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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	2025	07/11/2019			Bond Future	136.7747	136.7747	136.7747	136.7747	0.000	0.0000	0.0000	0
2019/11/11	2025	06/02/2020			Bond Future	137.4564	137.4564	137.2865	137.2865	(0.124)	0.0000	0.0000	1,933
2019/11/11	2025	07/05/2020			Bond Future	139.9903	139.9903	139.8170	139.8170	(0.124)	0.0000	0.0000	0
2019/11/11	2025	06/08/2020			Bond Future	141.0423	141.0423	140.8931	140.8931	(0.106)	0.0000	0.0000	0
2019/11/11	2025	05/11/2020			Bond Future	143.6949	143.6949	143.5152	143.5152	(0.125)	0.0000	0.0000	0
2019/11/11	2029	07/11/2019			Bond Future	101.0616	101.0616	101.0616	101.0616	0.000	0.0000	0.0000	0
2019/11/11	2029	06/02/2020			Bond Future	102.6818	102.6818	102.5088	102.5088	(0.168)	0.0000	0.0000	3,860
2019/11/11	2029	07/05/2020			Bond Future	103.4620	103.4620	103.2857	103.2857	(0.170)	0.0000	0.0000	0
2019/11/11	2029	06/08/2020			Bond Future	105.3519	105.3519	105.1927	105.1927	(0.151)	0.0000	0.0000	0
2019/11/11	2029	05/11/2020			Bond Future	106.1905	106.1905	106.0077	106.0077	(0.172)	0.0000	0.0000	0
2019/11/11	2030	07/11/2019			Bond Future	9.0550	95.3021	9.0550	95.3021	0.000	0.0000	0.0000	0
2019/11/11	2030	06/02/2020	9.15	Put	Bond Future	1,962.7300	1.9627	2,035.6700	2.0357	3.716	0	0	0
2019/11/11	2030	06/02/2020	9.14	Call	Bond Future	1,414.2300	1.4142	1,304.3100	1.3043	(7.772)	0	0	0
2019/11/11	2030	06/02/2020	9.40	Put	Bond Future	1,267.8200	1.2678	1,314.5000	1.3145	3.682	0	0	5,000
2019/11/11	2030	06/02/2020	9.25	Call	Bond Future	1,746.9400	1.7469	1,624.7000	1.6247	(6.997)	0	0	0
2019/11/11	2030	06/02/2020	8.40	Call	Bond Future	169.4500	0.1695	142.5100	0.1425	(15.898)	0	0	5,820
2019/11/11	2030	06/02/2020			Bond Future	9.2351	92.2995	9.2654	92.1155	0.328	0.0000	0.0000	78,002
2019/11/11	2030	06/02/2020	9.00	Put	Bond Future	2,494.2800	2.4943	2,585.0700	2.5851	3.640	0	0	0
2019/11/11	2030	06/02/2020	9.00	Call	Bond Future	1,048.6900	1.0487	955.4600	0.9555	(8.890)	0	0	5,820
2019/11/11	2030	06/02/2020	9.15	Call	Bond Future	1,442.8100	1.4428	1,331.7300	1.3317	(7.699)	0	0	0
2019/11/11	2030	06/02/2020	9.14	Put	Bond Future	1,995.4900	1.9955	2,069.5900	2.0696	3.713	0	0	0
2019/11/11	2030	06/02/2020	9.40	Call	Bond Future	2,264.0100	2.2640	2,126.6700	2.1267	(6.066)	0	0	0
2019/11/11	2030	06/02/2020	9.25	Put	Bond Future	1,656.4500	1.6565	1,718.2300	1.7182	3.730	0	0	5,000
2019/11/11	2030	06/02/2020	8.40	Put	Bond Future	5,441.7100	5.4417	5,598.7900	5.5988	2.887	0	0	0
2019/11/11	2030	06/02/2020	9.16	Call	Bond Future	1,471.7200	1.4717	1,359.4900	1.3595	(7.626)	0	0	0
2019/11/11	2030	06/02/2020	9.16	Put	Bond Future	1,930.3600	1.9304	2,002.1500	2.0022	3.719	0	0	0
2019/11/11	2030	07/05/2020	8.79	Call	Bond Future	1,107.8900	1.1079	1,034.5700	1.0346	(6.618)	0	0	0
2019/11/11	2030	07/05/2020	8.78	Put	Bond Future	4,298.8000	4.2988	4,413.9400	4.4139	2.678	0	0	0
2019/11/11	2030	07/05/2020			Bond Future	9.3065	93.9793	9.3381	93.7917	0.339	0.0000	0.0000	0
2019/11/11	2030	07/05/2020	8.80	Call	Bond Future	1,128.4100	1.1284	1,054.2400	1.0542	(6.573)	0	0	0
2019/11/11	2030	07/05/2020	8.80	Put	Bond Future	4,214.9700	4.2150	4,328.4200	4.3284	2.692	0	0	0
2019/11/11	2030	07/05/2020	8.79	Put	Bond Future	4,256.7400	4.2567	4,371.0400	4.3710	2.685	0	0	0
2019/11/11	2030	07/05/2020	8.78	Call	Bond Future	1,087.6100	1.0876	1,015.1300	1.0151	(6.664)	0	0	0
2019/11/11	2030	06/08/2020	9.11	Call	Bond Future	2,164.0100	2.1640	2,065.6200	2.0656	(4.547)	0	0	0
2019/11/11	2030	06/08/2020			Bond Future	9.3855	91.6651	9.4192	91.4687	0.359	0.0000	0.0000	0
2019/11/11	2030	06/08/2020	9.09	Call	Bond Future	2,110.2200	2.1102	2,013.2200	2.0132	(4.597)	0	0	0
2019/11/11	2030	06/08/2020	9.09	Put	Bond Future	3,855.2300	3.8552	3,954.6800	3.9547	2.580	0	0	0
2019/11/11	2030	06/08/2020	9.11	Put	Bond Future	3,789.5500	3.7895	3,887.6100	3.8876	2.588	0	0	0
2019/11/11	2030	06/08/2020	9.10	Call	Bond Future	2,137.0300	2.1370	2,039.3300	2.0393	(4.572)	0	0	0
2019/11/11	2030	06/08/2020	9.10	Put	Bond Future	3,822.2800	3.8223	3,921.0300	3.9210	2.584	0	0	0
2019/11/11	2030	05/11/2020	9.39	Put	Bond Future	3,687.0200	3.6870	3,770.3100	3.7703	2.259	0	0	0
2019/11/11	2030	05/11/2020	9.38	Call	Bond Future	3,282.4800	3.2825	3,171.9200	3.1719	(3.368)	0	0	0

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2019/11/11	2030	05/11/2020			Bond Future	9.4552	93.3687	9.4893	93.1743	0.360	0.0000	0.0000	0
2019/11/11	2030	05/11/2020	10.37	Put	Bond Future	1,917.6900	1.9177	1,959.5400	1.9595	2.182	0	0	16,000
2019/11/11	2030	05/11/2020	9.39	Call	Bond Future	3,313.5400	3.3135	3,202.4400	3.2024	(3.353)	0	0	0
2019/11/11	2030	05/11/2020	9.38	Put	Bond Future	3,713.4100	3.7134	3,797.2400	3.7972	2.257	0	0	0
2019/11/11	2030	05/11/2020	8.53	Put	Bond Future	6,614.2500	6.6142	6,749.8600	6.7499	2.050	0	0	0
2019/11/11	2030	05/11/2020	8.53	Call	Bond Future	1,123.7900	1.1238	1,065.0100	1.0650	(5.231)	0	0	16,000
2019/11/11	2030	05/11/2020	9.03	Put	Bond Future	4,738.8800	4.7389	4,842.8500	4.8429	2.194	0	0	0
2019/11/11	2030	05/11/2020	9.03	Call	Bond Future	2,267.2900	2.2673	2,176.8700	2.1769	(3.988)	0	0	16,000
2019/11/11	2030	05/11/2020	10.37	Call	Bond Future	6,953.0100	6.9530	6,800.4700	6.8005	(2.194)	0	0	0
2019/11/11	2030	05/11/2020	9.40	Call	Bond Future	3,345.1000	3.3451	3,233.4700	3.2335	(3.337)	0	0	0
2019/11/11	2030	05/11/2020	9.40	Put	Bond Future	3,661.1800	3.6612	3,743.9400	3.7439	2.260	0	0	0
2019/11/11	2032	07/11/2019			Bond Future	9.3950	92.6751	9.3950	92.6751	0.000	0.0000	0.0000	0
2019/11/11	2032	06/02/2020	9.40	Put	Bond Future	2,555.4800	2.5555	2,663.8100	2.6638	4.239	0	0	0
2019/11/11	2032	06/02/2020			Bond Future	9.5748	93.6132	9.6101	93.3797	0.369	0.0000	0.0000	65,427
2019/11/11	2032	06/02/2020	9.39	Call	Bond Future	1,358.9400	1.3589	1,235.2100	1.2352	(9.105)	0	0	0
2019/11/11	2032	06/02/2020	9.39	Put	Bond Future	2,594.3600	2.5944	2,704.1400	2.7041	4.231	0	0	0
2019/11/11	2032	06/02/2020	9.40	Call	Bond Future	1,387.5000	1.3875	1,262.3200	1.2623	(9.022)	0	0	0
2019/11/11	2032	06/02/2020	9.38	Call	Bond Future	1,330.9000	1.3309	1,208.6300	1.2086	(9.187)	0	0	0
2019/11/11	2032	06/02/2020	9.38	Put	Bond Future	2,633.8300	2.6338	2,745.0700	2.7451	4.224	0	0	0
2019/11/11	2032	07/05/2020	9.19	Call	Bond Future	1,485.9700	1.4860	1,385.7600	1.3858	(6.744)	0	0	0
2019/11/11	2032	07/05/2020			Bond Future	9.6497	91.1569	9.6863	90.9190	0.380	0.0000	0.0000	0
2019/11/11	2032	07/05/2020	9.17	Call	Bond Future	1,437.3800	1.4374	1,339.2000	1.3392	(6.830)	0	0	0
2019/11/11	2032	07/05/2020	9.17	Put	Bond Future	4,634.5900	4.6346	4,774.3500	4.7744	3.016	0	0	0
2019/11/11	2032	07/05/2020	9.19	Put	Bond Future	4,546.8000	4.5468	4,684.5300	4.6845	3.029	0	0	0
2019/11/11	2032	07/05/2020	9.18	Call	Bond Future	1,461.5600	1.4616	1,362.3600	1.3624	(6.787)	0	0	0
2019/11/11	2032	07/05/2020	9.18	Put	Bond Future	4,590.5400	4.5905	4,729.2800	4.7293	3.022	0	0	0
2019/11/11	2032	06/08/2020	9.46	Put	Bond Future	4,256.0100	4.2560	4,380.6200	4.3806	2.928	0	0	0
2019/11/11	2032	06/08/2020	9.45	Call	Bond Future	2,475.7100	2.4757	2,352.4200	2.3524	(4.980)	0	0	0
