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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/11/2019 TO 14/11/2019

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
2019/11/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	2025	06/02/2020			Bond Future	137.2458	137.2458	137.2100	137.2100	(0.026)	0.0000	0.0000	4,913
2019/11/14	2025	07/05/2020			Bond Future	139.7702	139.7702	139.7339	139.7339	(0.026)	0.0000	0.0000	0
2019/11/14	2025	06/08/2020			Bond Future	140.9032	140.9032	140.8663	140.8663	(0.026)	0.0000	0.0000	0
2019/11/14	2025	05/11/2020			Bond Future	143.5465	143.5465	143.5091	143.5091	(0.026)	0.0000	0.0000	0
2019/11/14	2029	06/02/2020			Bond Future	102.2547	102.2547	102.2536	102.2536	(0.001)	0.0000	0.0000	3,860
2019/11/14	2029	07/05/2020			Bond Future	103.0230	103.0230	103.0221	103.0221	(0.001)	0.0000	0.0000	0
2019/11/14	2029	06/08/2020			Bond Future	104.9678	104.9678	104.9669	104.9669	(0.001)	0.0000	0.0000	0
2019/11/14	2029	05/11/2020			Bond Future	105.7942	105.7942	105.7933	105.7933	(0.001)	0.0000	0.0000	0
2019/11/14	2030	06/02/2020	9.15	Put	Bond Future	1,832.7200	1.8327	1,738.7700	1.7388	(5.126)	0	0	0
2019/11/14	2030	06/02/2020	9.14	Call	Bond Future	1,449.8600	1.4499	1,517.7700	1.5178	4.684	0	0	0
2019/11/14	2030	06/02/2020	9.40	Put	Bond Future	1,161.9200	1.1619	1,091.4100	1.0914	(6.068)	0	0	5,000
2019/11/14	2030	06/02/2020	9.25	Call	Bond Future	1,791.8700	1.7919	1,870.2500	1.8703	4.374	0	0	0
2019/11/14	2030	06/02/2020	8.40	Call	Bond Future	169.9600	0.1700	182.3900	0.1824	7.313	0	0	5,820
2019/11/14	2030	06/02/2020			Bond Future	9.2078	92.4660	9.1811	92.6288	(0.290)	0.0000	0.0000	78,042
2019/11/14	2030	06/02/2020	9.00	Put	Bond Future	2,353.1100	2.3531	2,245.0700	2.2451	(4.591)	0	0	0
2019/11/14	2030	06/02/2020	9.00	Call	Bond Future	1,074.0400	1.0740	1,128.8100	1.1288	5.099	0	0	5,820
2019/11/14	2030	06/02/2020	9.15	Call	Bond Future	1,479.3200	1.4793	1,548.1800	1.5482	4.655	0	0	0
2019/11/14	2030	06/02/2020	9.14	Put	Bond Future	1,864.6000	1.8646	1,769.7000	1.7697	(5.090)	0	0	0
2019/11/14	2030	06/02/2020	9.40	Call	Bond Future	2,324.6300	2.3246	2,416.9300	2.4169	3.971	0	0	0
2019/11/14	2030	06/02/2020	9.25	Put	Bond Future	1,534.8600	1.5349	1,450.4300	1.4504	(5.501)	0	0	5,000
2019/11/14	2030	06/02/2020	8.40	Put	Bond Future	5,275.7000	5.2757	5,125.3200	5.1253	(2.850)	0	0	0
2019/11/14	2030	06/02/2020	9.16	Call	Bond Future	1,509.1100	1.5091	1,578.9200	1.5789	4.626	0	0	0
2019/11/14	2030	06/02/2020	9.16	Put	Bond Future	1,801.2300	1.8012	1,708.2300	1.7082	(5.163)	0	0	0
2019/11/14	2030	07/05/2020	8.79	Call	Bond Future	1,174.9300	1.1749	1,222.6700	1.2227	4.063	0	0	0
2019/11/14	2030	07/05/2020	8.78	Put	Bond Future	4,200.1600	4.2002	4,081.4200	4.0814	(2.827)	0	0	0
2019/11/14	2030	07/05/2020			Bond Future	9.2789	94.1443	9.2512	94.3101	(0.299)	0.0000	0.0000	0
2019/11/14	2030	07/05/2020	8.80	Call	Bond Future	1,196.1400	1.1961	1,244.4900	1.2445	4.042	0	0	0
2019/11/14	2030	07/05/2020	8.80	Put	Bond Future	4,117.7100	4.1177	4,000.2000	4.0002	(2.854)	0	0	0
2019/11/14	2030	07/05/2020	8.79	Put	Bond Future	4,158.7900	4.1588	4,040.6700	4.0407	(2.840)	0	0	0
2019/11/14	2030	07/05/2020	8.78	Call	Bond Future	1,153.9600	1.1540	1,201.0800	1.2011	4.083	0	0	0
2019/11/14	2030	06/08/2020	9.11	Call	Bond Future	2,192.0400	2.1920	2,261.2800	2.2613	3.159	0	0	0
2019/11/14	2030	06/08/2020			Bond Future	9.3510	91.8667	9.3222	92.0357	(0.309)	0.0000	0.0000	0
2019/11/14	2030	06/08/2020	9.09	Call	Bond Future	2,136.8300	2.1368	2,204.9500	2.2050	3.188	0	0	0
2019/11/14	2030	06/08/2020	9.09	Put	Bond Future	3,680.3300	3.6803	3,579.4400	3.5794	(2.741)	0	0	0
2019/11/14	2030	06/08/2020	9.11	Put	Bond Future	3,616.0700	3.6161	3,516.3000	3.5163	(2.759)	0	0	0
2019/11/14	2030	06/08/2020	9.10	Call	Bond Future	2,164.5000	2.1645	2,233.1800	2.2332	3.173	0	0	0
2019/11/14	2030	06/08/2020	9.10	Put	Bond Future	3,648.2400	3.6482	3,547.9100	3.5479	(2.750)	0	0	0
2019/11/14	2030	05/11/2020	9.39	Put	Bond Future	3,395.6200	3.3956	3,307.4200	3.3074	(2.597)	0	0	0
2019/11/14	2030	05/11/2020	9.38	Call	Bond Future	3,214.1700	3.2142	3,297.6700	3.2977	2.598	0	0	0
2019/11/14	2030	05/11/2020			Bond Future	9.4161	93.5927	9.3860	93.7649	(0.319)	0.0000	0.0000	0
2019/11/14	2030	05/11/2020	10.37	Put	Bond Future	1,732.1700	1.7322	1,681.2200	1.6812	(2.941)	0	0	16,000
2019/11/14	2030	05/11/2020	9.39	Call	Bond Future	3,246.1900	3.2462	3,330.1700	3.3302	2.587	0	0	0

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2019/11/14	2030	05/11/2020	9.38	Put	Bond Future	3,421.0500	3.4211	3,332.3700	3.3324	(2.592)	0	0	0
2019/11/14	2030	05/11/2020	8.53	Put	Bond Future	6,274.1900	6.2742	6,142.0800	6.1421	(2.106)	0	0	0
2019/11/14	2030	05/11/2020	8.53	Call	Bond Future	1,007.7800	1.0078	1,047.8500	1.0478	3.976	0	0	16,000
2019/11/14	2030	05/11/2020	9.03	Put	Bond Future	4,422.7000	4.4227	4,316.6900	4.3167	(2.397)	0	0	0
2019/11/14	2030	05/11/2020	9.03	Call	Bond Future	2,175.1600	2.1752	2,241.3300	2.2413	3.042	0	0	16,000
2019/11/14	2030	05/11/2020	10.37	Call	Bond Future	6,991.5400	6.9915	7,112.7700	7.1128	1.734	0	0	0
2019/11/14	2030	05/11/2020	9.40	Call	Bond Future	3,278.3500	3.2783	3,362.8000	3.3628	2.576	0	0	0
2019/11/14	2030	05/11/2020	9.40	Put	Bond Future	3,370.3800	3.3704	3,282.6500	3.2826	(2.603)	0	0	0
2019/11/14	2032	06/02/2020	9.40	Put	Bond Future	2,403.4100	2.4034	2,350.3000	2.3503	(2.210)	0	0	0
2019/11/14	2032	06/02/2020			Bond Future	9.5480	93.7907	9.5369	93.8648	(0.117)	0.0000	0.0000	65,427
2019/11/14	2032	06/02/2020	9.39	Call	Bond Future	1,383.6200	1.3836	1,404.2100	1.4042	1.488	0	0	0
2019/11/14	2032	06/02/2020	9.39	Put	Bond Future	2,441.5000	2.4415	2,388.0000	2.3880	(2.191)	0	0	0
2019/11/14	2032	06/02/2020	9.40	Call	Bond Future	1,412.9700	1.4130	1,433.9500	1.4340	1.485	0	0	0
2019/11/14	2032	06/02/2020	9.38	Call	Bond Future	1,354.8000	1.3548	1,375.0200	1.3750	1.492	0	0	0
2019/11/14	2032	06/02/2020	9.38	Put	Bond Future	2,480.1900	2.4802	2,426.3200	2.4263	(2.172)	0	0	0
2019/11/14	2032	07/05/2020	9.19	Call	Bond Future	1,448.5500	1.4485	1,467.8900	1.4679	1.335	0	0	0
2019/11/14	2032	07/05/2020			Bond Future	9.6226	91.3336	9.6110	91.4092	(0.120)	0.0000	0.0000	0
2019/11/14	2032	07/05/2020	9.17	Call	Bond Future	1,398.8400	1.3988	1,417.6500	1.4176	1.345	0	0	0
2019/11/14	2032	07/05/2020	9.17	Put	Bond Future	4,419.3200	4.4193	4,362.5900	4.3626	(1.284)	0	0	0
2019/11/14	2032	07/05/2020	9.19	Put	Bond Future	4,332.6500	4.3326	4,276.4500	4.2764	(1.297)	0	0	0
2019/11/14	2032	07/05/2020	9.18	Call	Bond Future	1,423.4500	1.4234	1,442.5300	1.4425	1.340	0	0	0
2019/11/14	2032	07/05/2020	9.18	Put	Bond Future	4,375.7000	4.3757	4,319.2400	4.3192	(1.290)	0	0	0
2019/11/14	2032	06/08/2020	9.46	Put	Bond Future	4,019.3300	4.0193	3,970.4900	3.9705	(1.215)	0	0	0
2019/11/14	2032	06/08/2020	9.45	Call	Bond Future	2,450.1200	2.4501	2,478.0800	2.4781	1.141	0	0	0
2019/11/14	2032	06/08/2020			Bond Future	9.6973	93.0120	9.6853	93.0891	(0.124)	0.0000	0.0000	0
2019/11/14	2032	06/08/2020	9.46	Call	Bond Future	2,480.1900	2.4802	2,508.3900	2.5084	1.137	0	0	0
2019/11/14	2032	06/08/2020	9.45	Put	Bond Future	4,054.9000	4.0549	4,005.8200	4.0058	(1.210)	0	0	0
2019/11/14	2032	06/08/2020	9.47	Call	Bond Future	2,510.4400	2.5104	2,538.8900	2.5389	1.133	0	0	0
2019/11/14	2032	06/08/2020	9.47	Put	Bond Future	3,984.0000	3.9840	3,935.4100	3.9354	(1.220)	0	0	0
2019/11/14	2032	05/11/2020	9.44	Put	Bond Future	0.0000	0.0000	4,876.4000	4.8764	100.000	0	0	0
2019/11/14	2032	05/11/2020	11.08	Call	Bond Future	0.0000	0.0000	9,165.6600	9.1657	100.000	0	0	0
2019/11/14	2032	05/11/2020	9.77	Put	Bond Future	3,848.0700	3.8481	3,805.2500	3.8052	(1.113)	0	0	0
