/06	2030	07/05/2020	8.80	Put	Bond Future	3,902.5700	3.9026	3,972.7900	3.9728	1.799	0	0	0
2019/11/06	2030	07/05/2020	8.78	Call	Bond Future	1,273.0400	1.2730	1,261.1000	1.2611	(0.938)	0	0	0
2019/11/06	2030	07/05/2020	8.79	Put	Bond Future	3,942.2100	3.9422	4,012.7100	4.0127	1.788	0	0	0
2019/11/06	2030	06/08/2020	9.11	Call	Bond Future	2,430.2300	2.4302	2,376.9500	2.3769	(2.192)	0	0	0
2019/11/06	2030	06/08/2020			Bond Future	9.2894	92.2282	9.3037	92.1437	0.155	0.0000	0.0000	0
2019/11/06	2030	06/08/2020	9.09	Call	Bond Future	2,372.3100	2.3723	2,319.6300	2.3196	(2.221)	0	0	0
2019/11/06	2030	06/08/2020	9.09	Put	Bond Future	3,554.2700	3.5543	3,586.0900	3.5861	0.895	0	0	0
2019/11/06	2030	06/08/2020	9.11	Put	Bond Future	3,492.7200	3.4927	3,523.9400	3.5239	0.894	0	0	0
2019/11/06	2030	06/08/2020	9.10	Call	Bond Future	2,401.3400	2.4013	2,348.3600	2.3484	(2.206)	0	0	0
2019/11/06	2030	06/08/2020	9.10	Put	Bond Future	3,523.5400	3.5235	3,555.0600	3.5551	0.895	0	0	0
2019/11/06	2032	07/11/2019	9.71	Call	Bond Future	1,886.9100	1.8869	1,732.5100	1.7325	(8.183)	0	0	0
2019/11/06	2032	07/11/2019	9.70	Put	Bond Future	1.7900	0.0018	0.1400	0.0001	(92.179)	0	0	0
2019/11/06	2032	07/11/2019			Bond Future	9.4282	92.4490	9.4508	92.2959	0.239	0.0000	0.0000	19,566
2019/11/06	2032	07/11/2019	9.72	Call	Bond Future	1,952.5200	1.9525	1,798.4100	1.7984	(7.893)	0	0	0
2019/11/06	2032	07/11/2019	9.72	Put	Bond Future	1.0500	0.0011	0.0600	0.0001	(94.286)	0	0	0
2019/11/06	2032	07/11/2019	9.71	Put	Bond Future	1.3700	0.0014	0.0900	0.0001	(93.431)	0	0	0
2019/11/06	2032	07/11/2019	9.70	Call	Bond Future	1,821.3400	1.8213	1,666.5700	1.6666	(8.498)	0	0	0
2019/11/06	2032	06/02/2020	9.40	Put	Bond Future	2,324.1200	2.3241	2,375.4000	2.3754	2.206	0	0	0
2019/11/06	2032	06/02/2020			Bond Future	9.4994	94.1144	9.5229	93.9580	0.247	0.0000	0.0000	63,563
2019/11/06	2032	06/02/2020	9.39	Call	Bond Future	1,625.8800	1.6259	1,521.6500	1.5216	(6.411)	0	0	0
2019/11/06	2032	06/02/2020	9.39	Put	Bond Future	2,360.0800	2.3601	2,412.3000	2.4123	2.213	0	0	0
2019/11/06	2032	06/02/2020	9.40	Call	Bond Future	1,657.3600	1.6574	1,552.1900	1.5522	(6.346)	0	0	0
2019/11/06	2032	06/02/2020	9.38	Call	Bond Future	1,594.9200	1.5949	1,491.6300	1.4916	(6.476)	0	0	0
2019/11/06	2032	06/02/2020	9.38	Put	Bond Future	2,396.6300	2.3966	2,449.7900	2.4498	2.218	0	0	0
2019/11/06	2032	07/05/2020	9.19	Call	Bond Future	1,562.9800	1.5630	1,626.0700	1.6261	4.037	0	0	0
2019/11/06	2032	07/05/2020			Bond Future	9.5726	91.6608	9.5968	91.5017	0.254	0.0000	0.0000	0
2019/11/06	2032	07/05/2020	9.17	Call	Bond Future	1,510.0200	1.5100	1,574.6700	1.5747	4.281	0	0	0
2019/11/06	2032	07/05/2020	9.17	Put	Bond Future	4,203.3700	4.2034	4,427.0500	4.4270	5.321	0	0	0
2019/11/06	2032	07/05/2020	9.19	Put	Bond Future	4,119.9500	4.1200	4,342.0700	4.3421	5.391	0	0	0

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2019/11/06	2032	07/05/2020	9.18	Call	Bond Future	1,536.4900	1.5365	1,600.2500	1.6003	4.150	0	0	0
2019/11/06	2032	07/05/2020	9.18	Put	Bond Future	4,161.6100	4.1616	4,384.4000	4.3844	5.353	0	0	0
2019/11/06	2032	06/08/2020	9.46	Put	Bond Future	3,904.0600	3.9041	4,038.1200	4.0381	3.434	0	0	0
2019/11/06	2032	06/08/2020	9.45	Call	Bond Future	2,685.4200	2.6854	2,658.0200	2.6580	(1.020)	0	0	0
2019/11/06	2032	06/08/2020			Bond Future	9.6426	93.3639	9.6677	93.2019	0.261	0.0000	0.0000	0
2019/11/06	2032	06/08/2020	9.46	Call	Bond Future	2,716.7800	2.7168	2,688.8900	2.6889	(1.027)	0	0	0
2019/11/06	2032	06/08/2020	9.45	Put	Bond Future	3,938.3400	3.9383	4,072.8900	4.0729	3.416	0	0	0
2019/11/06	2032	06/08/2020	9.47	Call	Bond Future	2,748.6400	2.7486	2,719.9400	2.7199	(1.044)	0	0	0
2019/11/06	2032	06/08/2020	9.47	Put	Bond Future	3,870.3400	3.8703	4,003.5900	4.0036	3.443	0	0	0
2019/11/06	2033	07/11/2019			Bond Future	101.2089	101.2089	101.2071	101.2071	(0.002)	0.0000	0.0000	170
2019/11/06	2033	06/02/2020			Bond Future	103.0573	103.0573	103.0549	103.0549	(0.002)	0.0000	0.0000	6,260
2019/11/06	2033	07/05/2020			Bond Future	103.7547	103.7547	103.7526	103.7526	(0.002)	0.0000	0.0000	0
2019/11/06	2033	06/08/2020			Bond Future	105.7065	105.7065	105.7044	105.7044	(0.002)	0.0000	0.0000	0
2019/11/06	2037	07/11/2019	9.97	Call	Bond Future	1,103.6100	1.1036	841.3500	0.8414	(23.764)	0	0	0
2019/11/06	2037	07/11/2019			Bond Future	9.8283	91.4525	9.8608	91.2078	0.331	0.0000	0.0000	31,665
2019/11/06	2037	07/11/2019	9.95	Call	Bond Future	973.6500	0.9736	710.1300	0.7101	(27.065)	0	0	0
2019/11/06	2037	07/11/2019	9.95	Put	Bond Future	63.2300	0.0632	44.4200	0.0444	(29.749)	0	0	0
2019/11/06	2037	07/11/2019	9.97	Put	Bond Future	44.9000	0.0449	27.3500	0.0273	(39.087)	0	0	0
2019/11/06	2037	07/11/2019	9.96	Call	Bond Future	1,038.0200	1.0380	774.9300	0.7749	(25.345)	0	0	0
2019/11/06	2037	07/11/2019	9.96	Put	Bond Future	53.4100	0.0534	35.0300	0.0350	(34.413)	0	0	0
2019/11/06	2037	06/02/2020	9.67	Call	Bond Future	1,430.5500	1.4306	1,303.9300	1.3039	(8.851)	0	0	0
2019/11/06	2037	06/02/2020	9.66	Put	Bond Future	3,223.7700	3.2238	3,348.3500	3.3483	3.864	0	0	0
2019/11/06	2037	06/02/2020			Bond Future	9.9017	88.8406	9.9354	88.5910	0.340	0.0000	0.0000	66,617
2019/11/06	2037	06/02/2020	9.68	Call	Bond Future	1,462.3600	1.4624	1,333.8600	1.3339	(8.787)	0	0	0
2019/11/06	2037	06/02/2020	9.68	Put	Bond Future	3,133.7600	3.1338	3,254.9100	3.2549	3.866	0	0	0
2019/11/06	2037	06/02/2020	9.67	Put	Bond Future	3,178.4400	3.1784	3,301.4700	3.3015	3.871	0	0	0
2019/11/06	2037	06/02/2020	9.66	Call	Bond Future	1,399.2900	1.3993	1,274.2200	1.2742	(8.938)	0	0	0
2019/11/06	2037	07/05/2020	9.60	Put	Bond Future	4,715.9700	4.7160	4,936.0200	4.9360	4.666	0	0	0
2019/11/06	2037	07/05/2020	9.59	Call	Bond Future	1,848.7800	1.8488	1,815.7000	1.8157	(1.789)	0	0	0
2019/11/06	2037	07/05/2020			Bond Future	9.9781	90.4507	10.0129	90.1968	0.348	0.0000	0.0000	0
2019/11/06	2037	07/05/2020	9.60	Call	Bond Future	1,878.5400	1.8785	1,844.6800	1.8447	(1.802)	0	0	0
2019/11/06	2037	07/05/2020	9.59	Put	Bond Future	4,763.0900	4.7631	4,983.9200	4.9839	4.636	0	0	0
2019/11/06	2037	07/05/2020	9.61	Call	Bond Future	1,908.5600	1.9086	1,873.9300	1.8739	(1.814)	0	0	0
2019/11/06	2037	07/05/2020	9.61	Put	Bond Future	4,669.2000	4.6692	4,888.4800	4.8885	4.696	0	0	0
2019/11/06	2037	06/08/2020	9.88	Put	Bond Future	4,489.9600	4.4900	4,703.1300	4.7031	4.748	0	0	0
2019/11/06	2037	06/08/2020			Bond Future	10.0529	87.8718	10.0888	87.6132	0.357	0.0000	0.0000	0
2019/11/06	2037	06/08/2020	9.87	Call	Bond Future	3,193.5300	3.1935	3,148.7900	3.1488	(1.401)	0	0	0
2019/11/06	2037	06/08/2020	9.87	Put	Bond Future	4,529.3900	4.5294	4,743.3000	4.7433	4.723	0	0	0
2019/11/06	2037	06/08/2020	9.88	Call	Bond Future	3,227.9200	3.2279	3,182.4400	3.1824	(1.409)	0	0	0
2019/11/06	2037	06/08/2020	9.86	Call	Bond Future	3,159.0200	3.1590	3,115.0300	3.1150	(1.393)	0	0	0
2019/11/06	2037	06/08/2020	9.86	Put	Bond Future	4,568.7900	4.5688	4,783.4500	4.7835	4.698	0	0	0
2019/11/06	2038	07/11/2019			Bond Future	118.6032	118.6032	118.6008	118.6008	(0.002)	0.0000	0.0000	10,584
2019/11/06	2038	06/02/2020			Bond Future	119.1109	119.1109	119.1077	119.1077	(0.003)	0.0000	0.0000	10,691
