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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/12/2019 TO 05/12/2019

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
2019/12/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	2025	06/02/2020			Bond Future	136.4094	136.4094	136.2426	136.2426	(0.122)	0.0000	0.0000	4,913
2019/12/05	2025	07/05/2020			Bond Future	138.9308	138.9308	138.7610	138.7610	(0.122)	0.0000	0.0000	0
2019/12/05	2025	06/08/2020			Bond Future	140.0559	140.0559	139.8831	139.8831	(0.123)	0.0000	0.0000	0
2019/12/05	2025	05/11/2020			Bond Future	142.6868	142.6868	142.5107	142.5107	(0.123)	0.0000	0.0000	0
2019/12/05	2029	06/02/2020			Bond Future	101.5909	101.5909	101.6320	101.6320	0.040	0.0000	0.0000	3,765
2019/12/05	2029	07/05/2020			Bond Future	102.3589	102.3589	102.4008	102.4008	0.041	0.0000	0.0000	0
2019/12/05	2029	06/08/2020			Bond Future	104.2943	104.2943	104.3370	104.3370	0.041	0.0000	0.0000	0
2019/12/05	2029	05/11/2020			Bond Future	105.1134	105.1134	105.1570	105.1570	0.041	0.0000	0.0000	0
2019/12/05	2030	06/02/2020	9.15	Put	Bond Future	1,586.5400	1.5865	1,678.6300	1.6786	5.804	0	0	0
2019/12/05	2030	06/02/2020	9.14	Call	Bond Future	1,081.3200	1.0813	992.1700	0.9922	(8.245)	0	0	0
2019/12/05	2030	06/02/2020	9.40	Put	Bond Future	906.3700	0.9064	966.0800	0.9661	6.588	0	0	5,000
2019/12/05	2030	06/02/2020	9.25	Call	Bond Future	1,411.7000	1.4117	1,307.6400	1.3076	(7.371)	0	0	0
2019/12/05	2030	06/02/2020	8.40	Call	Bond Future	62.5400	0.0625	51.8200	0.0518	(17.141)	0	0	5,820
2019/12/05	2030	06/02/2020			Bond Future	9.2281	92.3421	9.2582	92.1595	0.325	0.0000	0.0000	77,736
2019/12/05	2030	06/02/2020	9.00	Put	Bond Future	2,137.9700	2.1380	2,250.7400	2.2507	5.275	0	0	0
2019/12/05	2030	06/02/2020	9.00	Call	Bond Future	734.9900	0.7350	665.1400	0.6651	(9.504)	0	0	5,820
2019/12/05	2030	06/02/2020	9.15	Call	Bond Future	1,109.2300	1.1092	1,018.7000	1.0187	(8.162)	0	0	0
2019/12/05	2030	06/02/2020	9.14	Put	Bond Future	1,619.9700	1.6200	1,713.4400	1.7134	5.770	0	0	0
2019/12/05	2030	06/02/2020	9.40	Call	Bond Future	1,945.1700	1.9452	1,822.2600	1.8223	(6.319)	0	0	0
2019/12/05	2030	06/02/2020	9.25	Put	Bond Future	1,278.6000	1.2786	1,357.1600	1.3572	6.144	0	0	5,000
2019/12/05	2030	06/02/2020	8.40	Put	Bond Future	5,292.1900	5.2922	5,464.0900	5.4641	3.248	0	0	0
2019/12/05	2030	06/02/2020	9.16	Call	Bond Future	1,137.5500	1.1375	1,045.6500	1.0456	(8.079)	0	0	0
2019/12/05	2030	06/02/2020	9.16	Put	Bond Future	1,553.5800	1.5536	1,644.3000	1.6443	5.839	0	0	0
2019/12/05	2030	07/05/2020	8.79	Call	Bond Future	857.3300	0.8573	800.7500	0.8008	(6.600)	0	0	0
2019/12/05	2030	07/05/2020	8.78	Put	Bond Future	4,002.3500	4.0024	4,132.5900	4.1326	3.254	0	0	0
2019/12/05	2030	07/05/2020			Bond Future	9.2986	94.0265	9.3299	93.8405	0.336	0.0000	0.0000	0
2019/12/05	2030	07/05/2020	8.80	Call	Bond Future	876.3700	0.8764	818.9500	0.8189	(6.552)	0	0	0
2019/12/05	2030	07/05/2020	8.80	Put	Bond Future	3,915.7500	3.9157	4,044.2900	4.0443	3.283	0	0	0
2019/12/05	2030	07/05/2020	8.79	Put	Bond Future	3,959.0000	3.9590	4,088.3800	4.0884	3.268	0	0	0
2019/12/05	2030	07/05/2020	8.78	Call	Bond Future	838.3400	0.8383	782.6200	0.7826	(6.646)	0	0	0
2019/12/05	2030	06/08/2020	9.11	Call	Bond Future	1,894.8300	1.8948	1,811.2900	1.8113	(4.409)	0	0	0
2019/12/05	2030	06/08/2020			Bond Future	9.3711	91.7494	9.4036	91.5600	0.347	0.0000	0.0000	0
2019/12/05	2030	06/08/2020	9.09	Call	Bond Future	1,840.4100	1.8404	1,758.3300	1.7583	(4.460)	0	0	0
2019/12/05	2030	06/08/2020	9.09	Put	Bond Future	3,501.2100	3.5012	3,608.5300	3.6085	3.065	0	0	0
2019/12/05	2030	06/08/2020	9.11	Put	Bond Future	3,436.1600	3.4362	3,542.0200	3.5420	3.081	0	0	0
2019/12/05	2030	06/08/2020	9.10	Call	Bond Future	1,867.6700	1.8677	1,784.8500	1.7849	(4.434)	0	0	0
2019/12/05	2030	06/08/2020	9.10	Put	Bond Future	3,468.7100	3.4687	3,575.2900	3.5753	3.073	0	0	0
2019/12/05	2030	05/11/2020	10.06	Put	Bond Future	2,013.2900	2.0133	2,072.4400	2.0724	2.938	0	0	1,000
2019/12/05	2030	05/11/2020	8.73	Call	Bond Future	1,249.9600	1.2500	1,190.6900	1.1907	(4.742)	0	0	3,000
2019/12/05	2030	05/11/2020	9.39	Put	Bond Future	3,304.9400	3.3049	3,396.9000	3.3969	2.783	0	0	0
2019/12/05	2030	05/11/2020	9.38	Call	Bond Future	3,006.1600	3.0062	2,905.8800	2.9059	(3.336)	0	0	0
2019/12/05	2030	05/11/2020			Bond Future	9.4366	93.4753	9.4703	93.2825	0.358	0.0000	0.0000	0

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2019/12/05	2030	05/11/2020	8.34	Put	Bond Future	7,199.8600	7.1999	7,356.0000	7.3560	2.169	0	0	0
2019/12/05	2030	05/11/2020	8.34	Call	Bond Future	635.8500	0.6359	599.1700	0.5992	(5.769)	0	0	1,000
2019/12/05	2030	05/11/2020	9.04	Put	Bond Future	4,312.2700	4.3123	4,425.5100	4.4255	2.626	0	0	0
2019/12/05	2030	05/11/2020	9.04	Call	Bond Future	2,006.4200	2.0064	1,926.8400	1.9268	(3.966)	0	0	1,000
2019/12/05	2030	05/11/2020	10.06	Call	Bond Future	5,490.6700	5.4907	5,357.0000	5.3570	(2.434)	0	0	0
2019/12/05	2030	05/11/2020	8.73	Put	Bond Future	5,411.3300	5.4113	5,544.8800	5.5449	2.468	0	0	0
2019/12/05	2030	05/11/2020	9.23	Put	Bond Future	3,736.1000	3.7361	3,837.5100	3.8375	2.714	0	0	0
2019/12/05	2030	05/11/2020	10.37	Put	Bond Future	1,649.1900	1.6492	1,697.3600	1.6974	2.921	0	0	16,000
2019/12/05	2030	05/11/2020	9.39	Call	Bond Future	3,038.0800	3.0381	2,937.2200	2.9372	(3.320)	0	0	0
2019/12/05	2030	05/11/2020	9.38	Put	Bond Future	3,330.4700	3.3305	3,423.0100	3.4230	2.779	0	0	0
2019/12/05	2030	05/11/2020	10.47	Call	Bond Future	7,220.7000	7.2207	7,072.9900	7.0730	(2.046)	0	0	0
2019/12/05	2030	05/11/2020	10.47	Put	Bond Future	1,550.6700	1.5507	1,595.7800	1.5958	2.909	0	0	3,000
2019/12/05	2030	05/11/2020	9.23	Call	Bond Future	2,544.3800	2.5444	2,452.9700	2.4530	(3.593)	0	0	3,000
2019/12/05	2030	05/11/2020	8.53	Put	Bond Future	6,249.9400	6.2499	6,396.4200	6.3964	2.344	0	0	0
2019/12/05	2030	05/11/2020	8.53	Call	Bond Future	866.1000	0.8661	819.7600	0.8198	(5.350)	0	0	16,000
2019/12/05	2030	05/11/2020	9.03	Put	Bond Future	4,344.7000	4.3447	4,458.5800	4.4586	2.621	0	0	0
2019/12/05	2030	05/11/2020	9.03	Call	Bond Future	1,979.7300	1.9797	1,900.7900	1.9008	(3.987)	0	0	16,000
2019/12/05	2030	05/11/2020	10.37	Call	Bond Future	6,791.1300	6.7911	6,646.4800	6.6465	(2.130)	0	0	0
2019/12/05	2030	05/11/2020	9.40	Call	Bond Future	3,070.1400	3.0701	2,968.7100	2.9687	(3.304)	0	0	0
2019/12/05	2030	05/11/2020	9.40	Put	Bond Future	3,279.6000	3.2796	3,370.9900	3.3710	2.787	0	0	0
2019/12/05	2032	06/02/2020	9.40	Put	Bond Future	2,221.9000	2.2219	2,338.1800	2.3382	5.233	0	0	0
2019/12/05	2032	06/02/2020			Bond Future	9.5977	93.4616	9.6276	93.2642	0.312	0.0000	0.0000	70,493
2019/12/05	2032	06/02/2020	9.39	Call	Bond Future	876.2400	0.8762	796.6700	0.7967	(9.081)	0	0	0
2019/12/05	2032	06/02/2020	9.39	Put	Bond Future	2,263.2900	2.2633	2,381.0600	2.3811	5.203	0	0	0
2019/12/05	2032	06/02/2020	9.40	Call	Bond Future	902.2900	0.9023	821.2300	0.8212	(8.984)	0	0	0
2019/12/05	2032	06/02/2020	9.38	Call	Bond Future	850.6600	0.8507	772.5700	0.7726	(9.180)	0	0	0
2019/12/05	2032	06/02/2020	9.38	Put	Bond Future	2,305.2200	2.3052	2,424.4700	2.4245	5.173	0	0	0
2019/12/05	2032	07/05/2020	9.19	Call	Bond Future	1,120.1100	1.1201	1,053.0400	1.0530	(5.988)	0	0	0
2019/12/05	2032	07/05/2020			Bond Future	9.6728	91.0066	9.7038	90.8057	0.320	0.0000	0.0000	0
2019/12/05	2032	07/05/2020	9.17	Call	Bond Future	1,075.7900	1.0758	1,010.5000	1.0105	(6.069)	0	0	0
2019/12/05	2032	07/05/2020	9.17	Put	Bond Future	4,423.3400	4.4233	4,558.8900	4.5589	3.064	0	0	0
2019/12/05	2032	07/05/2020	9.19	Put	Bond Future	4,331.2800	4.3313	4,465.0500	4.4650	3.088	0	0	0
2019/12/05	2032	07/05/2020	9.18	Call	Bond Future	1,097.7100	1.0977	1,031.5300	1.0315	(6.029)	0	0	0
2019/12/05	2032	07/05/2020	9.18	Put	Bond Future	4,377.0300	4.3770	4,511.6900	4.5117	3.077	0	0	0
2019/12/05	2032	06/08/2020	9.46	Put	Bond Future	4,061.1200	4.0611	4,175.1600	4.1752	2.808	0	0	0
