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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/12/2019 TO 18/12/2019

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
2019/12/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/12/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	2025	06/02/2020			Bond Future	136.5403	136.5403	136.5335	136.5335	(0.005)	0.0000	0.0000	4,913
2019/12/18	2025	07/05/2020			Bond Future	139.0597	139.0597	139.0529	139.0529	(0.005)	0.0000	0.0000	0
2019/12/18	2025	06/08/2020			Bond Future	140.1856	140.1856	140.1789	140.1789	(0.005)	0.0000	0.0000	0
2019/12/18	2025	05/11/2020			Bond Future	142.8136	142.8136	142.8070	142.8070	(0.005)	0.0000	0.0000	0
2019/12/18	2029	06/02/2020			Bond Future	101.8243	101.8243	101.8204	101.8204	(0.004)	0.0000	0.0000	3,765
2019/12/18	2029	07/05/2020			Bond Future	102.5933	102.5933	102.5895	102.5895	(0.004)	0.0000	0.0000	0
2019/12/18	2029	06/08/2020			Bond Future	104.5319	104.5319	104.5282	104.5282	(0.003)	0.0000	0.0000	0
2019/12/18	2029	05/11/2020			Bond Future	105.3515	105.3515	105.3480	105.3480	(0.003)	0.0000	0.0000	0
2019/12/18	2030	06/02/2020	9.15	Put	Bond Future	1,187.0000	1.1870	1,109.5000	1.1095	(6.529)	0	0	0
2019/12/18	2030	06/02/2020	9.14	Call	Bond Future	1,192.6600	1.1927	1,222.1200	1.2221	2.470	0	0	0
2019/12/18	2030	06/02/2020	9.40	Put	Bond Future	606.6700	0.6067	552.6200	0.5526	(8.909)	0	0	5,000
2019/12/18	2030	06/02/2020	9.25	Call	Bond Future	1,565.4500	1.5654	1,605.0400	1.6050	2.529	0	0	0
2019/12/18	2030	06/02/2020	8.40	Call	Bond Future	57.0600	0.0571	56.2300	0.0562	(1.455)	0	0	5,820
2019/12/18	2030	06/02/2020			Bond Future	9.1439	92.8567	9.1264	92.9645	(0.192)	0.0000	0.0000	77,662
2019/12/18	2030	06/02/2020	9.00	Put	Bond Future	1,688.8400	1.6888	1,599.0600	1.5991	(5.316)	0	0	0
2019/12/18	2030	06/02/2020	9.00	Call	Bond Future	800.4000	0.8004	818.4700	0.8185	2.258	0	0	5,820
2019/12/18	2030	06/02/2020	9.15	Call	Bond Future	1,224.2300	1.2242	1,254.5800	1.2546	2.479	0	0	0
2019/12/18	2030	06/02/2020	9.14	Put	Bond Future	1,216.7700	1.2168	1,138.3800	1.1384	(6.442)	0	0	0
2019/12/18	2030	06/02/2020	9.40	Call	Bond Future	2,160.0100	2.1600	2,213.8100	2.2138	2.491	0	0	0
2019/12/18	2030	06/02/2020	9.25	Put	Bond Future	917.8100	0.9178	849.5500	0.8495	(7.437)	0	0	5,000
2019/12/18	2030	06/02/2020	8.40	Put	Bond Future	4,772.1700	4.7722	4,663.4900	4.6635	(2.277)	0	0	0
2019/12/18	2030	06/02/2020	9.16	Call	Bond Future	1,256.2600	1.2563	1,287.5100	1.2875	2.488	0	0	0
2019/12/18	2030	06/02/2020	9.16	Put	Bond Future	1,157.7500	1.1578	1,081.1500	1.0811	(6.616)	0	0	0
2019/12/18	2030	07/05/2020	8.79	Call	Bond Future	1,047.4600	1.0475	1,080.7500	1.0808	3.178	0	0	0
2019/12/18	2030	07/05/2020	8.78	Put	Bond Future	3,670.1800	3.6702	3,593.2300	3.5932	(2.097)	0	0	0
2019/12/18	2030	07/05/2020			Bond Future	9.2116	94.5474	9.1934	94.6572	(0.198)	0.0000	0.0000	0
2019/12/18	2030	07/05/2020	8.80	Call	Bond Future	1,068.0600	1.0681	1,101.8200	1.1018	3.161	0	0	0
2019/12/18	2030	07/05/2020	8.80	Put	Bond Future	3,586.5000	3.5865	3,510.4800	3.5105	(2.120)	0	0	0
2019/12/18	2030	07/05/2020	8.79	Put	Bond Future	3,628.1900	3.6282	3,551.7000	3.5517	(2.108)	0	0	0
2019/12/18	2030	07/05/2020	8.78	Call	Bond Future	1,027.1100	1.0271	1,059.9400	1.0599	3.196	0	0	0
2019/12/18	2030	06/08/2020	9.11	Call	Bond Future	2,143.4100	2.1434	2,292.7300	2.2927	6.966	0	0	0
2019/12/18	2030	06/08/2020			Bond Future	9.2807	92.2789	9.2617	92.3909	(0.205)	0.0000	0.0000	0
2019/12/18	2030	06/08/2020	9.09	Call	Bond Future	2,089.0000	2.0890	2,237.6100	2.2376	7.114	0	0	0
2019/12/18	2030	06/08/2020	9.09	Put	Bond Future	3,220.2600	3.2203	3,256.8800	3.2569	1.137	0	0	0
2019/12/18	2030	06/08/2020	9.11	Put	Bond Future	3,155.2000	3.1552	3,192.5300	3.1925	1.183	0	0	0
2019/12/18	2030	06/08/2020	9.10	Call	Bond Future	2,116.1000	2.1161	2,265.2200	2.2652	7.047	0	0	0
2019/12/18	2030	06/08/2020	9.10	Put	Bond Future	3,187.6000	3.1876	3,224.7300	3.2247	1.165	0	0	0
2019/12/18	2030	05/11/2020	10.06	Put	Bond Future	1,667.4700	1.6675	1,759.0500	1.7591	5.492	0	0	1,000
2019/12/18	2030	05/11/2020	8.73	Call	Bond Future	1,608.2200	1.6082	1,749.4900	1.7495	8.784	0	0	3,000
2019/12/18	2030	05/11/2020	9.39	Put	Bond Future	3,042.0500	3.0420	3,096.4600	3.0965	1.789	0	0	0
2019/12/18	2030	05/11/2020	9.38	Call	Bond Future	3,280.1200	3.2801	3,448.3900	3.4484	5.130	0	0	0
2019/12/18	2030	05/11/2020			Bond Future	9.3433	94.0111	9.3235	94.1252	(0.212)	0.0000	0.0000	0

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2019/12/18	2030	05/11/2020	8.34	Put	Bond Future	6,985.1900		6.9852	6,955.1200	6.9551	(0.430)	0	0	0
2019/12/18	2030	05/11/2020	8.34	Call	Bond Future	957.0200		0.9570	1,041.0700	1.0411	8.782	0	0	1,000
2019/12/18	2030	05/11/2020	9.04	Put	Bond Future	4,093.2700		4.0933	4,138.1100	4.1381	1.095	0	0	0
2019/12/18	2030	05/11/2020	9.04	Call	Bond Future	2,323.2600		2.3233	2,482.2200	2.4822	6.842	0	0	1,000
2019/12/18	2030	05/11/2020	10.06	Call	Bond Future	5,680.6900		5.6807	5,886.3900	5.8864	3.621	0	0	0
2019/12/18	2030	05/11/2020	8.73	Put	Bond Future	5,233.7500		5.2338	5,260.9000	5.2609	0.519	0	0	0
2019/12/18	2030	05/11/2020	9.23	Put	Bond Future	3,492.6500		3.4926	3,542.5500	3.5425	1.429	0	0	0
2019/12/18	2030	05/11/2020	10.37	Put	Bond Future	1,274.0200		1.2740	1,323.7100	1.3237	3.900	0	0	16,000
2019/12/18	2030	05/11/2020	9.39	Call	Bond Future	3,311.0300		3.3110	3,479.5600	3.4796	5.090	0	0	0
2019/12/18	2030	05/11/2020	9.38	Put	Bond Future	3,068.5900		3.0686	3,122.7400	3.1227	1.765	0	0	0
2019/12/18	2030	05/11/2020	10.47	Call	Bond Future	7,375.9800		7.3760	7,507.0600	7.5071	1.777	0	0	0
2019/12/18	2030	05/11/2020	10.47	Put	Bond Future	1,170.1100		1.1701	1,187.0700	1.1871	1.449	0	0	3,000
2019/12/18	2030	05/11/2020	9.23	Call	Bond Future	2,836.7700		2.8368	3,000.7900	3.0008	5.782	0	0	3,000
2019/12/18	2030	05/11/2020	8.53	Put	Bond Future	6,079.1800		6.0792	6,089.7500	6.0898	0.174	0	0	0
2019/12/18	2030	05/11/2020	8.53	Call	Bond Future	1,231.1800		1.2312	1,355.8700	1.3559	10.128	0	0	16,000
2019/12/18	2030	05/11/2020	9.03	Put	Bond Future	4,127.0600		4.1271	4,171.4200	4.1714	1.075	0	0	0
2019/12/18	2030	05/11/2020	9.03	Call	Bond Future	2,297.9300		2.2979	2,456.4100	2.4564	6.897	0	0	16,000
2019/12/18	2030	05/11/2020	10.37	Call	Bond Future	6,951.8000		6.9518	7,115.6100	7.1156	2.356	0	0	0
2019/12/18	2030	05/11/2020	9.40	Call	Bond Future	3,341.7300		3.3417	3,510.5100	3.5105	5.051	0	0	0
2019/12/18	2030	05/11/2020	9.40	Put	Bond Future	3,015.3500		3.0154	3,070.0100	3.0700	1.813	0	0	0
2019/12/18	2032	06/02/2020	9.40	Put	Bond Future	1,790.3400		1.7903	1,763.3600	1.7634	(1.507)	0	0	0
2019/12/18	2032	06/02/2020			Bond Future	9.5281		93.9233	9.5154	94.0077	(0.133)	0.0000	0.0000	70,671
2019/12/18	2032	06/02/2020	9.39	Call	Bond Future	904.0600		0.9041	961.4200	0.9614	6.345	0	0	0
2019/12/18	2032	06/02/2020	9.39	Put	Bond Future	1,829.3900		1.8294	1,802.3200	1.8023	(1.480)	0	0	0
2019/12/18	2032	06/02/2020	9.40	Call	Bond Future	932.4500		0.9325	989.9000	0.9899	6.161	0	0	0
2019/12/18	2032	06/02/2020	9.38	Call	Bond Future	876.1900		0.8762	933.5800	0.9336	6.550	0	0	0
2019/12/18	2032	06/02/2020	9.38	Put	Bond Future	1,869.0300		1.8690	1,841.9900	1.8420	(1.447)	0	0	0
2019/12/18	2032	07/05/2020	9.19	Call	Bond Future	1,200.3000		1.2003	1,316.6200	1.3166	9.691	0	0	0
2019/12/18	2032	07/05/2020			Bond Future	9.6011		91.4738	9.5880	91.5597	(0.137)	0.0000	0.0000	0
2019/12/18	2032	07/05/2020	9.17	Call	Bond Future	1,154.0300		1.1540	1,269.1400	1.2691	9.975	0	0	0
2019/12/18	2032	07/05/2020	9.17	Put	Bond Future	4,034.3300		4.0343	4,063.5300	4.0635	0.724	0	0	0
2019/12/18	2032	07/05/2020	9.19	Put	Bond Future	3,944.2200		3.9442	3,974.6300	3.9746	0.771	0	0	0
2019/12/18	2032	07/05/2020	9.18	Call	Bond Future	1,177.0300		1.1770	1,292.7500	1.2928	9.832	0	0	0
2019/12/18	2032	07/05/2020	9.18	Put	Bond Future	3,989.1000		3.9891	4,018.9100	4.0189	0.747	0	0	0
2019/12/18	2032	06/08/2020	9.46	Put	Bond Future	3,738.2600		3.7383	3,750.8100	3.7508	0.336	0	0	0