2019/11/06	2038	07/05/2020			Bond Future	121.2984	121.2984	121.2957	121.2957	(0.002)	0.0000	0.0000	0
2019/11/06	2038	06/08/2020			Bond Future	121.8870	121.8870	121.8841	121.8841	(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
2019/11/06	2040	07/11/2019	10.04	Put	Bond Future	131.5200	0.1315	108.2100	0.1082	(17.724)	0	0	0
2019/11/06	2040	07/11/2019	10.03	Call	Bond Future	686.7200	0.6867	444.8800	0.4449	(35.217)	0	0	0
2019/11/06	2040	07/11/2019	9.80	Put	Bond Future	1,356.6200	1.3566	1,554.5200	1.5545	14.588	0	0	0
2019/11/06	2040	07/11/2019	9.30	Put	Bond Future	5,604.2700	5.6043	5,825.4200	5.8254	3.946	0	0	0
2019/11/06	2040	07/11/2019			Bond Future	9.9634	94.2017	9.9909	93.9805	0.276	0.0000	0.0000	7,205
2019/11/06	2040	07/11/2019	10.04	Call	Bond Future	745.9500	0.7459	501.4900	0.5015	(32.772)	0	0	0
2019/11/06	2040	07/11/2019	10.03	Put	Bond Future	152.0900	0.1521	131.4000	0.1314	(13.604)	0	0	0
2019/11/06	2040	07/11/2019	9.80	Call	Bond Future	24.7600	0.0248	1.5100	0.0015	(93.901)	0	0	1,260
2019/11/06	2040	07/11/2019	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,260
2019/11/06	2040	07/11/2019	10.05	Call	Bond Future	807.3000	0.8073	561.2500	0.5613	(30.478)	0	0	0
2019/11/06	2040	07/11/2019	10.05	Put	Bond Future	113.1900	0.1132	88.2900	0.0883	(21.998)	0	0	0
2019/11/06	2040	06/02/2020	9.76	Call	Bond Future	1,428.2300	1.4282	1,313.5400	1.3135	(8.030)	0	0	0
2019/11/06	2040	06/02/2020	9.00	Put	Bond Future	8,989.9600	8.9900	9,194.4400	9.1944	2.275	0	0	0
2019/11/06	2040	06/02/2020			Bond Future	10.0378	91.3888	10.0663	91.1631	0.284	0.0000	0.0000	44,131
2019/11/06	2040	06/02/2020	8.40	Put	Bond Future	14,646.8100	14.6468	14,870.4800	14.8705	1.527	0	0	0
2019/11/06	2040	06/02/2020	8.40	Call	Bond Future	7.1900	0.0072	5.1200	0.0051	(28.790)	0	0	0
2019/11/06	2040	06/02/2020	9.74	Call	Bond Future	1,366.2200	1.3662	1,254.3400	1.2543	(8.189)	0	0	0
2019/11/06	2040	06/02/2020	9.74	Put	Bond Future	3,783.0800	3.7831	3,896.9400	3.8969	3.010	0	0	0
2019/11/06	2040	06/02/2020	9.76	Put	Bond Future	3,679.6500	3.6796	3,790.7000	3.7907	3.018	0	0	0
2019/11/06	2040	06/02/2020	9.00	Call	Bond Future	112.4000	0.1124	91.1400	0.0911	(18.915)	0	0	0
2019/11/06	2040	06/02/2020	9.75	Call	Bond Future	1,397.6300	1.3976	1,284.3300	1.2843	(8.107)	0	0	0
2019/11/06	2040	06/02/2020	9.75	Put	Bond Future	3,731.7100	3.7317	3,844.1500	3.8442	3.013	0	0	0
2019/11/06	2040	07/05/2020	9.74	Call	Bond Future	1,972.2300	1.9722	2,051.1300	2.0511	4.001	0	0	0
2019/11/06	2040	07/05/2020	9.75	Put	Bond Future	4,940.1400	4.9401	5,247.4300	5.2474	6.220	0	0	0
2019/11/06	2040	07/05/2020			Bond Future	10.1151	93.0450	10.1445	92.8155	0.290	0.0000	0.0000	0
2019/11/06	2040	07/05/2020	9.74	Put	Bond Future	4,989.9100	4.9899	5,298.3100	5.2983	6.180	0	0	0
2019/11/06	2040	07/05/2020	9.75	Call	Bond Future	2,004.9400	2.0049	2,082.7300	2.0827	3.880	0	0	0
2019/11/06	2040	07/05/2020	9.73	Call	Bond Future	1,939.8000	1.9398	2,019.7900	2.0198	4.124	0	0	0
2019/11/06	2040	07/05/2020	9.73	Put	Bond Future	5,040.0800	5.0401	5,349.5700	5.3496	6.141	0	0	0
2019/11/06	2040	06/08/2020	10.02	Put	Bond Future	4,760.8000	4.7608	4,968.3200	4.9683	4.359	0	0	0
2019/11/06	2040	06/08/2020	10.03	Call	Bond Future	3,461.8100	3.4618	3,434.9000	3.4349	(0.777)	0	0	0
2019/11/06	2040	06/08/2020	10.04	Call	Bond Future	3,499.2100	3.4992	3,471.6100	3.4716	(0.789)	0	0	0
2019/11/06	2040	06/08/2020			Bond Future	10.1909	90.2638	10.2213	90.0301	0.297	0.0000	0.0000	0
2019/11/06	2040	06/08/2020	10.02	Call	Bond Future	3,424.3000	3.4243	3,398.0700	3.3981	(0.766)	0	0	0
2019/11/06	2040	06/08/2020	10.04	Put	Bond Future	4,677.7300	4.6777	4,883.8800	4.8839	4.407	0	0	0
2019/11/06	2040	06/08/2020	10.03	Put	Bond Future	4,719.2600	4.7193	4,926.1000	4.9261	4.383	0	0	0
2019/11/06	2044	07/11/2019	10.07	Put	Bond Future	206.8200	0.2068	177.8600	0.1779	(14.003)	0	0	0
2019/11/06	2044	07/11/2019	9.74	Put	Bond Future	2,367.2800	2.3673	2,550.2100	2.5502	7.727	0	0	0
2019/11/06	2044	07/11/2019	10.52	Call	Bond Future	3,907.6400	3.9076	3,723.6200	3.7236	(4.709)	0	0	0
2019/11/06	2044	07/11/2019			Bond Future	10.0233	90.9326	10.0458	90.7486	0.225	0.0000	0.0000	7,126
2019/11/06	2044	07/11/2019	10.06	Call	Bond Future	534.6200	0.5346	325.9500	0.3259	(39.031)	0	0	0
2019/11/06	2044	07/11/2019	10.06	Put	Bond Future	235.3600	0.2354	210.7000	0.2107	(10.478)	0	0	0
2019/11/06	2044	07/11/2019	10.52	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	328
2019/11/06	2044	07/11/2019	10.07	Call	Bond Future	587.2700	0.5873	374.3000	0.3743	(36.264)	0	0	0
2019/11/06	2044	07/11/2019	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2019/11/06	2044	07/11/2019	9.74	Call	Bond Future	1.0900	0.0011	0.0100	0.0000	(99.083)	0	0	328

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/06	2044	07/11/2019	10.05	Call	Bond Future	484.6300	0.4846	281.4300	0.2814	(41.929)	0	0	0
2019/11/06	2044	07/11/2019	10.05	Put	Bond Future	266.6800	0.2667	247.4900	0.2475	(7.196)	0	0	0
2019/11/06	2044	07/11/2019	9.19	Put	Bond Future	7,271.6100	7.2716	7,455.6200	7.4556	2.531	0	0	0
2019/11/06	2044	06/02/2020	9.74	Call	Bond Future	1,142.6200	1.1426	1,142.2100	1.1422	(0.036)	0	0	328
2019/11/06	2044	06/02/2020	10.78	Put	Bond Future	760.4500	0.7605	847.9700	0.8480	11.509	0	0	328
2019/11/06	2044	06/02/2020	9.77	Put	Bond Future	3,924.9900	3.9250	4,107.5800	4.1076	4.652	0	0	0
2019/11/06	2044	06/02/2020			Bond Future	10.0957	88.1862	10.1191	87.9983	0.231	0.0000	0.0000	39,505
2019/11/06	2044	06/02/2020	9.09	Put	Bond Future	8,904.5600	8.9046	9,079.1000	9.0791	1.960	0	0	0
2019/11/06	2044	06/02/2020	9.09	Call	Bond Future	128.0600	0.1281	114.6800	0.1147	(10.448)	0	0	328
2019/11/06	2044	06/02/2020	9.74	Put	Bond Future	4,090.7700	4.0908	4,278.2800	4.2783	4.584	0	0	0
2019/11/06	2044	06/02/2020	9.77	Call	Bond Future	1,231.7800	1.2318	1,226.4500	1.2264	(0.433)	0	0	0
2019/11/06	2044	06/02/2020	10.78	Call	Bond Future	5,999.7300	5.9997	5,899.3300	5.8993	(1.673)	0	0	0
2019/11/06	2044	06/02/2020	9.78	Call	Bond Future	1,262.1100	1.2621	1,254.9800	1.2550	(0.565)	0	0	0
2019/11/06	2044	06/02/2020	9.76	Put	Bond Future	3,979.9500	3.9800	4,164.3100	4.1643	4.632	0	0	0
2019/11/06	2044	06/02/2020	9.78	Put	Bond Future	3,870.6000	3.8706	4,051.3900	4.0514	4.671	0	0	0
2019/11/06	2044	06/02/2020	9.76	Call	Bond Future	1,201.8900	1.2019	1,198.3300	1.1983	(0.296)	0	0	0
2019/11/06	2044	07/05/2020	9.81	Call	Bond Future	2,080.6700	2.0807	2,076.7700	2.0768	(0.187)	0	0	0
2019/11/06	2044	07/05/2020	9.79	Put	Bond Future	5,134.4500	5.1345	5,322.6200	5.3226	3.665	0	0	0
2019/11/06	2044	07/05/2020	9.26	Call	Bond Future	678.0300	0.6780	690.2600	0.6903	1.804	0	0	556
2019/11/06	2044	07/05/2020	9.33	Call	Bond Future	806.3400	0.8063	818.0900	0.8181	1.457	0	0	100
2019/11/06	2044	07/05/2020	9.98	Call	Bond Future	2,684.4400	2.6844	2,668.4300	2.6684	(0.596)	0	0	100
2019/11/06	2044	07/05/2020	9.45	Put	Bond Future	0.0000	0.0000	7,326.3400	7.3263	100.000	0	0	0
2019/11/06	2044	07/05/2020	9.97	Put	Bond Future	0.0000	0.0000	4,444.5000	4.4445	100.000	0	0	0
2019/11/06	2044	07/05/2020			Bond Future	10.1707	89.7844	10.1948	89.5934	0.236	0.0000	0.0000	0
2019/11/06	2044	07/05/2020	9.81	Put	Bond Future	5,031.5800	5.0316	5,218.6900	5.2187	3.719	0	0	0