2019/12/05	2032	06/08/2020	9.45	Call	Bond Future	2,162.5700	2.1626	2,072.7800	2.0728	(4.152)	0	0	0
2019/12/05	2032	06/08/2020			Bond Future	9.7490	92.6815	9.7811	92.4769	0.329	0.0000	0.0000	0
2019/12/05	2032	06/08/2020	9.46	Call	Bond Future	2,191.4500	2.1915	2,100.9300	2.1009	(4.131)	0	0	0
2019/12/05	2032	06/08/2020	9.45	Put	Bond Future	4,097.8800	4.0979	4,212.6500	4.2126	2.801	0	0	0
2019/12/05	2032	06/08/2020	9.47	Call	Bond Future	2,220.5300	2.2205	2,129.2800	2.1293	(4.109)	0	0	0
2019/12/05	2032	06/08/2020	9.47	Put	Bond Future	4,024.6200	4.0246	4,137.9300	4.1379	2.815	0	0	0
2019/12/05	2032	05/11/2020	9.61	Put	Bond Future	4,275.2000	4.2752	4,383.6600	4.3837	2.537	0	0	0
2019/12/05	2032	05/11/2020	10.99	Call	Bond Future	8,390.5700	8.3906	8,225.7400	8.2257	(1.964)	0	0	0
2019/12/05	2032	05/11/2020	9.44	Put	Bond Future	4,867.1700	4.8672	4,986.3300	4.9863	2.448	0	0	0
2019/12/05	2032	05/11/2020	11.08	Call	Bond Future	8,768.6200	8.7686	8,600.7800	8.6008	(1.914)	0	0	0
2019/12/05	2032	05/11/2020	9.77	Put	Bond Future	3,773.0100	3.7730	3,871.7600	3.8718	2.617	0	0	0
2019/12/05	2032	05/11/2020			Bond Future	9.8239	90.2662	9.8572	90.0579	0.339	0.0000	0.0000	0

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2019/12/05	2032	05/11/2020	10.99	Put	Bond Future	1,475.8500	1.4759	1,519.3300	1.5193	2.946	0	0	3,000
2019/12/05	2032	05/11/2020	9.76	Call	Bond Future	3,401.2700	3.4013	3,292.3100	3.2923	(3.204)	0	0	0
2019/12/05	2032	05/11/2020	9.76	Put	Bond Future	3,802.9800	3.8030	3,902.3300	3.9023	2.612	0	0	0
2019/12/05	2032	05/11/2020	9.11	Call	Bond Future	1,574.8900	1.5749	1,507.0200	1.5070	(4.310)	0	0	3,000
2019/12/05	2032	05/11/2020	9.61	Call	Bond Future	2,921.0700	2.9211	2,821.2200	2.8212	(3.418)	0	0	3,000
2019/12/05	2032	05/11/2020	9.44	Call	Bond Future	2,416.9200	2.4169	2,327.7700	2.3278	(3.689)	0	0	1,000
2019/12/05	2032	05/11/2020	11.08	Put	Bond Future	1,351.3100	1.3513	1,391.7800	1.3918	2.995	0	0	1,000
2019/12/05	2032	05/11/2020	9.77	Call	Bond Future	3,434.3000	3.4343	3,324.7400	3.3247	(3.190)	0	0	0
2019/12/05	2032	05/11/2020	9.11	Put	Bond Future	6,204.8000	6.2048	6,345.2400	6.3452	2.263	0	0	0
2019/12/05	2032	05/11/2020	8.94	Put	Bond Future	7,021.4800	7.0215	7,172.2500	7.1723	2.147	0	0	0
2019/12/05	2032	05/11/2020	8.94	Call	Bond Future	1,241.3200	1.2413	1,183.7800	1.1838	(4.635)	0	0	1,000
2019/12/05	2032	05/11/2020	9.75	Call	Bond Future	3,368.3900	3.3684	3,260.0200	3.2600	(3.217)	0	0	0
2019/12/05	2032	05/11/2020	9.75	Put	Bond Future	3,833.1700	3.8332	3,933.1100	3.9331	2.607	0	0	0
2019/12/05	2033	06/02/2020			Bond Future	100.9567	100.9567	100.9560	100.9560	(0.001)	0.0000	0.0000	6,260
2019/12/05	2033	07/05/2020			Bond Future	101.6306	101.6306	101.6299	101.6299	(0.001)	0.0000	0.0000	0
2019/12/05	2033	06/08/2020			Bond Future	103.5523	103.5523	103.5516	103.5516	(0.001)	0.0000	0.0000	0
2019/12/05	2033	05/11/2020			Bond Future	104.2790	104.2790	104.2785	104.2785	(0.001)	0.0000	0.0000	0
2019/12/05	2037	06/02/2020	9.67	Call	Bond Future	518.6800	0.5187	469.7800	0.4698	(9.428)	0	0	0
2019/12/05	2037	06/02/2020	9.66	Put	Bond Future	3,678.3400	3.6783	3,809.6100	3.8096	3.569	0	0	0
2019/12/05	2037	06/02/2020			Bond Future	10.0861	87.4865	10.1107	87.3076	0.245	0.0000	0.0000	76,213
2019/12/05	2037	06/02/2020	9.68	Call	Bond Future	537.9600	0.5380	487.8100	0.4878	(9.322)	0	0	0
2019/12/05	2037	06/02/2020	9.68	Put	Bond Future	3,563.4700	3.5635	3,692.2400	3.6922	3.614	0	0	0
2019/12/05	2037	06/02/2020	9.67	Put	Bond Future	3,620.6800	3.6207	3,750.7000	3.7507	3.591	0	0	0
2019/12/05	2037	06/02/2020	9.66	Call	Bond Future	499.7500	0.4998	452.1000	0.4521	(9.535)	0	0	0
2019/12/05	2037	07/05/2020	9.60	Put	Bond Future	5,331.2100	5.3312	5,455.7200	5.4557	2.335	0	0	0
2019/12/05	2037	07/05/2020	9.59	Call	Bond Future	1,102.3600	1.1024	1,045.4900	1.0455	(5.159)	0	0	0
2019/12/05	2037	07/05/2020			Bond Future	10.1671	89.0822	10.1926	88.9001	0.251	0.0000	0.0000	0
2019/12/05	2037	07/05/2020	9.60	Call	Bond Future	1,125.3000	1.1253	1,067.6300	1.0676	(5.125)	0	0	0
2019/12/05	2037	07/05/2020	9.59	Put	Bond Future	5,385.1500	5.3851	5,510.4600	5.5105	2.327	0	0	0
2019/12/05	2037	07/05/2020	9.61	Call	Bond Future	1,148.7200	1.1487	1,090.2600	1.0903	(5.089)	0	0	0
2019/12/05	2037	07/05/2020	9.61	Put	Bond Future	5,277.8400	5.2778	5,401.5600	5.4016	2.344	0	0	0
2019/12/05	2037	06/08/2020	9.88	Put	Bond Future	4,994.3100	4.9943	5,099.7600	5.0998	2.111	0	0	0
2019/12/05	2037	06/08/2020			Bond Future	10.2506	86.4616	10.2770	86.2760	0.257	0.0000	0.0000	0
2019/12/05	2037	06/08/2020	9.87	Call	Bond Future	2,291.9000	2.2919	2,212.4800	2.2125	(3.465)	0	0	0
2019/12/05	2037	06/08/2020	9.87	Put	Bond Future	5,038.0100	5.0380	5,144.1100	5.1441	2.106	0	0	0
2019/12/05	2037	06/08/2020	9.88	Call	Bond Future	2,322.0200	2.3220	2,241.9500	2.2419	(3.448)	0	0	0
2019/12/05	2037	06/08/2020	9.86	Call	Bond Future	2,261.9900	2.2620	2,183.2100	2.1832	(3.483)	0	0	0
2019/12/05	2037	06/08/2020	9.86	Put	Bond Future	5,082.0100	5.0820	5,188.7500	5.1888	2.100	0	0	0
2019/12/05	2037	05/11/2020	10.18	Call	Bond Future	3,668.0500	3.6681	3,571.1600	3.5712	(2.641)	0	0	0
2019/12/05	2037	05/11/2020	10.17	Put	Bond Future	4,737.5500	4.7375	4,830.0900	4.8301	1.953	0	0	0
2019/12/05	2037	05/11/2020			Bond Future	10.3273	88.0900	10.3545	87.9011	0.264	0.0000	0.0000	0
2019/12/05	2037	05/11/2020	10.19	Call	Bond Future	3,702.4400	3.7024	3,605.0300	3.6050	(2.631)	0	0	0
2019/12/05	2037	05/11/2020	10.19	Put	Bond Future	4,664.6700	4.6647	4,756.1700	4.7562	1.962	0	0	0
2019/12/05	2037	05/11/2020	10.17	Call	Bond Future	3,633.8100	3.6338	3,537.4400	3.5374	(2.652)	0	0	0
2019/12/05	2037	05/11/2020	10.18	Put	Bond Future	4,700.9900	4.7010	4,793.0100	4.7930	1.957	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
2019/12/05	2038	06/02/2020			Bond Future	115.7222	115.7222	115.7212	115.7212	(0.001)	0.0000	0.0000	10,814
2019/12/05	2038	07/05/2020			Bond Future	117.8611	117.8611	117.8603	117.8603	(0.001)	0.0000	0.0000	0
2019/12/05	2038	06/08/2020			Bond Future	118.4002	118.4002	118.3994	118.3994	(0.001)	0.0000	0.0000	0
2019/12/05	2038	05/11/2020			Bond Future	120.6240	120.6240	120.6234	120.6234	(0.001)	0.0000	0.0000	0
2019/12/05	2040	06/02/2020	9.76	Call	Bond Future	484.5800	0.4846	430.2800	0.4303	(11.206)	0	0	0
2019/12/05	2040	06/02/2020	9.00	Put	Bond Future	10,410.1500	10.4102	10,637.8700	10.6379	2.187	0	0	0
2019/12/05	2040	06/02/2020			Bond Future	10.2320	89.8664	10.2618	89.6365	0.291	0.0000	0.0000	52,705
2019/12/05	2040	06/02/2020	9.74	Call	Bond Future	448.8400	0.4488	397.4600	0.3975	(11.447)	0	0	0
2019/12/05	2040	06/02/2020	9.74	Put	Bond Future	4,388.0900	4.3881	4,566.6500	4.5667	4.069	0	0	0
2019/12/05	2040	06/02/2020	8.40	Put	Bond Future	16,162.1300	16.1621	16,392.0300	16.3920	1.422	0	0	0
2019/12/05	2040	06/02/2020	8.40	Call	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2019/12/05	2040	06/02/2020	9.76	Put	Bond Future	4,258.3900	4.2584	4,434.0300	4.4340	4.125	0	0	0
2019/12/05	2040	06/02/2020	9.00	Call	Bond Future	10.2000	0.0102	7.9800	0.0080	(21.765)	0	0	0
2019/12/05	2040	06/02/2020	9.75	Call	Bond Future	466.5300	0.4665	413.6900	0.4137	(11.326)	0	0	0
2019/12/05	2040	06/02/2020	9.75	Put	Bond Future	4,323.0000	4.3230	4,500.1000	4.5001	4.097	0	0	0
2019/12/05	2040	07/05/2020	9.74	Call	Bond Future	1,147.4700	1.1475	1,076.7900	1.0768	(6.160)	0	0	0
2019/12/05	2040	07/05/2020	9.75	Put	Bond Future	5,646.7500	5.6467	5,809.1600	5.8092	2.876	0	0	0
2019/12/05	2040	07/05/2020			Bond Future	10.3142	91.5056	10.3450	91.2715	0.298	0.0000	0.0000	0
2019/12/05	2040	07/05/2020	9.50	Put	Bond Future	7,221.3500	7.2213	7,408.1300	7.4081	2.586	0	0	0
2019/12/05	2040	07/05/2020	9.50	Call	Bond Future	649.8000	0.6498	602.4600	0.6025	(7.285)	0	0	2,640
2019/12/05	2040	07/05/2020	10.00	Put	Bond Future	4,334.7200	4.3347	4,471.1300	4.4711	3.147	0	0	0