2019/11/11	2032	06/08/2020			Bond Future	9.7304	92.8004	9.7694	92.5517	0.401	0.0000	0.0000	0
2019/11/11	2032	06/08/2020	9.46	Call	Bond Future	2,505.2800	2.5053	2,381.1500	2.3812	(4.955)	0	0	0
2019/11/11	2032	06/08/2020	9.45	Put	Bond Future	4,292.0800	4.2921	4,417.5300	4.4175	2.923	0	0	0
2019/11/11	2032	06/08/2020	9.47	Call	Bond Future	2,535.0300	2.5350	2,410.0600	2.4101	(4.930)	0	0	0
2019/11/11	2032	06/08/2020	9.47	Put	Bond Future	4,220.1800	4.2202	4,343.9500	4.3439	2.933	0	0	0
2019/11/11	2032	05/11/2020	9.77	Put	Bond Future	4,089.2500	4.0893	4,194.3700	4.1944	2.571	0	0	0
2019/11/11	2032	05/11/2020			Bond Future	9.8081	90.3655	9.8475	90.1188	0.402	0.0000	0.0000	0
2019/11/11	2032	05/11/2020	9.76	Call	Bond Future	3,817.1300	3.8171	3,676.2500	3.6763	(3.691)	0	0	0
2019/11/11	2032	05/11/2020	9.76	Put	Bond Future	4,119.5800	4.1196	4,225.3400	4.2253	2.567	0	0	0
2019/11/11	2032	05/11/2020	9.77	Call	Bond Future	3,849.8000	3.8498	3,708.2800	3.7083	(3.676)	0	0	0
2019/11/11	2032	05/11/2020	9.75	Call	Bond Future	3,784.2200	3.7842	3,643.9900	3.6440	(3.706)	0	0	0
2019/11/11	2032	05/11/2020	9.75	Put	Bond Future	4,149.7400	4.1497	4,256.1500	4.2562	2.564	0	0	0
2019/11/11	2033	07/11/2019			Bond Future	101.2065	101.2065	101.2065	101.2065	0.000	0.0000	0.0000	0
2019/11/11	2033	06/02/2020			Bond Future	103.0025	103.0025	102.4772	102.4772	(0.510)	0.0000	0.0000	6,260
2019/11/11	2033	07/05/2020			Bond Future	103.7057	103.7057	103.1706	103.1706	(0.516)	0.0000	0.0000	0
2019/11/11	2033	06/08/2020			Bond Future	105.6001	105.6001	105.0755	105.0755	(0.497)	0.0000	0.0000	0
2019/11/11	2033	05/11/2020			Bond Future	106.3648	106.3648	105.8098	105.8098	(0.522)	0.0000	0.0000	0

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2019/11/11	2037	07/11/2019			Bond Future	9.8300	91.4398	9.8300	91.4398	0.000	0.0000	0.0000	0
2019/11/11	2037	06/02/2020	9.67	Call	Bond Future	1,116.1300	1.1161	1,025.2700	1.0253	(8.141)	0	0	0
2019/11/11	2037	06/02/2020	9.66	Put	Bond Future	3,653.0300	3.6530	3,745.7300	3.7457	2.538	0	0	0
2019/11/11	2037	06/02/2020			Bond Future	10.0018	88.1013	10.0267	87.9190	0.249	0.0000	0.0000	67,032
2019/11/11	2037	06/02/2020	9.68	Call	Bond Future	1,143.2500	1.1433	1,051.1300	1.0511	(8.058)	0	0	0
2019/11/11	2037	06/02/2020	9.68	Put	Bond Future	3,553.9500	3.5539	3,644.1300	3.6441	2.537	0	0	0
2019/11/11	2037	06/02/2020	9.67	Put	Bond Future	3,603.3200	3.6033	3,694.7600	3.6948	2.538	0	0	0
2019/11/11	2037	06/02/2020	9.66	Call	Bond Future	1,089.2500	1.0892	999.6500	0.9997	(8.226)	0	0	0
2019/11/11	2037	07/05/2020	9.60	Put	Bond Future	5,243.9200	5.2439	5,344.3400	5.3443	1.915	0	0	0
2019/11/11	2037	07/05/2020	9.59	Call	Bond Future	1,633.5000	1.6335	1,548.8500	1.5488	(5.182)	0	0	0
2019/11/11	2037	07/05/2020			Bond Future	10.0806	89.7048	10.1063	89.5189	0.255	0.0000	0.0000	0
2019/11/11	2037	07/05/2020	9.60	Call	Bond Future	1,660.5700	1.6606	1,575.0900	1.5751	(5.148)	0	0	0
2019/11/11	2037	07/05/2020	9.59	Put	Bond Future	5,293.7300	5.2937	5,394.9800	5.3950	1.913	0	0	0
2019/11/11	2037	07/05/2020	9.61	Call	Bond Future	1,687.8900	1.6879	1,601.5900	1.6016	(5.113)	0	0	0
2019/11/11	2037	07/05/2020	9.61	Put	Bond Future	5,194.4500	5.1945	5,294.0500	5.2940	1.917	0	0	0
2019/11/11	2037	06/08/2020	9.88	Put	Bond Future	5,003.2200	5.0032	5,093.5200	5.0935	1.805	0	0	0
2019/11/11	2037	06/08/2020			Bond Future	10.1657	87.0630	10.1933	86.8668	0.271	0.0000	0.0000	0
2019/11/11	2037	06/08/2020	9.87	Call	Bond Future	2,899.7800	2.8998	2,794.6000	2.7946	(3.627)	0	0	0
2019/11/11	2037	06/08/2020	9.87	Put	Bond Future	5,044.4900	5.0445	5,135.4400	5.1354	1.803	0	0	0
2019/11/11	2037	06/08/2020	9.88	Call	Bond Future	2,932.3300	2.9323	2,826.5000	2.8265	(3.609)	0	0	0
2019/11/11	2037	06/08/2020	9.86	Call	Bond Future	2,867.7100	2.8677	2,763.1700	2.7632	(3.645)	0	0	0
2019/11/11	2037	06/08/2020	9.86	Put	Bond Future	5,086.3300	5.0863	5,177.9200	5.1779	1.801	0	0	0
2019/11/11	2037	05/11/2020	10.18	Call	Bond Future	4,339.5000	4.3395	4,223.0700	4.2231	(2.683)	0	0	0
2019/11/11	2037	05/11/2020	10.17	Put	Bond Future	4,816.2800	4.8163	4,892.9600	4.8930	1.592	0	0	0
2019/11/11	2037	05/11/2020			Bond Future	10.2427	88.6810	10.2702	88.4884	0.268	0.0000	0.0000	0
2019/11/11	2037	05/11/2020	10.19	Call	Bond Future	4,375.2100	4.3752	4,258.2900	4.2583	(2.672)	0	0	0
2019/11/11	2037	05/11/2020	10.19	Put	Bond Future	4,746.4200	4.7464	4,822.1200	4.8221	1.595	0	0	0
2019/11/11	2037	05/11/2020	10.17	Call	Bond Future	4,303.5600	4.3036	4,187.6200	4.1876	(2.694)	0	0	0
2019/11/11	2037	05/11/2020	10.18	Put	Bond Future	4,781.4200	4.7814	4,857.6100	4.8576	1.593	0	0	0
2019/11/11	2038	07/11/2019			Bond Future	118.6000	118.6000	118.6000	118.6000	0.000	0.0000	0.0000	0
2019/11/11	2038	06/02/2020			Bond Future	119.0463	119.0463	118.4467	118.4467	(0.504)	0.0000	0.0000	10,686
2019/11/11	2038	07/05/2020			Bond Future	121.2408	121.2408	120.6299	120.6299	(0.504)	0.0000	0.0000	0
2019/11/11	2038	06/08/2020			Bond Future	121.7622	121.7622	121.1637	121.1637	(0.492)	0.0000	0.0000	0
2019/11/11	2038	05/11/2020			Bond Future	124.0520	124.0520	123.4186	123.4186	(0.511)	0.0000	0.0000	0
2019/11/11	2040	07/11/2019			Bond Future	9.9700	94.1482	9.9700	94.1482	0.000	0.0000	0.0000	0
2019/11/11	2040	06/02/2020	9.76	Call	Bond Future	1,095.9300	1.0959	992.1300	0.9921	(9.471)	0	0	0
2019/11/11	2040	06/02/2020	9.00	Put	Bond Future	9,769.4300	9.7694	9,991.2400	9.9912	2.270	0	0	0
2019/11/11	2040	06/02/2020			Bond Future	10.1428	90.5608	10.1728	90.3260	0.296	0.0000	0.0000	44,716
2019/11/11	2040	06/02/2020	9.74	Call	Bond Future	1,043.4200	1.0434	942.6800	0.9427	(9.655)	0	0	0
2019/11/11	2040	06/02/2020	9.74	Put	Bond Future	4,288.3400	4.2883	4,422.3300	4.4223	3.125	0	0	0
2019/11/11	2040	06/02/2020	8.40	Put	Bond Future	15,470.7700	15.4708	15,704.5700	15.7046	1.511	0	0	0
2019/11/11	2040	06/02/2020	8.40	Call	Bond Future	3.0900	0.0031	2.1600	0.0022	(30.097)	0	0	0
2019/11/11	2040	06/02/2020	9.76	Put	Bond Future	4,175.4100	4.1754	4,306.3400	4.3063	3.136	0	0	0
2019/11/11	2040	06/02/2020	9.00	Call	Bond Future	63.8100	0.0638	50.8900	0.0509	(20.248)	0	0	0
2019/11/11	2040	06/02/2020	9.75	Call	Bond Future	1,070.0200	1.0700	967.7300	0.9677	(9.560)	0	0	0
2019/11/11	2040	06/02/2020	9.75	Put	Bond Future	4,232.1600	4.2322	4,364.6000	4.3646	3.129	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	2040	07/05/2020	9.74	Call	Bond Future	1,729.1700	1.7292	1,625.6000	1.6256	(5.990)	0	0	0
2019/11/11	2040	07/05/2020	9.75	Put	Bond Future	5,530.0600	5.5301	5,664.6500	5.6647	2.434	0	0	0
2019/11/11	2040	07/05/2020			Bond Future	10.2226	92.2090	10.2537	91.9697	0.304	0.0000	0.0000	0
2019/11/11	2040	07/05/2020	9.74	Put	Bond Future	5,582.9300	5.5829	5,718.5800	5.7186	2.430	0	0	0
2019/11/11	2040	07/05/2020	9.75	Call	Bond Future	1,758.7800	1.7588	1,654.1500	1.6541	(5.949)	0	0	0
2019/11/11	2040	07/05/2020	9.73	Call	Bond Future	1,699.8400	1.6998	1,597.3400	1.5973	(6.030)	0	0	0
2019/11/11	2040	07/05/2020	9.73	Put	Bond Future	5,636.2000	5.6362	5,772.9200	5.7729	2.426	0	0	0
2019/11/11	2040	06/08/2020	10.04	Call	Bond Future	3,161.4300	3.1614	3,029.4300	3.0294	(4.175)	0	0	0
2019/11/11	2040	06/08/2020	10.02	Put	Bond Future	5,330.6400	5.3306	5,451.2300	5.4512	2.262	0	0	0