2019/11/06	2044	07/05/2020	9.79	Call	Bond Future	2,015.1100	2.0151	2,012.2700	2.0123	(0.141)	0	0	0
2019/11/06	2044	07/05/2020	9.33	Put	Bond Future	7,947.5700	7.9476	8,150.3300	8.1503	2.551	0	0	0
2019/11/06	2044	07/05/2020	10.81	Call	Bond Future	0.0000	0.0000	6,448.2700	6.4483	100.000	0	0	0
2019/11/06	2044	07/05/2020	10.81	Put	Bond Future	0.0000	0.0000	1,790.6200	1.7906	100.000	0	0	129
2019/11/06	2044	07/05/2020	9.80	Put	Bond Future	5,082.6900	5.0827	5,270.3300	5.2703	3.692	0	0	0
2019/11/06	2044	07/05/2020	9.26	Put	Bond Future	8,457.0000	8.4570	8,660.2400	8.6602	2.403	0	0	0
2019/11/06	2044	07/05/2020	9.91	Put	Bond Future	4,542.6100	4.5426	4,723.0100	4.7230	3.971	0	0	0
2019/11/06	2044	07/05/2020	9.98	Put	Bond Future	4,224.3500	4.2244	4,399.3500	4.3994	4.143	0	0	0
2019/11/06	2044	07/05/2020	11.09	Call	Bond Future	8,080.5200	8.0805	7,977.5900	7.9776	(1.274)	0	0	0
2019/11/06	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	1,071.2200	1.0712	100.000	0	0	129
2019/11/06	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	2,631.5900	2.6316	100.000	0	0	129
2019/11/06	2044	07/05/2020	9.80	Call	Bond Future	2,047.6300	2.0476	2,044.2600	2.0443	(0.165)	0	0	0
2019/11/06	2044	07/05/2020	9.91	Call	Bond Future	2,426.1600	2.4262	2,415.5500	2.4156	(0.437)	0	0	556
2019/11/06	2044	07/05/2020	11.02	Call	Bond Future	7,687.0400	7.6870	7,589.0100	7.5890	(1.275)	0	0	0
2019/11/06	2044	07/05/2020	11.02	Put	Bond Future	1,344.1000	1.3441	1,437.0800	1.4371	6.918	0	0	556
2019/11/06	2044	07/05/2020	11.09	Put	Bond Future	1,249.7100	1.2497	1,337.7900	1.3378	7.048	0	0	100
2019/11/06	2044	06/08/2020	9.01	Call	Bond Future	716.6800	0.7167	738.1200	0.7381	2.992	0	0	140
2019/11/06	2044	06/08/2020	9.66	Call	Bond Future	2,099.1100	2.0991	2,112.2200	2.1122	0.625	0	0	140
2019/11/06	2044	06/08/2020	9.98	Call	Bond Future	0.0000	0.0000	3,162.9300	3.1629	100.000	0	0	602
2019/11/06	2044	06/08/2020	11.09	Put	Bond Future	0.0000	0.0000	2,114.8900	2.1149	100.000	0	0	602
2019/11/06	2044	06/08/2020	9.88	Call	Bond Future	2,808.4700	2.8085	2,812.6500	2.8126	0.149	0	0	0
2019/11/06	2044	06/08/2020			Bond Future	10.2442	87.0678	10.2690	86.8733	0.242	0.0000	0.0000	0
2019/11/06	2044	06/08/2020	9.36	Put	Bond Future	0.0000	0.0000	8,948.4100	8.9484	100.000	0	0	0

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2019/11/06	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	1,321.3800	1.3214	100.000	0	0	602
2019/11/06	2044	06/08/2020	9.98	Put	Bond Future	0.0000	0.0000	5,473.9800	5.4740	100.000	0	0	0
2019/11/06	2044	06/08/2020	9.86	Call	Bond Future	2,739.9900	2.7400	2,745.0900	2.7451	0.186	0	0	0
2019/11/06	2044	06/08/2020	9.86	Put	Bond Future	5,846.2600	5.8463	6,045.8700	6.0459	3.414	0	0	0
2019/11/06	2044	06/08/2020	9.01	Put	Bond Future	11,384.0700	11.3841	11,600.0200	11.6000	1.897	0	0	0
2019/11/06	2044	06/08/2020	9.66	Put	Bond Future	6,895.9200	6.8959	7,103.5400	7.1035	3.011	0	0	0
2019/11/06	2044	06/08/2020	11.09	Call	Bond Future	0.0000	0.0000	8,157.9300	8.1579	100.000	0	0	0
2019/11/06	2044	06/08/2020	9.88	Put	Bond Future	5,748.5200	5.7485	5,947.2100	5.9472	3.456	0	0	0
2019/11/06	2044	06/08/2020	10.93	Call	Bond Future	7,400.3400	7.4003	7,332.4900	7.3325	(0.917)	0	0	0
2019/11/06	2044	06/08/2020	10.93	Put	Bond Future	2,283.5500	2.2835	2,410.2100	2.4102	5.547	0	0	140
2019/11/06	2044	06/08/2020	9.87	Call	Bond Future	2,774.1200	2.7741	2,778.7600	2.7788	0.167	0	0	0
2019/11/06	2044	06/08/2020	9.87	Put	Bond Future	5,797.2200	5.7972	5,996.3700	5.9964	3.435	0	0	0
2019/11/06	2046	07/11/2019			Bond Future	108.7448	108.7448	108.7432	108.7432	(0.001)	0.0000	0.0000	5,390
2019/11/06	2046	06/02/2020			Bond Future	110.7309	110.7309	110.7287	110.7287	(0.002)	0.0000	0.0000	11,575
2019/11/06	2046	07/05/2020			Bond Future	111.0164	111.0164	111.0146	111.0146	(0.002)	0.0000	0.0000	0
2019/11/06	2046	06/08/2020			Bond Future	113.1049	113.1049	113.1032	113.1032	(0.002)	0.0000	0.0000	0
2019/11/06	2050	07/11/2019			Bond Future	113.3329	113.3329	113.4429	113.4429	0.097	0.0000	0.0000	5,298
2019/11/06	2050	06/02/2020			Bond Future	113.5632	113.5632	113.6743	113.6743	0.098	0.0000	0.0000	11,559
2019/11/06	2050	07/05/2020			Bond Future	115.6489	115.6489	115.7626	115.7626	0.098	0.0000	0.0000	0
2019/11/06	2050	06/08/2020			Bond Future	115.9445	115.9445	116.0605	116.0605	0.100	0.0000	0.0000	0
2019/11/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	AL37	07/11/2019			Index Future	666.0340	666.0340	665.6170	665.6170	(0.063)	0.0000	0.0000	0
2019/11/06	AL37	06/02/2020			Index Future	678.0290	678.0290	677.6030	677.6030	(0.063)	0.0000	0.0000	0
2019/11/06	AL37	07/05/2020			Index Future	690.3210	690.3210	689.8880	689.8880	(0.063)	0.0000	0.0000	0
2019/11/06	AL37	06/08/2020			Index Future	703.1480	703.1480	702.7070	702.7070	(0.063)	0.0000	0.0000	0
2019/11/06	AL7T	07/11/2019			Index Future	770.0440	770.0440	769.1550	769.1550	(0.115)	0.0000	0.0000	0
2019/11/06	AL7T	06/02/2020			Index Future	783.9120	783.9120	783.0060	783.0060	(0.116)	0.0000	0.0000	0
2019/11/06	AL7T	07/05/2020			Index Future	798.1240	798.1240	797.2020	797.2020	(0.116)	0.0000	0.0000	0
2019/11/06	AL7T	06/08/2020			Index Future	812.9540	812.9540	812.0150	812.0150	(0.116)	0.0000	0.0000	0
2019/11/06	ALBI	07/11/2019			Index Future	689.5350	689.5350	688.4530	688.4530	(0.157)	0.0000	0.0000	176
2019/11/06	ALBI	06/02/2020			Index Future	701.9530	701.9530	700.8510	700.8510	(0.157)	0.0000	0.0000	414
2019/11/06	ALBI	07/05/2020			Index Future	714.6790	714.6790	713.5580	713.5580	(0.157)	0.0000	0.0000	0
2019/11/06	ALBI	06/08/2020			Index Future	727.9590	727.9590	726.8160	726.8160	(0.157)	0.0000	0.0000	0
2019/11/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C007	31/01/2037			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 ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/06	ES33	07/11/2019			Bond Future	10.8802	77.2751	10.8763	77.2980	(0.036)	0.0000	0.0000	0
2019/11/06	ES33	06/02/2020			Bond Future	10.9989	78.6671	10.9949	78.6900	(0.036)	0.0000	0.0000	350
2019/11/06	ES33	07/05/2020			Bond Future	11.1182	76.2996	11.1140	76.3231	(0.038)	0.0000	0.0000	0
2019/11/06	ES33	06/08/2020			Bond Future	11.2357	77.7173	11.2313	77.7413	(0.039)	0.0000	0.0000	0
2019/11/06	ES42	07/11/2019			Bond Future	11.2200	78.2555	11.2113	78.3135	(0.078)	0.0000	0.0000	0
2019/11/06	ES42	06/02/2020			Bond Future	11.3334	79.6652	11.3244	79.7238	(0.079)	0.0000	0.0000	4,919
2019/11/06	ES42	07/05/2020			Bond Future	11.4518	76.8448	11.4425	76.9047	(0.082)	0.0000	0.0000	0
2019/11/06	ES42	06/08/2020			Bond Future	11.5671	78.2727	11.5574	78.3337	(0.084)	0.0000	0.0000	0
2019/11/06	GOVI	07/11/2019	672.90	Call	GOVI	92,130.0000	9.2130	80,520.0000	8.0520	(12.602)	0	0	0
2019/11/06	GOVI	07/11/2019			GOVI	682.1130	682.1130	680.9520	680.9520	(0.170)	0.0000	0.0000	217
2019/11/06	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	07/11/2019	672.91	Call	GOVI	92,030.0000	9.2030	80,420.0000	8.0420	(12.615)	0	0	0
2019/11/06	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	07/11/2019	672.92	Call	GOVI	91,930.0000	9.1930	80,320.0000	8.0320	(12.629)	0	0	0
2019/11/06	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	06/02/2020	703.15	Put	GOVI	87,520.0000	8.7520	99,360.0000	9.9360	13.528	0	0	0