2019/12/05	2040	07/05/2020	10.00	Call	Bond Future	1,885.5800	1.8856	1,787.8700	1.7879	(5.182)	0	0	2,640
2019/12/05	2040	07/05/2020	9.74	Put	Bond Future	5,704.5800	5.7046	5,868.0200	5.8680	2.865	0	0	0
2019/12/05	2040	07/05/2020	9.75	Call	Bond Future	1,172.1200	1.1721	1,100.4100	1.1004	(6.118)	0	0	0
2019/12/05	2040	07/05/2020	9.73	Call	Bond Future	1,123.1400	1.1231	1,053.4900	1.0535	(6.201)	0	0	0
2019/12/05	2040	07/05/2020	9.73	Put	Bond Future	5,762.8500	5.7628	5,927.3200	5.9273	2.854	0	0	0
2019/12/05	2040	06/08/2020	10.04	Call	Bond Future	2,484.7100	2.4847	2,382.7400	2.3827	(4.104)	0	0	0
2019/12/05	2040	06/08/2020	10.02	Put	Bond Future	5,341.9300	5.3419	5,480.0200	5.4800	2.585	0	0	0
2019/12/05	2040	06/08/2020	10.03	Call	Bond Future	2,452.2100	2.4522	2,351.0700	2.3511	(4.124)	0	0	0
2019/12/05	2040	06/08/2020			Bond Future	10.3990	88.6786	10.4308	88.4402	0.306	0.0000	0.0000	0
2019/12/05	2040	06/08/2020	10.04	Put	Bond Future	5,248.4500	5.2485	5,384.8800	5.3849	2.599	0	0	0
2019/12/05	2040	06/08/2020	10.02	Call	Bond Future	2,420.2100	2.4202	2,319.9000	2,3199	(4.145)	0	0	0
2019/12/05	2040	06/08/2020	10.03	Put	Bond Future	5,294.8800	5.2949	5,432.1400	5.4321	2.592	0	0	0
2019/12/05	2040	05/11/2020	11.70	Put	Bond Future	1,738.2300	1.7382	1,787.2700	1.7873	2.821	0	0	2,000
2019/12/05	2040	05/11/2020	10.23	Call	Bond Future	3,626.5200	3.6265	3,509.6100	3.5096	(3.224)	0	0	2,000
2019/12/05	2040	05/11/2020	9.50	Call	Bond Future	1,515.9600	1.5160	1,449.7800	1.4498	(4.366)	0	0	2,000
2019/12/05	2040	05/11/2020	10.00	Call	Bond Future	2,859.7200	2.8597	2,758.6900	2.7587	(3.533)	0	0	2,000
2019/12/05	2040	05/11/2020	10.30	Call	Bond Future	3,876.3700	3.8764	3,754.7500	3.7548	(3.137)	0	0	0
2019/12/05	2040	05/11/2020			Bond Future	10.4769	90.3492	10.5097	90.1064	0.313	0.0000	0.0000	0
2019/12/05	2040	05/11/2020	9.73	Put	Bond Future	7,901.3800	7.9014	8,062.1000	8.0621	2.034	0	0	0
2019/12/05	2040	05/11/2020	9.73	Call	Bond Future	2,077.0100	2.0770	1,994.9300	1.9949	(3.952)	0	0	2,000
2019/12/05	2040	05/11/2020	10.23	Put	Bond Future	5,487.2100	5.4872	5,613.1000	5.6131	2.294	0	0	0
2019/12/05	2040	05/11/2020	10.30	Put	Bond Future	5,203.2400	5.2032	5,324.4200	5.3244	2.329	0	0	0
2019/12/05	2040	05/11/2020	11.70	Call	Bond Future	10,107.6800	10.1077	9,913.9200	9.9139	(1.917)	0	0	0
2019/12/05	2040	05/11/2020	9.50	Put	Bond Future	9,256.3000	9.2563	9,432.9200	9.4329	1.908	0	0	0
2019/12/05	2040	05/11/2020	10.00	Put	Bond Future	6,510.3400	6.5103	6,652.1100	6.6521	2.178	0	0	0
2019/12/05	2040	05/11/2020	10.32	Put	Bond Future	5,124.3100	5.1243	5,244.1600	5.2442	2.339	0	0	0

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2019/12/05	2040	05/11/2020	10.31	Call	Bond Future	3,912.4600	3.9125	3,790.1700	3.7902	(3.126)	0	0	0
2019/12/05	2040	05/11/2020	11.50	Call	Bond Future	9,193.5800	9.1936	9,007.7600	9.0078	(2.021)	0	0	0
2019/12/05	2040	05/11/2020	11.50	Put	Bond Future	2,102.5100	2.1025	2,159.4900	2.1595	2.710	0	0	2,000
2019/12/05	2040	05/11/2020	10.32	Call	Bond Future	3,949.0400	3.9490	3,826.0900	3.8261	(3.113)	0	0	0
2019/12/05	2040	05/11/2020	10.31	Put	Bond Future	5,163.4800	5.1635	5,283.9900	5.2840	2.334	0	0	0
2019/12/05	2044	06/02/2020	9.77	Put	Bond Future	4,668.3500	4.6683	4,925.0900	4.9251	5.500	0	0	0
2019/12/05	2044	06/02/2020	9.74	Call	Bond Future	306.7700	0.3068	256.8600	0.2569	(16.270)	0	0	328
2019/12/05	2044	06/02/2020	10.78	Put	Bond Future	643.4700	0.6435	702.9700	0.7030	9.247	0	0	328
2019/12/05	2044	06/02/2020			Bond Future	10.3007	86.5594	10.3407	86.2476	0.389	0.0000	0.0000	50,218
2019/12/05	2044	06/02/2020	9.77	Call	Bond Future	348.3100	0.3483	293.3000	0.2933	(15.793)	0	0	0
2019/12/05	2044	06/02/2020	9.09	Put	Bond Future	10,414.9100	10.4149	10,723.6300	10.7236	2.964	0	0	0
2019/12/05	2044	06/02/2020	9.09	Call	Bond Future	11.5800	0.0116	8.5500	0.0086	(26.166)	0	0	328
2019/12/05	2044	06/02/2020	9.74	Put	Bond Future	4,881.7500	4.8818	5,143.5900	5.1436	5.364	0	0	0
2019/12/05	2044	06/02/2020	9.78	Call	Bond Future	363.5900	0.3636	306.7700	0.3068	(15.627)	0	0	0
2019/12/05	2044	06/02/2020	9.76	Put	Bond Future	4,738.3800	4.7384	4,996.9000	4.9969	5.456	0	0	0
2019/12/05	2044	06/02/2020	10.78	Call	Bond Future	4,255.9200	4.2559	4,003.6700	4.0037	(5.927)	0	0	0
2019/12/05	2044	06/02/2020	9.78	Put	Bond Future	4,598.9100	4.5989	4,853.8400	4.8538	5.543	0	0	0
2019/12/05	2044	06/02/2020	9.76	Call	Bond Future	333.4900	0.3335	280.2600	0.2803	(15.961)	0	0	0
2019/12/05	2044	07/05/2020	9.45	Put	Bond Future	8,218.7500	8.2188	8,485.7000	8.4857	3.248	0	0	0
2019/12/05	2044	07/05/2020	9.97	Put	Bond Future	4,907.4100	4.9074	5,108.5400	5.1085	4.098	0	0	0
2019/12/05	2044	07/05/2020	9.33	Call	Bond Future	382.4200	0.3824	342.3500	0.3423	(10.478)	0	0	100
2019/12/05	2044	07/05/2020	9.98	Call	Bond Future	1,669.4000	1.6694	1,551.8200	1.5518	(7.043)	0	0	100
2019/12/05	2044	07/05/2020	9.26	Call	Bond Future	321.2600	0.3213	286.5000	0.2865	(10.820)	0	0	556
2019/12/05	2044	07/05/2020	9.81	Call	Bond Future	1,199.6900	1.1997	1,105.4700	1.1055	(7.854)	0	0	0
2019/12/05	2044	07/05/2020	9.79	Put	Bond Future	5,916.1300	5.9161	6,141.9100	6.1419	3.816	0	0	0
2019/12/05	2044	07/05/2020			Bond Future	10.3810	88.1381	10.4222	87.8208	0.398	0.0000	0.0000	0
2019/12/05	2044	07/05/2020	10.81	Call	Bond Future	5,020.2100	5.0202	4,799.2400	4.7992	(4.402)	0	0	0
2019/12/05	2044	07/05/2020	10.81	Put	Bond Future	1,817.8200	1.8178	1,914.1700	1.9142	5.300	0	0	129
2019/12/05	2044	07/05/2020	9.33	Put	Bond Future	9,169.9200	9.1699	9,447.1700	9.4472	3.023	0	0	0
2019/12/05	2044	07/05/2020	9.81	Put	Bond Future	5,796.8700	5.7969	6,019.9700	6.0200	3.849	0	0	0
2019/12/05	2044	07/05/2020	9.79	Call	Bond Future	1,150.5200	1.1505	1,058.9800	1.0590	(7.956)	0	0	0
2019/12/05	2044	07/05/2020	9.45	Call	Bond Future	508.3700	0.5084	458.0000	0.4580	(9.908)	0	0	129
2019/12/05	2044	07/05/2020	9.97	Call	Bond Future	1,639.2400	1.6392	1,523.0500	1.5231	(7.088)	0	0	129
2019/12/05	2044	07/05/2020	9.98	Put	Bond Future	4,855.5800	4.8556	5,055.3200	5.0553	4.114	0	0	0
2019/12/05	2044	07/05/2020	11.09	Call	Bond Future	6,478.6200	6.4786	6,232.8500	6.2328	(3.794)	0	0	0
2019/12/05	2044	07/05/2020	9.26	Put	Bond Future	9,746.5000	9.7465	10,029.0600	10.0291	2.899	0	0	0
2019/12/05	2044	07/05/2020	9.91	Put	Bond Future	5,227.7100	5.2277	5,437.1500	5.4372	4.006	0	0	0
2019/12/05	2044	07/05/2020	9.80	Put	Bond Future	5,856.1800	5.8562	6,080.6300	6.0806	3.833	0	0	0
2019/12/05	2044	07/05/2020	11.09	Put	Bond Future	1,294.0800	1.2941	1,365.6300	1.3656	5.529	0	0	100
2019/12/05	2044	07/05/2020	9.91	Call	Bond Future	1,464.9900	1.4650	1,357.1100	1.3571	(7.364)	0	0	556
2019/12/05	2044	07/05/2020	11.02	Call	Bond Future	6,103.6100	6.1036	5,863.4400	5.8634	(3.935)	0	0	0
2019/12/05	2044	07/05/2020	11.02	Put	Bond Future	1,406.9400	1.4069	1,484.0900	1.4841	5.484	0	0	556
2019/12/05	2044	07/05/2020	9.80	Call	Bond Future	1,174.8500	1.1748	1,081.9800	1.0820	(7.905)	0	0	0
2019/12/05	2044	06/08/2020	9.98	Call	Bond Future	2,154.3900	2.1544	2,032.2900	2.0323	(5.667)	0	0	602
2019/12/05	2044	06/08/2020	11.09	Put	Bond Future	2,138.7000	2.1387	2,231.3300	2.2313	4.331	0	0	602
2019/12/05	2044	06/08/2020	9.01	Call	Bond Future	393.2500	0.3933	359.0600	0.3591	(8.694)	0	0	140
2019/12/05	2044	06/08/2020	9.66	Call	Bond Future	1,297.4200	1.2974	1,210.8100	1.2108	(6.676)	0	0	140

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2019/12/05	2044	06/08/2020	9.88	Call	Bond Future	1,860.9700		1.8610	1,750.0800	1.7501	(5.959)	0	0	0
2019/12/05	2044	06/08/2020			Bond Future	10.4635		85.3743	10.5062	85.0511	0.408	0.0000	0.0000	0
2019/12/05	2044	06/08/2020	9.36	Put	Bond Future	9,883.5000		9.8835	10,148.6200	10.1486	2.682	0	0	0
2019/12/05	2044	06/08/2020	9.36	Call	Bond Future	757.4900		0.7575	699.4300	0.6994	(7.665)	0	0	602
2019/12/05	2044	06/08/2020	9.98	Put	Bond Future	5,964.4200		5.9644	6,165.5000	6.1655	3.371	0	0	0
2019/12/05	2044	06/08/2020	9.86	Call	Bond Future	1,805.2000		1.8052	1,696.5500	1.6966	(6.019)	0	0	0