2019/11/11	2040	06/08/2020	10.03	Call	Bond Future	3,126.7900	3.1268	2,995.6100	2.9956	(4.195)	0	0	0
2019/11/11	2040	06/08/2020			Bond Future	10.3086	89.3617	10.3417	89.1108	0.321	0.0000	0.0000	0
2019/11/11	2040	06/08/2020	10.04	Put	Bond Future	5,242.0600	5.2421	5,361.0100	5.3610	2.269	0	0	0
2019/11/11	2040	06/08/2020	10.02	Call	Bond Future	3,092.0300	3.0920	2,961.6700	2.9617	(4.216)	0	0	0
2019/11/11	2040	06/08/2020	10.03	Put	Bond Future	5,286.3500	5.2863	5,406.1200	5.4061	2.266	0	0	0
2019/11/11	2040	05/11/2020	10.30	Call	Bond Future	4,611.7200	4.6117	4,466.9600	4.4670	(3.139)	0	0	0
2019/11/11	2040	05/11/2020			Bond Future	10.3866	91.0225	10.4197	90.7745	0.319	0.0000	0.0000	0
2019/11/11	2040	05/11/2020	10.30	Put	Bond Future	5,265.2900	5.2653	5,368.4600	5.3685	1.959	0	0	0
2019/11/11	2040	05/11/2020	10.32	Put	Bond Future	5,189.8200	5.1898	5,291.7400	5.2917	1.964	0	0	0
2019/11/11	2040	05/11/2020	10.31	Call	Bond Future	4,649.7200	4.6497	4,504.3300	4.5043	(3.127)	0	0	0
2019/11/11	2040	05/11/2020	10.32	Call	Bond Future	4,687.8500	4.6879	4,541.8400	4.5418	(3.115)	0	0	0
2019/11/11	2040	05/11/2020	10.31	Put	Bond Future	5,227.4400	5.2274	5,329.9800	5.3300	1.962	0	0	0
2019/11/11	2044	07/11/2019			Bond Future	10.0250	90.9185	10.0250	90.9185	0.000	0.0000	0.0000	0
2019/11/11	2044	06/02/2020	9.77	Put	Bond Future	4,508.8800	4.5089	4,647.1900	4.6472	3.068	0	0	0
2019/11/11	2044	06/02/2020	9.74	Call	Bond Future	944.7600	0.9448	849.6900	0.8497	(10.063)	0	0	328
2019/11/11	2044	06/02/2020	10.78	Put	Bond Future	964.4800	0.9645	986.6300	0.9866	2.297	0	0	328
2019/11/11	2044	06/02/2020			Bond Future	10.1953	87.3896	10.2253	87.1516	0.295	0.0000	0.0000	39,540
2019/11/11	2044	06/02/2020	9.77	Call	Bond Future	1,019.0600	1.0191	919.3900	0.9194	(9.781)	0	0	0
2019/11/11	2044	06/02/2020	9.09	Put	Bond Future	9,654.8800	9.6549	9,877.0500	9.8771	2.301	0	0	0
2019/11/11	2044	06/02/2020	9.09	Call	Bond Future	81.7700	0.0818	65.9600	0.0660	(19.335)	0	0	328
2019/11/11	2044	06/02/2020	9.74	Put	Bond Future	4,689.5200	4.6895	4,832.4300	4.8324	3.047	0	0	0
2019/11/11	2044	06/02/2020	9.78	Call	Bond Future	1,044.2800	1.0443	943.0900	0.9431	(9.690)	0	0	0
2019/11/11	2044	06/02/2020	9.76	Put	Bond Future	4,568.9100	4.5689	4,708.7400	4.7087	3.060	0	0	0
2019/11/11	2044	06/02/2020	10.78	Call	Bond Future	5,407.1500	5.4072	5,191.3200	5.1913	(3.992)	0	0	0
2019/11/11	2044	06/02/2020	9.78	Put	Bond Future	4,449.3800	4.4494	4,586.1700	4.5862	3.074	0	0	0
2019/11/11	2044	06/02/2020	9.76	Call	Bond Future	994.2400	0.9942	896.0900	0.8961	(9.872)	0	0	0
2019/11/11	2044	07/05/2020	9.45	Put	Bond Future	7,791.6100	7.7916	7,964.7200	7.9647	2.222	0	0	0
2019/11/11	2044	07/05/2020	9.97	Put	Bond Future	4,783.1600	4.7832	4,901.0400	4.9010	2.464	0	0	0
2019/11/11	2044	07/05/2020	9.33	Call	Bond Future	696.6700	0.6967	639.4800	0.6395	(8.209)	0	0	100
2019/11/11	2044	07/05/2020	9.98	Call	Bond Future	2,391.4800	2.3915	2,265.7900	2.2658	(5.256)	0	0	100
2019/11/11	2044	07/05/2020	9.26	Call	Bond Future	583.3800	0.5834	532.9500	0.5330	(8.644)	0	0	556
2019/11/11	2044	07/05/2020	9.81	Call	Bond Future	1,840.7300	1.8407	1,732.7700	1.7328	(5.865)	0	0	0
2019/11/11	2044	07/05/2020	9.79	Put	Bond Future	5,704.6500	5.7047	5,841.3500	5.8413	2.396	0	0	0
2019/11/11	2044	07/05/2020			Bond Future	10.2726	88.9801	10.3036	88.7376	0.302	0.0000	0.0000	0
2019/11/11	2044	07/05/2020	10.81	Call	Bond Future	6,002.4400	6.0024	5,808.5500	5.8086	(3.230)	0	0	0
2019/11/11	2044	07/05/2020	10.81	Put	Bond Future	1,958.0200	1.9580	2,006.6700	2.0067	2.485	0	0	129
2019/11/11	2044	07/05/2020	9.33	Put	Bond Future	8,642.1400	8.6421	8,827.4900	8.8275	2.145	0	0	0
2019/11/11	2044	07/05/2020	9.81	Put	Bond Future	5,595.8800	5.5959	5,730.4600	5.7305	2.405	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	2044	07/05/2020	9.79	Call	Bond Future	1,781.0700		1.7811	1,675.2300		1.6752	(5.942)	0	0	0
2019/11/11	2044	07/05/2020	9.45	Call	Bond Future	923.2600		0.9233	853.8300		0.8538	(7.520)	0	0	129
2019/11/11	2044	07/05/2020	9.97	Call	Bond Future	2,357.0200		2.3570	2,232.3600		2.2324	(5.289)	0	0	129
2019/11/11	2044	07/05/2020	9.98	Put	Bond Future	4,735.6300		4.7356	4,852.4800		4.8525	2.467	0	0	0
2019/11/11	2044	07/05/2020	11.09	Call	Bond Future	7,492.8800		7.4929	7,284.5700		7.2846	(2.780)	0	0	0
2019/11/11	2044	07/05/2020	9.26	Put	Bond Future	9,166.5900		9.1666	9,358.7000		9.3587	2.096	0	0	0
2019/11/11	2044	07/05/2020	9.91	Put	Bond Future	5,076.0500		5.0761	5,200.1300		5.2001	2.444	0	0	0
2019/11/11	2044	07/05/2020	9.80	Put	Bond Future	5,649.9500		5.6500	5,785.5900		5.7856	2.401	0	0	0
2019/11/11	2044	07/05/2020	11.09	Put	Bond Future	1,466.3100		1.4663	1,500.5400		1.5005	2.334	0	0	100
2019/11/11	2044	07/05/2020	9.91	Call	Bond Future	2,155.3600		2.1554	2,036.9000		2.0369	(5.496)	0	0	556
2019/11/11	2044	07/05/2020	11.02	Call	Bond Future	7,113.1200		7.1131	6,908.0200		6.9080	(2.883)	0	0	0
2019/11/11	2044	07/05/2020	11.02	Put	Bond Future	1,574.4200		1.5744	1,611.8600		1.6119	2.378	0	0	556
2019/11/11	2044	07/05/2020	9.80	Call	Bond Future	1,810.6500		1.8106	1,703.7500		1.7038	(5.904)	0	0	0
2019/11/11	2044	06/08/2020	9.98	Call	Bond Future	2,868.2100		2.8682	2,742.8200		2.7428	(4.372)	0	0	602
2019/11/11	2044	06/08/2020	11.09	Put	Bond Future	2,297.6700		2.2977	2,350.8100		2.3508	2.313	0	0	602
2019/11/11	2044	06/08/2020	9.01	Call	Bond Future	636.4700		0.6365	590.8400		0.5908	(7.169)	0	0	140
2019/11/11	2044	06/08/2020	9.66	Call	Bond Future	1,886.3000		1.8863	1,789.0300		1.7890	(5.157)	0	0	140
2019/11/11	2044	06/08/2020	9.88	Call	Bond Future	2,539.2900		2.5393	2,422.5400		2.4225	(4.598)	0	0	0
2019/11/11	2044	06/08/2020			Bond Future	10.3557		86.2000	10.3887		85.9458	0.319	0.0000	0.0000	0
2019/11/11	2044	06/08/2020	9.36	Put	Bond Future	9,460.6400		9.4606	9,644.1200		9.6441	1.939	0	0	0
2019/11/11	2044	06/08/2020	9.36	Call	Bond Future	1,160.2600		1.1603	1,089.6000		1.0896	(6.090)	0	0	602
2019/11/11	2044	06/08/2020	9.98	Put	Bond Future	5,852.6100		5.8526	5,981.3600		5.9814	2.200	0	0	0
2019/11/11	2044	06/08/2020	9.86	Call	Bond Future	2,476.0200		2.4760	2,361.0200		2.3610	(4.645)	0	0	0
2019/11/11	2044	06/08/2020	9.86	Put	Bond Future	6,450.1500		6.4501	6,589.2900		6.5893	2.157	0	0	0
2019/11/11	2044	06/08/2020	11.09	Call	Bond Future	7,667.3600		7.6674	7,466.3600		7.4664	(2.622)	0	0	0
2019/11/11	2044	06/08/2020	9.01	Put	Bond Future	12,171.7200		12.1717	12,380.2300		12.3802	1.713	0	0	0
2019/11/11	2044	06/08/2020	9.66	Put	Bond Future	7,550.9700		7.5510	7,707.8400		7.7078	2.077	0	0	0
2019/11/11	2044	06/08/2020	9.88	Put	Bond Future	6,347.2000		6.3472	6,484.5900		6.4846	2.165	0	0	0
2019/11/11	2044	06/08/2020	10.93	Call	Bond Future	6,864.3400		6.8643	6,671.4200		6.6714	(2.810)	0	0	0
2019/11/11	2044	06/08/2020	10.93	Put	Bond Future	2,615.4100		2.6154	2,676.6300		2.6766	2.341	0	0	140
2019/11/11	2044	06/08/2020	9.87	Call	Bond Future	2,507.5500		2.5075	2,391.6700		2.3917	(4.621)	0	0	0
2019/11/11	2044	06/08/2020	9.87	Put	Bond Future	6,398.5100		6.3985	6,536.7700		6.5368	2.161	0	0	0
2019/11/11	2044	05/11/2020	9.97	Call	Bond Future	3,372.6400		3.3726	3,250.4000		3.2504	(3.624)	0	0	568