2019/11/06	GOVI	06/02/2020			GOVI	694.3980	694.3980	693.2140	693.2140	(0.171)	0.0000	0.0000	1,223
2019/11/06	GOVI	06/02/2020	703.14	Put	GOVI	87,420.0000	8.7420	99,260.0000	9.9260	13.544	0	0	0
2019/11/06	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	06/02/2020	703.13	Put	GOVI	87,320.0000	8.7320	99,160.0000	9.9160	13.559	0	0	0
2019/11/06	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	07/05/2020			GOVI	706.9870	706.9870	705.7830	705.7830	(0.170)	0.0000	0.0000	0
2019/11/06	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	07/05/2020	720.00	Put	GOVI	130,130.0000	13.0130	142,170.0000	14.2170	9.252	0	0	0
2019/11/06	GOVI	07/05/2020	719.98	Put	GOVI	129,930.0000	12.9930	141,970.0000	14.1970	9.267	0	0	0
2019/11/06	GOVI	07/05/2020	719.99	Put	GOVI	130,030.0000	13.0030	142,070.0000	14.2070	9.259	0	0	0
2019/11/06	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	06/08/2020	728.13	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/06	GOVI	06/08/2020	728.12	Put	GOVI	79,970.0000	7.9970	92,230.0000	9.2230	15.331	0	0	0
2019/11/06	GOVI	06/08/2020			GOVI	720.1230	720.1230	718.8970	718.8970	(0.170)	0.0000	0.0000	0
2019/11/06	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GOVI	06/08/2020	728.14	Put	GOVI	80,170.0000	8.0170	92,430.0000	9.2430	15.293	0	0	0
2019/11/06	GOVI	06/08/2020	728.13	Put	GOVI	80,070.0000	8.0070	92,330.0000	9.2330	15.312	0	0	0
2019/11/06	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/06	IGOV	07/11/2019			Index Future	259.0680	259.0680	258.9170	258.9170	(0.058)	0.0000	0.0000	288
2019/11/06	IGOV	06/02/2020			Index Future	263.7990	263.7990	263.6440	263.6440	(0.059)	0.0000	0.0000	1,011
2019/11/06	IGOV	07/05/2020			Index Future	268.6450	268.6450	268.4880	268.4880	(0.058)	0.0000	0.0000	47
2019/11/06	IGOV	06/08/2020			Index Future	273.6980	273.6980	273.5390	273.5390	(0.058)	0.0000	0.0000	0
2019/11/06	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/06	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2019/11/06	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0200	102.0200	0.010	0.0000	0.0000	0
2019/11/06	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/06	IS05	17/12/2020			Interest Rate Swap	95.4700	95.4700	95.5100	95.5100	0.042	0.0000	0.0000	0
2019/11/06	IS05	16/03/2021			Interest Rate Swap	94.4600	94.4600	94.5200	94.5200	0.064	0.0000	0.0000	0
2019/11/06	IS05	15/06/2021			Interest Rate Swap	93.4100	93.4100	93.4800	93.4800	0.075	0.0000	0.0000	0
2019/11/06	IS05	21/09/2021			Interest Rate Swap	93.3300	93.3300	93.4000	93.4000	0.075	0.0000	0.0000	0
2019/11/06	IS05	21/12/2021			Interest Rate Swap	95.3200	95.3200	95.4100	95.4100	0.094	0.0000	0.0000	51
2019/11/06	IS05	15/03/2022			Interest Rate Swap	95.2700	95.2700	95.3700	95.3700	0.105	0.0000	0.0000	0
2019/11/06	IS05	21/06/2022			Interest Rate Swap	96.2500	96.2500	96.3600	96.3600	0.114	0.0000	0.0000	0
2019/11/06	IS05	20/09/2022			Interest Rate Swap	100.0200	100.0200	100.1300	100.1300	0.110	0.0000	0.0000	0
2019/11/06	IS05	20/12/2022			Interest Rate Swap	101.1000	101.1000	101.2200	101.2200	0.119	0.0000	0.0000	0
2019/11/06	IS05	22/03/2023			Interest Rate Swap	94.2300	94.2300	94.3400	94.3400	0.117	0.0000	0.0000	0
2019/11/06	IS05	20/06/2023			Interest Rate Swap	100.1800	100.1800	100.2800	100.2800	0.100	0.0000	0.0000	0
2019/11/06	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/06	IS10	17/12/2025			Interest Rate Swap	91.0200	91.0200	91.1800	91.1800	0.176	0.0000	0.0000	0
2019/11/06	IS10	16/03/2026			Interest Rate Swap	87.8500	87.8500	88.0300	88.0300	0.205	0.0000	0.0000	0
2019/11/06	IS10	15/06/2026			Interest Rate Swap	86.4600	86.4600	86.6600	86.6600	0.231	0.0000	0.0000	0
2019/11/06	IS10	21/09/2026			Interest Rate Swap	88.5800	88.5800	88.7900	88.7900	0.237	0.0000	0.0000	0
2019/11/06	IS10	21/12/2026			Interest Rate Swap	92.4100	92.4100	92.6200	92.6200	0.227	0.0000	0.0000	0
2019/11/06	IS10	15/03/2027			Interest Rate Swap	90.9200	90.9200	91.1200	91.1200	0.220	0.0000	0.0000	0
2019/11/06	IS10	21/06/2027			Interest Rate Swap	93.0200	93.0200	93.2000	93.2000	0.194	0.0000	0.0000	0
2019/11/06	IS10	20/09/2027			Interest Rate Swap	98.5700	98.5700	98.7500	98.7500	0.183	0.0000	0.0000	0
2019/11/06	IS10	20/12/2027			Interest Rate Swap	98.9300	98.9300	99.1100	99.1100	0.182	0.0000	0.0000	0
2019/11/06	IS10	22/03/2028			Interest Rate Swap	92.2800	92.2800	92.4900	92.4900	0.228	0.0000	0.0000	0
2019/11/06	IS10	20/06/2028			Interest Rate Swap	99.6400	99.6400	99.8700	99.8700	0.231	0.0000	0.0000	0
2019/11/06	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2019/11/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/06	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/06	R023	07/11/2019	7.98	Call	Bond Future	1,675.9800	1.6760	1,620.5100	1.6205	(3.310)	0	0	0
2019/11/06	R023	07/11/2019			Bond Future	7.3962	102.5650	7.4153	102.5095	0.259	0.0000	0.0000	11,349
2019/11/06	R023	07/11/2019	7.99	Call	Bond Future	1,704.3800	1.7044	1,648.9100	1.6489	(3.255)	0	0	0
2019/11/06	R023	07/11/2019	7.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R023	07/11/2019	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R023	07/11/2019	8.00	Call	Bond Future	1,732.7800	1.7328	1,677.3100	1.6773	(3.201)	0	0	0
2019/11/06	R023	07/11/2019	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R023	06/02/2020	7.54	Call	Bond Future	759.5600	0.7596	711.9900	0.7120	(6.263)	0	0	0
2019/11/06	R023	06/02/2020			Bond Future	7.4118	104.4126	7.4330	104.3554	0.286	0.0000	0.0000	39,862
2019/11/06	R023	06/02/2020	7.52	Call	Bond Future	724.1600	0.7242	677.7400	0.6777	(6.410)	0	0	0
2019/11/06	R023	06/02/2020	7.52	Put	Bond Future	432.6000	0.4326	443.3100	0.4433	2.476	0	0	0
2019/11/06	R023	06/02/2020	7.54	Put	Bond Future	414.2200	0.4142	423.7800	0.4238	2.308	0	0	0
2019/11/06	R023	06/02/2020	7.53	Call	Bond Future	741.8700	0.7419	694.6600	0.6947	(6.364)	0	0	0
2019/11/06	R023	06/02/2020	7.53	Put	Bond Future	423.4200	0.4234	433.3400	0.4333	2.343	0	0	0
2019/11/06	R023	07/05/2020	6.91	Put	Bond Future	1,495.9600	1.4960	1,528.5400	1.5285	2.178	0	0	0
2019/11/06	R023	07/05/2020			Bond Future	7.4124	102.3728	7.4355	102.3150	0.312	0.0000	0.0000	15,434
2019/11/06	R023	07/05/2020	6.90	Call	Bond Future	222.0600	0.2221	196.8800	0.1969	(11.339)	0	0	0
2019/11/06	R023	07/05/2020	6.90	Put	Bond Future	1,514.5700	1.5146	1,547.1800	1.5472	2.153	0	0	0
2019/11/06	R023	07/05/2020	6.91	Call	Bond Future	228.8800	0.2289	203.6700	0.2037	(11.015)	0	0	0
2019/11/06	R023	07/05/2020	6.89	Call	Bond Future	215.3800	0.2154	190.4400	0.1904	(11.580)	0	0	0
2019/11/06	R023	07/05/2020	6.89	Put	Bond Future	1,533.3100	1.5333	1,566.1600	1.5662	2.142	0	0	0
2019/11/06	R023	06/08/2020	7.26	Call	Bond Future	707.1700	0.7072	672.4600	0.6725	(4.908)	0	0	0
2019/11/06	R023	06/08/2020			Bond Future	7.3893	104.2750	7.4149	104.2161	0.346	0.0000	0.0000	0
2019/11/06	R023	06/08/2020	7.26	Put	Bond Future	1,005.3800	1.0054	1,029.5600	1.0296	2.405	0	0	0
2019/11/06	R023	06/08/2020	7.27	Call	Bond Future	719.5400	0.7195	684.5500	0.6845	(4.863)	0	0	0
2019/11/06	R023	06/08/2020	7.28	Put	Bond Future	984.0200	0.9840	1,007.6400	1.0076	2.400	0	0	0