2019/12/18	2032	06/08/2020	9.45	Call	Bond Future	2,313.9100		2.3139	2,413.7800	2.4138	4.316	0	0	0
2019/12/18	2032	06/08/2020			Bond Future	9.6748		93.1563	9.6612	93.2440	(0.141)	0.0000	0.0000	0
2019/12/18	2032	06/08/2020	9.46	Call	Bond Future	2,343.3900		2.3434	2,443.6400	2.4436	4.278	0	0	0
2019/12/18	2032	06/08/2020	9.45	Put	Bond Future	3,774.4200		3.7744	3,786.5900	3.7866	0.322	0	0	0
2019/12/18	2032	06/08/2020	9.47	Call	Bond Future	2,372.7800		2.3728	2,473.4000	2.4734	4.241	0	0	0
2019/12/18	2032	06/08/2020	9.47	Put	Bond Future	3,702.0700		3.7021	3,714.9900	3.7150	0.349	0	0	0
2019/12/18	2032	05/11/2020	9.61	Put	Bond Future	4,009.8300		4.0098	4,092.9800	4.0930	2.074	0	0	0
2019/12/18	2032	05/11/2020	10.99	Call	Bond Future	8,602.8900		8.6029	8,721.2700	8.7213	1.376	0	0	0
2019/12/18	2032	05/11/2020	9.44	Put	Bond Future	4,607.7400		4.6077	4,686.3400	4.6863	1.706	0	0	0
2019/12/18	2032	05/11/2020	11.08	Call	Bond Future	8,993.7200		8.9937	9,108.2900	9.1083	1.274	0	0	0
2019/12/18	2032	05/11/2020	9.77	Put	Bond Future	3,504.8700		3.5049	3,589.7100	3.5897	2.421	0	0	0
2019/12/18	2032	05/11/2020			Bond Future	9.7476		90.7463	9.7334	90.8358	(0.145)	0.0000	0.0000	0

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2019/12/18	2032	05/11/2020	10.99	Put	Bond Future	1,208.0500	1.2081	1,237.0000	1.2370	2.396	0	0	3,000
2019/12/18	2032	05/11/2020	9.76	Call	Bond Future	3,613.3300	3.6133	3,787.4200	3.7874	4.818	0	0	0
2019/12/18	2032	05/11/2020	9.76	Put	Bond Future	3,534.9200	3.5349	3,619.5800	3.6196	2.395	0	0	0
2019/12/18	2032	05/11/2020	9.11	Call	Bond Future	1,806.9100	1.8069	1,957.7400	1.9577	8.347	0	0	3,000
2019/12/18	2032	05/11/2020	9.61	Call	Bond Future	3,135.8200	3.1358	3,308.4000	3.3084	5.504	0	0	3,000
2019/12/18	2032	05/11/2020	9.44	Call	Bond Future	2,637.6100	2.6376	2,805.6400	2.8056	6.371	0	0	1,000
2019/12/18	2032	05/11/2020	11.08	Put	Bond Future	1,096.2900	1.0963	1,121.4300	1.1214	2.293	0	0	1,000
2019/12/18	2032	05/11/2020	9.77	Call	Bond Future	3,646.2800	3.6463	3,820.5500	3.8206	4.779	0	0	0
2019/12/18	2032	05/11/2020	9.11	Put	Bond Future	5,956.7000	5.9567	6,018.1000	6.0181	1.031	0	0	0
2019/12/18	2032	05/11/2020	8.94	Put	Bond Future	6,762.2200	6.7622	6,800.1200	6.8001	0.560	0	0	0
2019/12/18	2032	05/11/2020	8.94	Call	Bond Future	1,462.1800	1.4622	1,589.5100	1.5895	8.708	0	0	1,000
2019/12/18	2032	05/11/2020	9.75	Call	Bond Future	3,580.5300	3.5805	3,754.4200	3.7544	4.857	0	0	0
2019/12/18	2032	05/11/2020	9.75	Put	Bond Future	3,565.1900	3.5652	3,649.6500	3.6496	2.369	0	0	0
2019/12/18	2033	06/02/2020			Bond Future	101.1695	101.1695	101.1674	101.1674	(0.002)	0.0000	0.0000	6,260
2019/12/18	2033	07/05/2020			Bond Future	101.8443	101.8443	101.8421	101.8421	(0.002)	0.0000	0.0000	0
2019/12/18	2033	06/08/2020			Bond Future	103.7686	103.7686	103.7666	103.7666	(0.002)	0.0000	0.0000	0
2019/12/18	2033	05/11/2020			Bond Future	104.4957	104.4957	104.4937	104.4937	(0.002)	0.0000	0.0000	0
2019/12/18	2037	06/02/2020	9.67	Call	Bond Future	454.0100	0.4540	524.4500	0.5245	15.515	0	0	0
2019/12/18	2037	06/02/2020	9.66	Put	Bond Future	3,325.7100	3.3257	3,263.6900	3.2637	(1.865)	0	0	0
2019/12/18	2037	06/02/2020			Bond Future	10.0464	87.7750	10.0285	87.9061	(0.179)	0.0000	0.0000	77,621
2019/12/18	2037	06/02/2020	9.68	Call	Bond Future	472.8200	0.4728	544.6500	0.5447	15.192	0	0	0
2019/12/18	2037	06/02/2020	9.68	Put	Bond Future	3,209.8400	3.2098	3,150.6000	3.1506	(1.846)	0	0	0
2019/12/18	2037	06/02/2020	9.67	Put	Bond Future	3,267.5200	3.2675	3,206.8900	3.2069	(1.856)	0	0	0
2019/12/18	2037	06/02/2020	9.66	Call	Bond Future	435.6100	0.4356	504.6600	0.5047	15.851	0	0	0
2019/12/18	2037	07/05/2020	9.60	Put	Bond Future	5,033.7000	5.0337	4,992.1600	4.9922	(0.825)	0	0	0
2019/12/18	2037	07/05/2020	9.59	Call	Bond Future	1,095.5900	1.0956	1,186.6600	1.1867	8.312	0	0	0
2019/12/18	2037	07/05/2020			Bond Future	10.1266	89.3732	10.1080	89.5067	(0.183)	0.0000	0.0000	0
2019/12/18	2037	07/05/2020	9.60	Call	Bond Future	1,118.7700	1.1188	1,210.7300	1.2107	8.220	0	0	0
2019/12/18	2037	07/05/2020	9.59	Put	Bond Future	5,087.4000	5.0874	5,044.9700	5.0450	(0.834)	0	0	0
2019/12/18	2037	07/05/2020	9.61	Call	Bond Future	1,142.4400	1.1424	1,235.1100	1.2351	8.112	0	0	0
2019/12/18	2037	07/05/2020	9.61	Put	Bond Future	4,980.5800	4.9806	4,939.7500	4.9398	(0.820)	0	0	0
2019/12/18	2037	06/08/2020	9.88	Put	Bond Future	4,739.1400	4.7391	4,738.6600	4.7387	(0.010)	0	0	0
2019/12/18	2037	06/08/2020			Bond Future	10.2088	86.7569	10.1896	86.8930	(0.188)	0.0000	0.0000	0
2019/12/18	2037	06/08/2020	9.87	Call	Bond Future	2,331.8500	2.3319	2,466.8400	2.4668	5.789	0	0	0
2019/12/18	2037	06/08/2020	9.87	Put	Bond Future	4,782.6500	4.7826	4,781.5600	4.7816	(0.023)	0	0	0
2019/12/18	2037	06/08/2020	9.88	Call	Bond Future	2,362.1600	2.3622	2,497.7600	2.4978	5.741	0	0	0
2019/12/18	2037	06/08/2020	9.86	Call	Bond Future	2,301.4800	2.3015	2,435.8600	2.4359	5.839	0	0	0
2019/12/18	2037	06/08/2020	9.86	Put	Bond Future	4,826.1900	4.8262	4,824.4900	4.8245	(0.035)	0	0	0
2019/12/18	2037	05/11/2020	10.18	Call	Bond Future	3,750.7200	3.7507	3,980.5200	3.9805	6.127	0	0	0
2019/12/18	2037	05/11/2020	10.17	Put	Bond Future	4,522.7000	4.5227	4,613.3600	4.6134	2.005	0	0	0
2019/12/18	2037	05/11/2020			Bond Future	10.2846	88.3875	10.2648	88.5262	(0.193)	0.0000	0.0000	0
2019/12/18	2037	05/11/2020	10.19	Call	Bond Future	3,785.1900	3.7852	4,015.3600	4.0154	6.081	0	0	0
2019/12/18	2037	05/11/2020	10.19	Put	Bond Future	4,449.9800	4.4500	4,541.3900	4.5414	2.054	0	0	0
2019/12/18	2037	05/11/2020	10.17	Call	Bond Future	3,716.4000	3.7164	3,945.8200	3.9458	6.173	0	0	0
2019/12/18	2037	05/11/2020	10.18	Put	Bond Future	4,486.2200	4.4862	4,577.2600	4.5773	2.029	0	0	0

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2019/12/18	2038	06/02/2020			Bond Future	116.8660	116.8660	116.8629	116.8629	(0.003)	0.0000	0.0000	10,814
2019/12/18	2038	07/05/2020			Bond Future	119.0225	119.0225	119.0194	119.0194	(0.003)	0.0000	0.0000	0
2019/12/18	2038	06/08/2020			Bond Future	119.5820	119.5820	119.5790	119.5790	(0.002)	0.0000	0.0000	0
2019/12/18	2038	05/11/2020			Bond Future	121.8237	121.8237	121.8209	121.8209	(0.002)	0.0000	0.0000	0
2019/12/18	2040	06/02/2020	9.76	Call	Bond Future	418.9600	0.4190	440.0100	0.4400	5.024	0	0	0
2019/12/18	2040	06/02/2020	9.00	Put	Bond Future	10,056.1500	10.0562	9,876.5100	9.8765	(1.786)	0	0	0
2019/12/18	2040	06/02/2020			Bond Future	10.1871	90.2150	10.1640	90.3949	(0.226)	0.0000	0.0000	52,644
2019/12/18	2040	06/02/2020	9.74	Call	Bond Future	384.6400	0.3846	404.0600	0.4041	5.049	0	0	0
2019/12/18	2040	06/02/2020	9.74	Put	Bond Future	3,975.3400	3.9753	3,814.8700	3.8149	(4.037)	0	0	0
2019/12/18	2040	06/02/2020	8.40	Put	Bond Future	15,813.4800	15.8135	15,633.5900	15.6336	(1.138)	0	0	0
2019/12/18	2040	06/02/2020	8.40	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/12/18	2040	06/02/2020	9.76	Put	Bond Future	3,844.2200	3.8442	3,685.3800	3.6854	(4.132)	0	0	0
2019/12/18	2040	06/02/2020	9.00	Call	Bond Future	4.7500	0.0048	5.0000	0.0050	5.263	0	0	0
2019/12/18	2040	06/02/2020	9.75	Call	Bond Future	401.5500	0.4016	421.7700	0.4218	5.035	0	0	0
2019/12/18	2040	06/02/2020	9.75	Put	Bond Future	3,909.4700	3.9095	3,749.8000	3.7498	(4.084)	0	0	0
2019/12/18	2040	07/05/2020	9.74	Call	Bond Future	1,231.2200	1.2312	1,348.7100	1.3487	9.543	0	0	0
2019/12/18	2040	07/05/2020	9.75	Put	Bond Future	5,379.0600	5.3791	5,314.4900	5.3145	(1.200)	0	0	0
2019/12/18	2040	07/05/2020			Bond Future	10.2682	91.8576	10.2444	92.0408	(0.232)	0.0000	0.0000	0
2019/12/18	2040	07/05/2020	9.50	Put	Bond Future	6,935.3400	6.9353	6,841.0800	6.8411	(1.359)	0	0	0
2019/12/18	2040	07/05/2020	9.50	Call	Bond Future	715.8200	0.7158	804.7600	0.8048	12.425	0	0	2,640
2019/12/18	2040	07/05/2020	10.00	Put	Bond Future	4,077.7100	4.0777	4,041.5600	4.0416	(0.887)	0	0	0
2019/12/18	2040	07/05/2020	10.00	Call	Bond Future	1,980.6000	1.9806	2,127.6500	2.1276	7.425	0	0	2,640
2019/12/18	2040	07/05/2020	9.74	Put	Bond Future	5,436.3000	5.4363	5,370.5900	5.3706	(1.209)	0	0	0