2019/11/11	2044	05/11/2020	9.29	Put	Bond Future	10,992.1400		10.9921	11,170.4200		11.1704	1.622	0	0	0
2019/11/11	2044	05/11/2020	9.96	Put	Bond Future	7,059.3500		7.0593	7,189.1600		7.1892	1.839	0	0	0
2019/11/11	2044	05/11/2020	10.36	Call	Bond Future	4,775.4500		4.7755	4,627.1100		4.6271	(3.106)	0	0	0
2019/11/11	2044	05/11/2020			Bond Future	10.4310		87.8019	10.4641		87.5506	0.317	0.0000	0.0000	0
2019/11/11	2044	05/11/2020	9.97	Put	Bond Future	7,010.6100		7.0106	7,139.7100		7.1397	1.841	0	0	0
2019/11/11	2044	05/11/2020	9.96	Call	Bond Future	3,339.6300		3.3396	3,218.1000		3.2181	(3.639)	0	0	0
2019/11/11	2044	05/11/2020	11.38	Call	Bond Future	9,337.1400		9.3371	9,137.2500		9.1373	(2.141)	0	0	0
2019/11/11	2044	05/11/2020	11.38	Put	Bond Future	2,588.1200		2.5881	2,639.5700		2.6396	1.988	0	0	568
2019/11/11	2044	05/11/2020	10.34	Call	Bond Future	4,698.7400		4.6987	4,551.6700		4.5517	(3.130)	0	0	0
2019/11/11	2044	05/11/2020	10.34	Put	Bond Future	5,397.1100		5.3971	5,501.3800		5.5014	1.932	0	0	0
2019/11/11	2044	05/11/2020	9.29	Call	Bond Future	1,500.4400		1.5004	1,427.3800		1.4274	(4.869)	0	0	568
2019/11/11	2044	05/11/2020	10.36	Put	Bond Future	5,319.5400		5.3195	5,422.5400		5.4225	1.936	0	0	0
2019/11/11	2044	05/11/2020	10.35	Call	Bond Future	4,737.0300		4.7370	4,589.3200		4.5893	(3.118)	0	0	0
2019/11/11	2044	05/11/2020	10.35	Put	Bond Future	5,358.2000		5.3582	5,461.8300		5.4618	1.934	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	2046	07/11/2019			Bond Future	108.7428	108.7428	108.7428	108.7428	0.000	0.0000	0.0000	0
2019/11/11	2046	06/02/2020			Bond Future	110.1750	110.1750	109.4829	109.4829	(0.628)	0.0000	0.0000	11,575
2019/11/11	2046	07/05/2020			Bond Future	110.4578	110.4578	109.7528	109.7528	(0.638)	0.0000	0.0000	0
2019/11/11	2046	06/08/2020			Bond Future	112.4754	112.4754	111.7791	111.7791	(0.619)	0.0000	0.0000	0
2019/11/11	2046	05/11/2020			Bond Future	112.7949	112.7949	112.0638	112.0638	(0.648)	0.0000	0.0000	0
2019/11/11	2050	07/11/2019			Bond Future	112.5523	112.5523	112.5523	112.5523	0.000	0.0000	0.0000	0
2019/11/11	2050	06/02/2020			Bond Future	112.2615	112.2615	111.8147	111.8147	(0.398)	0.0000	0.0000	11,627
2019/11/11	2050	07/05/2020			Bond Future	114.3309	114.3309	113.8756	113.8756	(0.398)	0.0000	0.0000	0
2019/11/11	2050	06/08/2020			Bond Future	114.5398	114.5398	114.0982	114.0982	(0.385)	0.0000	0.0000	0
2019/11/11	2050	05/11/2020			Bond Future	116.6939	116.6939	116.2218	116.2218	(0.405)	0.0000	0.0000	0
2019/11/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	AL37	06/02/2020			Index Future	676.4880	676.4880	676.1050	676.1050	(0.057)	0.0000	0.0000	0
2019/11/11	AL37	07/05/2020			Index Future	688.7950	688.7950	688.4000	688.4000	(0.057)	0.0000	0.0000	0
2019/11/11	AL37	06/08/2020			Index Future	701.2180	701.2180	700.8180	700.8180	(0.057)	0.0000	0.0000	0
2019/11/11	AL7T	06/02/2020			Index Future	780.3160	780.3160	778.9200	778.9200	(0.179)	0.0000	0.0000	0
2019/11/11	AL7T	07/05/2020			Index Future	794.5110	794.5110	793.0850	793.0850	(0.179)	0.0000	0.0000	0
2019/11/11	AL7T	06/08/2020			Index Future	808.8410	808.8410	807.3910	807.3910	(0.179)	0.0000	0.0000	0
2019/11/11	ALBI	06/02/2020			Index Future	697.7390	697.7390	696.4510	696.4510	(0.185)	0.0000	0.0000	414
2019/11/11	ALBI	07/05/2020			Index Future	710.4320	710.4320	709.1160	709.1160	(0.185)	0.0000	0.0000	0
2019/11/11	ALBI	06/08/2020			Index Future	723.2450	723.2450	721.9080	721.9080	(0.185)	0.0000	0.0000	0
2019/11/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	ES33	07/11/2019			Bond Future	10.8400	77.5097	10.8400	77.5097	0.000	0.0000	0.0000	0
2019/11/11	ES33	06/02/2020			Bond Future	11.0561	78.3418	11.0857	78.1737	0.268	0.0000	0.0000	350
2019/11/11	ES33	07/05/2020			Bond Future	11.1764	75.9739	11.2072	75.8026	0.275	0.0000	0.0000	0
2019/11/11	ES33	06/08/2020			Bond Future	11.3038	77.3437	11.3372	77.1609	0.296	0.0000	0.0000	0
2019/11/11	ES33	05/11/2020			Bond Future	11.4324	74.9882	11.4656	74.8106	0.290	0.0000	0.0000	0
2019/11/11	ES42	07/11/2019			Bond Future	11.1850	78.4877	11.1850	78.4877	0.000	0.0000	0.0000	0
2019/11/11	ES42	06/02/2020			Bond Future	11.4004	79.2316	11.4250	79.0739	0.215	0.0000	0.0000	4,919
2019/11/11	ES42	07/05/2020			Bond Future	11.5205	76.4087	11.5460	76.2480	0.221	0.0000	0.0000	0
2019/11/11	ES42	06/08/2020			Bond Future	11.6451	77.7860	11.6730	77.6132	0.240	0.0000	0.0000	0
2019/11/11	ES42	05/11/2020			Bond Future	11.7703	74.9677	11.7977	74.8012	0.233	0.0000	0.0000	0
2019/11/11	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/11	GOVI	06/02/2020	703.15	Put	GOVI	131,600.0000	13.1600	144,610.0000	14.4610	9.886	0	0	0
2019/11/11	GOVI	06/02/2020			GOVI	689.9900	689.9900	688.6890	688.6890	(0.189)	0.0000	0.0000	1,255
2019/11/11	GOVI	06/02/2020	703.14	Put	GOVI	131,500.0000	13.1500	144,510.0000	14.4510	9.894	0	0	0
2019/11/11	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/11	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/11	GOVI	06/02/2020	703.13	Put	GOVI	131,400.0000	13.1400	144,410.0000	14.4410	9.901	0	0	0
2019/11/11	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/11	GOVI	07/05/2020			GOVI	702.5420	702.5420	701.2130	701.2130	(0.189)	0.0000	0.0000	0
2019/11/11	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/11	GOVI	07/05/2020	720.00	Put	GOVI	174,580.0000	17.4580	187,870.0000	18.7870	7.613	0	0	0
2019/11/11	GOVI	07/05/2020	719.98	Put	GOVI	174,380.0000	17.4380	187,670.0000	18.7670	7.621	0	0	0
2019/11/11	GOVI	07/05/2020	719.99	Put	GOVI	174,480.0000	17.4480	187,770.0000	18.7770	7.617	0	0	0
2019/11/11	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/11	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/11	GOVI	06/08/2020	728.12	Put	GOVI	129,070.0000	12.9070	142,570.0000	14.2570	10.459	0	0	0
2019/11/11	GOVI	06/08/2020			GOVI	715.2130	715.2130	713.8630	713.8630	(0.189)	0.0000	0.0000	0
2019/11/11	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/11	GOVI	06/08/2020	728.14	Put	GOVI	129,270.0000	12.9270	142,770.0000	14.2770	10.443	0	0	0
2019/11/11	GOVI	06/08/2020	728.13	Put	GOVI	129,170.0000	12.9170	142,670.0000	14.2670	10.451	0	0	0
2019/11/11	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/11	IGOV	06/02/2020			Index Future	262.8110	262.8110	262.3960	262.3960	(0.158)	0.0000	0.0000	1,011
2019/11/11	IGOV	07/05/2020			Index Future	267.6550	267.6550	267.2310	267.2310	(0.158)	0.0000	0.0000	47
2019/11/11	IGOV	06/08/2020			Index Future	272.5450	272.5450	272.1140	272.1140	(0.158)	0.0000	0.0000	0
2019/11/11	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/11	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/11/11	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0400	102.0400	0.010	0.0000	0.0000	0
2019/11/11	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/11	IS05	17/12/2020			Interest Rate Swap	95.5500	95.5500	95.5800	95.5800	0.031	0.0000	0.0000	0

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2019/11/11	IS05	16/03/2021			Interest Rate Swap	94.5600	94.5600	94.6000	94.6000	0.042	0.0000	0.0000	0
2019/11/11	IS05	15/06/2021			Interest Rate Swap	93.5400	93.5400	93.5900	93.5900	0.053	0.0000	0.0000	0