2019/11/06	R023	06/08/2020	7.27	Put	Bond Future	994.6400	0.9946	1,018.5400	1.0185	2.403	0	0	0
2019/11/06	R023	06/08/2020	7.28	Call	Bond Future	732.0100	0.7320	696.7400	0.6967	(4.818)	0	0	0
2019/11/06	R035	07/11/2019	9.88	Call	Bond Future	1,439.2600	1.4393	1,260.1400	1.2601	(12.445)	0	0	0
2019/11/06	R035	07/11/2019	9.89	Call	Bond Future	1,509.8900	1.5099	1,332.5000	1.3325	(11.749)	0	0	0
2019/11/06	R035	07/11/2019	9.87	Put	Bond Future	18.4000	0.0184	5.5600	0.0056	(69.783)	0	0	0
2019/11/06	R035	07/11/2019	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,500
2019/11/06	R035	07/11/2019			Bond Future	9.6885	95.3426	9.7109	95.1745	0.231	0.0000	0.0000	7,742
2019/11/06	R035	07/11/2019	9.89	Put	Bond Future	12.0700	0.0121	2.8700	0.0029	(76.222)	0	0	0
2019/11/06	R035	07/11/2019	9.87	Call	Bond Future	1,369.1400	1.3691	1,188.1100	1.1881	(13.222)	0	0	0
2019/11/06	R035	07/11/2019	8.92	Put	Bond Future	6,052.0600	6.0521	6,220.2500	6.2202	2.779	0	0	0
2019/11/06	R035	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,500
2019/11/06	R035	07/11/2019	9.52	Put	Bond Future	1,299.4400	1.2994	1,449.5500	1.4496	11.552	0	0	0
2019/11/06	R035	07/11/2019	9.52	Call	Bond Future	19.3000	0.0193	1.2200	0.0012	(93.679)	0	0	3,500
2019/11/06	R035	07/11/2019	9.88	Put	Bond Future	14.9400	0.0149	4.0100	0.0040	(73.159)	0	0	0
2019/11/06	R035	07/11/2019	10.21	Call	Bond Future	3,804.8500	3.8049	3,636.6600	3.6367	(4.420)	0	0	0
2019/11/06	R035	06/02/2020	9.60	Call	Bond Future	1,642.3700	1.6424	1,535.9400	1.5359	(6.480)	0	0	0
2019/11/06	R035	06/02/2020	9.61	Put	Bond Future	2,841.5300	2.8415	2,905.8300	2.9058	2.263	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
2019/11/06	R035	06/02/2020			Bond Future	9.7661	97.0601	9.7894	96.8884	0.238	0.0000	0.0000	111,857
2019/11/06	R035	06/02/2020	9.60	Put	Bond Future	2,884.0600	2.8841	2,949.4100	2.9494	2.266	0	0	0
2019/11/06	R035	06/02/2020	9.61	Call	Bond Future	1,675.2600	1.6753	1,567.7800	1.5678	(6.416)	0	0	0
2019/11/06	R035	06/02/2020	9.59	Call	Bond Future	1,609.6700	1.6097	1,504.3000	1.5043	(6.546)	0	0	0
2019/11/06	R035	06/02/2020	9.59	Put	Bond Future	2,926.8700	2.9269	2,993.2800	2.9933	2.269	0	0	0
2019/11/06	R035	07/05/2020	9.75	Call	Bond Future	2,745.4400	2.7454	2,794.4200	2.7944	1.784	0	0	5,000
2019/11/06	R035	07/05/2020	10.75	Put	Bond Future	1,075.2600	1.0753	1,244.2000	1.2442	15.712	0	0	5,000
2019/11/06	R035	07/05/2020	10.57	Put	Bond Future	1,315.6600	1.3157	1,503.1600	1.5032	14.251	0	0	3,530
2019/11/06	R035	07/05/2020	9.48	Put	Bond Future	4,513.5700	4.5136	4,768.4000	4.7684	5.646	0	0	0
2019/11/06	R035	07/05/2020	9.47	Call	Bond Future	1,810.7600	1.8108	1,891.7000	1.8917	4.470	0	0	0
2019/11/06	R035	07/05/2020			Bond Future	9.8390	94.3163	9.8630	94.1417	0.244	0.0000	0.0000	0
2019/11/06	R035	07/05/2020	9.11	Put	Bond Future	6,448.0400	6.4480	6,716.3700	6.7164	4.161	0	0	0
2019/11/06	R035	07/05/2020	9.11	Call	Bond Future	902.4700	0.9025	996.2000	0.9962	10.386	0	0	5,000
2019/11/06	R035	07/05/2020	9.75	Put	Bond Future	3,397.8400	3.3978	3,621.4200	3.6214	6.580	0	0	0
2019/11/06	R035	07/05/2020	10.75	Call	Bond Future	7,383.2100	7.3832	7,377.5500	7.3775	(0.077)	0	0	0
2019/11/06	R035	07/05/2020	10.57	Call	Bond Future	6,428.5300	6.4285	6,441.4300	6.4414	0.201	0	0	0
2019/11/06	R035	07/05/2020	9.78	Put	Bond Future	3,286.8600	3.2869	3,508.5700	3.5086	6.745	0	0	0
2019/11/06	R035	07/05/2020	9.48	Call	Bond Future	1,840.9900	1.8410	1,921.2200	1.9212	4.358	0	0	0
2019/11/06	R035	07/05/2020	9.47	Put	Bond Future	4,559.3800	4.5594	4,814.9200	4.8149	5.605	0	0	0
2019/11/06	R035	07/05/2020	9.78	Call	Bond Future	2,855.0700	2.8551	2,902.1800	2.9022	1.650	0	0	3,530
2019/11/06	R035	07/05/2020	9.18	Put	Bond Future	6,043.0600	6.0431	6,312.7900	6.3128	4.463	0	0	0
2019/11/06	R035	07/05/2020	9.18	Call	Bond Future	1,050.5400	1.0505	1,145.6700	1.1457	9.055	0	0	3,530
2019/11/06	R035	07/05/2020	9.49	Call	Bond Future	1,871.7500	1.8718	1,950.7400	1.9507	4.220	0	0	0
2019/11/06	R035	07/05/2020	9.49	Put	Bond Future	4,468.3800	4.4684	4,721.9700	4.7220	5.675	0	0	0
2019/11/06	R035	06/08/2020	9.00	Put	Bond Future	8,333.2700	8.3333	8,523.8700	8.5239	2.287	0	0	0
2019/11/06	R035	06/08/2020	9.92	Put	Bond Future	4,181.6600	4.1817	4,315.6900	4.3157	3.205	0	0	0
2019/11/06	R035	06/08/2020			Bond Future	9.9086	96.0688	9.9334	95.8909	0.250	0.0000	0.0000	0
2019/11/06	R035	06/08/2020	9.00	Call	Bond Future	1,456.9800	1.4570	1,469.7100	1.4697	0.874	0	0	24,761
2019/11/06	R035	06/08/2020	9.92	Call	Bond Future	4,263.2000	4.2632	4,219.3600	4.2194	(1.028)	0	0	0
2019/11/06	R035	06/08/2020	9.93	Call	Bond Future	4,300.7700	4.3008	4,255.1000	4.2551	(1.062)	0	0	0
2019/11/06	R035	06/08/2020	9.91	Put	Bond Future	4,215.6800	4.2157	4,351.5300	4.3515	3.222	0	0	0
2019/11/06	R035	06/08/2020	8.75	Put	Bond Future	9,945.8300	9.9458	10,139.0100	10.1390	1.942	0	0	0
2019/11/06	R035	06/08/2020	8.75	Call	Bond Future	1,048.2700	1.0483	1,063.5800	1.0636	1.461	0	0	3,000
2019/11/06	R035	06/08/2020	9.93	Put	Bond Future	4,147.5400	4.1475	4,279.7400	4.2797	3.187	0	0	0
2019/11/06	R035	06/08/2020	9.91	Call	Bond Future	4,225.4500	4.2255	4,183.4300	4.1834	(0.994)	0	0	0
2019/11/06	R186	07/11/2019	8.94	Call	Bond Future	3,091.0600	3.0911	2,961.0000	2.9610	(4.208)	0	0	0
2019/11/06	R186	07/11/2019	8.20	Call	Bond Future	4.6500	0.0047	0.1000	0.0001	(97.849)	0	0	0
2019/11/06	R186	07/11/2019	8.23	Call	Bond Future	10.8100	0.0108	0.5000	0.0005	(95.375)	0	0	4,955
2019/11/06	R186	07/11/2019			Bond Future	8.3826	115.2800	8.4057	115.1499	0.275	0.0000	0.0000	51,434
2019/11/06	R186	07/11/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R186	07/11/2019	8.25	Put	Bond Future	770.1700	0.7702	883.5200	0.8835	14.718	0	0	3,750
2019/11/06	R186	07/11/2019	8.25	Call	Bond Future	18.0000	0.0180	1.2900	0.0013	(92.833)	0	0	3,750
2019/11/06	R186	07/11/2019	8.73	Call	Bond Future	1,939.6500	1.9397	1,809.5600	1.8096	(6.707)	0	0	0
2019/11/06	R186	07/11/2019	8.73	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	4,955
2019/11/06	R186	07/11/2019	8.95	Call	Bond Future	3,145.4900	3.1455	3,015.4300	3.0154	(4.135)	0	0	0
2019/11/06	R186	07/11/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R186	07/11/2019	8.20	Put	Bond Future	1,042.1000	1.0421	1,167.6100	1.1676	12.044	0	0	7,500

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2019/11/06	R186	07/11/2019	8.23	Put	Bond Future	876.9800	0.8770	996.7300	0.9967	13.655	0	0	0
2019/11/06	R186	07/11/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R186	07/11/2019	8.96	Call	Bond Future	3,199.9000	3.1999	3,069.8400	3.0698	(4.065)	0	0	0
2019/11/06	R186	06/02/2020	8.11	Put	Bond Future	2,498.9000	2.4989	2,557.7000	2.5577	2.353	0	0	0
2019/11/06	R186	06/02/2020	8.50	Call	Bond Future	1,631.6700	1.6317	1,521.0400	1.5210	(6.780)	0	0	0
2019/11/06	R186	06/02/2020	8.57	Call	Bond Future	1,851.8700	1.8519	1,736.2600	1.7363	(6.243)	0	0	0
2019/11/06	R186	06/02/2020			Bond Future	8.4362	112.0526	8.4605	111.9195	0.289	0.0000	0.0000	99,497
2019/11/06	R186	06/02/2020	8.11	Call	Bond Future	695.5300	0.6955	621.2000	0.6212	(10.687)	0	0	821
2019/11/06	R186	06/02/2020	8.55	Call	Bond Future	1,787.4500	1.7875	1,673.2000	1.6732	(6.392)	0	0	0