2019/12/18	2040	07/05/2020	9.75	Call	Bond Future	1,256.4600	1.2565	1,375.0900	1.3751	9.442	0	0	0
2019/12/18	2040	07/05/2020	9.73	Call	Bond Future	1,206.1000	1.2061	1,322.4400	1.3224	9.646	0	0	0
2019/12/18	2040	07/05/2020	9.73	Put	Bond Future	5,493.7800	5.4938	5,426.9200	5.4269	(1.217)	0	0	0
2019/12/18	2040	06/08/2020	10.04	Call	Bond Future	2,539.0800	2.5391	2,792.6700	2.7927	9.987	0	0	0
2019/12/18	2040	06/08/2020	10.02	Put	Bond Future	5,038.0600	5.0381	5,103.6300	5.1036	1.301	0	0	0
2019/12/18	2040	06/08/2020	10.03	Call	Bond Future	2,506.4800	2.5065	2,759.1300	2.7591	10.080	0	0	0
2019/12/18	2040	06/08/2020			Bond Future	10.3515	89.0361	10.3269	89.2228	(0.238)	0.0000	0.0000	0
2019/12/18	2040	06/08/2020	10.04	Put	Bond Future	4,945.3400	4.9453	5,012.2300	5.0122	1.353	0	0	0
2019/12/18	2040	06/08/2020	10.02	Call	Bond Future	2,473.8200	2.4738	2,726.0900	2.7261	10.198	0	0	0
2019/12/18	2040	06/08/2020	10.03	Put	Bond Future	4,991.6700	4.9917	5,057.6200	5.0576	1.321	0	0	0
2019/12/18	2040	05/11/2020	11.70	Put	Bond Future	1,523.9500	1.5240	1,564.5900	1.5646	2.667	0	0	2,000
2019/12/18	2040	05/11/2020	10.23	Call	Bond Future	3,709.1900	3.7092	3,915.1500	3.9151	5.553	0	0	2,000
2019/12/18	2040	05/11/2020	9.50	Call	Bond Future	1,608.0100	1.6080	1,754.1400	1.7541	9.088	0	0	2,000
2019/12/18	2040	05/11/2020	10.00	Call	Bond Future	2,941.3400	2.9413	3,132.5700	3.1326	6.501	0	0	2,000
2019/12/18	2040	05/11/2020	10.30	Call	Bond Future	3,959.4300	3.9594	4,169.2200	4.1692	5.298	0	0	0
2019/12/18	2040	05/11/2020			Bond Future	10.4284	90.7098	10.4029	90.9001	(0.244)	0.0000	0.0000	0
2019/12/18	2040	05/11/2020	9.73	Put	Bond Future	7,625.1600	7.6252	7,604.5200	7.6045	(0.271)	0	0	0
2019/12/18	2040	05/11/2020	9.73	Call	Bond Future	2,161.4500	2.1615	2,331.0700	2.3311	7.848	0	0	2,000
2019/12/18	2040	05/11/2020	10.23	Put	Bond Future	5,209.2200	5.2092	5,224.9200	5.2249	0.301	0	0	0
2019/12/18	2040	05/11/2020	10.30	Put	Bond Future	4,925.6400	4.9256	4,945.1700	4.9452	0.396	0	0	0
2019/12/18	2040	05/11/2020	11.70	Call	Bond Future	10,254.0600	10.2541	10,484.9600	10.4850	2.252	0	0	0
2019/12/18	2040	05/11/2020	9.50	Put	Bond Future	8,987.6900	8.9877	8,943.5600	8.9436	(0.491)	0	0	0
2019/12/18	2040	05/11/2020	10.00	Put	Bond Future	6,231.3000	6.2313	6,232.2700	6.2323	0.016	0	0	0
2019/12/18	2040	05/11/2020	10.32	Put	Bond Future	4,846.7900	4.8468	4,867.3600	4.8674	0.424	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
2019/12/18	2040	05/11/2020	10.31	Call	Bond Future	3,995.7200	3.9957	4,206.0300	4.2060	5.263	0	0	0
2019/12/18	2040	05/11/2020	11.50	Call	Bond Future	9,315.8300	9.3158	9,547.4900	9.5475	2.487	0	0	0
2019/12/18	2040	05/11/2020	11.50	Put	Bond Future	1,864.1000	1.8641	1,905.5000	1.9055	2.221	0	0	2,000
2019/12/18	2040	05/11/2020	10.32	Call	Bond Future	4,032.1800	4.0322	4,243.0100	4.2430	5.229	0	0	0
2019/12/18	2040	05/11/2020	10.31	Put	Bond Future	4,886.0800	4.8861	4,906.1300	4.9061	0.410	0	0	0
2019/12/18	2044	06/02/2020	9.77	Put	Bond Future	4,382.6700	4.3827	4,216.4800	4.2165	(3.792)	0	0	0
2019/12/18	2044	06/02/2020	9.74	Call	Bond Future	290.2500	0.2902	303.2500	0.3032	4.479	0	0	328
2019/12/18	2044	06/02/2020	10.78	Put	Bond Future	492.6600	0.4927	441.7500	0.4417	(10.334)	0	0	328
2019/12/18	2044	06/02/2020			Bond Future	10.2662	86.8298	10.2432	87.0108	(0.224)	0.0000	0.0000	50,639
2019/12/18	2044	06/02/2020	9.77	Call	Bond Future	333.0000	0.3330	347.8600	0.3479	4.462	0	0	0
2019/12/18	2044	06/02/2020	9.09	Put	Bond Future	10,138.2600	10.1383	9,957.4000	9.9574	(1.784)	0	0	0
2019/12/18	2044	06/02/2020	9.09	Call	Bond Future	5.3000	0.0053	5.4900	0.0055	3.585	0	0	328
2019/12/18	2044	06/02/2020	9.74	Put	Bond Future	4,594.8600	4.5949	4,426.8100	4.4268	(3.657)	0	0	0
2019/12/18	2044	06/02/2020	9.78	Call	Bond Future	348.1400	0.3481	363.6900	0.3637	4.467	0	0	0
2019/12/18	2044	06/02/2020	9.76	Put	Bond Future	4,452.8500	4.4529	4,286.0000	4.2860	(3.747)	0	0	0
2019/12/18	2044	06/02/2020	10.78	Call	Bond Future	4,375.4800	4.3755	4,505.6200	4.5056	2.974	0	0	0
2019/12/18	2044	06/02/2020	9.78	Put	Bond Future	4,313.0900	4.3131	4,147.5900	4.1476	(3.837)	0	0	0
2019/12/18	2044	06/02/2020	9.76	Call	Bond Future	318.3300	0.3183	332.5300	0.3325	4.461	0	0	0
2019/12/18	2044	07/05/2020	9.45	Put	Bond Future	7,930.0900	7.9301	7,867.8100	7.8678	(0.785)	0	0	0
2019/12/18	2044	07/05/2020	9.97	Put	Bond Future	4,617.9600	4.6180	4,649.1900	4.6492	0.676	0	0	0
2019/12/18	2044	07/05/2020	9.33	Call	Bond Future	366.3600	0.3664	442.1600	0.4422	20.690	0	0	100
2019/12/18	2044	07/05/2020	9.98	Call	Bond Future	1,652.6700	1.6527	1,869.4200	1.8694	13.115	0	0	100
2019/12/18	2044	07/05/2020	9.26	Call	Bond Future	305.6400	0.3056	359.3200	0.3593	17.563	0	0	556
2019/12/18	2044	07/05/2020	9.81	Call	Bond Future	1,180.2600	1.1803	1,377.9200	1.3779	16.747	0	0	0
2019/12/18	2044	07/05/2020	9.79	Put	Bond Future	5,623.8700	5.6239	5,634.5400	5.6345	0.190	0	0	0
2019/12/18	2044	07/05/2020			Bond Future	10.3457	88.4107	10.3219	88.5951	(0.230)	0.0000	0.0000	0
2019/12/18	2044	07/05/2020	10.81	Call	Bond Future	5,073.9000	5.0739	5,353.6400	5.3536	5.513	0	0	0
2019/12/18	2044	07/05/2020	10.81	Put	Bond Future	1,598.8800	1.5989	1,694.2600	1.6943	5.965	0	0	129
2019/12/18	2044	07/05/2020	9.33	Put	Bond Future	8,881.2300	8.8812	8,772.6700	8.7727	(1.222)	0	0	0
2019/12/18	2044	07/05/2020	9.81	Put	Bond Future	5,504.8100	5.5048	5,518.1100	5.5181	0.242	0	0	0
2019/12/18	2044	07/05/2020	9.79	Call	Bond Future	1,130.8900	1.1309	1,325.9200	1.3259	17.246	0	0	0
2019/12/18	2044	07/05/2020	9.45	Call	Bond Future	492.3400	0.4923	614.4200	0.6144	24.796	0	0	129
2019/12/18	2044	07/05/2020	9.97	Call	Bond Future	1,622.4200	1.6224	1,838.0100	1.8380	13.288	0	0	129
2019/12/18	2044	07/05/2020	9.98	Put	Bond Future	4,566.2200	4.5662	4,598.6100	4.5986	0.709	0	0	0
2019/12/18	2044	07/05/2020	11.09	Call	Bond Future	6,563.8100	6.5638	6,847.4300	6.8474	4.321	0	0	0
2019/12/18	2044	07/05/2020	9.26	Put	Bond Future	9,458.2500	9.4583	9,327.5700	9.3276	(1.382)	0	0	0
2019/12/18	2044	07/05/2020	9.91	Put	Bond Future	4,936.9100	4.9369	4,962.1800	4.9622	0.512	0	0	0
2019/12/18	2044	07/05/2020	9.80	Put	Bond Future	5,564.2100	5.5642	5,576.0100	5.5760	0.212	0	0	0
2019/12/18	2044	07/05/2020	11.09	Put	Bond Future	1,106.6400	1.1066	1,205.9000	1.2059	8.969	0	0	100
2019/12/18	2044	07/05/2020	9.91	Call	Bond Future	1,446.8200	1.4468	1,656.4500	1.6565	14.489	0	0	556
2019/12/18	2044	07/05/2020	11.02	Call	Bond Future	6,180.9900	6.1810	6,465.9200	6.4659	4.610	0	0	0
2019/12/18	2044	07/05/2020	11.02	Put	Bond Future	1,211.6900	1.2117	1,312.2600	1.3123	8.300	0	0	556
2019/12/18	2044	07/05/2020	9.80	Call	Bond Future	1,155.5100	1.1555	1,351.6700	1.3517	16.976	0	0	0
2019/12/18	2044	06/08/2020	9.98	Call	Bond Future	2,179.4900	2.1795	2,341.5300	2.3415	7.435	0	0	602
2019/12/18	2044	06/08/2020	11.09	Put	Bond Future	1,935.1300	1.9351	1,962.2700	1.9623	1.402	0	0	602
2019/12/18	2044	06/08/2020	9.01	Call	Bond Future	403.1000	0.4031	466.9300	0.4669	15.835	0	0	140
2019/12/18	2044	06/08/2020	9.66	Call	Bond Future	1,322.9900	1.3230	1,452.2900	1.4523	9.773	0	0	140

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2019/12/18	2044	06/08/2020	9.88	Call	Bond Future	1,885.0900		1.8851	2,037.8500	2.0378	8.104	0	0	0
2019/12/18	2044	06/08/2020			Bond Future	10.4272		85.6509	10.4026	85.8388	(0.236)	0.0000	0.0000	0
2019/12/18	2044	06/08/2020	9.36	Put	Bond Future	9,628.6100		9.6286	9,537.0400	9.5370	(0.951)	0	0	0
2019/12/18	2044	06/08/2020	9.36	Call	Bond Future	779.1800		0.7792	875.5400	0.8755	12.367	0	0	602
2019/12/18	2044	06/08/2020	9.98	Put	Bond Future	5,712.9400		5.7129	5,687.0500	5.6871	(0.453)	0	0	0
2019/12/18	2044	06/08/2020	9.86	Call	Bond Future	1,829.2000		1.8292	1,980.0300	1.9800	8.246	0	0	0
2019/12/18	2044	06/08/2020	9.86	Put	Bond Future	6,352.3800		6.3524	6,315.2800	6.3153	(0.584)	0	0	0
2019/12/18	2044	06/08/2020	11.09	Call	Bond Future	6,755.7700		6.7558	6,970.8400	6.9708	3.184	0	0	0