2019/11/11	IS05	21/09/2021			Interest Rate Swap	93.4700	93.4700	93.5400	93.5400	0.075	0.0000	0.0000	0
2019/11/11	IS05	21/12/2021			Interest Rate Swap	95.4800	95.4800	95.5700	95.5700	0.094	0.0000	0.0000	51
2019/11/11	IS05	15/03/2022			Interest Rate Swap	95.4600	95.4600	95.5400	95.5400	0.084	0.0000	0.0000	0
2019/11/11	IS05	21/06/2022			Interest Rate Swap	96.4800	96.4800	96.5500	96.5500	0.073	0.0000	0.0000	0
2019/11/11	IS05	20/09/2022			Interest Rate Swap	100.2800	100.2800	100.3400	100.3400	0.060	0.0000	0.0000	0
2019/11/11	IS05	20/12/2022			Interest Rate Swap	101.3900	101.3900	101.4500	101.4500	0.059	0.0000	0.0000	0
2019/11/11	IS05	22/03/2023			Interest Rate Swap	94.5500	94.5500	94.6000	94.6000	0.053	0.0000	0.0000	0
2019/11/11	IS05	20/06/2023			Interest Rate Swap	100.5100	100.5100	100.5600	100.5600	0.050	0.0000	0.0000	0
2019/11/11	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/11	IS10	17/12/2025			Interest Rate Swap	91.6000	91.6000	91.6800	91.6800	0.087	0.0000	0.0000	0
2019/11/11	IS10	16/03/2026			Interest Rate Swap	88.4700	88.4700	88.5600	88.5600	0.102	0.0000	0.0000	0
2019/11/11	IS10	15/06/2026			Interest Rate Swap	87.1200	87.1200	87.2200	87.2200	0.115	0.0000	0.0000	0
2019/11/11	IS10	21/09/2026			Interest Rate Swap	89.2600	89.2600	89.3700	89.3700	0.123	0.0000	0.0000	0
2019/11/11	IS10	21/12/2026			Interest Rate Swap	93.0900	93.0900	93.2100	93.2100	0.129	0.0000	0.0000	0
2019/11/11	IS10	15/03/2027			Interest Rate Swap	91.6100	91.6100	91.7200	91.7200	0.120	0.0000	0.0000	0
2019/11/11	IS10	21/06/2027			Interest Rate Swap	93.7000	93.7000	93.8100	93.8100	0.117	0.0000	0.0000	0
2019/11/11	IS10	20/09/2027			Interest Rate Swap	99.2500	99.2500	99.3500	99.3500	0.101	0.0000	0.0000	0
2019/11/11	IS10	20/12/2027			Interest Rate Swap	99.6300	99.6300	99.7200	99.7200	0.090	0.0000	0.0000	0
2019/11/11	IS10	22/03/2028			Interest Rate Swap	93.0400	93.0400	93.1200	93.1200	0.086	0.0000	0.0000	0
2019/11/11	IS10	20/06/2028			Interest Rate Swap	100.4300	100.4300	100.4900	100.4900	0.060	0.0000	0.0000	0
2019/11/11	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/11	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/11	R023	07/11/2019			Bond Future	7.3700	102.6409	7.3700	102.6409	0.000	0.0000	0.0000	0
2019/11/11	R023	06/02/2020	7.54	Call	Bond Future	605.9000	0.6059	574.0800	0.5741	(5.252)	0	0	0
2019/11/11	R023	06/02/2020			Bond Future	7.4952	104.1877	7.5111	104.1450	0.212	0.0000	0.0000	42,372
2019/11/11	R023	06/02/2020	7.52	Call	Bond Future	574.1700	0.5742	543.0600	0.5431	(5.418)	0	0	0
2019/11/11	R023	06/02/2020	7.52	Put	Bond Future	507.4700	0.5075	519.0700	0.5191	2.286	0	0	0
2019/11/11	R023	06/02/2020	7.54	Put	Bond Future	485.4200	0.4854	496.3100	0.4963	2.243	0	0	0
2019/11/11	R023	06/02/2020	7.53	Call	Bond Future	589.8300	0.5898	558.3600	0.5584	(5.335)	0	0	0
2019/11/11	R023	06/02/2020	7.53	Put	Bond Future	496.2400	0.4962	507.4800	0.5075	2.265	0	0	0
2019/11/11	R023	07/05/2020	6.91	Put	Bond Future	1,654.7400	1.6547	1,686.8800	1.6869	1.942	0	0	0
2019/11/11	R023	07/05/2020			Bond Future	7.5010	102.1513	7.5185	102.1076	0.233	0.0000	0.0000	15,434
2019/11/11	R023	07/05/2020	6.90	Call	Bond Future	160.2600	0.1603	149.0000	0.1490	(7.026)	0	0	0
2019/11/11	R023	07/05/2020	6.90	Put	Bond Future	1,674.2600	1.6743	1,706.6900	1.7067	1.937	0	0	0
2019/11/11	R023	07/05/2020	6.91	Call	Bond Future	166.1700	0.1662	154.6200	0.1546	(6.951)	0	0	0
2019/11/11	R023	07/05/2020	6.89	Call	Bond Future	154.6800	0.1547	143.6900	0.1437	(7.105)	0	0	0
2019/11/11	R023	07/05/2020	6.89	Put	Bond Future	1,694.1000	1.6941	1,726.8000	1.7268	1.930	0	0	0
2019/11/11	R023	06/08/2020	7.26	Call	Bond Future	576.8500	0.5769	554.7100	0.5547	(3.838)	0	0	0
2019/11/11	R023	06/08/2020			Bond Future	7.5119	103.9933	7.5317	103.9479	0.264	0.0000	0.0000	0

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2019/11/11	R023	06/08/2020	7.26	Put	Bond Future	1,156.8100	1.1568	1,180.0700	1.1801	2.011	0	0	0
2019/11/11	R023	06/08/2020	7.27	Call	Bond Future	587.9300	0.5879	565.5500	0.5655	(3.807)	0	0	0
2019/11/11	R023	06/08/2020	7.28	Put	Bond Future	1,132.8600	1.1329	1,155.6500	1.1556	2.012	0	0	0
2019/11/11	R023	06/08/2020	7.27	Put	Bond Future	1,144.7800	1.1448	1,167.8000	1.1678	2.011	0	0	0
2019/11/11	R023	06/08/2020	7.28	Call	Bond Future	599.1000	0.5991	576.4900	0.5765	(3.774)	0	0	0
2019/11/11	R023	05/11/2020	7.46	Put	Bond Future	1,039.9300	1.0399	1,059.2400	1.0592	1.857	0	0	0
2019/11/11	R023	05/11/2020	7.47	Put	Bond Future	1,031.0500	1.0311	1,050.2000	1.0502	1.857	0	0	0
2019/11/11	R023	05/11/2020			Bond Future	7.5136	101.9948	7.5352	101.9495	0.288	0.0000	0.0000	0
2019/11/11	R023	05/11/2020	7.46	Call	Bond Future	927.9400	0.9279	902.0400	0.9020	(2.791)	0	0	0
2019/11/11	R023	05/11/2020	7.47	Call	Bond Future	939.9800	0.9400	913.9200	0.9139	(2.772)	0	0	0
2019/11/11	R023	05/11/2020	7.45	Call	Bond Future	915.9700	0.9160	890.2400	0.8902	(2.809)	0	0	0
2019/11/11	R023	05/11/2020	7.45	Put	Bond Future	1,048.8700	1.0489	1,068.3500	1.0683	1.857	0	0	0
2019/11/11	R035	07/11/2019			Bond Future	9.6800	95.4066	9.6800	95.4066	0.000	0.0000	0.0000	0
2019/11/11	R035	06/02/2020	9.60	Call	Bond Future	1,339.6800	1.3397	1,225.6800	1.2257	(8.509)	0	0	0
2019/11/11	R035	06/02/2020	9.61	Put	Bond Future	3,160.0000	3.1600	3,264.4500	3.2644	3.305	0	0	0
2019/11/11	R035	06/02/2020			Bond Future	9.8510	96.4354	9.8810	96.2155	0.305	0.0000	0.0000	114,173
2019/11/11	R035	06/02/2020	9.60	Put	Bond Future	3,206.1600	3.2062	3,312.0100	3.3120	3.301	0	0	0
2019/11/11	R035	06/02/2020	9.61	Call	Bond Future	1,368.9400	1.3689	1,253.5400	1.2535	(8.430)	0	0	0
2019/11/11	R035	06/02/2020	9.59	Call	Bond Future	1,310.6200	1.3106	1,198.0300	1.1980	(8.591)	0	0	0
2019/11/11	R035	06/02/2020	9.59	Put	Bond Future	3,252.6100	3.2526	3,359.8700	3.3599	3.298	0	0	0
2019/11/11	R035	07/05/2020	10.57	Put	Bond Future	1,616.5000	1.6165	1,656.1100	1.6561	2.450	0	0	3,530
2019/11/11	R035	07/05/2020	9.75	Call	Bond Future	2,568.8100	2.5688	2,442.8000	2.4428	(4.905)	0	0	5,000
2019/11/11	R035	07/05/2020	10.75	Put	Bond Future	1,339.4600	1.3395	1,370.8900	1.3709	2.346	0	0	5,000
2019/11/11	R035	07/05/2020	9.48	Put	Bond Future	5,044.4800	5.0445	5,167.6200	5.1676	2.441	0	0	0
2019/11/11	R035	07/05/2020	9.47	Call	Bond Future	1,715.0800	1.7151	1,615.0800	1.6151	(5.831)	0	0	0
2019/11/11	R035	07/05/2020			Bond Future	9.9257	93.6872	9.9568	93.4631	0.313	0.0000	0.0000	0
2019/11/11	R035	07/05/2020	9.11	Put	Bond Future	7,056.8800	7.0569	7,215.5900	7.2156	2.249	0	0	0
2019/11/11	R035	07/05/2020	9.11	Call	Bond Future	882.2300	0.8822	816.8300	0.8168	(7.413)	0	0	5,000
2019/11/11	R035	07/05/2020	9.78	Put	Bond Future	3,732.5700	3.7326	3,827.9900	3.8280	2.556	0	0	0
2019/11/11	R035	07/05/2020	10.57	Call	Bond Future	6,100.2900	6.1003	5,915.7900	5.9158	(3.024)	0	0	0
2019/11/11	R035	07/05/2020	9.75	Put	Bond Future	3,850.2900	3.8503	3,948.3900	3.9484	2.548	0	0	0
2019/11/11	R035	07/05/2020	10.75	Call	Bond Future	7,018.3300	7.0183	6,825.6500	6.8257	(2.745)	0	0	0
2019/11/11	R035	07/05/2020	9.48	Call	Bond Future	1,742.8200	1.7428	1,641.8500	1.6419	(5.793)	0	0	0
2019/11/11	R035	07/05/2020	9.47	Put	Bond Future	5,092.7800	5.0928	5,216.8900	5.2169	2.437	0	0	0