2019/11/14	2032	05/11/2020			Bond Future	9.7707	90.6008	9.7582	90.6793	(0.127)	0.0000	0.0000	0
2019/11/14	2032	05/11/2020	9.76	Call	Bond Future	3,810.6800	3.8107	3,846.1100	3.8461	0.930	0	0	0
2019/11/14	2032	05/11/2020	9.76	Put	Bond Future	3,877.7800	3.8778	3,834.7600	3.8348	(1.109)	0	0	0
2019/11/14	2032	05/11/2020	9.44	Call	Bond Future	0.0000	0.0000	2,839.2100	2.8392	100.000	0	0	1,000
2019/11/14	2032	05/11/2020	11.08	Put	Bond Future	0.0000	0.0000	1,335.2900	1.3353	100.000	0	0	1,000
2019/11/14	2032	05/11/2020	9.77	Call	Bond Future	3,843.9700	3.8440	3,879.6000	3.8796	0.927	0	0	0
2019/11/14	2032	05/11/2020	8.94	Put	Bond Future	0.0000	0.0000	6,933.1800	6.9332	100.000	0	0	0
2019/11/14	2032	05/11/2020	8.94	Call	Bond Future	0.0000	0.0000	1,566.0800	1.5661	100.000	0	0	1,000
2019/11/14	2032	05/11/2020	9.75	Call	Bond Future	3,777.1600	3.7772	3,812.3900	3.8124	0.933	0	0	0
2019/11/14	2032	05/11/2020	9.75	Put	Bond Future	3,907.3300	3.9073	3,864.1100	3.8641	(1.106)	0	0	0
2019/11/14	2033	06/02/2020			Bond Future	102.2931	102.2931	102.2924	102.2924	(0.001)	0.0000	0.0000	6,260
2019/11/14	2033	07/05/2020			Bond Future	102.9792	102.9792	102.9786	102.9786	(0.001)	0.0000	0.0000	0
2019/11/14	2033	06/08/2020			Bond Future	104.9231	104.9231	104.9226	104.9226	0.000	0.0000	0.0000	0
2019/11/14	2033	05/11/2020			Bond Future	105.6701	105.6701	105.6695	105.6695	(0.001)	0.0000	0.0000	0

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2019/11/14	2037	06/02/2020	9.67	Call	Bond Future	1,132.9800	1.1330	1,136.9400	1.1369	0.350	0	0	0
2019/11/14	2037	06/02/2020	9.66	Put	Bond Future	3,477.5800	3.4776	3,437.1100	3.4371	(1.164)	0	0	0
2019/11/14	2037	06/02/2020			Bond Future	9.9758	88.2930	9.9698	88.3373	(0.060)	0.0000	0.0000	67,034
2019/11/14	2037	06/02/2020	9.68	Call	Bond Future	1,160.7600	1.1608	1,164.8900	1.1649	0.356	0	0	0
2019/11/14	2037	06/02/2020	9.68	Put	Bond Future	3,379.8200	3.3798	3,339.6800	3.3397	(1.188)	0	0	0
2019/11/14	2037	06/02/2020	9.67	Put	Bond Future	3,428.5300	3.4285	3,388.2200	3.3882	(1.176)	0	0	0
2019/11/14	2037	06/02/2020	9.66	Call	Bond Future	1,105.4400	1.1054	1,109.2400	1.1092	0.344	0	0	0
2019/11/14	2037	07/05/2020	9.60	Put	Bond Future	5,088.4700	5.0885	5,050.9900	5.0510	(0.737)	0	0	0
2019/11/14	2037	07/05/2020	9.59	Call	Bond Future	1,668.1400	1.6681	1,675.6900	1.6757	0.453	0	0	0
2019/11/14	2037	07/05/2020			Bond Future	10.0543	89.8954	10.0481	89.9406	(0.062)	0.0000	0.0000	0
2019/11/14	2037	07/05/2020	9.60	Call	Bond Future	1,695.7500	1.6957	1,703.4300	1.7034	0.453	0	0	0
2019/11/14	2037	07/05/2020	9.59	Put	Bond Future	5,137.7400	5.1377	5,100.1300	5.1001	(0.732)	0	0	0
2019/11/14	2037	07/05/2020	9.61	Call	Bond Future	1,723.6200	1.7236	1,731.4300	1.7314	0.453	0	0	0
2019/11/14	2037	07/05/2020	9.61	Put	Bond Future	5,039.5500	5.0395	5,002.2000	5.0022	(0.741)	0	0	0
2019/11/14	2037	06/08/2020	9.88	Put	Bond Future	4,646.7800	4.6468	4,614.3500	4.6144	(0.698)	0	0	0
2019/11/14	2037	06/08/2020			Bond Future	10.1343	87.2874	10.1278	87.3334	(0.064)	0.0000	0.0000	0
2019/11/14	2037	06/08/2020	9.87	Call	Bond Future	2,767.3400	2.7673	2,780.8300	2.7808	0.487	0	0	0
2019/11/14	2037	06/08/2020	9.87	Put	Bond Future	4,687.6700	4.6877	4,655.1000	4.6551	(0.695)	0	0	0
2019/11/14	2037	06/08/2020	9.88	Call	Bond Future	2,800.2700	2.8003	2,813.9000	2.8139	0.487	0	0	0
2019/11/14	2037	06/08/2020	9.86	Call	Bond Future	2,734.6000	2.7346	2,747.9600	2.7480	0.489	0	0	0
2019/11/14	2037	06/08/2020	9.86	Put	Bond Future	4,728.8400	4.7288	4,696.1400	4.6961	(0.692)	0	0	0
2019/11/14	2037	05/11/2020	10.18	Call	Bond Future	4,309.3100	4.3093	4,327.4900	4.3275	0.422	0	0	0
2019/11/14	2037	05/11/2020	10.17	Put	Bond Future	4,537.3600	4.5374	4,508.5100	4.5085	(0.636)	0	0	0
2019/11/14	2037	05/11/2020			Bond Future	10.2074	88.9291	10.2008	88.9760	(0.065)	0.0000	0.0000	0
2019/11/14	2037	05/11/2020	10.19	Call	Bond Future	4,345.6700	4.3457	4,363.9700	4.3640	0.421	0	0	0
2019/11/14	2037	05/11/2020	10.19	Put	Bond Future	4,468.7800	4.4688	4,440.1700	4.4402	(0.640)	0	0	0
2019/11/14	2037	05/11/2020	10.17	Call	Bond Future	4,272.7400	4.2727	4,290.8000	4.2908	0.423	0	0	0
2019/11/14	2037	05/11/2020	10.18	Put	Bond Future	4,503.1300	4.5031	4,474.4000	4.4744	(0.638)	0	0	0
2019/11/14	2038	06/02/2020			Bond Future	118.0767	118.0767	117.3987	117.3987	(0.574)	0.0000	0.0000	10,686
2019/11/14	2038	07/05/2020			Bond Future	120.2485	120.2485	119.5583	119.5583	(0.574)	0.0000	0.0000	0
2019/11/14	2038	06/08/2020			Bond Future	120.8248	120.8248	120.1214	120.1214	(0.582)	0.0000	0.0000	0
2019/11/14	2038	05/11/2020			Bond Future	123.0915	123.0915	122.3750	122.3750	(0.582)	0.0000	0.0000	0
2019/11/14	2040	06/02/2020	9.76	Call	Bond Future	1,016.6000	1.0166	1,020.0300	1.0200	0.337	0	0	0
2019/11/14	2040	06/02/2020	9.00	Put	Bond Future	9,603.3600	9.6034	9,555.5100	9.5555	(0.498)	0	0	0
2019/11/14	2040	06/02/2020			Bond Future	10.1221	90.7235	10.1160	90.7708	(0.059)	0.0000	0.0000	44,197
2019/11/14	2040	06/02/2020	9.74	Call	Bond Future	962.8900	0.9629	966.0200	0.9660	0.325	0	0	0
2019/11/14	2040	06/02/2020	9.74	Put	Bond Future	4,045.0400	4.0450	4,000.8600	4.0009	(1.092)	0	0	0
2019/11/14	2040	06/02/2020	8.40	Put	Bond Future	15,307.5700	15.3076	15,260.1800	15.2602	(0.310)	0	0	0
2019/11/14	2040	06/02/2020	8.40	Call	Bond Future	2.6600	0.0027	2.5800	0.0026	(3.008)	0	0	0
2019/11/14	2040	06/02/2020	9.76	Put	Bond Future	3,933.3100	3.9333	3,889.4300	3.8894	(1.116)	0	0	0
2019/11/14	2040	06/02/2020	9.00	Call	Bond Future	60.5100	0.0605	59.9700	0.0600	(0.892)	0	0	0
2019/11/14	2040	06/02/2020	9.75	Call	Bond Future	989.8300	0.9898	993.1100	0.9931	0.331	0	0	0
2019/11/14	2040	06/02/2020	9.75	Put	Bond Future	3,989.2000	3.9892	3,945.1700	3.9452	(1.104)	0	0	0
2019/11/14	2040	07/05/2020	9.74	Call	Bond Future	1,756.5800	1.7566	1,764.7500	1.7647	0.465	0	0	0
2019/11/14	2040	07/05/2020	9.75	Put	Bond Future	5,396.8000	5.3968	5,356.7600	5.3568	(0.742)	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	
2019/11/14	2040	07/05/2020			Bond Future		10.2018	92.3701	10.1955	92.4184	(0.061)	0.0000	0.0000	0
2019/11/14	2040	07/05/2020	9.50	Put	Bond Future	6,827.5400		6.8275	6,784.3200	6.7843	(0.633)	0	0	0
2019/11/14	2040	07/05/2020	9.50	Call	Bond Future	1,120.4500		1.1205	1,125.5800	1.1256	0.458	0	0	2,640
2019/11/14	2040	07/05/2020	10.00	Put	Bond Future	4,195.4800		4.1955	4,159.2400	4.1592	(0.864)	0	0	0
2019/11/14	2040	07/05/2020	10.00	Call	Bond Future	2,610.8000		2.6108	2,622.9100	2.6229	0.464	0	0	2,640
2019/11/14	2040	07/05/2020	9.74	Put	Bond Future	5,449.2300		5.4492	5,409.0500	5.4090	(0.737)	0	0	0
2019/11/14	2040	07/05/2020	9.75	Call	Bond Future	1,786.6300		1.7866	1,794.9400	1.7949	0.465	0	0	0
2019/11/14	2040	07/05/2020	9.73	Call	Bond Future	1,726.8100		1.7268	1,734.8400	1.7348	0.465	0	0	0
2019/11/14	2040	07/05/2020	9.73	Put	Bond Future	5,502.0600		5.5021	5,461.7400	5.4617	(0.733)	0	0	0
2019/11/14	2040	06/08/2020	10.04	Call	Bond Future	3,095.9100		3.0959	3,110.6400	3.1106	0.476	0	0	0
2019/11/14	2040	06/08/2020	10.02	Put	Bond Future	5,069.4300		5.0694	5,034.6300	5.0346	(0.686)	0	0	0
2019/11/14	2040	06/08/2020	10.03	Call	Bond Future	3,060.8600		3.0609	3,075.4500	3.0755	0.477	0	0	0
2019/11/14	2040	06/08/2020			Bond Future		10.2830	89.5566	10.2766	89.6058	(0.063)	0.0000	0.0000	0
2019/11/14	2040	06/08/2020	10.04	Put	Bond Future	4,981.6600		4.9817	4,947.1400	4.9471	(0.693)	0	0	0
2019/11/14	2040	06/08/2020	10.02	Call	Bond Future	3,025.7000		3.0257	3,040.1500	3.0401	0.478	0	0	0
2019/11/14	2040	06/08/2020	10.03	Put	Bond Future	5,025.5400		5.0255	4,990.8800	4.9909	(0.690)	0	0	0
2019/11/14	2040	05/11/2020	9.50	Call	Bond Future	0.0000		0.0000	1,985.7300	1.9857	100.000	0	0	2,000