2019/12/18	2044	06/08/2020	9.01	Put	Bond Future	12,487.4000		12.4874	12,363.3000	12.3633	(0.994)	0	0	0
2019/12/18	2044	06/08/2020	9.66	Put	Bond Future	7,536.7100		7.5367	7,478.0800	7.4781	(0.778)	0	0	0
2019/12/18	2044	06/08/2020	9.88	Put	Bond Future	6,242.0500		6.2421	6,206.8800	6.2069	(0.563)	0	0	0
2019/12/18	2044	06/08/2020	10.93	Call	Bond Future	5,964.6500		5.9647	6,177.2200	6.1772	3.564	0	0	0
2019/12/18	2044	06/08/2020	10.93	Put	Bond Future	2,264.7700		2.2648	2,289.4100	2.2894	1.088	0	0	140
2019/12/18	2044	06/08/2020	9.87	Call	Bond Future	1,857.1500		1.8572	2,008.9500	2.0090	8.174	0	0	0
2019/12/18	2044	06/08/2020	9.87	Put	Bond Future	6,297.1600		6.2972	6,261.0300	6.2610	(0.574)	0	0	0
2019/12/18	2044	05/11/2020	11.43	Call	Bond Future	8,705.3700		8.7054	8,936.7600	8.9368	2.658	0	0	0
2019/12/18	2044	05/11/2020	9.72	Put	Bond Future	8,266.1700		8.2662	8,236.7700	8.2368	(0.356)	0	0	0
2019/12/18	2044	05/11/2020	9.97	Call	Bond Future	2,700.4700		2.7005	2,880.8700	2.8809	6.680	0	0	568
2019/12/18	2044	05/11/2020	9.29	Put	Bond Future	11,169.9200		11.1699	11,098.4900	11.0985	(0.639)	0	0	0
2019/12/18	2044	05/11/2020	9.96	Put	Bond Future	6,930.7200		6.9307	6,919.1500	6.9191	(0.167)	0	0	0
2019/12/18	2044	05/11/2020	10.36	Call	Bond Future	3,998.7800		3.9988	4,207.2800	4.2073	5.214	0	0	0
2019/12/18	2044	05/11/2020			Bond Future	10.5023		87.2612	10.4770	87.4527	(0.241)	0.0000	0.0000	0
2019/12/18	2044	05/11/2020	9.72	Call	Bond Future	2,005.9900		2.0060	2,168.1100	2.1681	8.082	0	0	1,815
2019/12/18	2044	05/11/2020	9.97	Put	Bond Future	6,879.1200		6.8791	6,868.0000	6.8680	(0.162)	0	0	0
2019/12/18	2044	05/11/2020	9.96	Call	Bond Future	2,670.3200		2.6703	2,850.2700	2.8503	6.739	0	0	0
2019/12/18	2044	05/11/2020	11.38	Call	Bond Future	8,459.0300		8.4590	8,690.2500	8.6902	2.733	0	0	0
2019/12/18	2044	05/11/2020	11.38	Put	Bond Future	2,250.6900		2.2507	2,290.3900	2.2904	1.764	0	0	568
2019/12/18	2044	05/11/2020	10.34	Call	Bond Future	3,925.9700		3.9260	4,133.4100	4.1334	5.284	0	0	0
2019/12/18	2044	05/11/2020	10.34	Put	Bond Future	5,165.0200		5.1650	5,180.9400	5.1809	0.308	0	0	0
2019/12/18	2044	05/11/2020	11.17	Put	Bond Future	2,646.1700		2.6462	2,684.3700	2.6844	1.444	0	0	1,815
2019/12/18	2044	05/11/2020	11.43	Put	Bond Future	2,166.6900		2.1667	2,206.5600	2.2066	1.840	0	0	1,815
2019/12/18	2044	05/11/2020	8.87	Put	Bond Future	14,583.4600		14.5835	14,475.1900	14.4752	(0.742)	0	0	0
2019/12/18	2044	05/11/2020	9.29	Call	Bond Future	1,137.5400		1.1375	1,257.6300	1.2576	10.557	0	0	568
2019/12/18	2044	05/11/2020	10.36	Put	Bond Future	5,083.5500		5.0836	5,100.5300	5.1005	0.334	0	0	0
2019/12/18	2044	05/11/2020	11.17	Call	Bond Future	7,440.7100		7.4407	7,670.4300	7.6704	3.087	0	0	0
2019/12/18	2044	05/11/2020	8.87	Call	Bond Future	615.4600		0.6155	698.7100	0.6987	13.526	0	0	1,815
2019/12/18	2044	05/11/2020	10.02	Put	Bond Future	6,624.4500		6.6245	6,617.0600	6.6171	(0.112)	0	0	0
2019/12/18	2044	05/11/2020	10.02	Call	Bond Future	2,852.7000		2.8527	3,036.8300	3.0368	6.455	0	0	1,815
2019/12/18	2044	05/11/2020	10.35	Call	Bond Future	3,962.3000		3.9623	4,170.2700	4.1703	5.249	0	0	0
2019/12/18	2044	05/11/2020	10.35	Put	Bond Future	5,124.1500		5.1241	5,140.6000	5.1406	0.321	0	0	0
2019/12/18	2046	06/02/2020			Bond Future	107.3720		107.3720	107.3701	107.3701	(0.002)	0.0000	0.0000	12,785
2019/12/18	2046	07/05/2020			Bond Future	107.6093		107.6093	107.6076	107.6076	(0.002)	0.0000	0.0000	0
2019/12/18	2046	06/08/2020			Bond Future	109.6427		109.6427	109.6410	109.6410	(0.002)	0.0000	0.0000	0
2019/12/18	2046	05/11/2020			Bond Future	109.9068		109.9068	109.9052	109.9052	(0.001)	0.0000	0.0000	0
2019/12/18	2050	06/02/2020			Bond Future	110.0748		110.0748	110.0724	110.0724	(0.002)	0.0000	0.0000	11,827
2019/12/18	2050	07/05/2020			Bond Future	112.1059		112.1059	112.1037	112.1037	(0.002)	0.0000	0.0000	0

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2019/12/18	2050	06/08/2020			Bond Future	112.3488	112.3488	112.3466	112.3466	(0.002)	0.0000	0.0000	0
2019/12/18	2050	05/11/2020			Bond Future	114.4550	114.4550	114.4530	114.4530	(0.002)	0.0000	0.0000	0
2019/12/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	AL37	06/02/2020			Index Future	681.8850	681.8850	681.6730	681.6730	(0.031)	0.0000	0.0000	0
2019/12/18	AL37	07/05/2020			Index Future	694.3010	694.3010	694.0850	694.0850	(0.031)	0.0000	0.0000	0
2019/12/18	AL37	06/08/2020			Index Future	707.1190	707.1190	706.8990	706.8990	(0.031)	0.0000	0.0000	0
2019/12/18	AL7T	06/02/2020			Index Future	786.4010	786.4010	786.8450	786.8450	0.056	0.0000	0.0000	0
2019/12/18	AL7T	07/05/2020			Index Future	800.7200	800.7200	801.1720	801.1720	0.056	0.0000	0.0000	0
2019/12/18	AL7T	06/08/2020			Index Future	815.5020	815.5020	815.9630	815.9630	0.057	0.0000	0.0000	0
2019/12/18	ALBI	06/02/2020			Index Future	698.6910	698.6910	699.3250	699.3250	0.091	0.0000	0.0000	414
2019/12/18	ALBI	07/05/2020			Index Future	711.4130	711.4130	712.0580	712.0580	0.091	0.0000	0.0000	0
2019/12/18	ALBI	06/08/2020			Index Future	724.5460	724.5460	725.2040	725.2040	0.091	0.0000	0.0000	0
2019/12/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	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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2019/12/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/18	ES33	06/02/2020			Bond Future	11.0925	78.1352	11.0731	78.2453	(0.175)	0.0000	0.0000	350
2019/12/18	ES33	07/05/2020			Bond Future	11.2141	75.7644	11.1939	75.8765	(0.180)	0.0000	0.0000	0
2019/12/18	ES33	06/08/2020			Bond Future	11.3384	77.1548	11.3174	77.2691	(0.185)	0.0000	0.0000	0
2019/12/18	ES33	05/11/2020			Bond Future	11.4649	74.8140	11.4432	74.9305	(0.190)	0.0000	0.0000	0
2019/12/18	ES42	06/02/2020			Bond Future	11.4089	79.1772	11.3896	79.3012	(0.169)	0.0000	0.0000	4,919
2019/12/18	ES42	07/05/2020			Bond Future	11.5291	76.3544	11.5091	76.4806	(0.173)	0.0000	0.0000	0
2019/12/18	ES42	06/08/2020			Bond Future	11.6502	77.7548	11.6294	77.8834	(0.178)	0.0000	0.0000	0
2019/12/18	ES42	05/11/2020			Bond Future	11.7723	74.9554	11.7509	75.0865	(0.183)	0.0000	0.0000	0

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2019/12/18	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	GOVI	06/02/2020	703.15	Put	GOVI	123,610.0000	12.3610	117,230.0000	11.7230	(5.161)	0	0	0
2019/12/18	GOVI	06/02/2020			GOVI	690.7890	690.7890	691.4270	691.4270	0.092	0.0000	0.0000	1,246
2019/12/18	GOVI	06/02/2020	703.14	Put	GOVI	123,510.0000	12.3510	117,130.0000	11.7130	(5.166)	0	0	0
2019/12/18	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	GOVI	06/02/2020	703.13	Put	GOVI	123,410.0000	12.3410	117,030.0000	11.7030	(5.170)	0	0	0
2019/12/18	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	GOVI	07/05/2020			GOVI	703.3670	703.3670	704.0160	704.0160	0.092	0.0000	0.0000	0
2019/12/18	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	GOVI	07/05/2020	720.00	Put	GOVI	166,330.0000	16.6330	159,840.0000	15.9840	(3.902)	0	0	0
2019/12/18	GOVI	07/05/2020	719.98	Put	GOVI	166,130.0000	16.6130	159,640.0000	15.9640	(3.907)	0	0	0
2019/12/18	GOVI	07/05/2020	719.99	Put	GOVI	166,230.0000	16.6230	159,740.0000	15.9740	(3.904)	0	0	0
2019/12/18	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	GOVI	06/08/2020	728.12	Put	GOVI	117,680.0000	11.7680	111,060.0000	11.1060	(5.625)	0	0	0
2019/12/18	GOVI	06/08/2020			GOVI	716.3520	716.3520	717.0140	717.0140	0.092	0.0000	0.0000	0
2019/12/18	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	GOVI	06/08/2020	728.14	Put	GOVI	117,880.0000	11.7880	111,260.0000	11.1260	(5.616)	0	0	0
2019/12/18	GOVI	06/08/2020	728.13	Put	GOVI	117,780.0000	11.7780	111,160.0000	11.1160	(5.621)	0	0	0
2019/12/18	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/18	IGOV	06/02/2020			Index Future	259.6500	259.6500	259.6290	259.6290	(0.008)	0.0000	0.0000	1,011
2019/12/18	IGOV	07/05/2020			Index Future	264.4410	264.4410	264.4200	264.4200	(0.008)	0.0000	0.0000	47
2019/12/18	IGOV	06/08/2020			Index Future	269.3850	269.3850	269.3640	269.3640	(0.008)	0.0000	0.0000	0