2019/11/11	R035	07/05/2020	9.78	Call	Bond Future	2,671.7000	2.6717	2,543.0100	2.5430	(4.817)	0	0	3,530
2019/11/11	R035	07/05/2020	9.18	Put	Bond Future	6,641.4700	6.6415	6,793.5500	6.7936	2.290	0	0	0
2019/11/11	R035	07/05/2020	9.18	Call	Bond Future	1,019.8700	1.0199	947.8400	0.9478	(7.063)	0	0	3,530
2019/11/11	R035	07/05/2020	9.49	Call	Bond Future	1,770.5700	1.7706	1,668.6500	1.6687	(5.756)	0	0	0
2019/11/11	R035	07/05/2020	9.49	Put	Bond Future	4,996.2800	4.9963	5,118.4700	5.1185	2.446	0	0	0
2019/11/11	R035	06/08/2020	9.00	Put	Bond Future	8,897.4900	8.8975	9,059.9300	9.0599	1.826	0	0	0
2019/11/11	R035	06/08/2020	9.92	Put	Bond Future	4,552.7400	4.5527	4,648.1900	4.6482	2.097	0	0	0
2019/11/11	R035	06/08/2020			Bond Future	10.0056	95.3765	10.0387	95.1413	0.331	0.0000	0.0000	0
2019/11/11	R035	06/08/2020	9.00	Call	Bond Future	1,328.8500	1.3288	1,256.1700	1.2562	(5.469)	0	0	24,761
2019/11/11	R035	06/08/2020	9.92	Call	Bond Future	3,941.9300	3.9419	3,802.2600	3.8023	(3.543)	0	0	0
2019/11/11	R035	06/08/2020	9.93	Call	Bond Future	3,976.2900	3.9763	3,835.9700	3.8360	(3.529)	0	0	0
2019/11/11	R035	06/08/2020	9.91	Put	Bond Future	4,589.9800	4.5900	4,686.0800	4.6861	2.094	0	0	0
2019/11/11	R035	06/08/2020	8.75	Put	Bond Future	10,543.3000	10.5433	10,721.0600	10.7211	1.686	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	R035	06/08/2020	8.75	Call	Bond Future	953.3900	0.9534	896.0300	0.8960	(6.016)	0	0	3,000
2019/11/11	R035	06/08/2020	9.93	Put	Bond Future	4,515.4100	4.5154	4,610.2100	4.6102	2.099	0	0	0
2019/11/11	R035	06/08/2020	9.91	Call	Bond Future	3,907.4000	3.9074	3,768.3800	3.7684	(3.558)	0	0	0
2019/11/11	R035	05/11/2020	10.34	Put	Bond Future	3,741.4000	3.7414	3,819.9500	3.8200	2.099	0	0	0
2019/11/11	R035	05/11/2020			Bond Future	10.0859	92.6471	10.1192	92.4149	0.330	0.0000	0.0000	0
2019/11/11	R035	05/11/2020	10.33	Call	Bond Future	5,452.0600	5.4521	5,298.8900	5.2989	(2.809)	0	0	0
2019/11/11	R035	05/11/2020	10.33	Put	Bond Future	3,768.7000	3.7687	3,847.7800	3.8478	2.098	0	0	0
2019/11/11	R035	05/11/2020	10.34	Call	Bond Future	5,492.7600	5.4928	5,339.0600	5.3391	(2.798)	0	0	0
2019/11/11	R035	05/11/2020	10.32	Call	Bond Future	5,411.4600	5.4115	5,258.8400	5.2588	(2.820)	0	0	0
2019/11/11	R035	05/11/2020	10.32	Put	Bond Future	3,796.1800	3.7962	3,875.8100	3.8758	2.098	0	0	0
2019/11/11	R186	07/11/2019			Bond Future	8.3550	115.4361	8.3550	115.4361	0.000	0.0000	0.0000	0
2019/11/11	R186	06/02/2020	8.57	Call	Bond Future	1,543.8100	1.5438	1,417.6200	1.4176	(8.174)	0	0	0
2019/11/11	R186	06/02/2020	8.50	Call	Bond Future	1,342.9500	1.3429	1,225.4000	1.2254	(8.753)	0	0	0
2019/11/11	R186	06/02/2020	8.11	Put	Bond Future	2,796.3100	2.7963	2,925.1400	2.9251	4.607	0	0	0
2019/11/11	R186	06/02/2020			Bond Future	8.5220	111.5842	8.5580	111.3888	0.422	0.0000	0.0000	100,617
2019/11/11	R186	06/02/2020	8.55	Call	Bond Future	1,484.8200	1.4848	1,361.0600	1.3611	(8.335)	0	0	0
2019/11/11	R186	06/02/2020	8.55	Put	Bond Future	1,332.8000	1.3328	1,404.4500	1.4044	5.376	0	0	0
2019/11/11	R186	06/02/2020	8.11	Call	Bond Future	524.5500	0.5245	457.9700	0.4580	(12.693)	0	0	821
2019/11/11	R186	06/02/2020	8.57	Put	Bond Future	1,283.2200	1.2832	1,352.4400	1.3524	5.394	0	0	0
2019/11/11	R186	06/02/2020	9.00	Put	Bond Future	534.4600	0.5345	562.6600	0.5627	5.276	0	0	821
2019/11/11	R186	06/02/2020	8.50	Put	Bond Future	1,462.9700	1.4630	1,540.8300	1.5408	5.322	0	0	821
2019/11/11	R186	06/02/2020	8.56	Call	Bond Future	1,514.0500	1.5141	1,389.0700	1.3891	(8.255)	0	0	0
2019/11/11	R186	06/02/2020	8.56	Put	Bond Future	1,307.7300	1.3077	1,378.1600	1.3782	5.386	0	0	0
2019/11/11	R186	06/02/2020	9.00	Call	Bond Future	3,096.4500	3.0964	2,929.2400	2.9292	(5.400)	0	0	0
2019/11/11	R186	07/05/2020	7.90	Put	Bond Future	4,229.6400	4.2296	4,375.1500	4.3751	3.440	0	0	2,500
2019/11/11	R186	07/05/2020	8.28	Put	Bond Future	2,838.3400	2.8383	2,948.5600	2.9486	3.883	0	0	0
2019/11/11	R186	07/05/2020	8.93	Call	Bond Future	3,118.8600	3.1189	2,975.3300	2.9753	(4.602)	0	0	0
2019/11/11	R186	07/05/2020	8.09	Put	Bond Future	3,488.7000	3.4887	3,616.8500	3.6169	3.673	0	0	0
2019/11/11	R186	07/05/2020			Bond Future	8.5807	113.6145	8.6185	113.4154	0.441	0.0000	0.0000	1,650
2019/11/11	R186	07/05/2020	8.50	Call	Bond Future	1,770.5000	1.7705	1,661.3100	1.6613	(6.167)	0	0	0
2019/11/11	R186	07/05/2020	8.50	Put	Bond Future	2,196.2400	2.1962	2,286.2100	2.2862	4.097	0	0	23,208
2019/11/11	R186	07/05/2020	8.08	Call	Bond Future	848.4300	0.8484	778.3500	0.7783	(8.260)	0	0	0
2019/11/11	R186	07/05/2020	8.08	Put	Bond Future	3,525.5000	3.5255	3,654.5800	3.6546	3.661	0	0	0
2019/11/11	R186	07/05/2020	7.90	Call	Bond Future	569.7300	0.5697	516.0800	0.5161	(9.417)	0	0	0
2019/11/11	R186	07/05/2020	8.28	Call	Bond Future	1,240.6000	1.2406	1,151.6600	1.1517	(7.169)	0	0	6,000
2019/11/11	R186	07/05/2020	8.93	Put	Bond Future	1,299.1200	1.2991	1,354.7500	1.3547	4.282	0	0	6,000
2019/11/11	R186	07/05/2020	8.09	Call	Bond Future	865.9200	0.8659	794.9100	0.7949	(8.201)	0	0	0
2019/11/11	R186	07/05/2020	7.60	Put	Bond Future	5,580.8800	5.5809	5,749.8300	5.7498	3.027	0	0	0
2019/11/11	R186	07/05/2020	7.60	Call	Bond Future	258.4200	0.2584	228.2100	0.2282	(11.690)	0	0	6,000
2019/11/11	R186	07/05/2020	8.07	Call	Bond Future	831.1700	0.8312	762.0300	0.7620	(8.318)	0	0	0
2019/11/11	R186	07/05/2020	8.07	Put	Bond Future	3,562.5500	3.5625	3,692.5700	3.6926	3.650	0	0	0
2019/11/11	R186	06/08/2020	8.38	Put	Bond Future	3,047.1500	3.0471	3,157.5400	3.1575	3.623	0	0	0
2019/11/11	R186	06/08/2020			Bond Future	8.6476	110.3599	8.6884	110.1525	0.472	0.0000	0.0000	0
2019/11/11	R186	06/08/2020	8.37	Call	Bond Future	1,651.0200	1.6510	1,554.8400	1.5548	(5.825)	0	0	0
2019/11/11	R186	06/08/2020	8.37	Put	Bond Future	3,074.7700	3.0748	3,185.9600	3.1860	3.616	0	0	0
2019/11/11	R186	06/08/2020	8.38	Call	Bond Future	1,675.1000	1.6751	1,578.1200	1.5781	(5.790)	0	0	0
2019/11/11	R186	06/08/2020	8.36	Call	Bond Future	1,626.7500	1.6268	1,531.3900	1.5314	(5.862)	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
2019/11/11	R186	06/08/2020	8.36	Put	Bond Future	3,102.2300		3.1022	3,214.2400	3.2142	3.611	0	0	0
2019/11/11	R186	05/11/2020	8.64	Put	Bond Future	2,931.0500		2.9311	3,025.5500	3.0256	3.224	0	0	0
2019/11/11	R186	05/11/2020	8.65	Call	Bond Future	2,625.9500		2.6260	2,513.4000	2.5134	(4.286)	0	0	0
2019/11/11	R186	05/11/2020			Bond Future	8.7079		112.4108	8.7500	112.2044	0.483	0.0000	0.0000	0
2019/11/11	R186	05/11/2020	8.66	Call	Bond Future	2,655.0400		2.6550	2,541.8600	2.5419	(4.263)	0	0	0
2019/11/11	R186	05/11/2020	8.66	Put	Bond Future	2,890.6000		2.8906	2,983.8400	2.9838	3.226	0	0	0
2019/11/11	R186	05/11/2020	8.64	Call	Bond Future	2,596.9800		2.5970	2,485.0600	2.4851	(4.310)	0	0	0
2019/11/11	R186	05/11/2020	8.65	Put	Bond Future	2,910.7500		2.9107	3,004.6200	3.0046	3.225	0	0	0
2019/11/11	R197	07/11/2019			Bond Future	306.1004		306.1004	306.1004	306.1004	0.000	0.0000	0.0000	0
2019/11/11	R197	06/02/2020			Bond Future	303.8715		303.8715	303.8653	303.8653	(0.002)	0.0000	0.0000	2,540
2019/11/11	R197	07/05/2020			Bond Future	309.4730		309.4730	309.4660	309.4660	(0.002)	0.0000	0.0000	0