2019/11/06	R186	06/02/2020	8.55	Put	Bond Future	1,167.0400	1.1670	1,185.9200	1.1859	1.618	0	0	0
2019/11/06	R186	06/02/2020	9.00	Put	Bond Future	465.1100	0.4651	462.7900	0.4628	(0.499)	0	0	821
2019/11/06	R186	06/02/2020	8.50	Put	Bond Future	1,283.3000	1.2833	1,305.8000	1.3058	1.753	0	0	821
2019/11/06	R186	06/02/2020	8.57	Put	Bond Future	1,122.8900	1.1229	1,140.4100	1.1404	1.560	0	0	0
2019/11/06	R186	06/02/2020	9.00	Call	Bond Future	3,495.4900	3.4955	3,360.0400	3.3600	(3.875)	0	0	0
2019/11/06	R186	06/02/2020	8.56	Call	Bond Future	1,819.4000	1.8194	1,704.4700	1.7045	(6.317)	0	0	0
2019/11/06	R186	06/02/2020	8.56	Put	Bond Future	1,144.6900	1.1447	1,162.8900	1.1629	1.590	0	0	0
2019/11/06	R186	07/05/2020	8.28	Put	Bond Future	2,625.1800	2.6252	2,689.5900	2.6896	2.454	0	0	0
2019/11/06	R186	07/05/2020	8.93	Call	Bond Future	3,499.2600	3.4993	3,392.6900	3.3927	(3.046)	0	0	0
2019/11/06	R186	07/05/2020	7.90	Put	Bond Future	3,929.3400	3.9293	4,016.9300	4.0169	2.229	0	0	2,500
2019/11/06	R186	07/05/2020	8.09	Put	Bond Future	3,231.9300	3.2319	3,308.3600	3.3084	2.365	0	0	0
2019/11/06	R186	07/05/2020			Bond Future	8.4918	114.0836	8.5174	113.9484	0.301	0.0000	0.0000	1,650
2019/11/06	R186	07/05/2020	8.50	Call	Bond Future	2,073.1300	2.0731	1,989.3600	1.9894	(4.041)	0	0	0
2019/11/06	R186	07/05/2020	8.50	Put	Bond Future	2,029.8300	2.0298	2,081.2200	2.0812	2.532	0	0	23,208
2019/11/06	R186	07/05/2020	8.08	Call	Bond Future	1,058.3600	1.0584	1,000.2700	1.0003	(5.489)	0	0	0
2019/11/06	R186	07/05/2020	8.08	Put	Bond Future	3,266.3900	3.2664	3,343.4600	3.3435	2.359	0	0	0
2019/11/06	R186	07/05/2020	8.28	Call	Bond Future	1,496.4800	1.4965	1,425.7300	1.4257	(4.728)	0	0	6,000
2019/11/06	R186	07/05/2020	8.93	Put	Bond Future	1,210.4800	1.2105	1,239.0700	1.2391	2.362	0	0	6,000
2019/11/06	R186	07/05/2020	7.90	Call	Bond Future	738.4700	0.7385	690.9000	0.6909	(6.442)	0	0	0
2019/11/06	R186	07/05/2020	8.09	Call	Bond Future	1,078.1900	1.0782	1,019.4600	1.0195	(5.447)	0	0	0
2019/11/06	R186	07/05/2020	7.60	Put	Bond Future	5,216.4700	5.2165	5,320.9400	5.3209	2.003	0	0	0
2019/11/06	R186	07/05/2020	7.60	Call	Bond Future	363.0500	0.3630	332.3600	0.3324	(8.453)	0	0	6,000
2019/11/06	R186	07/05/2020	8.07	Call	Bond Future	1,038.7600	1.0388	981.3100	0.9813	(5.531)	0	0	0
2019/11/06	R186	07/05/2020	8.07	Put	Bond Future	3,301.1000	3.3011	3,378.8100	3.3788	2.354	0	0	0
2019/11/06	R186	06/08/2020	8.38	Put	Bond Future	2,804.4400	2.8044	2,813.3700	2.8134	0.318	0	0	0
2019/11/06	R186	06/08/2020			Bond Future	8.5420	110.8987	8.5689	110.7610	0.315	0.0000	0.0000	0
2019/11/06	R186	06/08/2020	8.37	Call	Bond Future	1,945.1300	1.9451	1,816.9600	1.8170	(6.589)	0	0	0
2019/11/06	R186	06/08/2020	8.37	Put	Bond Future	2,830.0000	2.8300	2,839.5100	2.8395	0.336	0	0	0
2019/11/06	R186	06/08/2020	8.38	Call	Bond Future	1,971.2700	1.9713	1,842.5200	1.8425	(6.531)	0	0	0
2019/11/06	R186	06/08/2020	8.36	Call	Bond Future	1,918.7800	1.9188	1,791.5800	1.7916	(6.629)	0	0	0
2019/11/06	R186	06/08/2020	8.36	Put	Bond Future	2,855.3800	2.8554	2,865.8600	2.8659	0.367	0	0	0
2019/11/06	R197	07/11/2019			Bond Future	306.1289	306.1289	306.1075	306.1075	(0.007)	0.0000	0.0000	1,550
2019/11/06	R197	06/02/2020			Bond Future	304.0615	304.0615	304.0380	304.0380	(0.008)	0.0000	0.0000	2,540
2019/11/06	R197	07/05/2020			Bond Future	309.6460	309.6460	309.6231	309.6231	(0.007)	0.0000	0.0000	0
2019/11/06	R197	06/08/2020			Bond Future	307.6783	307.6783	307.6550	307.6550	(0.008)	0.0000	0.0000	0
2019/11/06	R202	07/11/2019			Bond Future	231.3531	231.3531	230.3441	230.3441	(0.436)	0.0000	0.0000	7,599
2019/11/06	R202	06/02/2020			Bond Future	231.5104	231.5104	230.4817	230.4817	(0.444)	0.0000	0.0000	8,486

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
2019/11/06	R202	07/05/2020			Bond Future	235.7626	235.7626	234.7157	234.7157	(0.444)	0.0000	0.0000	0
2019/11/06	R202	06/08/2020			Bond Future	236.0588	236.0588	234.9921	234.9921	(0.452)	0.0000	0.0000	0
2019/11/06	R207	07/11/2019	2.08	Put	Bond Future	859.9200	0.8599	861.6100	0.8616	0.197	0	0	0
2019/11/06	R207	07/11/2019			Bond Future	6.8873	102.3885	6.8968	102.3868	0.138	0.0000	0.0000	2,715
2019/11/06	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R207	07/11/2019	2.07	Put	Bond Future	861.7200	0.8617	863.4100	0.8634	0.196	0	0	0
2019/11/06	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R207	07/11/2019	2.06	Put	Bond Future	863.5300	0.8635	865.2200	0.8652	0.196	0	0	0
2019/11/06	R208	07/11/2019	6.83	Call	Bond Future	259.3000	0.2593	255.1100	0.2551	(1.616)	0	0	0
2019/11/06	R208	07/11/2019	6.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R208	07/11/2019			Bond Future	6.6307	100.9383	6.6339	100.9341	0.048	0.0000	0.0000	2,194
2019/11/06	R208	07/11/2019	6.84	Call	Bond Future	272.2800	0.2723	268.0900	0.2681	(1.539)	0	0	0
2019/11/06	R208	07/11/2019	6.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R208	07/11/2019	6.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/06	R208	07/11/2019	6.82	Call	Bond Future	246.3100	0.2463	242.1200	0.2421	(1.701)	0	0	0
2019/11/06	R208	06/02/2020	6.13	Put	Bond Future	393.3300	0.3933	395.4100	0.3954	0.529	0	0	0
2019/11/06	R208	06/02/2020	6.12	Call	Bond Future	18.4900	0.0185	15.5600	0.0156	(15.846)	0	0	0
2019/11/06	R208	06/02/2020			Bond Future	6.4752	102.7566	6.4797	102.7517	0.070	0.0000	0.0000	12,260
2019/11/06	R208	06/02/2020	6.13	Call	Bond Future	19.3700	0.0194	16.5400	0.0165	(14.610)	0	0	0
2019/11/06	R208	06/02/2020	6.12	Put	Bond Future	403.3200	0.4033	405.3000	0.4053	0.491	0	0	0
2019/11/06	R208	06/02/2020	6.14	Call	Bond Future	20.4000	0.0204	17.4600	0.0175	(14.412)	0	0	0
2019/11/06	R208	06/02/2020	6.14	Put	Bond Future	383.5000	0.3835	385.4700	0.3855	0.514	0	0	0
2019/11/06	R208	07/05/2020	4.81	Call	Bond Future	0.2800	0.0003	0.0400	0.0000	(85.714)	0	0	0
2019/11/06	R208	07/05/2020	4.80	Put	Bond Future	1,222.4000	1.2224	1,226.8400	1.2268	0.363	0	0	0
2019/11/06	R208	07/05/2020			Bond Future	6.2192	101.2159	6.2246	101.2113	0.088	0.0000	0.0000	0
2019/11/06	R208	07/05/2020	4.82	Call	Bond Future	0.3000	0.0003	0.0500	0.0001	(83.333)	0	0	0
2019/11/06	R208	07/05/2020	4.82	Put	Bond Future	1,205.0500	1.2050	1,209.4600	1.2095	0.366	0	0	0
2019/11/06	R208	07/05/2020	4.81	Put	Bond Future	1,213.7200	1.2137	1,218.1400	1.2181	0.364	0	0	0
2019/11/06	R208	07/05/2020	4.80	Call	Bond Future	0.2600	0.0003	0.0400	0.0000	(84.615)	0	0	0
2019/11/06	R208	06/08/2020	5.57	Put	Bond Future	185.6500	0.1857	188.8800	0.1889	1.740	0	0	0
2019/11/06	R208	06/08/2020			Bond Future	5.6908	103.0966	5.6984	103.0919	0.135	0.0000	0.0000	0
2019/11/06	R208	06/08/2020	5.56	Call	Bond Future	107.5900	0.1076	106.0700	0.1061	(1.413)	0	0	0
2019/11/06	R208	06/08/2020	5.56	Put	Bond Future	188.9600	0.1890	192.2100	0.1922	1.720	0	0	0
2019/11/06	R208	06/08/2020	5.57	Call	Bond Future	110.5100	0.1105	108.9700	0.1090	(1.394)	0	0	0
2019/11/06	R208	06/08/2020	5.55	Call	Bond Future	104.7000	0.1047	103.2200	0.1032	(1.414)	0	0	0
2019/11/06	R208	06/08/2020	5.55	Put	Bond Future	192.3000	0.1923	195.5900	0.1956	1.711	0	0	0
2019/11/06	R209	07/11/2019	9.82	Call	Bond Future	826.0000	0.8260	629.7700	0.6298	(23.757)	0	0	0
2019/11/06	R209	07/11/2019	9.77	Put	Bond Future	110.0700	0.1101	93.4800	0.0935	(15.072)	0	0	0