2019/11/14	2040	05/11/2020	10.00	Call	Bond Future	0.0000		0.0000	3,484.5600	3.4846	100.000	0	0	2,000
2019/11/14	2040	05/11/2020	10.30	Call	Bond Future	4,556.5900		4.5566	4,575.6500	4.5756	0.418	0	0	0
2019/11/14	2040	05/11/2020			Bond Future		10.3575	91.2414	10.3508	91.2916	(0.064)	0.0000	0.0000	0
2019/11/14	2040	05/11/2020	10.30	Put	Bond Future	4,991.2600		4.9913	4,960.1400	4.9601	(0.623)	0	0	0
2019/11/14	2040	05/11/2020	9.50	Put	Bond Future	0.0000		0.0000	8,783.6900	8.7837	100.000	0	0	0
2019/11/14	2040	05/11/2020	10.00	Put	Bond Future	0.0000		0.0000	6,192.8000	6.1928	100.000	0	0	0
2019/11/14	2040	05/11/2020	10.32	Put	Bond Future	4,917.2700		4.9173	4,886.3900	4.8864	(0.628)	0	0	0
2019/11/14	2040	05/11/2020	10.31	Call	Bond Future	4,595.1400		4.5951	4,614.3300	4.6143	0.418	0	0	0
2019/11/14	2040	05/11/2020	11.50	Call	Bond Future	0.0000		0.0000	10,020.3300	10.0203	100.000	0	0	0
2019/11/14	2040	05/11/2020	11.50	Put	Bond Future	0.0000		0.0000	1,986.8800	1.9869	100.000	0	0	2,000
2019/11/14	2040	05/11/2020	10.32	Call	Bond Future	4,634.2000		4.6342	4,653.5000	4.6535	0.416	0	0	0
2019/11/14	2040	05/11/2020	10.31	Put	Bond Future	4,953.9600		4.9540	4,922.9700	4.9230	(0.626)	0	0	0
2019/11/14	2044	06/02/2020	9.77	Put	Bond Future	4,295.7700		4.2958	4,250.7100	4.2507	(1.049)	0	0	0
2019/11/14	2044	06/02/2020	9.74	Call	Bond Future	851.6000		0.8516	853.8200	0.8538	0.261	0	0	328
2019/11/14	2044	06/02/2020	10.78	Put	Bond Future	807.3400		0.8073	786.2200	0.7862	(2.616)	0	0	328
2019/11/14	2044	06/02/2020			Bond Future		10.1801	87.5103	10.1741	87.5580	(0.059)	0.0000	0.0000	40,581
2019/11/14	2044	06/02/2020	9.77	Call	Bond Future	926.6300		0.9266	929.2600	0.9293	0.284	0	0	0
2019/11/14	2044	06/02/2020	9.09	Put	Bond Future	9,522.2500		9.5223	9,473.9700	9.4740	(0.507)	0	0	0
2019/11/14	2044	06/02/2020	9.09	Call	Bond Future	69.8200		0.0698	69.2300	0.0692	(0.845)	0	0	328
2019/11/14	2044	06/02/2020	9.74	Put	Bond Future	4,475.6800		4.4757	4,430.2100	4.4302	(1.016)	0	0	0
2019/11/14	2044	06/02/2020	9.78	Call	Bond Future	952.3400		0.9523	955.1000	0.9551	0.290	0	0	0
2019/11/14	2044	06/02/2020	9.76	Put	Bond Future	4,355.3600		4.3554	4,310.1500	4.3101	(1.038)	0	0	0
2019/11/14	2044	06/02/2020	10.78	Call	Bond Future	5,370.6900		5.3707	5,397.2600	5.3973	0.495	0	0	0
2019/11/14	2044	06/02/2020	9.78	Put	Bond Future	4,236.7600		4.2368	4,191.8300	4.1918	(1.060)	0	0	0
2019/11/14	2044	06/02/2020	9.76	Call	Bond Future	901.3700		0.9014	903.8500	0.9039	0.275	0	0	0
2019/11/14	2044	07/05/2020	9.45	Put	Bond Future	7,675.5800		7.6756	7,630.8700	7.6309	(0.582)	0	0	0
2019/11/14	2044	07/05/2020	9.97	Put	Bond Future	4,679.3300		4.6793	4,641.3800	4.6414	(0.811)	0	0	0
2019/11/14	2044	07/05/2020	9.33	Call	Bond Future	697.5300		0.6975	700.4400	0.7004	0.417	0	0	100
2019/11/14	2044	07/05/2020	9.98	Call	Bond Future	2,406.3300		2.4063	2,417.2500	2.4172	0.454	0	0	100
2019/11/14	2044	07/05/2020	9.26	Call	Bond Future	583.6000		0.5836	585.9700	0.5860	0.406	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
2019/11/14	2044	07/05/2020	9.81	Call	Bond Future	1,850.5100	1.8505	1,858.8800	1.8589	0.452	0	0	0
2019/11/14	2044	07/05/2020	9.79	Put	Bond Future	5,595.5300	5.5955	5,554.9100	5.5549	(0.726)	0	0	0
2019/11/14	2044	07/05/2020			Bond Future	10.2575	89.0985	10.2513	89.1472	(0.060)	0.0000	0.0000	0
2019/11/14	2044	07/05/2020	10.81	Call	Bond Future	6,052.0400	6.0520	6,076.8400	6.0768	0.410	0	0	0
2019/11/14	2044	07/05/2020	10.81	Put	Bond Future	1,889.2600	1.8893	1,865.3500	1.8653	(1.266)	0	0	129
2019/11/14	2044	07/05/2020	9.33	Put	Bond Future	8,524.6400	8.5246	8,478.8400	8.4788	(0.537)	0	0	0
2019/11/14	2044	07/05/2020	9.81	Put	Bond Future	5,487.3000	5.4873	5,446.9600	5.4470	(0.735)	0	0	0
2019/11/14	2044	07/05/2020	9.79	Call	Bond Future	1,790.3100	1.7903	1,798.4000	1.7984	0.452	0	0	0
2019/11/14	2044	07/05/2020	9.45	Call	Bond Future	925.5900	0.9256	929.5900	0.9296	0.432	0	0	129
2019/11/14	2044	07/05/2020	9.97	Call	Bond Future	2,371.5500	2.3716	2,382.3100	2.3823	0.454	0	0	129
2019/11/14	2044	07/05/2020	9.98	Put	Bond Future	4,632.1200	4.6321	4,594.3300	4.5943	(0.816)	0	0	0
2019/11/14	2044	07/05/2020	11.09	Call	Bond Future	7,552.5300	7.5525	7,581.3500	7.5813	0.382	0	0	0
2019/11/14	2044	07/05/2020	9.26	Put	Bond Future	9,048.4500	9.0485	9,002.1100	9.0021	(0.512)	0	0	0
2019/11/14	2044	07/05/2020	9.91	Put	Bond Future	4,970.3500	4.9704	4,931.4800	4.9315	(0.782)	0	0	0
2019/11/14	2044	07/05/2020	9.80	Put	Bond Future	5,541.0900	5.5411	5,500.6200	5.5006	(0.730)	0	0	0
2019/11/14	2044	07/05/2020	11.09	Put	Bond Future	1,407.6000	1.4076	1,387.7100	1.3877	(1.413)	0	0	100
2019/11/14	2044	07/05/2020	9.91	Call	Bond Future	2,168.0200	2.1680	2,177.8600	2.1779	0.454	0	0	556
2019/11/14	2044	07/05/2020	11.02	Call	Bond Future	7,170.3700	7.1704	7,198.2500	7.1983	0.389	0	0	0
2019/11/14	2044	07/05/2020	11.02	Put	Bond Future	1,513.3100	1.5133	1,492.4800	1.4925	(1.376)	0	0	556
2019/11/14	2044	07/05/2020	9.80	Call	Bond Future	1,820.1500	1.8201	1,828.3900	1.8284	0.453	0	0	0
2019/11/14	2044	06/08/2020	9.98	Call	Bond Future	2,775.1300	2.7751	2,788.3500	2.7883	0.476	0	0	602
2019/11/14	2044	06/08/2020	11.09	Put	Bond Future	2,117.1100	2.1171	2,095.9900	2.0960	(0.998)	0	0	602
2019/11/14	2044	06/08/2020	9.01	Call	Bond Future	572.1000	0.5721	574.9800	0.5750	0.503	0	0	140
2019/11/14	2044	06/08/2020	9.66	Call	Bond Future	1,793.5400	1.7935	1,802.5400	1.8025	0.502	0	0	140
2019/11/14	2044	06/08/2020	9.88	Call	Bond Future	2,445.1500	2.4451	2,457.0000	2.4570	0.485	0	0	0
2019/11/14	2044	06/08/2020			Bond Future	10.3363	86.3501	10.3299	86.3998	(0.062)	0.0000	0.0000	0
2019/11/14	2044	06/08/2020	9.36	Put	Bond Future	9,227.8800	9.2279	9,183.8700	9.1839	(0.477)	0	0	0
2019/11/14	2044	06/08/2020	9.36	Call	Bond Future	1,077.6500	1.0777	1,083.2900	1.0833	0.523	0	0	602
2019/11/14	2044	06/08/2020	9.98	Put	Bond Future	5,609.3800	5.6094	5,572.9500	5.5729	(0.649)	0	0	0
2019/11/14	2044	06/08/2020	9.86	Call	Bond Future	2,381.7900	2.3818	2,393.3700	2.3934	0.486	0	0	0
2019/11/14	2044	06/08/2020	9.86	Put	Bond Future	6,205.7700	6.2058	6,167.7000	6.1677	(0.613)	0	0	0
2019/11/14	2044	06/08/2020	11.09	Call	Bond Future	7,636.9500	7.6370	7,665.4800	7.6655	0.374	0	0	0
2019/11/14	2044	06/08/2020	9.01	Put	Bond Future	11,957.2000	11.9572	11,910.4300	11.9104	(0.391)	0	0	0
2019/11/14	2044	06/08/2020	9.66	Put	Bond Future	7,308.0600	7.3081	7,267.4100	7.2674	(0.556)	0	0	0
2019/11/14	2044	06/08/2020	9.88	Put	Bond Future	6,102.9100	6.1029	6,065.1100	6.0651	(0.619)	0	0	0
2019/11/14	2044	06/08/2020	10.93	Call	Bond Future	6,822.6200	6.8226	6,849.2100	6.8492	0.390	0	0	0
2019/11/14	2044	06/08/2020	10.93	Put	Bond Future	2,423.5400	2.4235	2,400.4800	2.4005	(0.952)	0	0	140
2019/11/14	2044	06/08/2020	9.87	Call	Bond Future	2,413.3600	2.4134	2,425.0700	2.4251	0.485	0	0	0
2019/11/14	2044	06/08/2020	9.87	Put	Bond Future	6,154.1700	6.1542	6,116.2300	6.1162	(0.616)	0	0	0
2019/11/14	2044	05/11/2020	11.43	Call	Bond Future	9,506.8800	9.5069	9,538.4000	9.5384	0.332	0	0	0
2019/11/14	2044	05/11/2020	9.72	Put	Bond Future	7,942.6900	7.9427	7,903.5200	7.9035	(0.493)	0	0	0
2019/11/14	2044	05/11/2020	9.97	Call	Bond Future	3,179.8000	3.1798	3,194.3000	3.1943	0.456	0	0	568
2019/11/14	2044	05/11/2020	9.29	Put	Bond Future	10,714.8400	10.7148	10,671.1800	10.6712	(0.407)	0	0	0
2019/11/14	2044	05/11/2020	9.96	Put	Bond Future	6,693.0500	6.6930	6,656.7800	6.6568	(0.542)	0	0	0
2019/11/14	2044	05/11/2020	10.36	Call	Bond Future	4,598.5200	4.5985	4,617.9600	4.6180	0.423	0	0	0
2019/11/14	2044	05/11/2020			Bond Future	10.4084	87.9747	10.4018	88.0253	(0.064)	0.0000	0.0000	0
2019/11/14	2044	05/11/2020	9.72	Call	Bond Future	2,395.9600	2.3960	2,407.4400	2.4074	0.479	0	0	1,815