2019/11/11	R197	06/08/2020			Bond Future	307.3353		307.3353	307.3876	307.3876	0.017	0.0000	0.0000	0
2019/11/11	R197	05/11/2020			Bond Future	313.1152		313.1152	313.1085	313.1085	(0.002)	0.0000	0.0000	0
2019/11/11	R202	07/11/2019			Bond Future	230.3423		230.3423	230.3423	230.3423	0.000	0.0000	0.0000	0
2019/11/11	R202	06/02/2020			Bond Future	229.8551		229.8551	230.3625	230.3625	0.221	0.0000	0.0000	8,488
2019/11/11	R202	07/05/2020			Bond Future	234.0921		234.0921	234.6083	234.6083	0.220	0.0000	0.0000	0
2019/11/11	R202	06/08/2020			Bond Future	234.2302		234.2302	234.8013	234.8013	0.244	0.0000	0.0000	0
2019/11/11	R202	05/11/2020			Bond Future	238.6354		238.6354	239.1711	239.1711	0.225	0.0000	0.0000	0
2019/11/11	R207	07/11/2019			Bond Future	6.8500		102.3951	6.8500	102.3951	0.000	0.0000	0.0000	0
2019/11/11	R208	07/11/2019			Bond Future	6.6250		100.9458	6.6250	100.9458	0.000	0.0000	0.0000	0
2019/11/11	R208	06/02/2020	6.13	Put	Bond Future	433.0600		0.4331	519.4100	0.5194	19.940	0	0	0
2019/11/11	R208	06/02/2020	6.12	Call	Bond Future	12.8900		0.0129	6.0400	0.0060	(53.142)	0	0	0
2019/11/11	R208	06/02/2020			Bond Future	6.5174		102.7110	6.6040	102.6175	1.330	0.0000	0.0000	11,606
2019/11/11	R208	06/02/2020	6.13	Call	Bond Future	13.5400		0.0135	6.3600	0.0064	(53.028)	0	0	0
2019/11/11	R208	06/02/2020	6.12	Put	Bond Future	443.2800		0.4433	529.9600	0.5300	19.554	0	0	0
2019/11/11	R208	06/02/2020	6.14	Call	Bond Future	14.3000		0.0143	6.7500	0.0068	(52.797)	0	0	0
2019/11/11	R208	06/02/2020	6.14	Put	Bond Future	422.9600		0.4230	508.9400	0.5089	20.328	0	0	0
2019/11/11	R208	07/05/2020	4.81	Call	Bond Future	0.1500		0.0002	0.0600	0.0001	(60.000)	0	0	0
2019/11/11	R208	07/05/2020	4.80	Put	Bond Future	1,261.6800		1.2617	1,357.0400	1.3570	7.558	0	0	0
2019/11/11	R208	07/05/2020			Bond Future	6.2654		101.1765	6.3774	101.0811	1.788	0.0000	0.0000	0
2019/11/11	R208	07/05/2020	4.82	Call	Bond Future	0.1600		0.0002	0.0600	0.0001	(62.500)	0	0	0
2019/11/11	R208	07/05/2020	4.82	Put	Bond Future	1,244.3100		1.2443	1,339.6600	1.3397	7.663	0	0	0
2019/11/11	R208	07/05/2020	4.81	Put	Bond Future	1,252.9900		1.2530	1,348.3500	1.3484	7.611	0	0	0
2019/11/11	R208	07/05/2020	4.80	Call	Bond Future	0.1400		0.0001	0.0500	0.0001	(64.286)	0	0	0
2019/11/11	R208	06/08/2020	5.57	Put	Bond Future	242.2800		0.2423	310.4900	0.3105	28.153	0	0	0
2019/11/11	R208	06/08/2020			Bond Future	5.8449		103.0008	5.9967	102.9067	2.596	0.0000	0.0000	0
2019/11/11	R208	06/08/2020	5.56	Call	Bond Future	69.1000		0.0691	43.7700	0.0438	(36.657)	0	0	0
2019/11/11	R208	06/08/2020	5.56	Put	Bond Future	246.2700		0.2463	315.0700	0.3151	27.937	0	0	0
2019/11/11	R208	06/08/2020	5.57	Call	Bond Future	71.3400		0.0713	45.4200	0.0454	(36.333)	0	0	0
2019/11/11	R208	06/08/2020	5.55	Call	Bond Future	66.9000		0.0669	42.1700	0.0422	(36.966)	0	0	0
2019/11/11	R208	06/08/2020	5.55	Put	Bond Future	250.3000		0.2503	319.7000	0.3197	27.727	0	0	0
2019/11/11	R208	05/11/2020	4.78	Call	Bond Future	107.3600		0.1074	63.3700	0.0634	(40.974)	0	0	0
2019/11/11	R208	05/11/2020	4.77	Put	Bond Future	98.2400		0.0982	153.6900	0.1537	56.443	0	0	0
2019/11/11	R208	05/11/2020			Bond Future	4.7514		101.5118	5.0084	101.4129	5.408	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	R208	05/11/2020	4.79	Call	Bond Future	109.7600	0.1098	65.1700	0.0652	(40.625)	0	0	0
2019/11/11	R208	05/11/2020	4.79	Put	Bond Future	94.9200	0.0949	149.1800	0.1492	57.164	0	0	0
2019/11/11	R208	05/11/2020	4.78	Put	Bond Future	96.3700	0.0964	151.2300	0.1512	56.926	0	0	0
2019/11/11	R208	05/11/2020	4.77	Call	Bond Future	105.3800	0.1054	61.9800	0.0620	(41.184)	0	0	0
2019/11/11	R209	07/11/2019			Bond Future	9.6900	72.7539	9.6900	72.7539	0.000	0.0000	0.0000	0
2019/11/11	R209	06/02/2020	9.52	Put	Bond Future	3,118.8000	3.1188	3,217.9300	3.2179	3.178	0	0	0
2019/11/11	R209	06/02/2020			Bond Future	9.8540	73.4476	9.8840	73.2595	0.305	0.0000	0.0000	103,379
2019/11/11	R209	06/02/2020	9.51	Call	Bond Future	958.8600	0.9589	871.1200	0.8711	(9.150)	0	0	0
2019/11/11	R209	06/02/2020	9.51	Put	Bond Future	3,162.2700	3.1623	3,262.5900	3.2626	3.172	0	0	0
2019/11/11	R209	06/02/2020	9.40	Put	Bond Future	3,661.1600	3.6612	3,774.8400	3.7748	3.105	0	0	0
2019/11/11	R209	06/02/2020	9.40	Call	Bond Future	732.3800	0.7324	658.0000	0.6580	(10.156)	0	0	7,500
2019/11/11	R209	06/02/2020	9.52	Call	Bond Future	980.8200	0.9808	891.8900	0.8919	(9.067)	0	0	0
2019/11/11	R209	06/02/2020	9.50	Call	Bond Future	937.2000	0.9372	850.6600	0.8507	(9.234)	0	0	0
2019/11/11	R209	06/02/2020	9.50	Put	Bond Future	3,206.1300	3.2061	3,307.6500	3.3076	3.166	0	0	0
2019/11/11	R209	07/05/2020	9.47	Call	Bond Future	1,490.6700	1.4907	1,404.2600	1.4043	(5.797)	0	0	0
2019/11/11	R209	07/05/2020			Bond Future	9.9236	71.6327	9.9547	71.4411	0.313	0.0000	0.0000	0
2019/11/11	R209	07/05/2020	9.45	Call	Bond Future	1,443.4800	1.4435	1,358.7200	1.3587	(5.872)	0	0	0
2019/11/11	R209	07/05/2020	9.45	Put	Bond Future	4,463.8600	4.4639	4,570.6800	4.5707	2.393	0	0	0
2019/11/11	R209	07/05/2020	9.47	Put	Bond Future	4,379.8100	4.3798	4,484.9800	4.4850	2.401	0	0	0
2019/11/11	R209	07/05/2020	9.46	Call	Bond Future	1,466.9600	1.4670	1,381.3800	1.3814	(5.834)	0	0	0
2019/11/11	R209	07/05/2020	9.46	Put	Bond Future	4,421.6800	4.4217	4,527.6800	4.5277	2.397	0	0	0
2019/11/11	R209	06/08/2020	5.56	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/11/11	R209	06/08/2020	5.55	Put	Bond Future	36,592.5900	36.5926	36,793.1400	36.7931	0.548	0	0	0
2019/11/11	R209	06/08/2020			Bond Future	9.9977	72.9242	10.0306	72.7236	0.329	0.0000	0.0000	0
2019/11/11	R209	06/08/2020	5.57	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/11/11	R209	06/08/2020	5.57	Put	Bond Future	36,375.7500	36.3757	36,576.3000	36.5763	0.551	0	0	0
2019/11/11	R209	06/08/2020	5.56	Put	Bond Future	36,484.1000	36.4841	36,684.6500	36.6847	0.550	0	0	0
2019/11/11	R209	06/08/2020	5.55	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/11/11	R209	05/11/2020	10.02	Call	Bond Future	3,755.6200	3.7556	3,638.0000	3.6380	(3.132)	0	0	0
2019/11/11	R209	05/11/2020			Bond Future	10.0689	71.1283	10.1019	70.9297	0.328	0.0000	0.0000	0
2019/11/11	R209	05/11/2020	10.00	Call	Bond Future	3,691.4600	3.6915	3,574.8700	3.5749	(3.158)	0	0	0
2019/11/11	R209	05/11/2020	10.00	Put	Bond Future	4,108.7000	4.1087	4,190.7000	4.1907	1.996	0	0	0
2019/11/11	R209	05/11/2020	10.02	Put	Bond Future	4,051.3500	4.0513	4,132.3200	4.1323	1.999	0	0	0
2019/11/11	R209	05/11/2020	10.01	Call	Bond Future	3,723.4900	3.7235	3,606.3800	3.6064	(3.145)	0	0	0
2019/11/11	R209	05/11/2020	10.01	Put	Bond Future	4,079.9400	4.0799	4,161.4200	4.1614	1.997	0	0	0
2019/11/11	R210	07/11/2019			Bond Future	187.1846	187.1846	187.1846	187.1846	0.000	0.0000	0.0000	0
2019/11/11	R210	06/02/2020			Bond Future	190.0833	190.0833	189.9415	189.9415	(0.075)	0.0000	0.0000	1,772
2019/11/11	R210	07/05/2020			Bond Future	190.9371	190.9371	190.7924	190.7924	(0.076)	0.0000	0.0000	0
2019/11/11	R210	06/08/2020			Bond Future	194.4247	194.4247	194.3150	194.3150	(0.056)	0.0000	0.0000	0
2019/11/11	R210	05/11/2020			Bond Future	195.3592	195.3592	195.2092	195.2092	(0.077)	0.0000	0.0000	0