2019/11/06	R209	07/11/2019	9.33	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	8,000
2019/11/06	R209	07/11/2019			Bond Future	9.6980	72.7025	9.7258	72.5248	0.286	0.0000	0.0000	70,828
2019/11/06	R209	07/11/2019	9.80	Call	Bond Future	719.2200	0.7192	521.9800	0.5220	(27.424)	0	0	0
2019/11/06	R209	07/11/2019	9.80	Put	Bond Future	69.1800	0.0692	49.6500	0.0496	(28.231)	0	0	0
2019/11/06	R209	07/11/2019	9.50	Put	Bond Future	1,295.4300	1.2954	1,464.7400	1.4647	13.070	0	0	0
2019/11/06	R209	07/11/2019	9.50	Call	Bond Future	8.6600	0.0087	0.2600	0.0003	(96.998)	0	0	5,000

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
2019/11/06	R209	07/11/2019	8.92	Put	Bond Future	5,252.4100	5.2524	5,430.1200	5.4301	3.383	0	0	0
2019/11/06	R209	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,000
2019/11/06	R209	07/11/2019	9.82	Put	Bond Future	49.5000	0.0495	30.9800	0.0310	(37.414)	0	0	0
2019/11/06	R209	07/11/2019	9.77	Call	Bond Future	569.7900	0.5698	375.4900	0.3755	(34.100)	0	0	0
2019/11/06	R209	07/11/2019	9.33	Put	Bond Future	2,418.2400	2.4182	2,595.9200	2.5959	7.347	0	0	0
2019/11/06	R209	07/11/2019	9.81	Call	Bond Future	771.9800	0.7720	575.0200	0.5750	(25.514)	0	0	0
2019/11/06	R209	07/11/2019	9.81	Put	Bond Future	58.6700	0.0587	39.4200	0.0394	(32.811)	0	0	0
2019/11/06	R209	06/02/2020	9.52	Put	Bond Future	2,800.8100	2.8008	2,881.9500	2.8819	2.897	0	0	0
2019/11/06	R209	06/02/2020			Bond Future	9.7644	74.0121	9.7931	73.8308	0.294	0.0000	0.0000	104,191
2019/11/06	R209	06/02/2020	9.40	Put	Bond Future	3,303.9600	3.3040	3,398.9200	3.3989	2.874	0	0	0
2019/11/06	R209	06/02/2020	9.40	Call	Bond Future	939.6900	0.9397	853.3400	0.8533	(9.189)	0	0	7,500
2019/11/06	R209	06/02/2020	9.51	Call	Bond Future	1,202.1500	1.2022	1,103.1000	1.1031	(8.239)	0	0	0
2019/11/06	R209	06/02/2020	9.51	Put	Bond Future	2,841.0500	2.8411	2,923.3100	2.9233	2.895	0	0	0
2019/11/06	R209	06/02/2020	9.52	Call	Bond Future	1,227.3400	1.2273	1,127.1700	1.1272	(8.162)	0	0	0
2019/11/06	R209	06/02/2020	9.50	Call	Bond Future	1,177.1300	1.1771	1,079.2100	1.0792	(8.319)	0	0	0
2019/11/06	R209	06/02/2020	9.50	Put	Bond Future	2,881.5500	2.8815	2,964.9400	2.9649	2.894	0	0	0
2019/11/06	R209	07/05/2020	9.47	Call	Bond Future	1,701.4400	1.7014	1,663.6100	1.6636	(2.223)	0	0	0
2019/11/06	R209	07/05/2020			Bond Future	9.8321	72.2025	9.8616	72.0180	0.300	0.0000	0.0000	0
2019/11/06	R209	07/05/2020	9.45	Call	Bond Future	1,649.8800	1.6499	1,613.4600	1.6135	(2.207)	0	0	0
2019/11/06	R209	07/05/2020	9.45	Put	Bond Future	4,100.5200	4.1005	4,248.5500	4.2486	3.610	0	0	0
2019/11/06	R209	07/05/2020	9.47	Put	Bond Future	4,020.8400	4.0208	4,167.4600	4.1675	3.647	0	0	0
2019/11/06	R209	07/05/2020	9.46	Call	Bond Future	1,675.5500	1.6756	1,638.5200	1.6385	(2.210)	0	0	0
2019/11/06	R209	07/05/2020	9.46	Put	Bond Future	4,060.5300	4.0605	4,207.9500	4.2080	3.631	0	0	0
2019/11/06	R209	06/08/2020	5.56	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2019/11/06	R209	06/08/2020	5.55	Put	Bond Future	35,972.7300	35.9727	36,160.6100	36.1606	0.522	0	0	0
2019/11/06	R209	06/08/2020			Bond Future	9.8968	73.5441	9.9273	73.3562	0.307	0.0000	0.0000	0
2019/11/06	R209	06/08/2020	5.57	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2019/11/06	R209	06/08/2020	5.57	Put	Bond Future	35,755.8900	35.7559	35,943.7800	35.9438	0.525	0	0	0
2019/11/06	R209	06/08/2020	5.56	Put	Bond Future	35,864.2400	35.8642	36,052.1300	36.0521	0.524	0	0	0
2019/11/06	R209	06/08/2020	5.55	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2019/11/06	R210	07/11/2019			Bond Future	187.1929	187.1929	187.1867	187.1867	(0.003)	0.0000	0.0000	1,055
2019/11/06	R210	06/02/2020			Bond Future	190.6115	190.6115	190.6041	190.6041	(0.004)	0.0000	0.0000	1,772
2019/11/06	R210	07/05/2020			Bond Future	191.4624	191.4624	191.4556	191.4556	(0.004)	0.0000	0.0000	0
2019/11/06	R210	06/08/2020			Bond Future	195.0642	195.0642	195.0573	195.0573	(0.004)	0.0000	0.0000	0
2019/11/06	R212	07/11/2019			Bond Future	161.4819	161.4819	161.4528	161.4528	(0.018)	0.0000	0.0000	7,384
2019/11/06	R212	06/02/2020			Bond Future	162.1849	162.1849	162.1544	162.1544	(0.019)	0.0000	0.0000	6,495
2019/11/06	R212	07/05/2020			Bond Future	165.1636	165.1636	165.1331	165.1331	(0.018)	0.0000	0.0000	0
2019/11/06	R212	06/08/2020			Bond Future	165.9772	165.9772	165.9461	165.9461	(0.019)	0.0000	0.0000	0
2019/11/06	R213	07/11/2019	9.59	Put	Bond Future	0.7900	0.0008	0.0300	0.0000	(96.203)	0	0	0
2019/11/06	R213	07/11/2019	9.58	Call	Bond Future	1,742.2500	1.7422	1,633.2300	1.6332	(6.257)	0	0	0
2019/11/06	R213	07/11/2019			Bond Future	9.2933	85.5581	9.3108	85.4501	0.189	0.0000	0.0000	7,115
2019/11/06	R213	07/11/2019	9.59	Call	Bond Future	1,801.8600	1.8019	1,693.0700	1.6931	(6.038)	0	0	0
2019/11/06	R213	07/11/2019	9.58	Put	Bond Future	1.0400	0.0010	0.0500	0.0001	(95.192)	0	0	0
2019/11/06	R213	07/11/2019	9.60	Call	Bond Future	1,861.4600	1.8615	1,752.8500	1.7528	(5.835)	0	0	0
2019/11/06	R213	07/11/2019	9.60	Put	Bond Future	0.6000	0.0006	0.0200	0.0000	(96.667)	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
2019/11/06	R213	06/02/2020	9.27	Call	Bond Future	1,471.9200	1.4719	1,425.4100	1.4254	(3.160)	0	0	0
2019/11/06	R213	06/02/2020	9.26	Put	Bond Future	2,081.6000	2.0816	2,145.8800	2.1459	3.088	0	0	0
2019/11/06	R213	06/02/2020			Bond Future	9.3649	87.0994	9.3832	86.9888	0.195	0.0000	0.0000	23,370
2019/11/06	R213	06/02/2020	9.28	Call	Bond Future	1,500.3600	1.5004	1,453.4100	1.4534	(3.129)	0	0	0
2019/11/06	R213	06/02/2020	9.28	Put	Bond Future	2,016.1000	2.0161	2,079.6700	2.0797	3.153	0	0	0
2019/11/06	R213	06/02/2020	9.27	Put	Bond Future	2,048.6600	2.0487	2,112.6700	2.1127	3.124	0	0	0
2019/11/06	R213	06/02/2020	9.26	Call	Bond Future	1,443.8000	1.4438	1,397.5600	1.3976	(3.203)	0	0	0
2019/11/06	R213	07/05/2020	9.01	Put	Bond Future	3,905.3900	3.9054	3,992.6000	3.9926	2.233	0	0	0
2019/11/06	R213	07/05/2020	9.00	Call	Bond Future	1,323.8000	1.3238	1,299.3500	1.2994	(1.847)	0	0	0
2019/11/06	R213	07/05/2020			Bond Future	9.4319	85.1263	9.4508	85.0141	0.200	0.0000	0.0000	0
2019/11/06	R213	07/05/2020	9.01	Call	Bond Future	1,346.6000	1.3466	1,321.5500	1.3216	(1.860)	0	0	0
2019/11/06	R213	07/05/2020	9.00	Put	Bond Future	3,944.4800	3.9445	4,032.2900	4.0323	2.226	0	0	0
2019/11/06	R213	07/05/2020	9.02	Call	Bond Future	1,369.6400	1.3696	1,344.1900	1.3442	(1.858)	0	0	0
2019/11/06	R213	07/05/2020	9.02	Put	Bond Future	3,866.6000	3.8666	3,953.4100	3.9534	2.245	0	0	0
2019/11/06	R213	06/08/2020	9.31	Call	Bond Future	2,445.9000	2.4459	2,376.6300	2.3766	(2.832)	0	0	0
2019/11/06	R213	06/08/2020			Bond Future	9.4950	86.7081	9.5146	86.5937	0.206	0.0000	0.0000	0
2019/11/06	R213	06/08/2020	9.29	Call	Bond Future	2,387.9700	2.3880	2,319.5000	2.3195	(2.867)	0	0	0
2019/11/06	R213	06/08/2020	9.29	Put	Bond Future	3,597.2900	3.5973	3,643.1800	3.6432	1.276	0	0	0
2019/11/06	R213	06/08/2020	9.31	Put	Bond Future	3,536.2400	3.5362	3,581.3300	3.5813	1.275	0	0	0
2019/11/06	R213	06/08/2020	9.30	Call	Bond Future	2,416.8500	2.4169	2,347.9800	2.3480	(2.850)	0	0	0
2019/11/06	R213	06/08/2020	9.30	Put	Bond Future	3,566.6500	3.5667	3,612.1400	3.6121	1.275	0	0	0