2019/11/14	2044	05/11/2020	9.97	Put	Bond Future	6,645.0000	6.6450	6,608.8500	6.6088	(0.544)	0	0	0

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2019/11/14	2044	05/11/2020	9.96	Call	Bond Future	3,146.1000	3.1461	3,160.4800	3.1605	0.457	0	0	0
2019/11/14	2044	05/11/2020	11.38	Call	Bond Future	9,254.3900	9.2544	9,285.4600	9.2855	0.336	0	0	0
2019/11/14	2044	05/11/2020	11.38	Put	Bond Future	2,332.6000	2.3326	2,313.0200	2.3130	(0.839)	0	0	568
2019/11/14	2044	05/11/2020	10.34	Call	Bond Future	4,520.2000	4.5202	4,539.3900	4.5394	0.425	0	0	0
2019/11/14	2044	05/11/2020	10.34	Put	Bond Future	5,045.8000	5.0458	5,014.3400	5.0143	(0.623)	0	0	0
2019/11/14	2044	05/11/2020	11.17	Put	Bond Future	2,699.1800	2.6992	2,677.5600	2.6776	(0.801)	0	0	1,815
2019/11/14	2044	05/11/2020	11.43	Put	Bond Future	2,254.7500	2.2547	2,235.6200	2.2356	(0.848)	0	0	1,815
2019/11/14	2044	05/11/2020	8.87	Put	Bond Future	14,042.9100	14.0429	13,996.1300	13.9961	(0.333)	0	0	0
2019/11/14	2044	05/11/2020	9.29	Call	Bond Future	1,395.9100	1.3959	1,402.9000	1.4029	0.501	0	0	568
2019/11/14	2044	05/11/2020	10.36	Put	Bond Future	4,969.8400	4.9698	4,938.6300	4.9386	(0.628)	0	0	0
2019/11/14	2044	05/11/2020	11.17	Call	Bond Future	8,207.1700	8.2072	8,236.2000	8.2362	0.354	0	0	0
2019/11/14	2044	05/11/2020	8.87	Call	Bond Future	788.3600	0.7884	792.2300	0.7922	0.491	0	0	1,815
2019/11/14	2044	05/11/2020	10.02	Put	Bond Future	6,407.2000	6.4072	6,371.6800	6.3717	(0.554)	0	0	0
2019/11/14	2044	05/11/2020	10.02	Call	Bond Future	3,348.9000	3.3489	3,364.0300	3.3640	0.452	0	0	1,815
2019/11/14	2044	05/11/2020	10.35	Call	Bond Future	4,559.2900	4.5593	4,578.6100	4.5786	0.424	0	0	0
2019/11/14	2044	05/11/2020	10.35	Put	Bond Future	5,007.6900	5.0077	4,976.3600	4.9764	(0.626)	0	0	0
2019/11/14	2046	06/02/2020			Bond Future	108.1682	108.1682	107.9743	107.9743	(0.179)	0.0000	0.0000	11,575
2019/11/14	2046	07/05/2020			Bond Future	108.4097	108.4097	108.2123	108.2123	(0.182)	0.0000	0.0000	0
2019/11/14	2046	06/08/2020			Bond Future	110.4561	110.4561	110.2551	110.2551	(0.182)	0.0000	0.0000	0
2019/11/14	2046	05/11/2020			Bond Future	110.7323	110.7323	110.5277	110.5277	(0.185)	0.0000	0.0000	0
2019/11/14	2050	06/02/2020			Bond Future	110.2139	110.2139	110.3226	110.3226	0.099	0.0000	0.0000	11,685
2019/11/14	2050	07/05/2020			Bond Future	112.2409	112.2409	112.3519	112.3519	0.099	0.0000	0.0000	0
2019/11/14	2050	06/08/2020			Bond Future	112.4796	112.4796	112.5928	112.5928	0.101	0.0000	0.0000	0
2019/11/14	2050	05/11/2020			Bond Future	114.5897	114.5897	114.7051	114.7051	0.101	0.0000	0.0000	0
2019/11/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	AL37	06/02/2020			Index Future	677.4420	677.4420	678.1840	678.1840	0.110	0.0000	0.0000	0
2019/11/14	AL37	07/05/2020			Index Future	689.7400	689.7400	690.4960	690.4960	0.110	0.0000	0.0000	0
2019/11/14	AL37	06/08/2020			Index Future	702.4630	702.4630	703.2340	703.2340	0.110	0.0000	0.0000	0
2019/11/14	AL7T	06/02/2020			Index Future	781.1440	781.1440	782.3580	782.3580	0.155	0.0000	0.0000	0
2019/11/14	AL7T	07/05/2020			Index Future	795.3240	795.3240	796.5620	796.5620	0.156	0.0000	0.0000	0
2019/11/14	AL7T	06/08/2020			Index Future	809.9950	809.9950	811.2560	811.2560	0.156	0.0000	0.0000	0
2019/11/14	ALBI	06/02/2020			Index Future	698.7540	698.7540	699.3630	699.3630	0.087	0.0000	0.0000	414
2019/11/14	ALBI	07/05/2020			Index Future	711.4380	711.4380	712.0590	712.0590	0.087	0.0000	0.0000	0
2019/11/14	ALBI	06/08/2020			Index Future	724.5620	724.5620	725.1940	725.1940	0.087	0.0000	0.0000	0
2019/11/14	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
2019/11/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/14	ES33	06/02/2020			Bond Future	11.0320	78.4783	11.0255	78.5155	(0.059)	0.0000	0.0000	350
2019/11/14	ES33	07/05/2020			Bond Future	11.1521	76.1094	11.1454	76.1472	(0.061)	0.0000	0.0000	0
2019/11/14	ES33	06/08/2020			Bond Future	11.2743	77.5050	11.2673	77.5435	(0.062)	0.0000	0.0000	0
2019/11/14	ES33	05/11/2020			Bond Future	11.3983	75.1719	11.3910	75.2112	(0.064)	0.0000	0.0000	0
2019/11/14	ES42	06/02/2020			Bond Future	11.3774	79.3799	11.3710	79.4216	(0.057)	0.0000	0.0000	4,919
2019/11/14	ES42	07/05/2020			Bond Future	11.4972	76.5564	11.4905	76.5990	(0.058)	0.0000	0.0000	0
2019/11/14	ES42	06/08/2020			Bond Future	11.6173	77.9593	11.6103	78.0027	(0.060)	0.0000	0.0000	0
2019/11/14	ES42	05/11/2020			Bond Future	11.7380	75.1649	11.7308	75.2092	(0.062)	0.0000	0.0000	0
2019/11/14	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/14	GOVI	06/02/2020	703.15	Put	GOVI	121,260.0000	12.1260	115,270.0000	11.5270	(4.940)	0	0	0
2019/11/14	GOVI	06/02/2020			GOVI	691.0240	691.0240	691.6230	691.6230	0.087	0.0000	0.0000	1,275
2019/11/14	GOVI	06/02/2020	703.14	Put	GOVI	121,160.0000	12.1160	115,170.0000	11.5170	(4.944)	0	0	0
2019/11/14	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/14	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/14	GOVI	06/02/2020	703.13	Put	GOVI	121,060.0000	12.1060	115,070.0000	11.5070	(4.948)	0	0	0
2019/11/14	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/14	GOVI	07/05/2020			GOVI	703.5680	703.5680	704.1790	704.1790	0.087	0.0000	0.0000	0
2019/11/14	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/14	GOVI	07/05/2020	720.00	Put	GOVI	164,320.0000	16.4320	158,210.0000	15.8210	(3.718)	0	0	0
2019/11/14	GOVI	07/05/2020	719.98	Put	GOVI	164,120.0000	16.4120	158,010.0000	15.8010	(3.723)	0	0	0
2019/11/14	GOVI	07/05/2020	719.99	Put	GOVI	164,220.0000	16.4220	158,110.0000	15.8110	(3.721)	0	0	0
2019/11/14	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/14	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/14	GOVI	06/08/2020	728.12	Put	GOVI	115,740.0000	11.5740	109,510.0000	10.9510	(5.383)	0	0	0
2019/11/14	GOVI	06/08/2020			GOVI	716.5460	716.5460	717.1690	717.1690	0.087	0.0000	0.0000	0
2019/11/14	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/14	GOVI	06/08/2020	728.14	Put	GOVI	115,940.0000	11.5940	109,710.0000	10.9710	(5.373)	0	0	0
2019/11/14	GOVI	06/08/2020	728.13	Put	GOVI	115,840.0000	11.5840	109,610.0000	10.9610	(5.378)	0	0	0
2019/11/14	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
2019/11/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/14	IGOV	06/02/2020			Index Future	261.5120	261.5120	261.4200	261.4200	(0.035)	0.0000	0.0000	1,011
2019/11/14	IGOV	07/05/2020			Index Future	266.3220	266.3220	266.2290	266.2290	(0.035)	0.0000	0.0000	47
2019/11/14	IGOV	06/08/2020			Index Future	271.2970	271.2970	271.2020	271.2020	(0.035)	0.0000	0.0000	0
2019/11/14	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/14	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2019/11/14	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0300	102.0300	(0.010)	0.0000	0.0000	0
2019/11/14	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/14	IS05	17/12/2020			Interest Rate Swap	95.5500	95.5500	95.5200	95.5200	(0.031)	0.0000	0.0000	0
2019/11/14	IS05	16/03/2021			Interest Rate Swap	94.5600	94.5600	94.5200	94.5200	(0.042)	0.0000	0.0000	0
2019/11/14	IS05	15/06/2021			Interest Rate Swap	93.5400	93.5400	93.4800	93.4800	(0.064)	0.0000	0.0000	0
2019/11/14	IS05	21/09/2021			Interest Rate Swap	93.4800	93.4800	93.4100	93.4100	(0.075)	0.0000	0.0000	0
2019/11/14	IS05	21/12/2021			Interest Rate Swap	95.4900	95.4900	95.4100	95.4100	(0.084)	0.0000	0.0000	51
2019/11/14	IS05	15/03/2022			Interest Rate Swap	95.4500	95.4500	95.3600	95.3600	(0.094)	0.0000	0.0000	0
2019/11/14	IS05	21/06/2022			Interest Rate Swap	96.4500	96.4500	96.3300	96.3300	(0.124)	0.0000	0.0000	0
2019/11/14	IS05	20/09/2022			Interest Rate Swap	100.2200	100.2200	100.0900	100.0900	(0.130)	0.0000	0.0000	0