2019/12/18	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/18	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2019/12/18	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0500	102.0500	0.010	0.0000	0.0000	0
2019/12/18	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/18	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.4500	95.4500	0.010	0.0000	0.0000	0
2019/12/18	IS05	16/03/2021			Interest Rate Swap	94.3900	94.3900	94.4100	94.4100	0.021	0.0000	0.0000	0
2019/12/18	IS05	15/06/2021			Interest Rate Swap	93.2900	93.2900	93.3100	93.3100	0.021	0.0000	0.0000	0
2019/12/18	IS05	21/09/2021			Interest Rate Swap	93.1500	93.1500	93.1700	93.1700	0.021	0.0000	0.0000	0
2019/12/18	IS05	21/12/2021			Interest Rate Swap	95.0900	95.0900	95.1100	95.1100	0.021	0.0000	0.0000	51
2019/12/18	IS05	15/03/2022			Interest Rate Swap	94.9800	94.9800	95.0100	95.0100	0.032	0.0000	0.0000	0
2019/12/18	IS05	21/06/2022			Interest Rate Swap	95.9100	95.9100	95.9500	95.9500	0.042	0.0000	0.0000	0
2019/12/18	IS05	20/09/2022			Interest Rate Swap	99.6200	99.6200	99.6700	99.6700	0.050	0.0000	0.0000	0
2019/12/18	IS05	20/12/2022			Interest Rate Swap	100.6600	100.6600	100.7100	100.7100	0.050	0.0000	0.0000	0
2019/12/18	IS05	22/03/2023			Interest Rate Swap	93.7300	93.7300	93.7800	93.7800	0.053	0.0000	0.0000	0
2019/12/18	IS05	20/06/2023			Interest Rate Swap	99.6300	99.6300	99.6900	99.6900	0.060	0.0000	0.0000	0
2019/12/18	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/18	IS10	17/12/2025			Interest Rate Swap	90.2300	90.2300	90.3000	90.3000	0.078	0.0000	0.0000	0

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2019/12/18	IS10	16/03/2026			Interest Rate Swap	87.0600	87.0600	87.1300	87.1300	0.080	0.0000	0.0000	0
2019/12/18	IS10	15/06/2026			Interest Rate Swap	85.6900	85.6900	85.7600	85.7600	0.082	0.0000	0.0000	0
2019/12/18	IS10	21/09/2026			Interest Rate Swap	87.8400	87.8400	87.9100	87.9100	0.080	0.0000	0.0000	0
2019/12/18	IS10	21/12/2026			Interest Rate Swap	91.6900	91.6900	91.7500	91.7500	0.065	0.0000	0.0000	0
2019/12/18	IS10	15/03/2027			Interest Rate Swap	90.1600	90.1600	90.2300	90.2300	0.078	0.0000	0.0000	0
2019/12/18	IS10	21/06/2027			Interest Rate Swap	92.2400	92.2400	92.3300	92.3300	0.098	0.0000	0.0000	0
2019/12/18	IS10	20/09/2027			Interest Rate Swap	97.7800	97.7800	97.8700	97.8700	0.092	0.0000	0.0000	0
2019/12/18	IS10	20/12/2027			Interest Rate Swap	98.1200	98.1200	98.2200	98.2200	0.102	0.0000	0.0000	0
2019/12/18	IS10	22/03/2028			Interest Rate Swap	91.4500	91.4500	91.5600	91.5600	0.120	0.0000	0.0000	0
2019/12/18	IS10	20/06/2028			Interest Rate Swap	98.8300	98.8300	98.9400	98.9400	0.111	0.0000	0.0000	0
2019/12/18	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/18	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/18	R023	06/02/2020	7.54	Call	Bond Future	977.5800	0.9776	937.8200	0.9378	(4.067)	0	0	0
2019/12/18	R023	06/02/2020			Bond Future	7.2208	104.9298	7.2364	104.8874	0.216	0.0000	0.0000	44,450
2019/12/18	R023	06/02/2020	7.52	Call	Bond Future	932.3200	0.9323	892.6900	0.8927	(4.251)	0	0	0
2019/12/18	R023	06/02/2020	7.52	Put	Bond Future	123.5000	0.1235	126.2900	0.1263	2.259	0	0	0
2019/12/18	R023	06/02/2020	7.54	Put	Bond Future	114.9800	0.1150	117.6400	0.1176	2.313	0	0	0
2019/12/18	R023	06/02/2020	7.53	Call	Bond Future	954.8700	0.9549	915.1800	0.9152	(4.157)	0	0	0
2019/12/18	R023	06/02/2020	7.53	Put	Bond Future	119.1600	0.1192	121.8900	0.1219	2.291	0	0	0
2019/12/18	R023	07/05/2020	6.91	Put	Bond Future	1,047.3300	1.0473	1,069.1700	1.0692	2.085	0	0	0
2019/12/18	R023	07/05/2020			Bond Future	7.1992	102.9080	7.2164	102.8648	0.238	0.0000	0.0000	13,512
2019/12/18	R023	07/05/2020	6.90	Call	Bond Future	306.1500	0.3061	285.1600	0.2852	(6.856)	0	0	0
2019/12/18	R023	07/05/2020	6.90	Put	Bond Future	1,063.4800	1.0635	1,085.6600	1.0857	2.086	0	0	0
2019/12/18	R023	07/05/2020	6.91	Call	Bond Future	315.4300	0.3154	294.1000	0.2941	(6.762)	0	0	0
2019/12/18	R023	07/05/2020	6.89	Call	Bond Future	297.0400	0.2970	276.6200	0.2766	(6.874)	0	0	0
2019/12/18	R023	07/05/2020	6.89	Put	Bond Future	1,079.7900	1.0798	1,102.5400	1.1025	2.107	0	0	0
2019/12/18	R023	06/08/2020	7.26	Call	Bond Future	931.6800	0.9317	896.0500	0.8961	(3.824)	0	0	0
2019/12/18	R023	06/08/2020			Bond Future	7.1585	104.8080	7.1775	104.7641	0.265	0.0000	0.0000	0
2019/12/18	R023	06/08/2020	7.26	Put	Bond Future	696.8800	0.6969	705.1500	0.7052	1.187	0	0	0
2019/12/18	R023	06/08/2020	7.27	Call	Bond Future	945.9200	0.9459	910.1100	0.9101	(3.786)	0	0	0
2019/12/18	R023	06/08/2020	7.28	Put	Bond Future	678.9100	0.6789	686.8200	0.6868	1.165	0	0	0
2019/12/18	R023	06/08/2020	7.27	Put	Bond Future	688.0100	0.6880	696.1000	0.6961	1.176	0	0	0
2019/12/18	R023	06/08/2020	7.28	Call	Bond Future	959.9100	0.9599	923.9200	0.9239	(3.749)	0	0	0
2019/12/18	R023	05/11/2020	7.46	Put	Bond Future	615.0800	0.6151	654.4500	0.6544	6.401	0	0	0
2019/12/18	R023	05/11/2020	7.47	Put	Bond Future	608.2300	0.6082	647.7600	0.6478	6.499	0	0	0
2019/12/18	R023	05/11/2020			Bond Future	7.1121	102.8378	7.1332	102.7933	0.297	0.0000	0.0000	0
2019/12/18	R023	05/11/2020	7.46	Call	Bond Future	1,346.1800	1.3462	1,341.0000	1.3410	(0.385)	0	0	0
2019/12/18	R023	05/11/2020	7.47	Call	Bond Future	1,360.2500	1.3603	1,355.2300	1.3552	(0.369)	0	0	0
2019/12/18	R023	05/11/2020	7.45	Call	Bond Future	1,332.1900	1.3322	1,326.8500	1.3269	(0.401)	0	0	0
2019/12/18	R023	05/11/2020	7.45	Put	Bond Future	622.0000	0.6220	661.2100	0.6612	6.304	0	0	0
2019/12/18	R035	06/02/2020	9.60	Call	Bond Future	661.9900	0.6620	680.3100	0.6803	2.767	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
2019/12/18	R035	06/02/2020	9.61	Put	Bond Future	2,678.5000	2.6785	2,565.4000	2.5654	(4.223)	0	0	0
2019/12/18	R035	06/02/2020			Bond Future	9.8785	96.2340	9.8604	96.3661	(0.183)	0.0000	0.0000	118,282
2019/12/18	R035	06/02/2020	9.60	Put	Bond Future	2,729.8400	2.7298	2,616.0100	2.6160	(4.170)	0	0	0
2019/12/18	R035	06/02/2020	9.61	Call	Bond Future	686.0700	0.6861	705.1200	0.7051	2.777	0	0	0
2019/12/18	R035	06/02/2020	9.59	Call	Bond Future	638.4600	0.6385	656.0600	0.6561	2.757	0	0	0
2019/12/18	R035	06/02/2020	9.59	Put	Bond Future	2,781.8200	2.7818	2,667.2700	2.6673	(4.118)	0	0	0
2019/12/18	R035	07/05/2020	10.57	Put	Bond Future	1,191.4100	1.1914	1,202.8100	1.2028	0.957	0	0	3,530
2019/12/18	R035	07/05/2020	9.75	Call	Bond Future	1,999.4500	1.9994	2,114.5400	2.1145	5.756	0	0	5,000
2019/12/18	R035	07/05/2020	10.75	Put	Bond Future	936.4300	0.9364	949.1300	0.9491	1.356	0	0	5,000
2019/12/18	R035	07/05/2020	9.48	Put	Bond Future	4,737.8200	4.7378	4,699.4300	4.6994	(0.810)	0	0	0
2019/12/18	R035	07/05/2020	9.47	Call	Bond Future	1,207.1100	1.2071	1,302.4700	1.3025	7.900	0	0	0
2019/12/18	R035	07/05/2020			Bond Future	9.9541	93.4830	9.9354	93.6176	(0.188)	0.0000	0.0000	0
2019/12/18	R035	07/05/2020	9.11	Put	Bond Future	6,896.9000	6.8969	6,823.0600	6.8231	(1.071)	0	0	0
2019/12/18	R035	07/05/2020	9.11	Call	Bond Future	517.9900	0.5180	578.7800	0.5788	11.736	0	0	5,000
2019/12/18	R035	07/05/2020	9.78	Put	Bond Future	3,361.2600	3.3613	3,343.7400	3.3437	(0.521)	0	0	0
2019/12/18	R035	07/05/2020	10.57	Call	Bond Future	5,470.9400	5.4709	5,616.9700	5.6170	2.669	0	0	0
2019/12/18	R035	07/05/2020	9.75	Put	Bond Future	3,485.1900	3.4852	3,465.6500	3.4656	(0.561)	0	0	0
2019/12/18	R035	07/05/2020	10.75	Call	Bond Future	6,411.0400	6.4110	6,558.3700	6.5584	2.298	0	0	0
2019/12/18	R035	07/05/2020	9.48	Call	Bond Future	1,231.9000	1.2319	1,328.1400	1.3281	7.812	0	0	0
2019/12/18	R035	07/05/2020	9.47	Put	Bond Future	4,789.0700	4.7891	4,749.8000	4.7498	(0.820)	0	0	0
2019/12/18	R035	07/05/2020	9.78	Call	Bond Future	2,096.1300	2.0961	2,213.2400	2.2132	5.587	0	0	3,530
2019/12/18	R035	07/05/2020	9.18	Put	Bond Future	6,448.8900	6.4489	6,382.1500	6.3822	(1.035)	0	0	0
2019/12/18	R035	07/05/2020	9.18	Call	Bond Future	623.0300	0.6230	690.9200	0.6909	10.897	0	0	3,530
2019/12/18	R035	07/05/2020	9.49	Call	Bond Future	1,256.7800	1.2568	1,353.8900	1.3539	7.727	0	0	0