2019/12/05	2044	06/08/2020	9.86	Put	Bond Future	6,604.9600		6.6050	6,819.4900	6.8195	3.248	0	0	0
2019/12/05	2044	06/08/2020	11.09	Call	Bond Future	6,682.7600		6.6828	6,452.2100	6.4522	(3.450)	0	0	0
2019/12/05	2044	06/08/2020	9.01	Put	Bond Future	12,754.1300		12.7541	13,043.1200	13.0431	2.266	0	0	0
2019/12/05	2044	06/08/2020	9.66	Put	Bond Future	7,787.7200		7.7877	8,024.2900	8.0243	3.038	0	0	0
2019/12/05	2044	06/08/2020	9.88	Put	Bond Future	6,494.5100		6.4945	6,706.8000	6.7068	3.269	0	0	0
2019/12/05	2044	06/08/2020	10.93	Call	Bond Future	5,900.2900		5.9003	5,682.2200	5.6822	(3.696)	0	0	0
2019/12/05	2044	06/08/2020	10.93	Put	Bond Future	2,476.9900		2.4770	2,582.1000	2.5821	4.243	0	0	140
2019/12/05	2044	06/08/2020	9.87	Call	Bond Future	1,833.0900		1.8331	1,723.3200	1.7233	(5.988)	0	0	0
2019/12/05	2044	06/08/2020	9.87	Put	Bond Future	6,549.6800		6.5497	6,763.0900	6.7631	3.258	0	0	0
2019/12/05	2044	05/11/2020	11.43	Call	Bond Future	8,519.8000		8.5198	8,276.5700	8.2766	(2.855)	0	0	0
2019/12/05	2044	05/11/2020	9.72	Put	Bond Future	8,397.1400		8.3971	8,625.2500	8.6252	2.717	0	0	0
2019/12/05	2044	05/11/2020	9.97	Call	Bond Future	2,546.0000		2.5460	2,421.1100	2.4211	(4.905)	0	0	568
2019/12/05	2044	05/11/2020	9.29	Put	Bond Future	11,388.8300		11.3888	11,651.1100	11.6511	2.303	0	0	0
2019/12/05	2044	05/11/2020	9.96	Put	Bond Future	7,054.6200		7.0546	7,259.8400	7.2598	2.909	0	0	0
2019/12/05	2044	05/11/2020	10.36	Call	Bond Future	3,857.0400		3.8570	3,695.1700	3.6952	(4.197)	0	0	0
2019/12/05	2044	05/11/2020			Bond Future	10.5394		86.9827	10.5834	86.6536	0.418	0.0000	0.0000	0
2019/12/05	2044	05/11/2020	9.72	Call	Bond Future	1,858.4900		1.8585	1,757.4700	1.7575	(5.436)	0	0	1,815
2019/12/05	2044	05/11/2020	9.97	Put	Bond Future	7,003.1200		7.0031	7,207.3600	7.2074	2.916	0	0	0
2019/12/05	2044	05/11/2020	9.96	Call	Bond Future	2,515.7500		2.5157	2,391.8400	2.3918	(4.925)	0	0	0
2019/12/05	2044	05/11/2020	11.38	Call	Bond Future	8,274.0500		8.2740	8,033.7100	8.0337	(2.905)	0	0	0
2019/12/05	2044	05/11/2020	11.38	Put	Bond Future	2,344.1800		2.3442	2,432.9700	2.4330	3.788	0	0	568
2019/12/05	2044	05/11/2020	10.34	Call	Bond Future	3,783.9800		3.7840	3,623.9600	3.6240	(4.229)	0	0	0
2019/12/05	2044	05/11/2020	10.34	Put	Bond Future	5,301.5000		5.3015	5,470.6100	5.4706	3.190	0	0	0
2019/12/05	2044	05/11/2020	11.17	Put	Bond Future	2,746.5800		2.7466	2,848.5300	2.8485	3.712	0	0	1,815
2019/12/05	2044	05/11/2020	11.43	Put	Bond Future	2,259.5900		2.2596	2,345.4900	2.3455	3.802	0	0	1,815
2019/12/05	2044	05/11/2020	8.87	Put	Bond Future	14,825.3200		14.8253	15,113.7800	15.1138	1.946	0	0	0
2019/12/05	2044	05/11/2020	9.29	Call	Bond Future	1,077.9800		1.0780	1,011.1300	1.0111	(6.201)	0	0	568
2019/12/05	2044	05/11/2020	10.36	Put	Bond Future	5,220.2800		5.2203	5,387.5400	5.3875	3.204	0	0	0
2019/12/05	2044	05/11/2020	11.17	Call	Bond Future	7,262.6500		7.2626	7,035.4700	7.0355	(3.128)	0	0	0
2019/12/05	2044	05/11/2020	8.87	Call	Bond Future	578.8500		0.5788	538.1800	0.5382	(7.026)	0	0	1,815
2019/12/05	2044	05/11/2020	10.02	Put	Bond Future	6,749.9600		6.7500	6,949.3800	6.9494	2.954	0	0	0
2019/12/05	2044	05/11/2020	10.02	Call	Bond Future	2,699.7400		2.6997	2,570.0300	2.5700	(4.805)	0	0	1,815
2019/12/05	2044	05/11/2020	10.35	Call	Bond Future	3,820.2700		3.8203	3,659.3200	3.6593	(4.213)	0	0	0
2019/12/05	2044	05/11/2020	10.35	Put	Bond Future	5,260.5900		5.2606	5,428.7700	5.4288	3.197	0	0	0
2019/12/05	2046	06/02/2020			Bond Future	107.1948		107.1948	106.4342	106.4342	(0.709)	0.0000	0.0000	11,575
2019/12/05	2046	07/05/2020			Bond Future	107.4322		107.4322	106.6578	106.6578	(0.721)	0.0000	0.0000	0
2019/12/05	2046	06/08/2020			Bond Future	109.4636		109.4636	108.6746	108.6746	(0.721)	0.0000	0.0000	0
2019/12/05	2046	05/11/2020			Bond Future	109.7284		109.7284	108.9246	108.9246	(0.733)	0.0000	0.0000	0
2019/12/05	2050	06/02/2020			Bond Future	108.6889		108.6889	108.7954	108.7954	0.098	0.0000	0.0000	11,827
2019/12/05	2050	07/05/2020			Bond Future	110.6980		110.6980	110.8064	110.8064	0.098	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
2019/12/05	2050	06/08/2020			Bond Future	110.9156	110.9156	111.0261	111.0261	0.100	0.0000	0.0000	0
2019/12/05	2050	05/11/2020			Bond Future	112.9990	112.9990	113.1116	113.1116	0.100	0.0000	0.0000	0
2019/12/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	AL37	06/02/2020			Index Future	678.6190	678.6190	679.0730	679.0730	0.067	0.0000	0.0000	0
2019/12/05	AL37	07/05/2020			Index Future	690.9970	690.9970	691.4610	691.4610	0.067	0.0000	0.0000	0
2019/12/05	AL37	06/08/2020			Index Future	703.7630	703.7630	704.2350	704.2350	0.067	0.0000	0.0000	0
2019/12/05	AL7T	06/02/2020			Index Future	781.6810	781.6810	780.6710	780.6710	(0.129)	0.0000	0.0000	0
2019/12/05	AL7T	07/05/2020			Index Future	795.9400	795.9400	794.9120	794.9120	(0.129)	0.0000	0.0000	0
2019/12/05	AL7T	06/08/2020			Index Future	810.6450	810.6450	809.5980	809.5980	(0.129)	0.0000	0.0000	0
2019/12/05	ALBI	06/02/2020			Index Future	695.6750	695.6750	694.4360	694.4360	(0.178)	0.0000	0.0000	414
2019/12/05	ALBI	07/05/2020			Index Future	708.3650	708.3650	707.1040	707.1040	(0.178)	0.0000	0.0000	0
2019/12/05	ALBI	06/08/2020			Index Future	721.4510	721.4510	720.1680	720.1680	(0.178)	0.0000	0.0000	0
2019/12/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/12/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/05	ES33	06/02/2020			Bond Future	11.1273	77.9389	11.1516	77.8025	0.218	0.0000	0.0000	350
2019/12/05	ES33	07/05/2020			Bond Future	11.2497	75.5669	11.2749	75.4280	0.224	0.0000	0.0000	0
2019/12/05	ES33	06/08/2020			Bond Future	11.3752	76.9546	11.4013	76.8131	0.229	0.0000	0.0000	0
2019/12/05	ES33	05/11/2020			Bond Future	11.5026	74.6130	11.5297	74.4689	0.235	0.0000	0.0000	0
2019/12/05	ES42	06/02/2020			Bond Future	11.4635	78.8272	11.4929	78.6397	0.257	0.0000	0.0000	4,919
2019/12/05	ES42	07/05/2020			Bond Future	11.5853	76.0005	11.6159	75.8097	0.264	0.0000	0.0000	0
2019/12/05	ES42	06/08/2020			Bond Future	11.7084	77.3952	11.7400	77.2008	0.270	0.0000	0.0000	0
2019/12/05	ES42	05/11/2020			Bond Future	11.8322	74.5921	11.8651	74.3941	0.278	0.0000	0.0000	0

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2019/12/05	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	GOVI	06/02/2020	703.15	Put	GOVI	153,700.0000	15.3700	166,620.0000	16.6620	8.406	0	0	0
2019/12/05	GOVI	06/02/2020			GOVI	687.7800	687.7800	686.4880	686.4880	(0.188)	0.0000	0.0000	1,242
2019/12/05	GOVI	06/02/2020	703.14	Put	GOVI	153,600.0000	15.3600	166,520.0000	16.6520	8.411	0	0	0
2019/12/05	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	GOVI	06/02/2020	703.13	Put	GOVI	153,500.0000	15.3500	166,420.0000	16.6420	8.417	0	0	0
2019/12/05	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	GOVI	07/05/2020			GOVI	700.3260	700.3260	699.0100	699.0100	(0.188)	0.0000	0.0000	0
2019/12/05	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	GOVI	07/05/2020	720.00	Put	GOVI	196,740.0000	19.6740	209,900.0000	20.9900	6.689	0	0	0
2019/12/05	GOVI	07/05/2020	719.98	Put	GOVI	196,540.0000	19.6540	209,700.0000	20.9700	6.696	0	0	0
2019/12/05	GOVI	07/05/2020	719.99	Put	GOVI	196,640.0000	19.6640	209,800.0000	20.9800	6.692	0	0	0
2019/12/05	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	GOVI	06/08/2020	728.12	Put	GOVI	148,560.0000	14.8560	161,960.0000	16.1960	9.020	0	0	0
2019/12/05	GOVI	06/08/2020			GOVI	713.2640	713.2640	711.9240	711.9240	(0.188)	0.0000	0.0000	0
2019/12/05	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	GOVI	06/08/2020	728.14	Put	GOVI	148,760.0000	14.8760	162,160.0000	16.2160	9.008	0	0	0
2019/12/05	GOVI	06/08/2020	728.13	Put	GOVI	148,660.0000	14.8660	162,060.0000	16.2060	9.014	0	0	0
2019/12/05	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/05	IGOV	06/02/2020			Index Future	258.9370	258.9370	258.7760	258.7760	(0.062)	0.0000	0.0000	1,011