2019/11/14	IS05	20/12/2022			Interest Rate Swap	101.3200	101.3200	101.1600	101.1600	(0.158)	0.0000	0.0000	0
2019/11/14	IS05	22/03/2023			Interest Rate Swap	94.4500	94.4500	94.2800	94.2800	(0.180)	0.0000	0.0000	0
2019/11/14	IS05	20/06/2023			Interest Rate Swap	100.3900	100.3900	100.2100	100.2100	(0.179)	0.0000	0.0000	0
2019/11/14	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/14	IS10	17/12/2025			Interest Rate Swap	91.3900	91.3900	91.0500	91.0500	(0.372)	0.0000	0.0000	0
2019/11/14	IS10	16/03/2026			Interest Rate Swap	88.2500	88.2500	87.9000	87.9000	(0.397)	0.0000	0.0000	0
2019/11/14	IS10	15/06/2026			Interest Rate Swap	86.8900	86.8900	86.5400	86.5400	(0.403)	0.0000	0.0000	0
2019/11/14	IS10	21/09/2026			Interest Rate Swap	89.0300	89.0300	88.6800	88.6800	(0.393)	0.0000	0.0000	0
2019/11/14	IS10	21/12/2026			Interest Rate Swap	92.8600	92.8600	92.5200	92.5200	(0.366)	0.0000	0.0000	0
2019/11/14	IS10	15/03/2027			Interest Rate Swap	91.3600	91.3600	91.0100	91.0100	(0.383)	0.0000	0.0000	0
2019/11/14	IS10	21/06/2027			Interest Rate Swap	93.4500	93.4500	93.1000	93.1000	(0.375)	0.0000	0.0000	0
2019/11/14	IS10	20/09/2027			Interest Rate Swap	98.9900	98.9900	98.6400	98.6400	(0.354)	0.0000	0.0000	0
2019/11/14	IS10	20/12/2027			Interest Rate Swap	99.3500	99.3500	99.0000	99.0000	(0.352)	0.0000	0.0000	0
2019/11/14	IS10	22/03/2028			Interest Rate Swap	92.7400	92.7400	92.3600	92.3600	(0.410)	0.0000	0.0000	0
2019/11/14	IS10	20/06/2028			Interest Rate Swap	100.1200	100.1200	99.7200	99.7200	(0.400)	0.0000	0.0000	0
2019/11/14	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/14	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/14	R023	06/02/2020	7.54	Call	Bond Future	673.4900	0.6735	732.1100	0.7321	8.704	0	0	0
2019/11/14	R023	06/02/2020			Bond Future	7.4416	104.3320	7.4033	104.4354	(0.515)	0.0000	0.0000	42,802
2019/11/14	R023	06/02/2020	7.52	Call	Bond Future	639.5500	0.6395	696.5800	0.6966	8.917	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
2019/11/14	R023	06/02/2020	7.52	Put	Bond Future	428.5000	0.4285	382.2100	0.3822	(10.803)	0	0	0
2019/11/14	R023	06/02/2020	7.54	Put	Bond Future	408.6600	0.4087	363.9600	0.3640	(10.938)	0	0	0
2019/11/14	R023	06/02/2020	7.53	Call	Bond Future	656.3200	0.6563	714.1500	0.7142	8.811	0	0	0
2019/11/14	R023	06/02/2020	7.53	Put	Bond Future	418.3800	0.4184	372.8900	0.3729	(10.873)	0	0	0
2019/11/14	R023	07/05/2020	6.91	Put	Bond Future	1,532.1200	1.5321	1,448.1200	1.4481	(5.483)	0	0	0
2019/11/14	R023	07/05/2020			Bond Future	7.4441	102.2935	7.4020	102.3988	(0.565)	0.0000	0.0000	13,512
2019/11/14	R023	07/05/2020	6.90	Call	Bond Future	179.2800	0.1793	200.0600	0.2001	11.591	0	0	0
2019/11/14	R023	07/05/2020	6.90	Put	Bond Future	1,551.0800	1.5511	1,466.5600	1.4666	(5.449)	0	0	0
2019/11/14	R023	07/05/2020	6.91	Call	Bond Future	185.7500	0.1857	207.0500	0.2070	11.467	0	0	0
2019/11/14	R023	07/05/2020	6.89	Call	Bond Future	173.1600	0.1732	193.4200	0.1934	11.700	0	0	0
2019/11/14	R023	07/05/2020	6.89	Put	Bond Future	1,570.3800	1.5704	1,485.3400	1.4853	(5.415)	0	0	0
2019/11/14	R023	06/08/2020	7.26	Call	Bond Future	639.1500	0.6391	684.7100	0.6847	7.128	0	0	0
2019/11/14	R023	06/08/2020			Bond Future	7.4307	104.1798	7.3840	104.2873	(0.628)	0.0000	0.0000	0
2019/11/14	R023	06/08/2020	7.26	Put	Bond Future	1,032.5500	1.0325	970.6800	0.9707	(5.992)	0	0	0
2019/11/14	R023	06/08/2020	7.27	Call	Bond Future	651.0100	0.6510	697.0700	0.6971	7.075	0	0	0
2019/11/14	R023	06/08/2020	7.28	Put	Bond Future	1,010.1800	1.0102	949.2900	0.9493	(6.028)	0	0	0
2019/11/14	R023	06/08/2020	7.27	Put	Bond Future	1,021.3000	1.0213	959.9300	0.9599	(6.009)	0	0	0
2019/11/14	R023	06/08/2020	7.28	Call	Bond Future	662.9800	0.6630	709.5200	0.7095	7.020	0	0	0
2019/11/14	R023	05/11/2020	7.46	Put	Bond Future	918.9600	0.9190	866.1300	0.8661	(5.749)	0	0	0
2019/11/14	R023	05/11/2020	7.47	Put	Bond Future	910.7800	0.9108	858.3100	0.8583	(5.761)	0	0	0
2019/11/14	R023	05/11/2020			Bond Future	7.4153	102.2003	7.3631	102.3096	(0.704)	0.0000	0.0000	0
2019/11/14	R023	05/11/2020	7.46	Call	Bond Future	1,012.4800	1.0125	1,069.0000	1.0690	5.582	0	0	0
2019/11/14	R023	05/11/2020	7.47	Call	Bond Future	1,025.2200	1.0252	1,082.1000	1.0821	5.548	0	0	0
2019/11/14	R023	05/11/2020	7.45	Call	Bond Future	999.8300	0.9998	1,055.9700	1.0560	5.615	0	0	0
2019/11/14	R023	05/11/2020	7.45	Put	Bond Future	927.2200	0.9272	874.0100	0.8740	(5.739)	0	0	0
2019/11/14	R035	06/02/2020	9.60	Call	Bond Future	1,347.5200	1.3475	1,338.3200	1.3383	(0.683)	0	0	0
2019/11/14	R035	06/02/2020	9.61	Put	Bond Future	3,010.8600	3.0109	2,995.1000	2.9951	(0.523)	0	0	0
2019/11/14	R035	06/02/2020			Bond Future	9.8295	96.5929	9.8286	96.5994	(0.009)	0.0000	0.0000	114,836
2019/11/14	R035	06/02/2020	9.60	Put	Bond Future	3,056.4500	3.0564	3,040.7100	3.0407	(0.515)	0	0	0
2019/11/14	R035	06/02/2020	9.61	Call	Bond Future	1,377.3500	1.3774	1,368.1300	1.3681	(0.669)	0	0	0
2019/11/14	R035	06/02/2020	9.59	Call	Bond Future	1,317.9000	1.3179	1,308.7300	1.3087	(0.696)	0	0	0
2019/11/14	R035	06/02/2020	9.59	Put	Bond Future	3,102.3400	3.1023	3,086.6300	3.0866	(0.506)	0	0	0
2019/11/14	R035	07/05/2020	10.57	Put	Bond Future	1,441.4800	1.4415	1,431.7900	1.4318	(0.672)	0	0	3,530
2019/11/14	R035	07/05/2020	9.75	Call	Bond Future	2,534.2200	2.5342	2,528.7400	2.5287	(0.216)	0	0	5,000
2019/11/14	R035	07/05/2020	10.75	Put	Bond Future	1,177.0600	1.1771	1,168.1700	1.1682	(0.755)	0	0	5,000
2019/11/14	R035	07/05/2020	9.48	Put	Bond Future	4,830.1200	4.8301	4,817.8600	4.8179	(0.254)	0	0	0
2019/11/14	R035	07/05/2020	9.47	Call	Bond Future	1,655.9000	1.6559	1,650.5300	1.6505	(0.324)	0	0	0
2019/11/14	R035	07/05/2020			Bond Future	9.9042	93.8430	9.9032	93.8499	(0.010)	0.0000	0.0000	0
2019/11/14	R035	07/05/2020	9.11	Put	Bond Future	6,833.2200	6.8332	6,822.0500	6.8221	(0.163)	0	0	0
2019/11/14	R035	07/05/2020	9.11	Call	Bond Future	814.3300	0.8143	810.0300	0.8100	(0.528)	0	0	5,000
2019/11/14	R035	07/05/2020	9.78	Put	Bond Future	3,543.3000	3.5433	3,530.9900	3.5310	(0.347)	0	0	0
2019/11/14	R035	07/05/2020	10.57	Call	Bond Future	6,081.0300	6.0810	6,078.2100	6.0782	(0.046)	0	0	0
2019/11/14	R035	07/05/2020	9.75	Put	Bond Future	3,659.9400	3.6599	3,647.5900	3.6476	(0.337)	0	0	0
2019/11/14	R035	07/05/2020	10.75	Call	Bond Future	7,011.6900	7.0117	7,009.6700	7.0097	(0.029)	0	0	0
2019/11/14	R035	07/05/2020	9.48	Call	Bond Future	1,684.2200	1.6842	1,678.8300	1.6788	(0.320)	0	0	0
2019/11/14	R035	07/05/2020	9.47	Put	Bond Future	4,877.8400	4.8778	4,865.6000	4.8656	(0.251)	0	0	0
2019/11/14	R035	07/05/2020	9.78	Call	Bond Future	2,638.1900	2.6382	2,632.7500	2.6327	(0.206)	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
2019/11/14	R035	07/05/2020	9.18	Put	Bond Future	6,416.5800	6.4166	6,405.1300	6.4051	(0.178)	0	0	0
2019/11/14	R035	07/05/2020	9.18	Call	Bond Future	950.7400	0.9507	946.1600	0.9462	(0.482)	0	0	3,530
2019/11/14	R035	07/05/2020	9.49	Call	Bond Future	1,713.0600	1.7131	1,707.6500	1.7076	(0.316)	0	0	0
2019/11/14	R035	07/05/2020	9.49	Put	Bond Future	4,783.0100	4.7830	4,770.7300	4.7707	(0.257)	0	0	0
2019/11/14	R035	06/08/2020	9.00	Put	Bond Future	8,294.4100	8.2944	8,284.4100	8.2844	(0.121)	0	0	0
2019/11/14	R035	06/08/2020	9.92	Put	Bond Future	3,867.1300	3.8671	3,856.7700	3.8568	(0.268)	0	0	0
2019/11/14	R035	06/08/2020			Bond Future	9.9788	95.5671	9.9778	95.5742	(0.010)	0.0000	0.0000	0
2019/11/14	R035	06/08/2020	9.00	Call	Bond Future	916.4300	0.9164	913.4900	0.9135	(0.321)	0	0	24,761
2019/11/14	R035	06/08/2020	9.92	Call	Bond Future	3,446.9800	3.4470	3,443.6800	3.4437	(0.096)	0	0	0
2019/11/14	R035	06/08/2020	9.93	Call	Bond Future	3,483.5200	3.4835	3,480.2400	3.4802	(0.094)	0	0	0