2019/12/18	R035	07/05/2020	9.49	Put	Bond Future	4,686.7500	4.6868	4,649.2300	4.6492	(0.801)	0	0	0
2019/12/18	R035	06/08/2020	9.00	Put	Bond Future	8,476.4300	8.4764	8,419.1200	8.4191	(0.676)	0	0	0
2019/12/18	R035	06/08/2020	9.92	Put	Bond Future	3,748.8600	3.7489	3,825.3500	3.8254	2.040	0	0	0
2019/12/18	R035	06/08/2020			Bond Future	10.0302	95.2019	10.0108	95.3392	(0.193)	0.0000	0.0000	0
2019/12/18	R035	06/08/2020	9.00	Call	Bond Future	733.2100	0.7332	813.2000	0.8132	10.910	0	0	24,761
2019/12/18	R035	06/08/2020	9.92	Call	Bond Future	2,963.4700	2.9635	3,177.2600	3.1773	7.214	0	0	0
2019/12/18	R035	06/08/2020	9.93	Call	Bond Future	2,998.5500	2.9986	3,212.2300	3.2122	7.126	0	0	0
2019/12/18	R035	06/08/2020	9.91	Put	Bond Future	3,785.7600	3.7858	3,862.0400	3.8620	2.015	0	0	0
2019/12/18	R035	06/08/2020	8.75	Put	Bond Future	10,229.2800	10.2293	10,152.7600	10.1528	(0.748)	0	0	0
2019/12/18	R035	06/08/2020	8.75	Call	Bond Future	464.7900	0.4648	525.5700	0.5256	13.077	0	0	3,000
2019/12/18	R035	06/08/2020	9.93	Put	Bond Future	3,712.2500	3.7123	3,788.6300	3.7886	2.058	0	0	0
2019/12/18	R035	06/08/2020	9.91	Call	Bond Future	2,928.6000	2.9286	3,142.1800	3.1422	7.293	0	0	0
2019/12/18	R035	05/11/2020	10.34	Put	Bond Future	3,340.9200	3.3409	3,445.0400	3.4450	3.117	0	0	0
2019/12/18	R035	05/11/2020			Bond Future	10.1087	92.4884	10.0886	92.6282	(0.198)	0.0000	0.0000	0
2019/12/18	R035	05/11/2020	10.33	Call	Bond Future	4,894.5800	4.8946	5,137.0600	5.1371	4.954	0	0	0
2019/12/18	R035	05/11/2020	10.33	Put	Bond Future	3,369.9400	3.3699	3,472.5700	3.4726	3.045	0	0	0
2019/12/18	R035	05/11/2020	10.34	Call	Bond Future	4,933.5600	4.9336	5,177.5300	5.1775	4.945	0	0	0
2019/12/18	R035	05/11/2020	10.32	Call	Bond Future	4,855.3800	4.8554	5,097.0500	5.0970	4.977	0	0	0
2019/12/18	R035	05/11/2020	10.32	Put	Bond Future	3,398.8200	3.3988	3,500.6400	3.5006	2.996	0	0	0
2019/12/18	R186	06/02/2020	8.57	Call	Bond Future	1,873.6000	1.8736	1,886.5900	1.8866	0.693	0	0	0
2019/12/18	R186	06/02/2020	8.50	Call	Bond Future	1,605.2500	1.6053	1,614.5500	1.6146	0.579	0	0	0
2019/12/18	R186	06/02/2020	8.11	Put	Bond Future	1,614.2700	1.6143	1,607.2300	1.6072	(0.436)	0	0	0
2019/12/18	R186	06/02/2020			Bond Future	8.3083	112.7553	8.3066	112.7645	(0.020)	0.0000	0.0000	103,945

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
2019/12/18	R186	06/02/2020	8.55	Call	Bond Future	1,795.0200	1.7950	1,807.0500	1.8071	0.670	0	0	0
2019/12/18	R186	06/02/2020	8.55	Put	Bond Future	471.9200	0.4719	474.7900	0.4748	0.608	0	0	0
2019/12/18	R186	06/02/2020	8.11	Call	Bond Future	513.5900	0.5136	515.7100	0.5157	0.413	0	0	821
2019/12/18	R186	06/02/2020	8.57	Put	Bond Future	441.9300	0.4419	445.7600	0.4458	0.867	0	0	0
2019/12/18	R186	06/02/2020	9.00	Put	Bond Future	93.8600	0.0939	100.9000	0.1009	7.501	0	0	821
2019/12/18	R186	06/02/2020	8.50	Put	Bond Future	554.1900	0.5542	554.3300	0.5543	0.025	0	0	821
2019/12/18	R186	06/02/2020	8.56	Call	Bond Future	1,834.1300	1.8341	1,846.5700	1.8466	0.678	0	0	0
2019/12/18	R186	06/02/2020	8.56	Put	Bond Future	456.7300	0.4567	460.0100	0.4600	0.718	0	0	0
2019/12/18	R186	06/02/2020	9.00	Call	Bond Future	3,826.9300	3.8269	3,843.1300	3.8431	0.423	0	0	0
2019/12/18	R186	07/05/2020	7.90	Put	Bond Future	3,196.8500	3.1969	3,186.6200	3.1866	(0.320)	0	0	2,500
2019/12/18	R186	07/05/2020	8.28	Put	Bond Future	1,924.5000	1.9245	1,917.5000	1.9175	(0.364)	0	0	0
2019/12/18	R186	07/05/2020	8.93	Call	Bond Future	3,690.7800	3.6908	3,722.4700	3.7225	0.859	0	0	0
2019/12/18	R186	07/05/2020	8.09	Put	Bond Future	2,507.9900	2.5080	2,499.2000	2.4992	(0.350)	0	0	0
2019/12/18	R186	07/05/2020			Bond Future	8.3555	114.8084	8.3537	114.8177	(0.021)	0.0000	0.0000	1,650
2019/12/18	R186	07/05/2020	8.50	Call	Bond Future	2,144.9300	2.1449	2,155.4800	2.1555	0.492	0	0	0
2019/12/18	R186	07/05/2020	8.50	Put	Bond Future	1,376.8200	1.3768	1,378.0200	1.3780	0.087	0	0	23,208
2019/12/18	R186	07/05/2020	8.08	Call	Bond Future	1,058.2000	1.0582	1,058.7300	1.0587	0.050	0	0	0
2019/12/18	R186	07/05/2020	8.08	Put	Bond Future	2,541.4200	2.5414	2,532.6000	2.5326	(0.347)	0	0	0
2019/12/18	R186	07/05/2020	7.90	Call	Bond Future	730.7900	0.7308	729.9100	0.7299	(0.120)	0	0	0
2019/12/18	R186	07/05/2020	8.28	Call	Bond Future	1,520.6100	1.5206	1,522.9600	1.5230	0.155	0	0	6,000
2019/12/18	R186	07/05/2020	8.93	Put	Bond Future	677.1900	0.6772	699.5300	0.6995	3.299	0	0	6,000
2019/12/18	R186	07/05/2020	8.09	Call	Bond Future	1,079.0600	1.0791	1,079.6200	1.0796	0.052	0	0	0
2019/12/18	R186	07/05/2020	7.60	Put	Bond Future	4,487.7800	4.4878	4,472.0900	4.4721	(0.350)	0	0	0
2019/12/18	R186	07/05/2020	7.60	Call	Bond Future	359.1700	0.3592	352.8300	0.3528	(1.765)	0	0	6,000
2019/12/18	R186	07/05/2020	8.07	Call	Bond Future	1,037.8700	1.0379	1,038.3700	1.0384	0.048	0	0	0
2019/12/18	R186	07/05/2020	8.07	Put	Bond Future	2,575.4000	2.5754	2,566.5500	2.5665	(0.344)	0	0	0
2019/12/18	R186	06/08/2020	8.38	Put	Bond Future	2,194.5600	2.1946	2,210.0100	2.2100	0.704	0	0	0
2019/12/18	R186	06/08/2020			Bond Future	8.4017	111.6198	8.3998	111.6295	(0.022)	0.0000	0.0000	0
2019/12/18	R186	06/08/2020	8.37	Call	Bond Future	2,056.2300	2.0562	2,081.3000	2.0813	1.219	0	0	0
2019/12/18	R186	06/08/2020	8.37	Put	Bond Future	2,220.0100	2.2200	2,235.4200	2.2354	0.694	0	0	0
2019/12/18	R186	06/08/2020	8.38	Call	Bond Future	2,082.4800	2.0825	2,107.5900	2.1076	1.206	0	0	0
2019/12/18	R186	06/08/2020	8.36	Call	Bond Future	2,029.8100	2.0298	2,054.8500	2.0549	1.234	0	0	0
2019/12/18	R186	06/08/2020	8.36	Put	Bond Future	2,245.3200	2.2453	2,260.7000	2.2607	0.685	0	0	0
2019/12/18	R186	05/11/2020	8.64	Put	Bond Future	2,105.5500	2.1056	2,114.1600	2.1142	0.409	0	0	0
2019/12/18	R186	05/11/2020	8.65	Call	Bond Future	3,102.6300	3.1026	3,121.2200	3.1212	0.599	0	0	0
2019/12/18	R186	05/11/2020			Bond Future	8.4447	113.7128	8.4427	113.7227	(0.024)	0.0000	0.0000	0
2019/12/18	R186	05/11/2020	8.66	Call	Bond Future	3,131.9700	3.1320	3,150.5700	3.1506	0.594	0	0	0
2019/12/18	R186	05/11/2020	8.66	Put	Bond Future	2,065.5900	2.0656	2,074.2200	2.0742	0.418	0	0	0
2019/12/18	R186	05/11/2020	9.26	Put	Bond Future	1,169.6100	1.1696	1,174.0000	1.1740	0.375	0	0	3,500
2019/12/18	R186	05/11/2020	8.64	Call	Bond Future	3,073.4200	3.0734	3,092.0000	3.0920	0.605	0	0	0
2019/12/18	R186	05/11/2020	7.84	Put	Bond Future	4,279.9100	4.2799	4,288.8900	4.2889	0.210	0	0	0
2019/12/18	R186	05/11/2020	8.65	Put	Bond Future	2,085.4900	2.0855	2,094.1100	2.0941	0.413	0	0	0
2019/12/18	R186	05/11/2020	8.34	Put	Bond Future	2,789.0100	2.7890	2,796.9800	2.7970	0.286	0	0	0
2019/12/18	R186	05/11/2020	8.34	Call	Bond Future	2,265.5500	2.2656	2,283.4900	2.2835	0.792	0	0	3,500
2019/12/18	R186	05/11/2020	9.26	Call	Bond Future	5,139.1500	5.1391	5,153.5100	5.1535	0.279	0	0	0
2019/12/18	R186	05/11/2020	7.84	Call	Bond Future	1,212.7600	1.2128	1,231.7100	1.2317	1.563	0	0	3,500
2019/12/18	R197	06/02/2020			Bond Future	301.5785	301.5785	301.4498	301.4498	(0.043)	0.0000	0.0000	2,540

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
2019/12/18	R197	07/05/2020			Bond Future	307.1432	307.1432	307.0124	307.0124	(0.043)	0.0000	0.0000	0
2019/12/18	R197	06/08/2020			Bond Future	305.1724	305.1724	305.0396	305.0396	(0.044)	0.0000	0.0000	0
2019/12/18	R197	05/11/2020			Bond Future	310.8933	310.8933	310.7583	310.7583	(0.043)	0.0000	0.0000	0
2019/12/18	R202	06/02/2020			Bond Future	226.3688	226.3688	226.3629	226.3629	(0.003)	0.0000	0.0000	8,469
2019/12/18	R202	07/05/2020			Bond Future	230.5456	230.5456	230.5398	230.5398	(0.003)	0.0000	0.0000	0
2019/12/18	R202	06/08/2020			Bond Future	230.7726	230.7726	230.7670	230.7670	(0.002)	0.0000	0.0000	0
2019/12/18	R202	05/11/2020			Bond Future	235.0989	235.0989	235.0934	235.0934	(0.002)	0.0000	0.0000	0
2019/12/18	R208	06/02/2020	6.13	Put	Bond Future	532.2900	0.5323	536.7600	0.5368	0.840	0	0	0
2019/12/18	R208	06/02/2020	6.12	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2019/12/18	R208	06/02/2020			Bond Future	6.6218	102.5984	6.6260	102.5939	0.063	0.0000	0.0000	12,719