2019/12/05	IGOV	07/05/2020			Index Future	263.7230	263.7230	263.5590	263.5590	(0.062)	0.0000	0.0000	47
2019/12/05	IGOV	06/08/2020			Index Future	268.6570	268.6570	268.4900	268.4900	(0.062)	0.0000	0.0000	0
2019/12/05	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/05	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/05	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2019/12/05	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/05	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5100	95.5100	0.000	0.0000	0.0000	0
2019/12/05	IS05	16/03/2021			Interest Rate Swap	94.4900	94.4900	94.4900	94.4900	0.000	0.0000	0.0000	0
2019/12/05	IS05	15/06/2021			Interest Rate Swap	93.4200	93.4200	93.4200	93.4200	0.000	0.0000	0.0000	0
2019/12/05	IS05	21/09/2021			Interest Rate Swap	93.3300	93.3300	93.3300	93.3300	0.000	0.0000	0.0000	0
2019/12/05	IS05	21/12/2021			Interest Rate Swap	95.3000	95.3000	95.3000	95.3000	0.000	0.0000	0.0000	51
2019/12/05	IS05	15/03/2022			Interest Rate Swap	95.2200	95.2200	95.2300	95.2300	0.011	0.0000	0.0000	0
2019/12/05	IS05	21/06/2022			Interest Rate Swap	96.1800	96.1800	96.2000	96.2000	0.021	0.0000	0.0000	0
2019/12/05	IS05	20/09/2022			Interest Rate Swap	99.9200	99.9200	99.9500	99.9500	0.030	0.0000	0.0000	0
2019/12/05	IS05	20/12/2022			Interest Rate Swap	100.9800	100.9800	101.0300	101.0300	0.050	0.0000	0.0000	0
2019/12/05	IS05	22/03/2023			Interest Rate Swap	94.0900	94.0900	94.1500	94.1500	0.064	0.0000	0.0000	0
2019/12/05	IS05	20/06/2023			Interest Rate Swap	100.0200	100.0200	100.1000	100.1000	0.080	0.0000	0.0000	0
2019/12/05	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/05	IS10	17/12/2025			Interest Rate Swap	90.8600	90.8600	91.0200	91.0200	0.176	0.0000	0.0000	0

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2019/12/05	IS10	16/03/2026			Interest Rate Swap	87.7300	87.7300	87.8900	87.8900	0.182	0.0000	0.0000	0
2019/12/05	IS10	15/06/2026			Interest Rate Swap	86.3800	86.3800	86.5400	86.5400	0.185	0.0000	0.0000	0
2019/12/05	IS10	21/09/2026			Interest Rate Swap	88.5500	88.5500	88.7100	88.7100	0.181	0.0000	0.0000	0
2019/12/05	IS10	21/12/2026			Interest Rate Swap	92.3900	92.3900	92.5500	92.5500	0.173	0.0000	0.0000	0
2019/12/05	IS10	15/03/2027			Interest Rate Swap	90.8800	90.8800	91.0500	91.0500	0.187	0.0000	0.0000	0
2019/12/05	IS10	21/06/2027			Interest Rate Swap	92.9600	92.9600	93.1400	93.1400	0.194	0.0000	0.0000	0
2019/12/05	IS10	20/09/2027			Interest Rate Swap	98.4900	98.4900	98.6800	98.6800	0.193	0.0000	0.0000	0
2019/12/05	IS10	20/12/2027			Interest Rate Swap	98.8400	98.8400	99.0400	99.0400	0.202	0.0000	0.0000	0
2019/12/05	IS10	22/03/2028			Interest Rate Swap	92.2000	92.2000	92.4100	92.4100	0.228	0.0000	0.0000	0
2019/12/05	IS10	20/06/2028			Interest Rate Swap	99.5800	99.5800	99.7900	99.7900	0.211	0.0000	0.0000	0
2019/12/05	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/05	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/05	R023	06/02/2020	7.54	Call	Bond Future	661.3300	0.6613	726.8400	0.7268	9.906	0	0	0
2019/12/05	R023	06/02/2020			Bond Future	7.3839	104.4879	7.3464	104.5892	(0.507)	0.0000	0.0000	42,421
2019/12/05	R023	06/02/2020	7.52	Call	Bond Future	623.5500	0.6235	687.2300	0.6872	10.212	0	0	0
2019/12/05	R023	06/02/2020	7.52	Put	Bond Future	256.6500	0.2566	219.0600	0.2191	(14.646)	0	0	0
2019/12/05	R023	06/02/2020	7.54	Put	Bond Future	240.6500	0.2407	204.8900	0.2049	(14.860)	0	0	0
2019/12/05	R023	06/02/2020	7.53	Call	Bond Future	642.4100	0.6424	707.0100	0.7070	10.056	0	0	0
2019/12/05	R023	06/02/2020	7.53	Put	Bond Future	248.6200	0.2486	211.9500	0.2120	(14.749)	0	0	0
2019/12/05	R023	07/05/2020	6.91	Put	Bond Future	1,351.6600	1.3517	1,269.9800	1.2700	(6.043)	0	0	0
2019/12/05	R023	07/05/2020			Bond Future	7.3771	102.4613	7.3359	102.5644	(0.558)	0.0000	0.0000	13,512
2019/12/05	R023	07/05/2020	6.90	Call	Bond Future	166.4900	0.1665	187.3900	0.1874	12.553	0	0	0
2019/12/05	R023	07/05/2020	6.90	Put	Bond Future	1,370.5400	1.3705	1,288.2800	1.2883	(6.002)	0	0	0
2019/12/05	R023	07/05/2020	6.91	Call	Bond Future	173.0400	0.1730	194.5200	0.1945	12.413	0	0	0
2019/12/05	R023	07/05/2020	6.89	Call	Bond Future	160.2900	0.1603	180.6300	0.1806	12.690	0	0	0
2019/12/05	R023	07/05/2020	6.89	Put	Bond Future	1,389.7600	1.3898	1,306.9400	1.3069	(5.959)	0	0	0
2019/12/05	R023	06/08/2020	7.26	Call	Bond Future	680.7200	0.6807	728.6000	0.7286	7.034	0	0	0
2019/12/05	R023	06/08/2020			Bond Future	7.3551	104.3539	7.3094	104.4592	(0.621)	0.0000	0.0000	0
2019/12/05	R023	06/08/2020	7.26	Put	Bond Future	900.0700	0.9001	842.6900	0.8427	(6.375)	0	0	0
2019/12/05	R023	06/08/2020	7.27	Call	Bond Future	693.2600	0.6933	741.6400	0.7416	6.979	0	0	0
2019/12/05	R023	06/08/2020	7.28	Put	Bond Future	879.0500	0.8791	822.6600	0.8227	(6.415)	0	0	0
2019/12/05	R023	06/08/2020	7.27	Put	Bond Future	889.5000	0.8895	832.6200	0.8326	(6.395)	0	0	0
2019/12/05	R023	06/08/2020	7.28	Call	Bond Future	705.9000	0.7059	754.7700	0.7548	6.923	0	0	0
2019/12/05	R023	05/11/2020	7.46	Put	Bond Future	795.3000	0.7953	746.8500	0.7469	(6.092)	0	0	0
2019/12/05	R023	05/11/2020	7.47	Put	Bond Future	787.7100	0.7877	739.6300	0.7396	(6.104)	0	0	0
2019/12/05	R023	05/11/2020			Bond Future	7.3298	102.3796	7.2788	102.4867	(0.696)	0.0000	0.0000	0
2019/12/05	R023	05/11/2020	7.46	Call	Bond Future	1,068.1500	1.0681	1,126.8300	1.1268	5.494	0	0	0
2019/12/05	R023	05/11/2020	7.47	Call	Bond Future	1,081.4800	1.0815	1,140.5300	1.1405	5.460	0	0	0
2019/12/05	R023	05/11/2020	7.45	Call	Bond Future	1,054.9000	1.0549	1,113.2100	1.1132	5.528	0	0	0
2019/12/05	R023	05/11/2020	7.45	Put	Bond Future	802.9600	0.8030	754.1400	0.7541	(6.080)	0	0	0
2019/12/05	R035	06/02/2020	9.60	Call	Bond Future	729.8300	0.7298	668.3400	0.6683	(8.425)	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
2019/12/05	R035	06/02/2020	9.61	Put	Bond Future	3,038.1800	3.0382	3,154.5000	3.1545	3.829	0	0	0
2019/12/05	R035	06/02/2020			Bond Future	9.9185	95.9421	9.9432	95.7630	0.249	0.0000	0.0000	118,869
2019/12/05	R035	06/02/2020	9.60	Put	Bond Future	3,089.5800	3.0896	3,207.2200	3.2072	3.808	0	0	0
2019/12/05	R035	06/02/2020	9.61	Call	Bond Future	753.8500	0.7539	691.0400	0.6910	(8.332)	0	0	0
2019/12/05	R035	06/02/2020	9.59	Call	Bond Future	706.2900	0.7063	646.1200	0.6461	(8.519)	0	0	0
2019/12/05	R035	06/02/2020	9.59	Put	Bond Future	3,141.5500	3.1415	3,260.5100	3.2605	3.787	0	0	0
2019/12/05	R035	07/05/2020	10.57	Put	Bond Future	1,392.3000	1.3923	1,436.1200	1.4361	3.147	0	0	3,530
2019/12/05	R035	07/05/2020	9.75	Call	Bond Future	1,994.5500	1.9946	1,911.2900	1.9113	(4.174)	0	0	5,000
2019/12/05	R035	07/05/2020	10.75	Put	Bond Future	1,116.3300	1.1163	1,151.8800	1.1519	3.185	0	0	5,000
2019/12/05	R035	07/05/2020	9.48	Put	Bond Future	5,042.6100	5.0426	5,163.3200	5.1633	2.394	0	0	0
2019/12/05	R035	07/05/2020	9.47	Call	Bond Future	1,218.1200	1.2181	1,157.2700	1.1573	(4.995)	0	0	0
2019/12/05	R035	07/05/2020			Bond Future	9.9951	93.1887	10.0206	93.0064	0.255	0.0000	0.0000	0
2019/12/05	R035	07/05/2020	9.11	Put	Bond Future	7,202.5600	7.2026	7,350.9700	7.3510	2.061	0	0	0
2019/12/05	R035	07/05/2020	9.11	Call	Bond Future	529.4000	0.5294	495.4500	0.4955	(6.413)	0	0	5,000
2019/12/05	R035	07/05/2020	9.78	Put	Bond Future	3,648.3800	3.6484	3,745.1000	3.7451	2.651	0	0	0
2019/12/05	R035	07/05/2020	10.57	Call	Bond Future	5,377.5800	5.3776	5,239.0400	5.2390	(2.576)	0	0	0
2019/12/05	R035	07/05/2020	9.75	Put	Bond Future	3,774.5400	3.7745	3,873.6400	3.8736	2.625	0	0	0
2019/12/05	R035	07/05/2020	10.75	Call	Bond Future	6,296.6900	6.2967	6,149.8800	6.1499	(2.332)	0	0	0
2019/12/05	R035	07/05/2020	9.48	Call	Bond Future	1,242.4400	1.2424	1,180.7900	1.1808	(4.962)	0	0	0
2019/12/05	R035	07/05/2020	9.47	Put	Bond Future	5,094.3300	5.0943	5,215.8400	5.2158	2.385	0	0	0
2019/12/05	R035	07/05/2020	9.78	Call	Bond Future	2,089.0000	2.0890	2,003.3600	2.0034	(4.100)	0	0	3,530