2019/11/14	R035	06/08/2020	9.91	Put	Bond Future	3,902.8600	3.9029	3,892.4900	3.8925	(0.266)	0	0	0
2019/11/14	R035	06/08/2020	8.75	Put	Bond Future	10,003.5300	10.0035	9,993.9500	9.9939	(0.096)	0	0	0
2019/11/14	R035	06/08/2020	8.75	Call	Bond Future	604.2800	0.6043	601.7600	0.6018	(0.417)	0	0	3,000
2019/11/14	R035	06/08/2020	9.93	Put	Bond Future	3,831.9800	3.8320	3,821.6400	3.8216	(0.270)	0	0	0
2019/11/14	R035	06/08/2020	9.91	Call	Bond Future	3,410.9400	3.4109	3,407.6300	3.4076	(0.097)	0	0	0
2019/11/14	R035	05/11/2020	10.34	Put	Bond Future	3,504.3200	3.5043	3,495.3500	3.4954	(0.256)	0	0	0
2019/11/14	R035	05/11/2020			Bond Future	10.0553	92.8618	10.0543	92.8689	(0.010)	0.0000	0.0000	0
2019/11/14	R035	05/11/2020	10.33	Call	Bond Future	5,428.9800	5.4290	5,427.1400	5.4271	(0.034)	0	0	0
2019/11/14	R035	05/11/2020	10.33	Put	Bond Future	3,530.9500	3.5310	3,521.9600	3.5220	(0.255)	0	0	0
2019/11/14	R035	05/11/2020	10.34	Call	Bond Future	5,470.3500	5.4703	5,468.5300	5.4685	(0.033)	0	0	0
2019/11/14	R035	05/11/2020	10.32	Call	Bond Future	5,387.7200	5.3877	5,385.8600	5.3859	(0.035)	0	0	0
2019/11/14	R035	05/11/2020	10.32	Put	Bond Future	3,557.7700	3.5578	3,548.7600	3.5488	(0.253)	0	0	0
2019/11/14	R186	06/02/2020	8.57	Call	Bond Future	1,551.5900	1.5516	1,640.6200	1.6406	5.738	0	0	0
2019/11/14	R186	06/02/2020	8.50	Call	Bond Future	1,347.5500	1.3475	1,428.8700	1.4289	6.035	0	0	0
2019/11/14	R186	06/02/2020	8.11	Put	Bond Future	2,714.3700	2.7144	2,580.1100	2.5801	(4.946)	0	0	0
2019/11/14	R186	06/02/2020			Bond Future	8.5081	111.6600	8.4760	111.8349	(0.377)	0.0000	0.0000	101,611
2019/11/14	R186	06/02/2020	8.55	Call	Bond Future	1,491.6600	1.4917	1,578.4900	1.5785	5.821	0	0	0
2019/11/14	R186	06/02/2020	8.55	Put	Bond Future	1,263.8600	1.2639	1,175.7900	1.1758	(6.968)	0	0	0
2019/11/14	R186	06/02/2020	8.11	Call	Bond Future	518.3900	0.5184	559.0300	0.5590	7.840	0	0	821
2019/11/14	R186	06/02/2020	8.57	Put	Bond Future	1,215.2200	1.2152	1,129.3500	1.1294	(7.066)	0	0	0
2019/11/14	R186	06/02/2020	9.00	Put	Bond Future	489.4800	0.4895	444.6600	0.4447	(9.157)	0	0	821
2019/11/14	R186	06/02/2020	8.50	Put	Bond Future	1,391.7900	1.3918	1,298.2100	1.2982	(6.724)	0	0	821
2019/11/14	R186	06/02/2020	8.56	Call	Bond Future	1,521.3600	1.5214	1,609.2900	1.6093	5.780	0	0	0
2019/11/14	R186	06/02/2020	8.56	Put	Bond Future	1,239.2600	1.2393	1,152.2900	1.1523	(7.018)	0	0	0
2019/11/14	R186	06/02/2020	9.00	Call	Bond Future	3,127.2500	3.1273	3,257.3300	3.2573	4.160	0	0	0
2019/11/14	R186	07/05/2020	7.90	Put	Bond Future	4,206.8500	4.2069	4,066.7900	4.0668	(3.329)	0	0	2,500
2019/11/14	R186	07/05/2020	8.28	Put	Bond Future	2,834.4500	2.8344	2,721.1200	2.7211	(3.998)	0	0	0
2019/11/14	R186	07/05/2020	8.93	Call	Bond Future	3,204.9300	3.2049	3,315.7900	3.3158	3.459	0	0	0
2019/11/14	R186	07/05/2020	8.09	Put	Bond Future	3,476.0700	3.4761	3,348.9200	3.3489	(3.658)	0	0	0
2019/11/14	R186	07/05/2020			Bond Future	8.5669	113.6868	8.5332	113.8650	(0.394)	0.0000	0.0000	1,650
2019/11/14	R186	07/05/2020	8.50	Call	Bond Future	1,846.7800	1.8468	1,928.0000	1.9280	4.398	0	0	0
2019/11/14	R186	07/05/2020	8.50	Put	Bond Future	2,200.2500	2.2003	2,103.2800	2.1033	(4.407)	0	0	23,208
2019/11/14	R186	07/05/2020	8.08	Call	Bond Future	907.5700	0.9076	957.9000	0.9579	5.546	0	0	0
2019/11/14	R186	07/05/2020	8.08	Put	Bond Future	3,512.3700	3.5124	3,384.5100	3.3845	(3.640)	0	0	0
2019/11/14	R186	07/05/2020	7.90	Call	Bond Future	619.2100	0.6192	657.3400	0.6573	6.158	0	0	0
2019/11/14	R186	07/05/2020	8.28	Call	Bond Future	1,308.9800	1.3090	1,373.8400	1.3738	4.955	0	0	6,000
2019/11/14	R186	07/05/2020	8.93	Put	Bond Future	1,312.9200	1.3129	1,245.5900	1.2456	(5.128)	0	0	6,000

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2019/11/14	R186	07/05/2020	8.09	Call	Bond Future	925.5600	0.9256	976.6000	0.9766	5.514	0	0	0
2019/11/14	R186	07/05/2020	7.60	Put	Bond Future	5,541.0900	5.5411	5,384.1800	5.3842	(2.832)	0	0	0
2019/11/14	R186	07/05/2020	7.60	Call	Bond Future	290.9000	0.2909	312.1800	0.3122	7.315	0	0	6,000
2019/11/14	R186	07/05/2020	8.07	Call	Bond Future	889.8000	0.8898	939.4300	0.9394	5.578	0	0	0
2019/11/14	R186	07/05/2020	8.07	Put	Bond Future	3,548.9100	3.5489	3,420.3500	3.4204	(3.623)	0	0	0
2019/11/14	R186	06/08/2020	8.38	Put	Bond Future	2,871.2700	2.8713	2,762.8700	2.7629	(3.775)	0	0	0
2019/11/14	R186	06/08/2020			Bond Future	8.6250	110.4751	8.5893	110.6568	(0.413)	0.0000	0.0000	0
2019/11/14	R186	06/08/2020	8.37	Call	Bond Future	1,589.4700	1.5895	1,662.0500	1.6621	4.566	0	0	0
2019/11/14	R186	06/08/2020	8.37	Put	Bond Future	2,897.9800	2.8980	2,788.8900	2.7889	(3.764)	0	0	0
2019/11/14	R186	06/08/2020	8.38	Call	Bond Future	1,614.4600	1.6145	1,687.7300	1.6877	4.538	0	0	0
2019/11/14	R186	06/08/2020	8.36	Call	Bond Future	1,565.0400	1.5650	1,636.9300	1.6369	4.593	0	0	0
2019/11/14	R186	06/08/2020	8.36	Put	Bond Future	2,925.2800	2.9253	2,815.5000	2.8155	(3.753)	0	0	0
2019/11/14	R186	05/11/2020	8.64	Put	Bond Future	2,709.1100	2.7091	2,613.9200	2.6139	(3.514)	0	0	0
2019/11/14	R186	05/11/2020	8.65	Call	Bond Future	2,542.4700	2.5425	2,632.8700	2.6329	3.556	0	0	0
2019/11/14	R186	05/11/2020			Bond Future	8.6798	112.5489	8.6422	112.7340	(0.433)	0.0000	0.0000	0
2019/11/14	R186	05/11/2020	8.66	Call	Bond Future	2,571.9300	2.5719	2,662.8800	2.6629	3.536	0	0	0
2019/11/14	R186	05/11/2020	8.66	Put	Bond Future	2,669.3900	2.6694	2,575.3100	2.5753	(3.524)	0	0	0
2019/11/14	R186	05/11/2020	8.64	Call	Bond Future	2,513.1400	2.5131	2,602.9800	2.6030	3.575	0	0	0
2019/11/14	R186	05/11/2020	8.65	Put	Bond Future	2,689.1700	2.6892	2,594.5400	2.5945	(3.519)	0	0	0
2019/11/14	R197	06/02/2020			Bond Future	303.4299	303.4299	303.4223	303.4223	(0.003)	0.0000	0.0000	2,540
2019/11/14	R197	07/05/2020			Bond Future	309.0110	309.0110	309.0037	309.0037	(0.002)	0.0000	0.0000	0
2019/11/14	R197	06/08/2020			Bond Future	307.0503	307.0503	307.0430	307.0430	(0.002)	0.0000	0.0000	0
2019/11/14	R197	05/11/2020			Bond Future	312.8103	312.8103	312.8031	312.8031	(0.002)	0.0000	0.0000	0
2019/11/14	R202	06/02/2020			Bond Future	230.4685	230.4685	230.4663	230.4663	(0.001)	0.0000	0.0000	8,488
2019/11/14	R202	07/05/2020			Bond Future	234.7078	234.7078	234.7058	234.7058	(0.001)	0.0000	0.0000	0
2019/11/14	R202	06/08/2020			Bond Future	234.9986	234.9986	234.9966	234.9966	(0.001)	0.0000	0.0000	0
2019/11/14	R202	05/11/2020			Bond Future	239.4072	239.4072	239.4055	239.4055	(0.001)	0.0000	0.0000	0
2019/11/14	R208	06/02/2020	6.13	Put	Bond Future	423.0000	0.4230	424.1800	0.4242	0.279	0	0	0
2019/11/14	R208	06/02/2020	6.12	Call	Bond Future	13.1000	0.0131	12.6600	0.0127	(3.359)	0	0	0
2019/11/14	R208	06/02/2020			Bond Future	6.5077	102.7215	6.5092	102.7199	0.023	0.0000	0.0000	11,603
2019/11/14	R208	06/02/2020	6.13	Call	Bond Future	13.9400	0.0139	13.4800	0.0135	(3.300)	0	0	0
2019/11/14	R208	06/02/2020	6.12	Put	Bond Future	433.0300	0.4330	434.2300	0.4342	0.277	0	0	0
2019/11/14	R208	06/02/2020	6.14	Call	Bond Future	14.7400	0.0147	14.2600	0.0143	(3.256)	0	0	0
2019/11/14	R208	06/02/2020	6.14	Put	Bond Future	412.9400	0.4129	414.1000	0.4141	0.281	0	0	0
2019/11/14	R208	07/05/2020	4.81	Call	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2019/11/14	R208	07/05/2020	4.80	Put	Bond Future	1,255.3400	1.2553	1,256.9000	1.2569	0.124	0	0	0
2019/11/14	R208	07/05/2020			Bond Future	6.2580	101.1828	6.2598	101.1813	0.029	0.0000	0.0000	0
2019/11/14	R208	07/05/2020	4.82	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2019/11/14	R208	07/05/2020	4.82	Put	Bond Future	1,237.9700	1.2380	1,239.5200	1.2395	0.125	0	0	0
2019/11/14	R208	07/05/2020	4.81	Put	Bond Future	1,246.6500	1.2467	1,248.2000	1.2482	0.124	0	0	0