2019/12/18	R208	06/02/2020	6.13	Call	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2019/12/18	R208	06/02/2020	6.12	Put	Bond Future	543.1500	0.5431	547.6200	0.5476	0.823	0	0	0
2019/12/18	R208	06/02/2020	6.14	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2019/12/18	R208	06/02/2020	6.14	Put	Bond Future	521.4400	0.5214	525.9100	0.5259	0.857	0	0	0
2019/12/18	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	R208	07/05/2020	4.80	Put	Bond Future	1,374.9500	1.3750	1,379.5100	1.3795	0.332	0	0	0
2019/12/18	R208	07/05/2020			Bond Future	6.3985	101.0631	6.4039	101.0585	0.084	0.0000	0.0000	60
2019/12/18	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	R208	07/05/2020	4.82	Put	Bond Future	1,357.5600	1.3576	1,362.1200	1.3621	0.336	0	0	0
2019/12/18	R208	07/05/2020	4.81	Put	Bond Future	1,366.2500	1.3663	1,370.8100	1.3708	0.334	0	0	0
2019/12/18	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/18	R208	06/08/2020	5.57	Put	Bond Future	277.3800	0.2774	280.7600	0.2808	1.219	0	0	0
2019/12/18	R208	06/08/2020			Bond Future	5.9557	102.9321	5.9630	102.9276	0.123	0.0000	0.0000	0
2019/12/18	R208	06/08/2020	5.56	Call	Bond Future	36.1700	0.0362	35.0400	0.0350	(3.124)	0	0	0
2019/12/18	R208	06/08/2020	5.56	Put	Bond Future	282.0500	0.2820	285.4600	0.2855	1.209	0	0	0
2019/12/18	R208	06/08/2020	5.57	Call	Bond Future	37.7300	0.0377	36.5700	0.0366	(3.074)	0	0	0
2019/12/18	R208	06/08/2020	5.55	Call	Bond Future	34.4100	0.0344	33.3200	0.0333	(3.168)	0	0	0
2019/12/18	R208	06/08/2020	5.55	Put	Bond Future	286.5200	0.2865	289.9700	0.2900	1.204	0	0	0
2019/12/18	R208	05/11/2020	4.78	Call	Bond Future	73.3000	0.0733	67.5800	0.0676	(7.804)	0	0	0
2019/12/18	R208	05/11/2020	4.77	Put	Bond Future	124.3600	0.1244	123.1700	0.1232	(0.957)	0	0	0
2019/12/18	R208	05/11/2020			Bond Future	4.9068	101.4520	4.9185	101.4475	0.238	0.0000	0.0000	0
2019/12/18	R208	05/11/2020	4.79	Call	Bond Future	75.3000	0.0753	69.5400	0.0695	(7.649)	0	0	0
2019/12/18	R208	05/11/2020	4.79	Put	Bond Future	120.2600	0.1203	118.9800	0.1190	(1.064)	0	0	0
2019/12/18	R208	05/11/2020	4.78	Put	Bond Future	122.1100	0.1221	120.8700	0.1209	(1.015)	0	0	0
2019/12/18	R208	05/11/2020	4.77	Call	Bond Future	71.7000	0.0717	66.0300	0.0660	(7.908)	0	0	0
2019/12/18	R209	06/02/2020	9.52	Put	Bond Future	2,895.4900	2.8955	2,794.5800	2.7946	(3.485)	0	0	0
2019/12/18	R209	06/02/2020			Bond Future	9.9121	73.0847	9.8944	73.1948	(0.178)	0.0000	0.0000	103,946
2019/12/18	R209	06/02/2020	9.51	Call	Bond Future	379.6900	0.3797	388.3300	0.3883	2.276	0	0	0
2019/12/18	R209	06/02/2020	9.51	Put	Bond Future	2,945.9900	2.9460	2,844.5500	2.8445	(3.443)	0	0	0
2019/12/18	R209	06/02/2020	9.40	Put	Bond Future	3,533.1000	3.5331	3,427.6900	3.4277	(2.983)	0	0	0
2019/12/18	R209	06/02/2020	9.40	Call	Bond Future	241.4300	0.2414	246.1000	0.2461	1.934	0	0	7,500
2019/12/18	R209	06/02/2020	9.52	Call	Bond Future	394.6200	0.3946	403.7900	0.4038	2.324	0	0	0
2019/12/18	R209	06/02/2020	9.50	Call	Bond Future	365.0700	0.3651	373.2900	0.3733	2.252	0	0	0
2019/12/18	R209	06/02/2020	9.50	Put	Bond Future	2,996.8900	2.9969	2,895.0300	2.8950	(3.399)	0	0	0
2019/12/18	R209	07/05/2020	9.47	Call	Bond Future	1,028.2800	1.0283	1,076.7500	1.0767	4.714	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
2019/12/18	R209	07/05/2020			Bond Future	9.9834	71.2642	9.9652	71.3762	(0.183)	0.0000	0.0000	0
2019/12/18	R209	07/05/2020	9.45	Call	Bond Future	989.0100	0.9890	1,036.4000	1.0364	4.792	0	0	0
2019/12/18	R209	07/05/2020	9.45	Put	Bond Future	4,377.9300	4.3779	4,313.2900	4.3133	(1.476)	0	0	0
2019/12/18	R209	07/05/2020	9.47	Put	Bond Future	4,285.9600	4.2860	4,222.4000	4.2224	(1.483)	0	0	0
2019/12/18	R209	07/05/2020	9.46	Call	Bond Future	1,008.5200	1.0085	1,056.4500	1.0564	4.753	0	0	0
2019/12/18	R209	07/05/2020	9.46	Put	Bond Future	4,331.7800	4.3318	4,267.6800	4.2677	(1.480)	0	0	0
2019/12/18	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/12/18	R209	06/08/2020	5.55	Put	Bond Future	36,942.5500	36.9426	36,828.2800	36.8283	(0.309)	0	0	0
2019/12/18	R209	06/08/2020			Bond Future	10.0552	72.5742	10.0364	72.6885	(0.187)	0.0000	0.0000	0
2019/12/18	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/12/18	R209	06/08/2020	5.57	Put	Bond Future	36,725.7100	36.7257	36,611.4400	36.6114	(0.311)	0	0	0
2019/12/18	R209	06/08/2020	5.56	Put	Bond Future	36,834.0600	36.8341	36,719.7900	36.7198	(0.310)	0	0	0
2019/12/18	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/12/18	R209	05/11/2020	10.02	Call	Bond Future	3,226.2400	3.2262	3,366.7100	3.3667	4.354	0	0	0
2019/12/18	R209	05/11/2020			Bond Future	10.1257	70.7868	10.1063	70.9033	(0.192)	0.0000	0.0000	0
2019/12/18	R209	05/11/2020	10.00	Call	Bond Future	3,167.5100	3.1675	3,307.3400	3.3073	4.415	0	0	0
2019/12/18	R209	05/11/2020	10.00	Put	Bond Future	3,926.2300	3.9262	3,949.5900	3.9496	0.595	0	0	0
2019/12/18	R209	05/11/2020	10.02	Put	Bond Future	3,863.4500	3.8635	3,887.4500	3.8875	0.621	0	0	0
2019/12/18	R209	05/11/2020	10.01	Call	Bond Future	3,196.8100	3.1968	3,336.9600	3.3370	4.384	0	0	0
2019/12/18	R209	05/11/2020	10.01	Put	Bond Future	3,894.7400	3.8947	3,918.4200	3.9184	0.608	0	0	0
2019/12/18	R210	06/02/2020			Bond Future	188.8869	188.8869	188.8792	188.8792	(0.004)	0.0000	0.0000	1,721
2019/12/18	R210	07/05/2020			Bond Future	189.7288	189.7288	189.7211	189.7211	(0.004)	0.0000	0.0000	0
2019/12/18	R210	06/08/2020			Bond Future	193.3137	193.3137	193.3062	193.3062	(0.004)	0.0000	0.0000	0
2019/12/18	R210	05/11/2020			Bond Future	194.2222	194.2222	194.2148	194.2148	(0.004)	0.0000	0.0000	0
2019/12/18	R212	06/02/2020			Bond Future	161.8249	161.8249	161.8108	161.8108	(0.009)	0.0000	0.0000	7,963
2019/12/18	R212	07/05/2020			Bond Future	164.8109	164.8109	164.7965	164.7965	(0.009)	0.0000	0.0000	0
2019/12/18	R212	06/08/2020			Bond Future	165.6369	165.6369	165.6225	165.6225	(0.009)	0.0000	0.0000	0
2019/12/18	R212	05/11/2020			Bond Future	168.7420	168.7420	168.7276	168.7276	(0.009)	0.0000	0.0000	0
2019/12/18	R213	06/02/2020	9.27	Call	Bond Future	903.5800	0.9036	939.9200	0.9399	4.022	0	0	0
2019/12/18	R213	06/02/2020	9.26	Put	Bond Future	1,595.0900	1.5951	1,492.0000	1.4920	(6.463)	0	0	0
2019/12/18	R213	06/02/2020			Bond Future	9.3781	87.0198	9.3552	87.1582	(0.244)	0.0000	0.0000	24,111
2019/12/18	R213	06/02/2020	9.28	Call	Bond Future	929.9400	0.9299	967.3000	0.9673	4.017	0	0	0
2019/12/18	R213	06/02/2020	9.28	Put	Bond Future	1,525.2800	1.5253	1,424.2300	1.4242	(6.625)	0	0	0
2019/12/18	R213	06/02/2020	9.27	Put	Bond Future	1,559.9200	1.5599	1,457.8500	1.4578	(6.543)	0	0	0
2019/12/18	R213	06/02/2020	9.26	Call	Bond Future	877.6900	0.8777	913.0100	0.9130	4.024	0	0	0
2019/12/18	R213	07/05/2020	9.01	Put	Bond Future	3,684.1600	3.6842	3,586.2600	3.5863	(2.657)	0	0	0
2019/12/18	R213	07/05/2020	9.00	Call	Bond Future	1,031.4000	1.0314	1,073.8000	1.0738	4.111	0	0	0
2019/12/18	R213	07/05/2020			Bond Future	9.4443	85.0524	9.4207	85.1933	(0.251)	0.0000	0.0000	0
2019/12/18	R213	07/05/2020	9.01	Call	Bond Future	1,051.4600	1.0515	1,094.4500	1.0944	4.089	0	0	0
2019/12/18	R213	07/05/2020	9.00	Put	Bond Future	3,725.9900	3.7260	3,627.5000	3.6275	(2.643)	0	0	0
2019/12/18	R213	07/05/2020	9.02	Call	Bond Future	1,071.5900	1.0716	1,115.1600	1.1152	4.066	0	0	0
2019/12/18	R213	07/05/2020	9.02	Put	Bond Future	3,642.4600	3.6425	3,545.1400	3.5451	(2.672)	0	0	0
2019/12/18	R213	06/08/2020	9.31	Call	Bond Future	2,101.3200	2.1013	2,271.7400	2.2717	8.110	0	0	0
2019/12/18	R213	06/08/2020			Bond Future	9.5105	86.6175	9.4860	86.7611	(0.259)	0.0000	0.0000	0
2019/12/18	R213	06/08/2020	9.29	Call	Bond Future	2,048.0500	2.0481	2,217.7600	2.2178	8.286	0	0	0

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2019/12/18	R213	06/08/2020	9.29	Put	Bond Future	3,347.9900	3.3480	3,374.0600	3.3741	0.779	0	0	0
2019/12/18	R213	06/08/2020	9.31	Put	Bond Future	3,282.2800	3.2823	3,309.0600	3.3091	0.816	0	0	0
2019/12/18	R213	06/08/2020	9.30	Call	Bond Future	2,074.5900	2.0746	2,244.6600	2.2447	8.198	0	0	0