2019/12/05	R035	07/05/2020	9.18	Put	Bond Future	6,755.6000	6.7556	6,899.1900	6.8992	2.125	0	0	0
2019/12/05	R035	07/05/2020	9.18	Call	Bond Future	635.4900	0.6355	596.7200	0.5967	(6.101)	0	0	3,530
2019/12/05	R035	07/05/2020	9.49	Call	Bond Future	1,267.2600	1.2673	1,204.8100	1.2048	(4.928)	0	0	0
2019/12/05	R035	07/05/2020	9.49	Put	Bond Future	4,991.4800	4.9915	5,111.3900	5.1114	2.402	0	0	0
2019/12/05	R035	06/08/2020	9.00	Put	Bond Future	8,749.3100	8.7493	8,899.3600	8.8994	1.715	0	0	0
2019/12/05	R035	06/08/2020	9.92	Put	Bond Future	3,991.2900	3.9913	4,084.1300	4.0841	2.326	0	0	0
2019/12/05	R035	06/08/2020			Bond Future	10.0724	94.9034	10.0988	94.7176	0.262	0.0000	0.0000	0
2019/12/05	R035	06/08/2020	9.00	Call	Bond Future	707.5900	0.7076	671.8600	0.6719	(5.050)	0	0	24,761
2019/12/05	R035	06/08/2020	9.92	Call	Bond Future	2,907.4000	2.9074	2,814.4600	2.8145	(3.197)	0	0	0
2019/12/05	R035	06/08/2020	9.93	Call	Bond Future	2,941.9000	2.9419	2,848.3200	2.8483	(3.181)	0	0	0
2019/12/05	R035	06/08/2020	9.91	Put	Bond Future	4,028.4600	4.0285	4,121.9400	4.1219	2.320	0	0	0
2019/12/05	R035	06/08/2020	8.75	Put	Bond Future	10,512.5000	10.5125	10,673.2800	10.6733	1.529	0	0	0
2019/12/05	R035	06/08/2020	8.75	Call	Bond Future	449.5100	0.4495	424.5100	0.4245	(5.562)	0	0	3,000
2019/12/05	R035	06/08/2020	9.93	Put	Bond Future	3,954.1000	3.9541	4,046.3000	4.0463	2.332	0	0	0
2019/12/05	R035	06/08/2020	9.91	Call	Bond Future	2,872.8000	2.8728	2,780.5000	2.7805	(3.213)	0	0	0
2019/12/05	R035	05/11/2020	10.34	Put	Bond Future	3,563.8000	3.5638	3,639.3500	3.6394	2.120	0	0	0
2019/12/05	R035	05/11/2020			Bond Future	10.1519	92.1878	10.1792	91.9986	0.269	0.0000	0.0000	0
2019/12/05	R035	05/11/2020	10.33	Call	Bond Future	4,816.9800	4.8170	4,703.8400	4.7038	(2.349)	0	0	0
2019/12/05	R035	05/11/2020	10.33	Put	Bond Future	3,592.9600	3.5930	3,669.0000	3.6690	2.116	0	0	0
2019/12/05	R035	05/11/2020	10.34	Call	Bond Future	4,855.8200	4.8558	4,742.1900	4.7422	(2.340)	0	0	0
2019/12/05	R035	05/11/2020	10.32	Call	Bond Future	4,777.9300	4.7779	4,665.2600	4.6653	(2.358)	0	0	0
2019/12/05	R035	05/11/2020	10.32	Put	Bond Future	3,621.9900	3.6220	3,698.5000	3.6985	2.112	0	0	0
2019/12/05	R186	06/02/2020	8.57	Call	Bond Future	1,464.6100	1.4646	1,407.8500	1.4078	(3.875)	0	0	0
2019/12/05	R186	06/02/2020	8.50	Call	Bond Future	1,241.2500	1.2413	1,188.7700	1.1888	(4.228)	0	0	0
2019/12/05	R186	06/02/2020	8.11	Put	Bond Future	2,246.8100	2.2468	2,302.2000	2.3022	2.465	0	0	0
2019/12/05	R186	06/02/2020			Bond Future	8.4478	111.9889	8.4627	111.9076	0.176	0.0000	0.0000	103,558

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2019/12/05	R186	06/02/2020	8.55	Call	Bond Future	1,398.7700	1.3988	1,343.2000	1.3432	(3.973)	0	0	0
2019/12/05	R186	06/02/2020	8.55	Put	Bond Future	842.0300	0.8420	867.7700	0.8678	3.057	0	0	0
2019/12/05	R186	06/02/2020	8.11	Call	Bond Future	379.7700	0.3798	353.8500	0.3538	(6.825)	0	0	821
2019/12/05	R186	06/02/2020	8.57	Put	Bond Future	799.3000	0.7993	823.8500	0.8239	3.071	0	0	0
2019/12/05	R186	06/02/2020	9.00	Put	Bond Future	233.6600	0.2337	240.6500	0.2407	2.992	0	0	821
2019/12/05	R186	06/02/2020	8.50	Put	Bond Future	956.5500	0.9566	985.3800	0.9854	3.014	0	0	821
2019/12/05	R186	06/02/2020	8.56	Call	Bond Future	1,431.5000	1.4315	1,375.3200	1.3753	(3.925)	0	0	0
2019/12/05	R186	06/02/2020	8.56	Put	Bond Future	820.4600	0.8205	845.5900	0.8456	3.063	0	0	0
2019/12/05	R186	06/02/2020	9.00	Call	Bond Future	3,200.3700	3.2004	3,126.0500	3.1261	(2.322)	0	0	0
2019/12/05	R186	07/05/2020	7.90	Put	Bond Future	3,763.7000	3.7637	3,824.2900	3.8243	1.610	0	0	2,500
2019/12/05	R186	07/05/2020	8.28	Put	Bond Future	2,394.6200	2.3946	2,439.1300	2.4391	1.859	0	0	0
2019/12/05	R186	07/05/2020	8.93	Call	Bond Future	3,212.6300	3.2126	3,150.3400	3.1503	(1.939)	0	0	0
2019/12/05	R186	07/05/2020	8.09	Put	Bond Future	3,028.7000	3.0287	3,081.3900	3.0814	1.740	0	0	0
2019/12/05	R186	07/05/2020			Bond Future	8.5016	114.0317	8.5173	113.9490	0.184	0.0000	0.0000	1,650
2019/12/05	R186	07/05/2020	8.50	Call	Bond Future	1,777.3600	1.7774	1,729.9500	1.7300	(2.667)	0	0	0
2019/12/05	R186	07/05/2020	8.50	Put	Bond Future	1,785.9300	1.7859	1,821.2800	1.8213	1.979	0	0	23,208
2019/12/05	R186	07/05/2020	8.08	Call	Bond Future	805.0400	0.8050	775.4000	0.7754	(3.682)	0	0	0
2019/12/05	R186	07/05/2020	8.08	Put	Bond Future	3,064.9400	3.0649	3,118.0600	3.1181	1.733	0	0	0
2019/12/05	R186	07/05/2020	7.90	Call	Bond Future	520.9600	0.5210	498.7900	0.4988	(4.256)	0	0	0
2019/12/05	R186	07/05/2020	8.28	Call	Bond Future	1,214.0500	1.2141	1,175.8000	1.1758	(3.151)	0	0	6,000
2019/12/05	R186	07/05/2020	8.93	Put	Bond Future	975.7200	0.9757	996.1900	0.9962	2.098	0	0	6,000
2019/12/05	R186	07/05/2020	8.09	Call	Bond Future	823.0900	0.8231	793.0200	0.7930	(3.653)	0	0	0
2019/12/05	R186	07/05/2020	7.60	Put	Bond Future	5,124.3700	5.1244	5,195.3400	5.1953	1.385	0	0	0
2019/12/05	R186	07/05/2020	7.60	Call	Bond Future	219.0800	0.2191	207.2900	0.2073	(5.382)	0	0	6,000
2019/12/05	R186	07/05/2020	8.07	Call	Bond Future	787.2500	0.7872	758.0300	0.7580	(3.712)	0	0	0
2019/12/05	R186	07/05/2020	8.07	Put	Bond Future	3,101.4600	3.1015	3,155.0000	3.1550	1.726	0	0	0
2019/12/05	R186	06/08/2020	8.38	Put	Bond Future	2,500.8900	2.5009	2,544.4700	2.5445	1.743	0	0	0
2019/12/05	R186	06/08/2020			Bond Future	8.5555	110.8298	8.5719	110.7456	0.193	0.0000	0.0000	0
2019/12/05	R186	06/08/2020	8.37	Call	Bond Future	1,572.1600	1.5722	1,531.8700	1.5319	(2.563)	0	0	0
2019/12/05	R186	06/08/2020	8.37	Put	Bond Future	2,525.9500	2.5259	2,569.9000	2.5699	1.740	0	0	0
2019/12/05	R186	06/08/2020	8.38	Call	Bond Future	1,598.8000	1.5988	1,558.1400	1.5581	(2.543)	0	0	0
2019/12/05	R186	06/08/2020	8.36	Call	Bond Future	1,545.7300	1.5457	1,505.8200	1.5058	(2.582)	0	0	0
2019/12/05	R186	06/08/2020	8.36	Put	Bond Future	2,551.2500	2.5513	2,595.5800	2.5956	1.738	0	0	0
2019/12/05	R186	05/11/2020	8.64	Put	Bond Future	2,386.8500	2.3869	2,424.4200	2.4244	1.574	0	0	0
2019/12/05	R186	05/11/2020	8.65	Call	Bond Future	2,584.8400	2.5848	2,536.4100	2.5364	(1.874)	0	0	0
2019/12/05	R186	05/11/2020			Bond Future	8.6060	112.9126	8.6234	112.8268	0.202	0.0000	0.0000	0
2019/12/05	R186	05/11/2020	8.66	Call	Bond Future	2,615.7200	2.6157	2,567.0200	2.5670	(1.862)	0	0	0
2019/12/05	R186	05/11/2020	8.66	Put	Bond Future	2,349.5400	2.3495	2,386.5600	2.3866	1.576	0	0	0
2019/12/05	R186	05/11/2020	8.64	Call	Bond Future	2,554.5200	2.5545	2,506.3700	2.5064	(1.885)	0	0	0
2019/12/05	R186	05/11/2020	8.65	Put	Bond Future	2,367.9000	2.3679	2,405.1900	2.4052	1.575	0	0	0
2019/12/05	R197	06/02/2020			Bond Future	301.8399	301.8399	301.8325	301.8325	(0.002)	0.0000	0.0000	2,540
2019/12/05	R197	07/05/2020			Bond Future	307.4192	307.4192	307.4117	307.4117	(0.002)	0.0000	0.0000	0
2019/12/05	R197	06/08/2020			Bond Future	305.4571	305.4571	305.4499	305.4499	(0.002)	0.0000	0.0000	0
2019/12/05	R197	05/11/2020			Bond Future	311.1947	311.1947	311.1874	311.1874	(0.002)	0.0000	0.0000	0
2019/12/05	R202	06/02/2020			Bond Future	226.6530	226.6530	226.6510	226.6510	(0.001)	0.0000	0.0000	8,469
2019/12/05	R202	07/05/2020			Bond Future	230.8425	230.8425	230.8405	230.8405	(0.001)	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
2019/12/05	R202	06/08/2020			Bond Future	231.0778	231.0778	231.0758	231.0758	(0.001)	0.0000	0.0000	0
2019/12/05	R202	05/11/2020			Bond Future	235.4185	235.4185	235.4165	235.4165	(0.001)	0.0000	0.0000	0
2019/12/05	R208	06/02/2020	6.13	Put	Bond Future	509.0900	0.5091	510.6200	0.5106	0.301	0	0	0
2019/12/05	R208	06/02/2020	6.12	Call	Bond Future	0.3000	0.0003	0.2800	0.0003	(6.667)	0	0	0
2019/12/05	R208	06/02/2020			Bond Future	6.6000	102.6218	6.6015	102.6203	0.022	0.0000	0.0000	12,555
2019/12/05	R208	06/02/2020	6.13	Call	Bond Future	0.3500	0.0004	0.3200	0.0003	(8.571)	0	0	0
2019/12/05	R208	06/02/2020	6.12	Put	Bond Future	519.9100	0.5199	521.4500	0.5215	0.296	0	0	0