2019/11/14	R208	07/05/2020	4.80	Call	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2019/11/14	R208	06/08/2020	5.57	Put	Bond Future	220.7400	0.2207	221.4200	0.2214	0.308	0	0	0
2019/11/14	R208	06/08/2020			Bond Future	5.7610	103.0530	5.7635	103.0514	0.043	0.0000	0.0000	0
2019/11/14	R208	06/08/2020	5.56	Call	Bond Future	99.2500	0.0993	98.4100	0.0984	(0.846)	0	0	0
2019/11/14	R208	06/08/2020	5.56	Put	Bond Future	224.3000	0.2243	224.9900	0.2250	0.308	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
2019/11/14	R208	06/08/2020	5.57	Call	Bond Future	101.9200	0.1019	101.0700	0.1011	(0.834)	0	0	0
2019/11/14	R208	06/08/2020	5.55	Call	Bond Future	96.6200	0.0966	95.7900	0.0958	(0.859)	0	0	0
2019/11/14	R208	06/08/2020	5.55	Put	Bond Future	227.9000	0.2279	228.6000	0.2286	0.307	0	0	0
2019/11/14	R208	05/11/2020	4.78	Call	Bond Future	146.6800	0.1467	145.6100	0.1456	(0.729)	0	0	0
2019/11/14	R208	05/11/2020	4.77	Put	Bond Future	72.8100	0.0728	73.2700	0.0733	0.632	0	0	0
2019/11/14	R208	05/11/2020			Bond Future	4.5844	101.5761	4.5883	101.5746	0.086	0.0000	0.0000	0
2019/11/14	R208	05/11/2020	4.79	Call	Bond Future	149.4300	0.1494	148.3500	0.1484	(0.723)	0	0	0
2019/11/14	R208	05/11/2020	4.79	Put	Bond Future	70.2100	0.0702	70.6500	0.0707	0.627	0	0	0
2019/11/14	R208	05/11/2020	4.78	Put	Bond Future	71.3100	0.0713	71.7600	0.0718	0.631	0	0	0
2019/11/14	R208	05/11/2020	4.77	Call	Bond Future	144.3300	0.1443	143.2700	0.1433	(0.734)	0	0	0
2019/11/14	R209	06/02/2020	9.52	Put	Bond Future	2,991.9500	2.9919	2,957.7800	2.9578	(1.142)	0	0	0
2019/11/14	R209	06/02/2020			Bond Future	9.8339	73.5735	9.8280	73.6106	(0.060)	0.0000	0.0000	106,185
2019/11/14	R209	06/02/2020	9.51	Call	Bond Future	957.5700	0.9576	960.4000	0.9604	0.296	0	0	0
2019/11/14	R209	06/02/2020	9.51	Put	Bond Future	3,035.0700	3.0351	3,000.7600	3.0008	(1.130)	0	0	0
2019/11/14	R209	06/02/2020	9.40	Put	Bond Future	3,531.8400	3.5318	3,496.2700	3.4963	(1.007)	0	0	0
2019/11/14	R209	06/02/2020	9.40	Call	Bond Future	728.9700	0.7290	730.5400	0.7305	0.215	0	0	7,500
2019/11/14	R209	06/02/2020	9.52	Call	Bond Future	979.8800	0.9799	982.8500	0.9828	0.303	0	0	0
2019/11/14	R209	06/02/2020	9.50	Call	Bond Future	935.5800	0.9356	938.2800	0.9383	0.289	0	0	0
2019/11/14	R209	06/02/2020	9.50	Put	Bond Future	3,078.6000	3.0786	3,044.1600	3.0442	(1.119)	0	0	0
2019/11/14	R209	07/05/2020	9.47	Call	Bond Future	1,458.7200	1.4587	1,465.3400	1.4653	0.454	0	0	0
2019/11/14	R209	07/05/2020			Bond Future	9.9035	71.7577	9.8973	71.7957	(0.062)	0.0000	0.0000	0
2019/11/14	R209	07/05/2020	9.45	Call	Bond Future	1,410.1700	1.4102	1,416.5700	1.4166	0.454	0	0	0
2019/11/14	R209	07/05/2020	9.45	Put	Bond Future	4,305.5200	4.3055	4,274.0000	4.2740	(0.732)	0	0	0
2019/11/14	R209	07/05/2020	9.47	Put	Bond Future	4,222.8300	4.2228	4,191.5300	4.1915	(0.741)	0	0	0
2019/11/14	R209	07/05/2020	9.46	Call	Bond Future	1,434.3300	1.4343	1,440.8400	1.4408	0.454	0	0	0
2019/11/14	R209	07/05/2020	9.46	Put	Bond Future	4,264.0200	4.2640	4,232.6100	4.2326	(0.737)	0	0	0
2019/11/14	R209	06/08/2020	5.56	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/11/14	R209	06/08/2020	5.55	Put	Bond Future	36,440.9100	36.4409	36,402.2300	36.4022	(0.106)	0	0	0
2019/11/14	R209	06/08/2020			Bond Future	9.9729	73.0759	9.9666	73.1145	(0.063)	0.0000	0.0000	0
2019/11/14	R209	06/08/2020	5.57	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/11/14	R209	06/08/2020	5.57	Put	Bond Future	36,224.0700	36.2241	36,185.3900	36.1854	(0.107)	0	0	0
2019/11/14	R209	06/08/2020	5.56	Put	Bond Future	36,332.4200	36.3324	36,293.7400	36.2937	(0.106)	0	0	0
2019/11/14	R209	06/08/2020	5.55	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/11/14	R209	05/11/2020	10.02	Call	Bond Future	3,741.5100	3.7415	3,756.7800	3.7568	0.408	0	0	0
2019/11/14	R209	05/11/2020			Bond Future	10.0407	71.2989	10.0341	71.3383	(0.065)	0.0000	0.0000	0
2019/11/14	R209	05/11/2020	10.00	Call	Bond Future	3,676.2000	3.6762	3,691.2900	3.6913	0.410	0	0	0
2019/11/14	R209	05/11/2020	10.00	Put	Bond Future	3,922.8600	3.9229	3,898.5300	3.8985	(0.620)	0	0	0
2019/11/14	R209	05/11/2020	10.02	Put	Bond Future	3,866.6600	3.8667	3,842.5100	3.8425	(0.625)	0	0	0
2019/11/14	R209	05/11/2020	10.01	Call	Bond Future	3,708.9400	3.7089	3,724.1200	3.7241	0.409	0	0	0
2019/11/14	R209	05/11/2020	10.01	Put	Bond Future	3,894.8100	3.8948	3,870.5700	3.8706	(0.622)	0	0	0
2019/11/14	R210	06/02/2020			Bond Future	189.6066	189.6066	190.0243	190.0243	0.220	0.0000	0.0000	1,772
2019/11/14	R210	07/05/2020			Bond Future	190.4441	190.4441	190.8698	190.8698	0.224	0.0000	0.0000	0
2019/11/14	R210	06/08/2020			Bond Future	194.0392	194.0392	194.4728	194.4728	0.223	0.0000	0.0000	0
2019/11/14	R210	05/11/2020			Bond Future	194.9570	194.9570	195.3990	195.3990	0.227	0.0000	0.0000	0
2019/11/14	R212	06/02/2020			Bond Future	162.0044	162.0044	162.0002	162.0002	(0.003)	0.0000	0.0000	6,495

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
2019/11/14	R212	07/05/2020			Bond Future	164.9842	164.9842	164.9800	164.9800	(0.003)	0.0000	0.0000	0
2019/11/14	R212	06/08/2020			Bond Future	165.8047	165.8047	165.8005	165.8005	(0.002)	0.0000	0.0000	0
2019/11/14	R212	05/11/2020			Bond Future	168.9151	168.9151	168.9110	168.9110	(0.002)	0.0000	0.0000	0
2019/11/14	R213	06/02/2020	9.27	Call	Bond Future	1,238.6500	1.2386	1,284.6900	1.2847	3.717	0	0	0
2019/11/14	R213	06/02/2020	9.26	Put	Bond Future	2,174.8100	2.1748	2,090.5600	2.0906	(3.874)	0	0	0
2019/11/14	R213	06/02/2020			Bond Future	9.4187	86.7750	9.3972	86.9046	(0.228)	0.0000	0.0000	24,070
2019/11/14	R213	06/02/2020	9.28	Call	Bond Future	1,264.9800	1.2650	1,311.7500	1.3118	3.697	0	0	0
2019/11/14	R213	06/02/2020	9.28	Put	Bond Future	2,105.0800	2.1051	2,022.2900	2.0223	(3.933)	0	0	0
2019/11/14	R213	06/02/2020	9.27	Put	Bond Future	2,139.7500	2.1397	2,056.2300	2.0562	(3.903)	0	0	0
2019/11/14	R213	06/02/2020	9.26	Call	Bond Future	1,212.6500	1.2127	1,257.9600	1.2580	3.736	0	0	0
2019/11/14	R213	07/05/2020	9.01	Put	Bond Future	4,109.1300	4.1091	4,014.7700	4.0148	(2.296)	0	0	0
2019/11/14	R213	07/05/2020	9.00	Call	Bond Future	1,200.9100	1.2009	1,238.1000	1.2381	3.097	0	0	0
2019/11/14	R213	07/05/2020			Bond Future	9.4872	84.7983	9.4649	84.9303	(0.235)	0.0000	0.0000	0
2019/11/14	R213	07/05/2020	9.01	Call	Bond Future	1,222.3000	1.2223	1,259.9700	1.2600	3.082	0	0	0
2019/11/14	R213	07/05/2020	9.00	Put	Bond Future	4,149.6300	4.1496	4,054.7900	4.0548	(2.286)	0	0	0
2019/11/14	R213	07/05/2020	9.02	Call	Bond Future	1,243.9200	1.2439	1,282.0800	1.2821	3.068	0	0	0
2019/11/14	R213	07/05/2020	9.02	Put	Bond Future	4,068.9200	4.0689	3,975.0500	3.9750	(2.307)	0	0	0
2019/11/14	R213	06/08/2020	9.31	Call	Bond Future	2,208.1200	2.2081	2,262.0800	2.2621	2.444	0	0	0
2019/11/14	R213	06/08/2020			Bond Future	9.5552	86.3573	9.5321	86.4917	(0.242)	0.0000	0.0000	0
2019/11/14	R213	06/08/2020	9.29	Call	Bond Future	2,152.8200	2.1528	2,205.9000	2.2059	2.466	0	0	0
2019/11/14	R213	06/08/2020	9.29	Put	Bond Future	3,712.9700	3.7130	3,631.5700	3.6316	(2.192)	0	0	0
2019/11/14	R213	06/08/2020	9.31	Put	Bond Future	3,649.2900	3.6493	3,568.7700	3.5688	(2.206)	0	0	0
2019/11/14	R213	06/08/2020	9.30	Call	Bond Future	2,180.3800	2.1804	2,233.9000	2.2339	2.455	0	0	0
2019/11/14	R213	06/08/2020	9.30	Put	Bond Future	3,681.0100	3.6810	3,600.0500	3.6000	(2.199)	0	0	0
2019/11/14	R213	05/11/2020	9.60	Put	Bond Future	3,432.2000	3.4322	3,361.2100	3.3612	(2.068)	0	0	0
2019/11/14	R213	05/11/2020	9.59	Call	Bond Future	3,252.5000	3.2525	3,318.1600	3.3182	2.019	0	0	0
2019/11/14	R213	05/11/2020			Bond Future	9.6258	84.4290	9.6018	84.5660	(0.249)	0.0000	0.0000	0