2019/12/18	R213	06/08/2020	9.30	Put	Bond Future	3,315.0100	3.3150	3,341.4400	3.3414	0.797	0	0	0
2019/12/18	R213	05/11/2020	9.60	Put	Bond Future	3,165.9900	3.1660	3,211.9200	3.2119	1.451	0	0	0
2019/12/18	R213	05/11/2020	9.59	Call	Bond Future	3,252.3400	3.2523	3,444.0300	3.4440	5.894	0	0	0
2019/12/18	R213	05/11/2020			Bond Future	9.5797	84.6927	9.5542	84.8391	(0.266)	0.0000	0.0000	0
2019/12/18	R213	05/11/2020	9.60	Call	Bond Future	3,282.3400	3.2823	3,474.6900	3.4747	5.860	0	0	0
2019/12/18	R213	05/11/2020	9.59	Put	Bond Future	3,193.2200	3.1932	3,238.4900	3.2385	1.418	0	0	0
2019/12/18	R213	05/11/2020	9.61	Call	Bond Future	3,312.4700	3.3125	3,505.4800	3.5055	5.827	0	0	0
2019/12/18	R213	05/11/2020	9.61	Put	Bond Future	3,138.9400	3.1389	3,185.5300	3.1855	1.484	0	0	0
2019/12/18	R214	06/02/2020	9.73	Call	Bond Future	385.2400	0.3852	394.9800	0.3950	2.528	0	0	0
2019/12/18	R214	06/02/2020	9.87	Put	Bond Future	2,444.3500	2.4444	2,347.8700	2.3479	(3.947)	0	0	0
2019/12/18	R214	06/02/2020	10.42	Call	Bond Future	2,449.8900	2.4499	2,513.6300	2.5136	2.602	0	0	0
2019/12/18	R214	06/02/2020			Bond Future	10.1451	71.4840	10.1273	71.5989	(0.176)	0.0000	0.0000	19,434
2019/12/18	R214	06/02/2020	9.71	Call	Bond Future	355.9400	0.3559	364.7300	0.3647	2.470	0	0	0
2019/12/18	R214	06/02/2020	9.71	Put	Bond Future	3,245.1000	3.2451	3,139.0400	3.1390	(3.268)	0	0	0
2019/12/18	R214	06/02/2020	10.42	Put	Bond Future	719.1700	0.7192	668.0600	0.6681	(7.107)	0	0	1,000
2019/12/18	R214	06/02/2020	9.73	Put	Bond Future	3,137.4200	3.1374	3,032.3100	3.0323	(3.350)	0	0	0
2019/12/18	R214	06/02/2020	9.52	Call	Bond Future	151.6600	0.1517	154.1700	0.1542	1.655	0	0	1,000
2019/12/18	R214	06/02/2020	9.87	Call	Bond Future	639.5900	0.6396	657.9600	0.6580	2.872	0	0	1,000
2019/12/18	R214	06/02/2020	9.72	Call	Bond Future	370.3900	0.3704	379.6800	0.3797	2.508	0	0	0
2019/12/18	R214	06/02/2020	9.72	Put	Bond Future	3,191.0100	3.1910	3,085.4500	3.0855	(3.308)	0	0	0
2019/12/18	R214	06/02/2020	9.52	Put	Bond Future	4,363.0600	4.3631	4,250.7200	4.2507	(2.575)	0	0	0
2019/12/18	R214	07/05/2020	9.77	Put	Bond Future	4,168.1100	4.1681	4,120.5500	4.1206	(1.141)	0	0	0
2019/12/18	R214	07/05/2020			Bond Future	10.2156	69.4874	10.1972	69.6044	(0.180)	0.0000	0.0000	0
2019/12/18	R214	07/05/2020	9.76	Call	Bond Future	1,219.1600	1.2192	1,287.9500	1.2879	5.642	0	0	0
2019/12/18	R214	07/05/2020	9.76	Put	Bond Future	4,213.5800	4.2136	4,165.3900	4.1654	(1.144)	0	0	0
2019/12/18	R214	07/05/2020	9.31	Put	Bond Future	6,615.4100	6.6154	6,536.2000	6.5362	(1.197)	0	0	0
2019/12/18	R214	07/05/2020	10.66	Put	Bond Future	1,409.5600	1.4096	1,402.9200	1.4029	(0.471)	0	0	1,250
2019/12/18	R214	07/05/2020	9.77	Call	Bond Future	1,241.6200	1.2416	1,311.0400	1.3110	5.591	0	0	0
2019/12/18	R214	07/05/2020	9.31	Call	Bond Future	456.0000	0.4560	493.7700	0.4938	8.283	0	0	1,250
2019/12/18	R214	07/05/2020	9.91	Put	Bond Future	3,568.2000	3.5682	3,529.0600	3.5291	(1.097)	0	0	0
2019/12/18	R214	07/05/2020	9.91	Call	Bond Future	1,582.1300	1.5821	1,659.9700	1.6600	4.920	0	0	1,250
2019/12/18	R214	07/05/2020	10.66	Call	Bond Future	4,142.0600	4.1421	4,252.4000	4.2524	2.664	0	0	0
2019/12/18	R214	07/05/2020	9.75	Call	Bond Future	1,196.9400	1.1969	1,265.1100	1.2651	5.695	0	0	0
2019/12/18	R214	07/05/2020	9.75	Put	Bond Future	4,259.3900	4.2594	4,210.5800	4.2106	(1.146)	0	0	0
2019/12/18	R214	06/08/2020	9.98	Put	Bond Future	4,134.6000	4.1346	4,210.4100	4.2104	1.834	0	0	0
2019/12/18	R214	06/08/2020	9.97	Call	Bond Future	2,139.8500	2.1399	2,334.2200	2.3342	9.083	0	0	0
2019/12/18	R214	06/08/2020			Bond Future	10.2864	70.7647	10.2674	70.8839	(0.184)	0.0000	0.0000	0
2019/12/18	R214	06/08/2020	9.98	Call	Bond Future	2,167.2400	2.1672	2,362.2400	2.3622	8.998	0	0	0
2019/12/18	R214	06/08/2020	9.97	Put	Bond Future	4,172.9300	4.1729	4,248.1100	4.2481	1.802	0	0	0
2019/12/18	R214	06/08/2020	9.99	Call	Bond Future	2,194.8100	2.1948	2,390.4300	2.3904	8.913	0	0	0
2019/12/18	R214	06/08/2020	9.99	Put	Bond Future	4,096.5500	4.0965	4,172.9800	4.1730	1.866	0	0	0
2019/12/18	R214	05/11/2020	10.26	Put	Bond Future	4,051.1600	4.0512	4,143.0800	4.1431	2.269	0	0	0
2019/12/18	R214	05/11/2020			Bond Future	10.3587	68.7973	10.3391	68.9188	(0.189)	0.0000	0.0000	0
2019/12/18	R214	05/11/2020	10.25	Call	Bond Future	3,403.8900	3.4039	3,616.7300	3.6167	6.253	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/18	R214	05/11/2020	10.25	Put	Bond Future	4,083.7600		4.0838	4,175.1100	4.1751	2.237	0	0	0
2019/12/18	R214	05/11/2020	10.26	Call	Bond Future	3,434.2800		3.4343	3,647.6900	3.6477	6.214	0	0	0
2019/12/18	R214	05/11/2020	10.24	Call	Bond Future	3,373.3600		3.3734	3,586.1400	3.5861	6.308	0	0	0
2019/12/18	R214	05/11/2020	10.24	Put	Bond Future	4,116.3200		4.1163	4,207.6100	4.2076	2.218	0	0	0
2019/12/18	R248	06/02/2020	9.71	Put	Bond Future	4,797.9600		4.7980	4,660.1400	4.6601	(2.872)	0	0	0
2019/12/18	R248	06/02/2020			Bond Future	10.2469		90.2322	10.2289	90.3773	(0.175)	0.0000	0.0000	94,797
2019/12/18	R248	06/02/2020	9.71	Call	Bond Future	269.6600		0.2697	276.9000	0.2769	2.685	0	0	0
2019/12/18	R248	06/02/2020	9.70	Put	Bond Future	4,873.3400		4.8733	4,735.1100	4.7351	(2.836)	0	0	0
2019/12/18	R248	06/02/2020	9.72	Call	Bond Future	283.0700		0.2831	290.6500	0.2907	2.678	0	0	0
2019/12/18	R248	06/02/2020	9.72	Put	Bond Future	4,723.2700		4.7233	4,585.7900	4.5858	(2.911)	0	0	0
2019/12/18	R248	06/02/2020	9.70	Call	Bond Future	256.8000		0.2568	263.6300	0.2636	2.660	0	0	0
2019/12/18	R248	07/05/2020	9.79	Call	Bond Future	1,194.9500		1.1950	1,387.4100	1.3874	16.106	0	0	0
2019/12/18	R248	07/05/2020	9.77	Put	Bond Future	5,729.8600		5.7299	5,772.2700	5.7723	0.740	0	0	0
2019/12/18	R248	07/05/2020			Bond Future	10.3203		87.4353	10.3018	87.5831	(0.180)	0.0000	0.0000	0
2019/12/18	R248	07/05/2020	9.79	Put	Bond Future	5,606.6800		5.6067	5,651.3800	5.6514	0.797	0	0	0
2019/12/18	R248	07/05/2020	9.77	Call	Bond Future	1,144.0600		1.1441	1,334.2300	1.3342	16.622	0	0	0
2019/12/18	R248	07/05/2020	9.78	Put	Bond Future	5,668.1200		5.6681	5,711.6000	5.7116	0.767	0	0	0
2019/12/18	R248	07/05/2020	9.78	Call	Bond Future	1,169.4200		1.1694	1,360.6600	1.3607	16.353	0	0	0
2019/12/18	R248	06/08/2020	9.00	Put	Bond Future	12,725.2900		12.7253	12,637.0800	12.6371	(0.693)	0	0	0
2019/12/18	R248	06/08/2020	10.20	Call	Bond Future	3,058.1300		3.0581	3,228.8600	3.2289	5.583	0	0	0
2019/12/18	R248	06/08/2020			Bond Future	10.3942		89.0422	10.3751	89.1929	(0.184)	0.0000	0.0000	0
2019/12/18	R248	06/08/2020	9.25	Put	Bond Future	10,558.8300		10.5588	10,492.9400	10.4929	(0.624)	0	0	0
2019/12/18	R248	06/08/2020	9.25	Call	Bond Future	666.5800		0.6666	751.3200	0.7513	12.713	0	0	20,640
2019/12/18	R248	06/08/2020	10.18	Call	Bond Future	2,984.5900		2.9846	3,153.8400	3.1538	5.671	0	0	0
2019/12/18	R248	06/08/2020	10.18	Put	Bond Future	4,697.4000		4.6974	4,716.0200	4.7160	0.396	0	0	0
2019/12/18	R248	06/08/2020	9.00	Call	Bond Future	407.0100		0.4070	469.4300	0.4694	15.336	0	0	3,000
2019/12/18	R248	06/08/2020	10.20	Put	Bond Future	4,608.4900		4.6085	4,628.5900	4.6286	0.436	0	0	0
2019/12/18	R248	06/08/2020	10.19	Call	Bond Future	3,021.2500		3.0213	3,191.1000	3.1911	5.622	0	0	0
2019/12/18	R248	06/08/2020	10.19	Put	Bond Future	4,652.7700		4.6528	4,671.9900	4.6720	0.413	0	0	0
2019/12/18	R248	05/11/2020	10.02	Put	Bond Future	6,608.6500		6.6087	6,630.7100	6.6307	0.334	0	0	0
2019/12/18	R248	05/11/2020	10.03	Call	Bond Future	3,023.8500		3.0238	3,200.3400	3.2003	5.837	0	0	0
2019/12/18	R248	05/11/2020			Bond Future	10.4696		86.2772	10.4499	86.4307	(0.189)	0.0000	0.0000	0
2019/12/18	R248	05/11/2020	10.04	Call	Bond Future	3,056.6200		3.0566	3,233.4000	3.2334	5.784	0	0	0
2019/12/18	R248	05/11/2020	10.04	Put	Bond Future	6,507.1200		6.5071	6,530.4100	6.5304	0.358	0	0	0
2019/12/18	R248	05/11/2020	10.02	Call	Bond Future	2,991.5800		2.9916	3,167.1300	3.1671	5.868	0	0	0
2019/12/18	R248	05/11/2020	10.03	Put	Bond Future	6,557.5600		6.5576	6,580.5600	6.5806	0.351	0	0	0

Total

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