2019/11/06	R214	07/11/2019	10.02	Put	Bond Future	104.3300	0.1043	75.6200	0.0756	(27.518)	0	0	0
2019/11/06	R214	07/11/2019			Bond Future	9.9382	71.0798	9.9608	70.9302	0.227	0.0000	0.0000	3,826
2019/11/06	R214	07/11/2019	10.01	Call	Bond Future	594.3500	0.5944	416.4300	0.4164	(29.935)	0	0	0
2019/11/06	R214	07/11/2019	10.01	Put	Bond Future	120.5500	0.1205	92.2700	0.0923	(23.459)	0	0	0
2019/11/06	R214	07/11/2019	10.02	Call	Bond Future	643.7500	0.6438	465.4000	0.4654	(27.705)	0	0	0
2019/11/06	R214	07/11/2019	10.00	Call	Bond Future	546.7500	0.5467	370.0400	0.3700	(32.320)	0	0	0
2019/11/06	R214	07/11/2019	10.00	Put	Bond Future	138.6600	0.1387	111.5900	0.1116	(19.523)	0	0	0
2019/11/06	R214	06/02/2020	9.87	Put	Bond Future	0.0000	0.0000	2,588.8100	2.5888	100.000	0	0	0
2019/11/06	R214	06/02/2020	10.42	Call	Bond Future	0.0000	0.0000	3,544.2400	3.5442	100.000	0	0	0
2019/11/06	R214	06/02/2020	9.73	Call	Bond Future	1,216.2500	1.2163	1,130.7500	1.1308	(7.030)	0	0	0
2019/11/06	R214	06/02/2020			Bond Future	10.0101	72.3603	10.0335	72.2075	0.233	0.0000	0.0000	17,710
2019/11/06	R214	06/02/2020	10.42	Put	Bond Future	0.0000	0.0000	1,090.0600	1.0901	100.000	0	0	1,000
2019/11/06	R214	06/02/2020	9.71	Call	Bond Future	1,164.4000	1.1644	1,080.8600	1.0809	(7.175)	0	0	0
2019/11/06	R214	06/02/2020	9.71	Put	Bond Future	3,177.3300	3.1773	3,246.5600	3.2466	2.179	0	0	0
2019/11/06	R214	06/02/2020	9.52	Call	Bond Future	0.0000	0.0000	673.3900	0.6734	100.000	0	0	1,000
2019/11/06	R214	06/02/2020	9.87	Call	Bond Future	0.0000	0.0000	1,507.5100	1.5075	100.000	0	0	1,000
2019/11/06	R214	06/02/2020	9.73	Put	Bond Future	3,092.2000	3.0922	3,159.4700	3.1595	2.175	0	0	0
2019/11/06	R214	06/02/2020	9.52	Put	Bond Future	0.0000	0.0000	4,161.3300	4.1613	100.000	0	0	0
2019/11/06	R214	06/02/2020	9.72	Call	Bond Future	1,190.2300	1.1902	1,105.7000	1.1057	(7.102)	0	0	0
2019/11/06	R214	06/02/2020	9.72	Put	Bond Future	3,134.6200	3.1346	3,202.8600	3.2029	2.177	0	0	0
2019/11/06	R214	07/05/2020	9.77	Put	Bond Future	4,004.7200	4.0047	4,143.6700	4.1437	3.470	0	0	0
2019/11/06	R214	07/05/2020			Bond Future	10.0775	70.3737	10.1015	70.2185	0.238	0.0000	0.0000	0
2019/11/06	R214	07/05/2020	9.76	Call	Bond Future	1,936.6500	1.9366	1,920.8200	1.9208	(0.817)	0	0	0
2019/11/06	R214	07/05/2020	9.76	Put	Bond Future	4,044.7800	4.0448	4,184.2100	4.1842	3.447	0	0	0
2019/11/06	R214	07/05/2020	9.31	Put	Bond Future	0.0000	0.0000	6,316.8100	6.3168	100.000	0	0	0
2019/11/06	R214	07/05/2020	10.66	Put	Bond Future	0.0000	0.0000	1,678.5500	1.6785	100.000	0	0	1,250

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
2019/11/06	R214	07/05/2020	9.77	Call	Bond Future	1,964.5200	1.9645	1,948.2100	1.9482	(0.830)	0	0	0
2019/11/06	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	888.4300	0.8884	100.000	0	0	1,250
2019/11/06	R214	07/05/2020	9.91	Put	Bond Future	0.0000	0.0000	3,606.5500	3.6065	100.000	0	0	0
2019/11/06	R214	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	2,351.5100	2.3515	100.000	0	0	1,250
2019/11/06	R214	07/05/2020	10.66	Call	Bond Future	0.0000	0.0000	5,142.0800	5.1421	100.000	0	0	0
2019/11/06	R214	07/05/2020	9.75	Call	Bond Future	1,909.1900	1.9092	1,893.8300	1.8938	(0.805)	0	0	0
2019/11/06	R214	07/05/2020	9.75	Put	Bond Future	4,085.3500	4.0854	4,225.2500	4.2252	3.424	0	0	0
2019/11/06	R214	06/08/2020	9.98	Put	Bond Future	3,978.8700	3.9789	4,115.9900	4.1160	3.446	0	0	0
2019/11/06	R214	06/08/2020	9.97	Call	Bond Future	2,896.2200	2.8962	2,875.8300	2.8758	(0.704)	0	0	0
2019/11/06	R214	06/08/2020			Bond Future	10.1419	71.6814	10.1666	71.5232	0.244	0.0000	0.0000	0
2019/11/06	R214	06/08/2020	9.98	Call	Bond Future	2,928.2100	2.9282	2,907.1000	2.9071	(0.721)	0	0	0
2019/11/06	R214	06/08/2020	9.97	Put	Bond Future	4,012.6000	4.0126	4,150.4400	4.1504	3.435	0	0	0
2019/11/06	R214	06/08/2020	9.99	Call	Bond Future	2,960.3500	2.9604	2,938.5300	2.9385	(0.737)	0	0	0
2019/11/06	R214	06/08/2020	9.99	Put	Bond Future	3,945.3900	3.9454	4,081.8000	4.0818	3.457	0	0	0
2019/11/06	R248	07/11/2019	10.02	Call	Bond Future	400.2300	0.4002	225.5700	0.2256	(43.640)	0	0	0
2019/11/06	R248	07/11/2019	10.01	Put	Bond Future	385.3900	0.3854	364.6600	0.3647	(5.379)	0	0	0
2019/11/06	R248	07/11/2019			Bond Future	10.0133	89.9169	10.0308	89.7702	0.175	0.0000	0.0000	72,528
2019/11/06	R248	07/11/2019	10.03	Call	Bond Future	445.9200	0.4459	265.2500	0.2652	(40.516)	0	0	0
2019/11/06	R248	07/11/2019	10.03	Put	Bond Future	306.1900	0.3062	272.2800	0.2723	(11.075)	0	0	0
2019/11/06	R248	07/11/2019	10.02	Put	Bond Future	344.2700	0.3443	316.3700	0.3164	(8.104)	0	0	0
2019/11/06	R248	07/11/2019	10.01	Call	Bond Future	357.4300	0.3574	189.9400	0.1899	(46.860)	0	0	0
2019/11/06	R248	06/02/2020	9.71	Put	Bond Future	4,312.9800	4.3130	4,478.9500	4.4789	3.848	0	0	0
2019/11/06	R248	06/02/2020			Bond Future	10.0873	91.5367	10.1054	91.3867	0.180	0.0000	0.0000	93,235
2019/11/06	R248	06/02/2020	9.71	Call	Bond Future	1,089.1800	1.0892	1,105.1700	1.1052	1.468	0	0	0
2019/11/06	R248	06/02/2020	9.70	Put	Bond Future	4,372.0700	4.3721	4,539.3200	4.5393	3.825	0	0	0
2019/11/06	R248	06/02/2020	9.72	Call	Bond Future	1,118.8100	1.1188	1,133.6300	1.1336	1.325	0	0	0
2019/11/06	R248	06/02/2020	9.72	Put	Bond Future	4,254.5100	4.2545	4,419.3100	4.4193	3.874	0	0	0
2019/11/06	R248	06/02/2020	9.70	Call	Bond Future	1,060.0300	1.0600	1,077.3000	1.0773	1.629	0	0	0
2019/11/06	R248	07/05/2020	9.79	Call	Bond Future	2,090.1200	2.0901	2,102.6200	2.1026	0.598	0	0	0
2019/11/06	R248	07/05/2020	9.77	Put	Bond Future	5,288.2200	5.2882	5,453.8300	5.4538	3.132	0	0	0
2019/11/06	R248	07/05/2020			Bond Future	10.1566	88.7562	10.1753	88.6038	0.184	0.0000	0.0000	0
2019/11/06	R248	07/05/2020	9.79	Put	Bond Future	5,181.0400	5.1810	5,345.9100	5.3459	3.182	0	0	0
2019/11/06	R248	07/05/2020	9.77	Call	Bond Future	2,023.2300	2.0232	2,036.4700	2.0365	0.654	0	0	0
2019/11/06	R248	07/05/2020	9.78	Put	Bond Future	5,234.4100	5.2344	5,399.6600	5.3997	3.157	0	0	0
2019/11/06	R248	07/05/2020	9.78	Call	Bond Future	2,056.5200	2.0565	2,069.4000	2.0694	0.626	0	0	0
2019/11/06	R248	06/08/2020	9.00	Put	Bond Future	12,004.7400	12.0047	12,190.8700	12.1909	1.550	0	0	0
2019/11/06	R248	06/08/2020	10.20	Call	Bond Future	4,781.3700	4.7814	4,786.1800	4.7862	0.101	0	0	0
2019/11/06	R248	06/08/2020			Bond Future	10.2231	90.4054	10.2424	90.2501	0.188	0.0000	0.0000	0
2019/11/06	R248	06/08/2020	9.25	Put	Bond Future	10,019.2900	10.0193	10,206.5800	10.2066	1.869	0	0	0
2019/11/06	R248	06/08/2020	9.25	Call	Bond Future	1,490.1900	1.4902	1,522.2100	1.5222	2.149	0	0	20,640
2019/11/06	R248	06/08/2020	10.18	Call	Bond Future	4,690.6100	4.6906	4,696.6400	4.6966	0.129	0	0	0
2019/11/06	R248	06/08/2020	10.18	Put	Bond Future	5,040.2700	5.0403	5,201.5700	5.2016	3.200	0	0	0
2019/11/06	R248	06/08/2020	9.00	Call	Bond Future	1,049.6100	1.0496	1,080.4700	1.0805	2.940	0	0	3,000
2019/11/06	R248	06/08/2020	10.20	Put	Bond Future	4,968.5800	4.9686	5,128.6600	5.1287	3.222	0	0	0
2019/11/06	R248	06/08/2020	10.19	Call	Bond Future	4,736.0700	4.7361	4,741.3300	4.7413	0.111	0	0	0
2019/11/06	R248	06/08/2020	10.19	Put	Bond Future	5,004.4400	5.0044	5,164.9700	5.1650	3.208	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
Total											1496874	