2019/12/05	R208	06/02/2020	6.14	Call	Bond Future	0.3900	0.0004	0.3500	0.0004	(10.256)	0	0	0
2019/12/05	R208	06/02/2020	6.14	Put	Bond Future	498.2700	0.4983	499.7900	0.4998	0.305	0	0	0
2019/12/05	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/05	R208	07/05/2020	4.80	Put	Bond Future	1,347.7800	1.3478	1,349.3100	1.3493	0.114	0	0	0
2019/12/05	R208	07/05/2020			Bond Future	6.3666	101.0903	6.3684	101.0888	0.028	0.0000	0.0000	0
2019/12/05	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/05	R208	07/05/2020	4.82	Put	Bond Future	1,330.3900	1.3304	1,331.9200	1.3319	0.115	0	0	0
2019/12/05	R208	07/05/2020	4.81	Put	Bond Future	1,339.0800	1.3391	1,340.6100	1.3406	0.114	0	0	0
2019/12/05	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/05	R208	06/08/2020	5.57	Put	Bond Future	257.6400	0.2576	258.5700	0.2586	0.361	0	0	0
2019/12/05	R208	06/08/2020			Bond Future	5.9087	102.9613	5.9111	102.9598	0.041	0.0000	0.0000	0
2019/12/05	R208	06/08/2020	5.56	Call	Bond Future	45.3200	0.0453	44.7500	0.0447	(1.258)	0	0	0
2019/12/05	R208	06/08/2020	5.56	Put	Bond Future	262.0600	0.2621	263.0000	0.2630	0.359	0	0	0
2019/12/05	R208	06/08/2020	5.57	Call	Bond Future	47.1300	0.0471	46.5500	0.0466	(1.231)	0	0	0
2019/12/05	R208	06/08/2020	5.55	Call	Bond Future	43.3000	0.0433	42.7400	0.0427	(1.293)	0	0	0
2019/12/05	R208	06/08/2020	5.55	Put	Bond Future	266.2700	0.2663	267.2200	0.2672	0.357	0	0	0
2019/12/05	R208	05/11/2020	4.78	Call	Bond Future	90.1400	0.0901	89.2900	0.0893	(0.943)	0	0	0
2019/12/05	R208	05/11/2020	4.77	Put	Bond Future	107.5900	0.1076	108.2400	0.1082	0.604	0	0	0
2019/12/05	R208	05/11/2020			Bond Future	4.8200	101.4854	4.8239	101.4839	0.080	0.0000	0.0000	0
2019/12/05	R208	05/11/2020	4.79	Call	Bond Future	92.3700	0.0924	91.5100	0.0915	(0.931)	0	0	0
2019/12/05	R208	05/11/2020	4.79	Put	Bond Future	103.9300	0.1039	104.5600	0.1046	0.606	0	0	0
2019/12/05	R208	05/11/2020	4.78	Put	Bond Future	105.5500	0.1055	106.1900	0.1062	0.606	0	0	0
2019/12/05	R208	05/11/2020	4.77	Call	Bond Future	88.3300	0.0883	87.4900	0.0875	(0.951)	0	0	0
2019/12/05	R209	06/02/2020	9.52	Put	Bond Future	3,134.7500	3.1348	3,245.3800	3.2454	3.529	0	0	0
2019/12/05	R209	06/02/2020			Bond Future	9.9406	72.9078	9.9653	72.7548	0.249	0.0000	0.0000	104,009
2019/12/05	R209	06/02/2020	9.51	Call	Bond Future	441.4000	0.4414	400.0400	0.4000	(9.370)	0	0	0
2019/12/05	R209	06/02/2020	9.51	Put	Bond Future	3,184.5800	3.1846	3,296.2300	3.2962	3.506	0	0	0
2019/12/05	R209	06/02/2020	9.40	Put	Bond Future	3,763.1200	3.7631	3,885.2300	3.8852	3.245	0	0	0
2019/12/05	R209	06/02/2020	9.40	Call	Bond Future	294.5700	0.2946	263.6700	0.2637	(10.490)	0	0	7,500
2019/12/05	R209	06/02/2020	9.52	Call	Bond Future	457.0000	0.4570	414.6200	0.4146	(9.274)	0	0	0
2019/12/05	R209	06/02/2020	9.50	Call	Bond Future	426.0900	0.4261	385.7400	0.3857	(9.470)	0	0	0
2019/12/05	R209	06/02/2020	9.50	Put	Bond Future	3,234.7900	3.2348	3,347.4500	3.3475	3.483	0	0	0
2019/12/05	R209	07/05/2020	9.47	Call	Bond Future	1,011.9200	1.0119	960.7900	0.9608	(5.053)	0	0	0
2019/12/05	R209	07/05/2020			Bond Future	10.0124	71.0863	10.0379	70.9305	0.255	0.0000	0.0000	0
2019/12/05	R209	07/05/2020	9.45	Call	Bond Future	971.7100	0.9717	921.9400	0.9219	(5.122)	0	0	0
2019/12/05	R209	07/05/2020	9.45	Put	Bond Future	4,538.4800	4.5385	4,644.5000	4.6445	2.336	0	0	0
2019/12/05	R209	07/05/2020	9.47	Put	Bond Future	4,447.4500	4.4475	4,552.1100	4.5521	2.353	0	0	0
2019/12/05	R209	07/05/2020	9.46	Call	Bond Future	991.6100	0.9916	941.1600	0.9412	(5.088)	0	0	0
2019/12/05	R209	07/05/2020	9.46	Put	Bond Future	4,492.7200	4.4927	4,598.0600	4.5981	2.345	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
2019/12/05	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	R209	06/08/2020	5.55	Put	Bond Future	37,122.7600	37.1228	37,281.4200	37.2814	0.427	0	0	0
2019/12/05	R209	06/08/2020			Bond Future	10.0850	72.3940	10.1113	72.2353	0.261	0.0000	0.0000	0
2019/12/05	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	R209	06/08/2020	5.57	Put	Bond Future	36,905.9200	36.9059	37,064.5800	37.0646	0.430	0	0	0
2019/12/05	R209	06/08/2020	5.56	Put	Bond Future	37,014.2700	37.0143	37,172.9300	37.1729	0.429	0	0	0
2019/12/05	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/05	R209	05/11/2020	10.02	Call	Bond Future	3,127.7200	3.1277	3,044.3000	3.0443	(2.667)	0	0	0
2019/12/05	R209	05/11/2020			Bond Future	10.1559	70.6060	10.1831	70.4444	0.267	0.0000	0.0000	0
2019/12/05	R209	05/11/2020	10.00	Call	Bond Future	3,065.3000	3.0653	2,982.8200	2.9828	(2.691)	0	0	0
2019/12/05	R209	05/11/2020	10.00	Put	Bond Future	4,004.8800	4.0049	4,083.9700	4.0840	1.975	0	0	0
2019/12/05	R209	05/11/2020	10.02	Put	Bond Future	3,945.7900	3.9458	4,023.9400	4.0239	1.981	0	0	0
2019/12/05	R209	05/11/2020	10.01	Call	Bond Future	3,096.5800	3.0966	3,013.6300	3.0136	(2.679)	0	0	0
2019/12/05	R209	05/11/2020	10.01	Put	Bond Future	3,975.3700	3.9754	4,053.9900	4.0540	1.978	0	0	0
2019/12/05	R210	06/02/2020			Bond Future	188.1692	188.1692	188.1668	188.1668	(0.001)	0.0000	0.0000	1,721
2019/12/05	R210	07/05/2020			Bond Future	189.0038	189.0038	189.0014	189.0014	(0.001)	0.0000	0.0000	0
2019/12/05	R210	06/08/2020			Bond Future	192.5774	192.5774	192.5752	192.5752	(0.001)	0.0000	0.0000	0
2019/12/05	R210	05/11/2020			Bond Future	193.4792	193.4792	193.4772	193.4772	(0.001)	0.0000	0.0000	0
2019/12/05	R212	06/02/2020			Bond Future	161.8210	161.8210	161.7493	161.7493	(0.044)	0.0000	0.0000	7,963
2019/12/05	R212	07/05/2020			Bond Future	164.8120	164.8120	164.7390	164.7390	(0.044)	0.0000	0.0000	0
2019/12/05	R212	06/08/2020			Bond Future	165.6401	165.6401	165.5658	165.5658	(0.045)	0.0000	0.0000	0
2019/12/05	R212	05/11/2020			Bond Future	168.7514	168.7514	168.6759	168.6759	(0.045)	0.0000	0.0000	0
2019/12/05	R213	06/02/2020	9.27	Call	Bond Future	849.5100	0.8495	774.1000	0.7741	(8.877)	0	0	0
2019/12/05	R213	06/02/2020	9.26	Put	Bond Future	1,993.6800	1.9937	2,098.7200	2.0987	5.269	0	0	0
2019/12/05	R213	06/02/2020			Bond Future	9.4529	86.5697	9.4828	86.3906	0.316	0.0000	0.0000	24,111
2019/12/05	R213	06/02/2020	9.28	Call	Bond Future	873.2300	0.8732	796.4900	0.7965	(8.788)	0	0	0
2019/12/05	R213	06/02/2020	9.28	Put	Bond Future	1,918.6500	1.9187	2,021.0300	2.0210	5.336	0	0	0
2019/12/05	R213	06/02/2020	9.27	Put	Bond Future	1,955.9300	1.9559	2,059.6400	2.0596	5.302	0	0	0
2019/12/05	R213	06/02/2020	9.26	Call	Bond Future	826.2000	0.8262	752.1200	0.7521	(8.966)	0	0	0
2019/12/05	R213	07/05/2020	9.01	Put	Bond Future	4,028.2900	4.0283	4,152.6000	4.1526	3.086	0	0	0
2019/12/05	R213	07/05/2020	9.00	Call	Bond Future	920.8200	0.9208	863.5600	0.8636	(6.218)	0	0	0
2019/12/05	R213	07/05/2020			Bond Future	9.5213	84.5968	9.5523	84.4144	0.325	0.0000	0.0000	0
2019/12/05	R213	07/05/2020	9.01	Call	Bond Future	939.9800	0.9400	881.9100	0.8819	(6.178)	0	0	0
2019/12/05	R213	07/05/2020	9.00	Put	Bond Future	4,071.0200	4.0710	4,196.1400	4.1961	3.073	0	0	0
2019/12/05	R213	07/05/2020	9.02	Call	Bond Future	959.3900	0.9594	900.5100	0.9005	(6.137)	0	0	0
2019/12/05	R213	07/05/2020	9.02	Put	Bond Future	3,985.8700	3.9859	4,109.3700	4.1094	3.098	0	0	0
2019/12/05	R213	06/08/2020	9.31	Call	Bond Future	1,870.2800	1.8703	1,789.0500	1.7891	(4.343)	0	0	0
2019/12/05	R213	06/08/2020			Bond Future	9.5902	86.1544	9.6223	85.9686	0.335	0.0000	0.0000	0
2019/12/05	R213	06/08/2020	9.29	Call	Bond Future	1,817.0300	1.8170	1,737.2100	1.7372	(4.393)	0	0	0
2019/12/05	R213	06/08/2020	9.29	Put	Bond Future	3,580.0600	3.5801	3,686.0000	3.6860	2.959	0	0	0
2019/12/05	R213	06/08/2020	9.31	Put	Bond Future	3,514.3300	3.5143	3,618.8600	3.6189	2.974	0	0	0
2019/12/05	R213	06/08/2020	9.30	Call	Bond Future	1,843.5600	1.8436	1,763.0300	1.7630	(4.368)	0	0	0
2019/12/05	R213	06/08/2020	9.30	Put	Bond Future	3,547.0700	3.5471	3,652.3000	3.6523	2.967	0	0	0
2019/12/05	R213	05/11/2020	9.60	Put	Bond Future	3,386.0900	3.3861	3,476.5100	3.4765	2.670	0	0	0