2019/11/14	R213	05/11/2020	9.60	Call	Bond Future	3,284.8400	3.2848	3,350.8600	3.3509	2.010	0	0	0
2019/11/14	R213	05/11/2020	9.59	Put	Bond Future	3,457.0900	3.4571	3,385.7400	3.3857	(2.064)	0	0	0
2019/11/14	R213	05/11/2020	9.61	Call	Bond Future	3,316.9700	3.3170	3,383.3700	3.3834	2.002	0	0	0
2019/11/14	R213	05/11/2020	9.61	Put	Bond Future	3,407.1500	3.4071	3,336.5400	3.3365	(2.072)	0	0	0
2019/11/14	R214	06/02/2020	9.73	Call	Bond Future	947.8300	0.9478	950.3300	0.9503	0.264	0	0	0
2019/11/14	R214	06/02/2020	9.87	Put	Bond Future	2,736.6000	2.7366	2,702.3200	2.7023	(1.253)	0	0	0
2019/11/14	R214	06/02/2020	10.42	Call	Bond Future	3,228.3400	3.2283	3,243.6500	3.2437	0.474	0	0	0
2019/11/14	R214	06/02/2020			Bond Future	10.0894	71.8438	10.0834	71.8826	(0.059)	0.0000	0.0000	17,710
2019/11/14	R214	06/02/2020	9.71	Call	Bond Future	902.8800	0.9029	905.1400	0.9051	0.250	0	0	0
2019/11/14	R214	06/02/2020	9.71	Put	Bond Future	3,432.2400	3.4322	3,395.7400	3.3957	(1.063)	0	0	0
2019/11/14	R214	06/02/2020	10.42	Put	Bond Future	1,137.8200	1.1378	1,114.3700	1.1144	(2.061)	0	0	1,000
2019/11/14	R214	06/02/2020	9.73	Put	Bond Future	3,340.2100	3.3402	3,303.9500	3.3039	(1.086)	0	0	0
2019/11/14	R214	06/02/2020	9.52	Call	Bond Future	542.0000	0.5420	542.4600	0.5425	0.085	0	0	1,000
2019/11/14	R214	06/02/2020	9.87	Call	Bond Future	1,291.6400	1.2916	1,296.1200	1.2961	0.347	0	0	1,000
2019/11/14	R214	06/02/2020	9.72	Call	Bond Future	925.1900	0.9252	927.5600	0.9276	0.256	0	0	0
2019/11/14	R214	06/02/2020	9.72	Put	Bond Future	3,386.0100	3.3860	3,349.6200	3.3496	(1.075)	0	0	0
2019/11/14	R214	06/02/2020	9.52	Put	Bond Future	4,393.6000	4.3936	4,355.3000	4.3553	(0.872)	0	0	0
2019/11/14	R214	07/05/2020	9.77	Put	Bond Future	4,246.5300	4.2465	4,214.4600	4.2145	(0.755)	0	0	0
2019/11/14	R214	07/05/2020			Bond Future	10.1588	69.8498	10.1526	69.8893	(0.061)	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
2019/11/14	R214	07/05/2020	9.76	Call	Bond Future	1,656.2200	1.6562	1,663.5600	1.6636	0.443	0	0	0
2019/11/14	R214	07/05/2020	9.76	Put	Bond Future	4,288.3000	4.2883	4,256.1000	4.2561	(0.751)	0	0	0
2019/11/14	R214	07/05/2020	9.31	Put	Bond Future	6,501.2600	6.5013	6,464.6600	6.4647	(0.563)	0	0	0
2019/11/14	R214	07/05/2020	10.66	Put	Bond Future	1,655.1700	1.6552	1,634.9700	1.6350	(1.220)	0	0	1,250
2019/11/14	R214	07/05/2020	9.77	Call	Bond Future	1,682.3800	1.6824	1,689.8500	1.6899	0.444	0	0	0
2019/11/14	R214	07/05/2020	9.31	Call	Bond Future	704.1900	0.7042	707.1300	0.7071	0.418	0	0	1,250
2019/11/14	R214	07/05/2020	9.91	Put	Bond Future	3,694.3800	3.6944	3,664.0300	3.6640	(0.822)	0	0	0
2019/11/14	R214	07/05/2020	9.91	Call	Bond Future	2,070.6500	2.0706	2,079.8400	2.0798	0.444	0	0	1,250
2019/11/14	R214	07/05/2020	10.66	Call	Bond Future	4,750.0100	4.7500	4,769.3500	4.7694	0.407	0	0	0
2019/11/14	R214	07/05/2020	9.75	Call	Bond Future	1,630.2800	1.6303	1,637.5100	1.6375	0.443	0	0	0
2019/11/14	R214	07/05/2020	9.75	Put	Bond Future	4,330.3900	4.3304	4,298.0800	4.2981	(0.746)	0	0	0
2019/11/14	R214	06/08/2020	9.98	Put	Bond Future	4,198.3800	4.1984	4,170.0100	4.1700	(0.676)	0	0	0
2019/11/14	R214	06/08/2020	9.97	Call	Bond Future	2,568.8900	2.5689	2,580.6800	2.5807	0.459	0	0	0
2019/11/14	R214	06/08/2020			Bond Future	10.2280	71.1327	10.2216	71.1730	(0.062)	0.0000	0.0000	0
2019/11/14	R214	06/08/2020	9.98	Call	Bond Future	2,599.0300	2.5990	2,610.9400	2.6109	0.458	0	0	0
2019/11/14	R214	06/08/2020	9.97	Put	Bond Future	4,233.9600	4.2340	4,205.4700	4.2055	(0.673)	0	0	0
2019/11/14	R214	06/08/2020	9.99	Call	Bond Future	2,629.3300	2.6293	2,641.3500	2.6413	0.457	0	0	0
2019/11/14	R214	06/08/2020	9.99	Put	Bond Future	4,163.0600	4.1631	4,134.8000	4.1348	(0.679)	0	0	0
2019/11/14	R214	05/11/2020	10.26	Put	Bond Future	4,151.9500	4.1519	4,126.5900	4.1266	(0.611)	0	0	0
2019/11/14	R214	05/11/2020			Bond Future	10.2984	69.1731	10.2918	69.2143	(0.064)	0.0000	0.0000	0
2019/11/14	R214	05/11/2020	10.25	Call	Bond Future	3,878.0800	3.8781	3,893.7700	3.8938	0.405	0	0	0
2019/11/14	R214	05/11/2020	10.25	Put	Bond Future	4,182.1300	4.1821	4,156.6700	4.1567	(0.609)	0	0	0
2019/11/14	R214	05/11/2020	10.26	Call	Bond Future	3,910.8900	3.9109	3,926.6800	3.9267	0.404	0	0	0
2019/11/14	R214	05/11/2020	10.24	Call	Bond Future	3,845.3800	3.8454	3,860.9700	3.8610	0.405	0	0	0
2019/11/14	R214	05/11/2020	10.24	Put	Bond Future	4,212.5200	4.2125	4,186.9600	4.1870	(0.607)	0	0	0
2019/11/14	R248	06/02/2020	9.71	Put	Bond Future	4,654.9900	4.6550	4,608.0700	4.6081	(1.008)	0	0	0
2019/11/14	R248	06/02/2020			Bond Future	10.1612	90.9281	10.1552	90.9772	(0.059)	0.0000	0.0000	93,339
2019/11/14	R248	06/02/2020	9.71	Call	Bond Future	822.6000	0.8226	824.7800	0.8248	0.265	0	0	0
2019/11/14	R248	06/02/2020	9.70	Put	Bond Future	4,718.6900	4.7187	4,671.6500	4.6717	(0.997)	0	0	0
2019/11/14	R248	06/02/2020	9.72	Call	Bond Future	847.7400	0.8477	850.0600	0.8501	0.274	0	0	0
2019/11/14	R248	06/02/2020	9.72	Put	Bond Future	4,592.0300	4.5920	4,545.2500	4.5452	(1.019)	0	0	0
2019/11/14	R248	06/02/2020	9.70	Call	Bond Future	798.0600	0.7981	800.1200	0.8001	0.258	0	0	0
2019/11/14	R248	07/05/2020	9.79	Call	Bond Future	1,883.8100	1.8838	1,892.5600	1.8926	0.464	0	0	0
2019/11/14	R248	07/05/2020	9.77	Put	Bond Future	5,704.1500	5.7041	5,662.4300	5.6624	(0.731)	0	0	0
2019/11/14	R248	07/05/2020			Bond Future	10.2326	88.1388	10.2264	88.1890	(0.061)	0.0000	0.0000	0
2019/11/14	R248	07/05/2020	9.79	Put	Bond Future	5,592.0800	5.5921	5,550.6500	5.5507	(0.741)	0	0	0
2019/11/14	R248	07/05/2020	9.77	Call	Bond Future	1,821.8100	1.8218	1,830.2700	1.8303	0.464	0	0	0
2019/11/14	R248	07/05/2020	9.78	Put	Bond Future	5,647.9000	5.6479	5,606.3300	5.6063	(0.736)	0	0	0
2019/11/14	R248	07/05/2020	9.78	Call	Bond Future	1,852.6600	1.8527	1,861.2700	1.8613	0.465	0	0	0
2019/11/14	R248	06/08/2020	9.00	Put	Bond Future	12,185.7100	12.1857	12,137.5700	12.1376	(0.395)	0	0	0
2019/11/14	R248	06/08/2020	10.20	Call	Bond Future	3,747.1600	3.7472	3,764.5700	3.7646	0.465	0	0	0
2019/11/14	R248	06/08/2020			Bond Future	10.3039	89.7574	10.2975	89.8085	(0.062)	0.0000	0.0000	0
2019/11/14	R248	06/08/2020	9.25	Put	Bond Future	10,085.1200	10.0851	10,038.8900	10.0389	(0.458)	0	0	0
2019/11/14	R248	06/08/2020	9.25	Call	Bond Future	908.0100	0.9080	912.9200	0.9129	0.541	0	0	20,640
2019/11/14	R248	06/08/2020	10.18	Call	Bond Future	3,667.9900	3.6680	3,685.1000	3.6851	0.466	0	0	0
2019/11/14	R248	06/08/2020	10.18	Put	Bond Future	4,665.6600	4.6657	4,631.6300	4.6316	(0.729)	0	0	0
2019/11/14	R248	06/08/2020	9.00	Call	Bond Future	582.5700	0.5826	585.5700	0.5856	0.515	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
2019/11/14	R248	06/08/2020	10.20	Put	Bond Future	4,582.3800	4.5824	4,548.6500	4.5487	(0.736)	0	0	0
2019/11/14	R248	06/08/2020	10.19	Call	Bond Future	3,707.4800	3.7075	3,724.7300	3.7247	0.465	0	0	0
2019/11/14	R248	06/08/2020	10.19	Put	Bond Future	4,623.8600	4.6239	4,589.9700	4.5900	(0.733)	0	0	0
2019/11/14	R248	05/11/2020	10.02	Put	Bond Future	6,393.7200	6.3937	6,357.6100	6.3576	(0.565)	0	0	0
2019/11/14	R248	05/11/2020	10.03	Call	Bond Future	3,542.2000	3.5422	3,558.3800	3.5584	0.457	0	0	0
2019/11/14	R248	05/11/2020			Bond Future	10.3763	87.0069	10.3696	87.0591	(0.064)	0.0000	0.0000	0
2019/11/14	R248	05/11/2020	10.04	Call	Bond Future	3,578.1600	3.5782	3,594.4700	3.5945	0.456	0	0	0
2019/11/14	R248	05/11/2020	10.04	Put	Bond Future	6,298.9000	6.2989	6,263.0600	6.2631	(0.569)	0	0	0
2019/11/14	R248	05/11/2020	10.02	Call	Bond Future	3,506.4100	3.5064	3,522.4500	3.5225	0.457	0	0	0
2019/11/14	R248	05/11/2020	10.03	Put	Bond Future	6,346.1500	6.3462	6,310.1800	6.3102	(0.567)	0	0	0

Total

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