2019/12/05	R213	05/11/2020	9.59	Call	Bond Future	3,002.3900	3.0024	2,904.2200	2.9042	(3.270)	0	0	0

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2019/12/05	R213	05/11/2020			Bond Future	9.6617	84.2243	9.6950	84.0351	0.345	0.0000	0.0000	0
2019/12/05	R213	05/11/2020	9.60	Call	Bond Future	3,034.0100	3.0340	2,935.2800	2.9353	(3.254)	0	0	0
2019/12/05	R213	05/11/2020	9.59	Put	Bond Future	3,411.7000	3.4117	3,502.6800	3.5027	2.667	0	0	0
2019/12/05	R213	05/11/2020	9.61	Call	Bond Future	3,065.4400	3.0654	2,966.1600	2.9662	(3.239)	0	0	0
2019/12/05	R213	05/11/2020	9.61	Put	Bond Future	3,360.3400	3.3603	3,450.2100	3.4502	2.674	0	0	0
2019/12/05	R214	06/02/2020	9.73	Call	Bond Future	424.9900	0.4250	378.4800	0.3785	(10.944)	0	0	0
2019/12/05	R214	06/02/2020	9.87	Put	Bond Future	2,798.2100	2.7982	2,923.5900	2.9236	4.481	0	0	0
2019/12/05	R214	06/02/2020	10.42	Call	Bond Future	2,383.8000	2.3838	2,250.5000	2.2505	(5.592)	0	0	0
2019/12/05	R214	06/02/2020			Bond Future	10.1947	71.1664	10.2245	70.9769	0.292	0.0000	0.0000	18,135
2019/12/05	R214	06/02/2020	9.71	Call	Bond Future	395.5200	0.3955	351.3600	0.3514	(11.165)	0	0	0
2019/12/05	R214	06/02/2020	9.71	Put	Bond Future	3,602.2900	3.6023	3,747.6700	3.7477	4.036	0	0	0
2019/12/05	R214	06/02/2020	10.42	Put	Bond Future	970.6900	0.9707	1,026.9300	1.0269	5.794	0	0	1,000
2019/12/05	R214	06/02/2020	9.73	Put	Bond Future	3,494.7800	3.4948	3,637.8100	3.6378	4.093	0	0	0
2019/12/05	R214	06/02/2020	9.52	Call	Bond Future	183.3200	0.1833	158.5600	0.1586	(13.506)	0	0	1,000
2019/12/05	R214	06/02/2020	9.87	Call	Bond Future	675.8400	0.6758	611.6800	0.6117	(9.493)	0	0	1,000
2019/12/05	R214	06/02/2020	9.72	Call	Bond Future	410.0700	0.4101	364.7500	0.3648	(11.052)	0	0	0
2019/12/05	R214	06/02/2020	9.72	Put	Bond Future	3,548.3000	3.5483	3,692.5200	3.6925	4.064	0	0	0
2019/12/05	R214	06/02/2020	9.52	Put	Bond Future	4,712.3300	4.7123	4,877.1100	4.8771	3.497	0	0	0
2019/12/05	R214	07/05/2020	9.77	Put	Bond Future	4,443.3900	4.4434	4,569.3600	4.5694	2.835	0	0	0
2019/12/05	R214	07/05/2020			Bond Future	10.2664	69.1663	10.2970	68.9733	0.299	0.0000	0.0000	0
2019/12/05	R214	07/05/2020	9.76	Call	Bond Future	1,173.5300	1.1735	1,107.3800	1.1074	(5.637)	0	0	0
2019/12/05	R214	07/05/2020	9.76	Put	Bond Future	4,489.1200	4.4891	4,615.9100	4.6159	2.824	0	0	0
2019/12/05	R214	07/05/2020	9.31	Put	Bond Future	6,900.6800	6.9007	7,061.7300	7.0617	2.334	0	0	0
2019/12/05	R214	07/05/2020	10.66	Put	Bond Future	1,629.8700	1.6299	1,688.5100	1.6885	3.598	0	0	1,250
2019/12/05	R214	07/05/2020	9.77	Call	Bond Future	1,195.7300	1.1957	1,128.7600	1.1288	(5.601)	0	0	0
2019/12/05	R214	07/05/2020	9.31	Call	Bond Future	420.1000	0.4201	388.2100	0.3882	(7.591)	0	0	1,250
2019/12/05	R214	07/05/2020	9.91	Put	Bond Future	3,839.4600	3.8395	3,953.8000	3.9538	2.978	0	0	0
2019/12/05	R214	07/05/2020	9.91	Call	Bond Future	1,532.2200	1.5322	1,453.6200	1.4536	(5.130)	0	0	1,250
2019/12/05	R214	07/05/2020	10.66	Call	Bond Future	4,041.2000	4.0412	3,906.9000	3.9069	(3.323)	0	0	0
2019/12/05	R214	07/05/2020	9.75	Call	Bond Future	1,151.5800	1.1516	1,086.2600	1.0863	(5.672)	0	0	0
2019/12/05	R214	07/05/2020	9.75	Put	Bond Future	4,535.2000	4.5352	4,662.8200	4.6628	2.814	0	0	0
2019/12/05	R214	06/08/2020	9.98	Put	Bond Future	4,327.1600	4.3272	4,439.7500	4.4398	2.602	0	0	0
2019/12/05	R214	06/08/2020	9.97	Call	Bond Future	2,005.6200	2.0056	1,922.3700	1.9224	(4.151)	0	0	0
2019/12/05	R214	06/08/2020			Bond Future	10.3386	70.4384	10.3702	70.2419	0.306	0.0000	0.0000	0
2019/12/05	R214	06/08/2020	9.98	Call	Bond Future	2,033.5300	2.0335	1,949.5800	1.9496	(4.128)	0	0	0
2019/12/05	R214	06/08/2020	9.97	Put	Bond Future	4,364.9700	4.3650	4,478.2600	4.4783	2.595	0	0	0
2019/12/05	R214	06/08/2020	9.99	Call	Bond Future	2,061.8500	2.0619	1,977.2000	1.9772	(4.106)	0	0	0
2019/12/05	R214	06/08/2020	9.99	Put	Bond Future	4,289.8600	4.2899	4,401.7500	4.4018	2.608	0	0	0
2019/12/05	R214	05/11/2020	10.26	Put	Bond Future	4,230.7700	4.2308	4,328.8400	4.3288	2.318	0	0	0
2019/12/05	R214	05/11/2020			Bond Future	10.4120	68.4675	10.4446	68.2674	0.313	0.0000	0.0000	0
2019/12/05	R214	05/11/2020	10.25	Call	Bond Future	3,252.4800	3.2525	3,150.9600	3.1510	(3.121)	0	0	0
2019/12/05	R214	05/11/2020	10.25	Put	Bond Future	4,262.1200	4.2621	4,360.7400	4.3607	2.314	0	0	0
2019/12/05	R214	05/11/2020	10.26	Call	Bond Future	3,284.1200	3.2841	3,182.0500	3.1820	(3.108)	0	0	0
2019/12/05	R214	05/11/2020	10.24	Call	Bond Future	3,220.7000	3.2207	3,119.7400	3.1197	(3.135)	0	0	0
2019/12/05	R214	05/11/2020	10.24	Put	Bond Future	4,293.4300	4.2934	4,392.6100	4.3926	2.310	0	0	0
2019/12/05	R248	06/02/2020	9.71	Put	Bond Future	5,145.3700	5.1454	5,412.2600	5.4123	5.187	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
2019/12/05	R248	06/02/2020			Bond Future	10.2816	89.9533	10.3216	89.6334	0.389	0.0000	0.0000	94,080
2019/12/05	R248	06/02/2020	9.71	Call	Bond Future	338.1500	0.3381	285.1500	0.2852	(15.674)	0	0	0
2019/12/05	R248	06/02/2020	9.70	Put	Bond Future	5,219.3300	5.2193	5,487.9400	5.4879	5.146	0	0	0
2019/12/05	R248	06/02/2020	9.72	Call	Bond Future	352.9500	0.3530	298.2100	0.2982	(15.509)	0	0	0
2019/12/05	R248	06/02/2020	9.72	Put	Bond Future	5,072.0700	5.0721	5,337.2200	5.3372	5.228	0	0	0
2019/12/05	R248	06/02/2020	9.70	Call	Bond Future	323.8700	0.3239	272.5900	0.2726	(15.834)	0	0	0
2019/12/05	R248	07/05/2020	9.79	Call	Bond Future	1,211.4100	1.2114	1,115.1000	1.1151	(7.950)	0	0	0
2019/12/05	R248	07/05/2020	9.77	Put	Bond Future	6,027.8800	6.0279	6,260.0000	6.2600	3.851	0	0	0
2019/12/05	R248	07/05/2020			Bond Future	10.3558	87.1541	10.3970	86.8284	0.399	0.0000	0.0000	0
2019/12/05	R248	07/05/2020	9.79	Put	Bond Future	5,904.4200	5.9044	6,133.7300	6.1337	3.884	0	0	0
2019/12/05	R248	07/05/2020	9.77	Call	Bond Future	1,160.8000	1.1608	1,067.3000	1.0673	(8.055)	0	0	0
2019/12/05	R248	07/05/2020	9.78	Put	Bond Future	5,965.8300	5.9658	6,196.5500	6.1965	3.867	0	0	0
2019/12/05	R248	07/05/2020	9.78	Call	Bond Future	1,185.8500	1.1858	1,090.9500	1.0909	(8.003)	0	0	0
2019/12/05	R248	06/08/2020	9.00	Put	Bond Future	12,999.8900	12.9999	13,296.7800	13.2968	2.284	0	0	0
2019/12/05	R248	06/08/2020	10.20	Call	Bond Future	3,023.0200	3.0230	2,869.6100	2.8696	(5.075)	0	0	0
2019/12/05	R248	06/08/2020			Bond Future	10.4307	88.7568	10.4733	88.4252	0.408	0.0000	0.0000	0
2019/12/05	R248	06/08/2020	9.25	Put	Bond Future	10,824.9800	10.8250	11,104.8300	11.1048	2.585	0	0	0
2019/12/05	R248	06/08/2020	9.25	Call	Bond Future	647.3300	0.6473	595.5600	0.5956	(7.997)	0	0	20,640
2019/12/05	R248	06/08/2020	10.18	Call	Bond Future	2,949.8800	2.9499	2,798.7400	2.7987	(5.124)	0	0	0
2019/12/05	R248	06/08/2020	10.18	Put	Bond Future	4,948.0900	4.9481	5,128.5700	5.1286	3.647	0	0	0
2019/12/05	R248	06/08/2020	9.00	Call	Bond Future	396.2100	0.3962	361.4800	0.3615	(8.766)	0	0	3,000
2019/12/05	R248	06/08/2020	10.20	Put	Bond Future	4,858.7800	4.8588	5,036.9900	5.0370	3.668	0	0	0
2019/12/05	R248	06/08/2020	10.19	Call	Bond Future	2,986.3400	2.9863	2,834.0700	2.8341	(5.099)	0	0	0
2019/12/05	R248	06/08/2020	10.19	Put	Bond Future	4,903.2600	4.9033	5,082.6100	5.0826	3.658	0	0	0
2019/12/05	R248	05/11/2020	10.02	Put	Bond Future	6,834.6600	6.8347	7,035.1600	7.0352	2.934	0	0	0
2019/12/05	R248	05/11/2020	10.03	Call	Bond Future	2,962.7400	2.9627	2,824.4600	2.8245	(4.667)	0	0	0
2019/12/05	R248	05/11/2020			Bond Future	10.5068	85.9897	10.5508	85.6519	0.418	0.0000	0.0000	0
2019/12/05	R248	05/11/2020	10.04	Call	Bond Future	2,995.4900	2.9955	2,856.2300	2.8562	(4.649)	0	0	0
2019/12/05	R248	05/11/2020	10.04	Put	Bond Future	6,733.4100	6.7334	6,931.9500	6.9320	2.949	0	0	0
2019/12/05	R248	05/11/2020	10.02	Call	Bond Future	2,930.1700	2.9302	2,792.8700	2.7929	(4.686)	0	0	0
2019/12/05	R248	05/11/2020	10.03	Put	Bond Future	6,783.8700	6.7839	6,983.3900	6.9834	2.941	0	0	0

Total

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