2019/11/11	R212	07/11/2019			Bond Future	161.4488	161.4488	161.4488	161.4488	0.000	0.0000	0.0000	0
2019/11/11	R212	06/02/2020			Bond Future	161.9085	161.9085	161.9399	161.9399	0.019	0.0000	0.0000	6,495
2019/11/11	R212	07/05/2020			Bond Future	164.8932	164.8932	164.9249	164.9249	0.019	0.0000	0.0000	0
2019/11/11	R212	06/08/2020			Bond Future	165.6119	165.6119	165.6762	165.6762	0.039	0.0000	0.0000	0
2019/11/11	R212	05/11/2020			Bond Future	168.7265	168.7265	168.7596	168.7596	0.020	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	R213	07/11/2019			Bond Future	9.2600	85.7632	9.2600	85.7632	0.000	0.0000	0.0000	0
2019/11/11	R213	06/02/2020	9.27	Call	Bond Future	1,238.3100	1.2383	1,124.9400	1.1249	(9.155)	0	0	0
2019/11/11	R213	06/02/2020	9.26	Put	Bond Future	2,274.7300	2.2747	2,374.6300	2.3746	4.392	0	0	0
2019/11/11	R213	06/02/2020			Bond Future	9.4353	86.6751	9.4707	86.4632	0.375	0.0000	0.0000	24,070
2019/11/11	R213	06/02/2020	9.28	Call	Bond Future	1,264.2300	1.2642	1,149.5300	1.1495	(9.073)	0	0	0
2019/11/11	R213	06/02/2020	9.28	Put	Bond Future	2,204.1900	2.2042	2,301.4300	2.3014	4.412	0	0	0
2019/11/11	R213	06/02/2020	9.27	Put	Bond Future	2,239.2700	2.2393	2,337.8400	2.3378	4.402	0	0	0
2019/11/11	R213	06/02/2020	9.26	Call	Bond Future	1,212.7100	1.2127	1,100.6700	1.1007	(9.239)	0	0	0
2019/11/11	R213	07/05/2020	9.01	Put	Bond Future	4,159.7600	4.1598	4,290.9300	4.2909	3.153	0	0	0
2019/11/11	R213	07/05/2020	9.00	Call	Bond Future	1,154.5400	1.1545	1,070.6500	1.0706	(7.266)	0	0	0
2019/11/11	R213	07/05/2020			Bond Future	9.5038	84.7007	9.5404	84.4847	0.386	0.0000	0.0000	0
2019/11/11	R213	07/05/2020	9.01	Call	Bond Future	1,175.3000	1.1753	1,090.4700	1.0905	(7.218)	0	0	0
2019/11/11	R213	07/05/2020	9.00	Put	Bond Future	4,200.8900	4.2009	4,333.0000	4.3330	3.145	0	0	0
2019/11/11	R213	07/05/2020	9.02	Call	Bond Future	1,196.5100	1.1965	1,110.7100	1.1107	(7.171)	0	0	0
2019/11/11	R213	07/05/2020	9.02	Put	Bond Future	4,119.1400	4.1191	4,249.3400	4.2493	3.161	0	0	0
2019/11/11	R213	06/08/2020	9.31	Call	Bond Future	2,213.2900	2.2133	2,101.6100	2.1016	(5.046)	0	0	0
2019/11/11	R213	06/08/2020			Bond Future	9.5775	86.2279	9.6164	86.0026	0.406	0.0000	0.0000	0
2019/11/11	R213	06/08/2020	9.29	Call	Bond Future	2,158.5900	2.1586	2,048.5000	2.0485	(5.100)	0	0	0
2019/11/11	R213	06/08/2020	9.29	Put	Bond Future	3,848.0700	3.8481	3,963.3300	3.9633	2.995	0	0	0
2019/11/11	R213	06/08/2020	9.31	Put	Bond Future	3,783.7900	3.7838	3,897.4600	3.8975	3.004	0	0	0
2019/11/11	R213	06/08/2020	9.30	Call	Bond Future	2,185.8600	2.1859	2,074.9700	2.0750	(5.073)	0	0	0
2019/11/11	R213	06/08/2020	9.30	Put	Bond Future	3,815.8200	3.8158	3,930.2800	3.9303	3.000	0	0	0
2019/11/11	R213	05/11/2020	9.60	Put	Bond Future	3,691.7200	3.6917	3,788.4600	3.7885	2.620	0	0	0
2019/11/11	R213	05/11/2020	9.59	Call	Bond Future	3,363.4100	3.3634	3,236.8800	3.2369	(3.762)	0	0	0
2019/11/11	R213	05/11/2020			Bond Future	9.6520	84.2797	9.6914	84.0558	0.408	0.0000	0.0000	0
2019/11/11	R213	05/11/2020	9.60	Call	Bond Future	3,395.0200	3.3950	3,267.8800	3.2679	(3.745)	0	0	0
2019/11/11	R213	05/11/2020	9.59	Put	Bond Future	3,717.3400	3.7173	3,814.6900	3.8147	2.619	0	0	0
2019/11/11	R213	05/11/2020	9.61	Call	Bond Future	3,426.7500	3.4268	3,299.0100	3.2990	(3.728)	0	0	0
2019/11/11	R213	05/11/2020	9.61	Put	Bond Future	3,666.2700	3.6663	3,762.4100	3.7624	2.622	0	0	0
2019/11/11	R214	07/11/2019			Bond Future	9.9350	71.1013	9.9350	71.1013	0.000	0.0000	0.0000	0
2019/11/11	R214	06/02/2020	9.73	Call	Bond Future	949.9900	0.9500	872.1200	0.8721	(8.197)	0	0	0
2019/11/11	R214	06/02/2020	9.87	Put	Bond Future	2,863.9600	2.8640	2,931.8200	2.9318	2.369	0	0	0
2019/11/11	R214	06/02/2020	10.42	Call	Bond Future	3,191.6600	3.1917	3,054.0100	3.0540	(4.313)	0	0	0
2019/11/11	R214	06/02/2020			Bond Future	10.1094	71.7139	10.1343	71.5536	0.246	0.0000	0.0000	17,710
2019/11/11	R214	06/02/2020	9.71	Call	Bond Future	905.5100	0.9055	829.8000	0.8298	(8.361)	0	0	0
2019/11/11	R214	06/02/2020	9.71	Put	Bond Future	3,564.7900	3.5648	3,649.3800	3.6494	2.373	0	0	0
2019/11/11	R214	06/02/2020	10.42	Put	Bond Future	1,231.0600	1.2311	1,253.7100	1.2537	1.840	0	0	1,000
2019/11/11	R214	06/02/2020	9.73	Put	Bond Future	3,472.2900	3.4723	3,554.7200	3.5547	2.374	0	0	0
2019/11/11	R214	06/02/2020	9.52	Call	Bond Future	547.6500	0.5477	492.3400	0.4923	(10.100)	0	0	1,000
2019/11/11	R214	06/02/2020	9.87	Call	Bond Future	1,289.0800	1.2891	1,196.6400	1.1966	(7.171)	0	0	1,000
2019/11/11	R214	06/02/2020	9.72	Call	Bond Future	927.6500	0.9277	850.8600	0.8509	(8.278)	0	0	0
2019/11/11	R214	06/02/2020	9.72	Put	Bond Future	3,518.3900	3.5184	3,601.9000	3.6019	2.374	0	0	0
2019/11/11	R214	06/02/2020	9.52	Put	Bond Future	4,529.1700	4.5292	4,634.1600	4.6342	2.318	0	0	0
2019/11/11	R214	07/05/2020	9.77	Put	Bond Future	4,421.9700	4.4220	4,502.9600	4.5030	1.832	0	0	0
2019/11/11	R214	07/05/2020			Bond Future	10.1790	69.7210	10.2046	69.5576	0.252	0.0000	0.0000	0
2019/11/11	R214	07/05/2020	9.76	Call	Bond Future	1,703.5200	1.7035	1,621.8200	1.6218	(4.796)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	R214	07/05/2020	9.76	Put	Bond Future	4,464.4300	4.4644	4,546.1100	4.5461	1.830	0	0	0
2019/11/11	R214	07/05/2020	9.31	Put	Bond Future	6,683.5600	6.6836	6,797.6000	6.7976	1.706	0	0	0
2019/11/11	R214	07/05/2020	10.66	Put	Bond Future	1,812.0000	1.8120	1,842.5900	1.8426	1.688	0	0	1,250
2019/11/11	R214	07/05/2020	9.77	Call	Bond Future	1,728.9900	1.7290	1,646.6000	1.6466	(4.765)	0	0	0
2019/11/11	R214	07/05/2020	9.31	Call	Bond Future	757.6600	0.7577	708.3200	0.7083	(6.512)	0	0	1,250
2019/11/11	R214	07/05/2020	9.91	Put	Bond Future	3,858.3800	3.8584	3,929.8500	3.9299	1.852	0	0	0
2019/11/11	R214	07/05/2020	9.91	Call	Bond Future	2,105.8200	2.1058	2,013.9100	2.0139	(4.365)	0	0	1,250
2019/11/11	R214	07/05/2020	10.66	Call	Bond Future	4,778.0100	4.7780	4,645.2200	4.6452	(2.779)	0	0	0
2019/11/11	R214	07/05/2020	9.75	Call	Bond Future	1,678.4400	1.6784	1,597.4400	1.5974	(4.826)	0	0	0
2019/11/11	R214	07/05/2020	9.75	Put	Bond Future	4,507.3800	4.5074	4,589.7600	4.5898	1.828	0	0	0
2019/11/11	R214	06/08/2020	9.98	Put	Bond Future	4,404.5600	4.4046	4,482.3200	4.4823	1.765	0	0	0
2019/11/11	R214	06/08/2020	9.97	Call	Bond Future	2,620.7200	2.6207	2,527.1000	2.5271	(3.572)	0	0	0
2019/11/11	R214	06/08/2020			Bond Future	10.2525	70.9780	10.2798	70.8061	0.266	0.0000	0.0000	0
2019/11/11	R214	06/08/2020	9.98	Call	Bond Future	2,650.5400	2.6505	2,556.3500	2.5563	(3.554)	0	0	0
2019/11/11	R214	06/08/2020	9.97	Put	Bond Future	4,440.4600	4.4405	4,518.7900	4.5188	1.764	0	0	0
2019/11/11	R214	06/08/2020	9.99	Call	Bond Future	2,680.5200	2.6805	2,585.7600	2.5858	(3.535)	0	0	0
2019/11/11	R214	06/08/2020	9.99	Put	Bond Future	4,368.9200	4.3689	4,446.1100	4.4461	1.767	0	0	0
2019/11/11	R214	05/11/2020	10.26	Put	Bond Future	4,367.6300	4.3676	4,433.3200	4.4333	1.504	0	0	0
2019/11/11	R214	05/11/2020			Bond Future	10.3261	69.0000	10.3533	68.8306	0.264	0.0000	0.0000	0
2019/11/11	R214	05/11/2020	10.25	Call	Bond Future	3,921.3500	3.9213	3,818.1000	3.8181	(2.633)	0	0	0
2019/11/11	R214	05/11/2020	10.25	Put	Bond Future	4,398.5100	4.3985	4,464.6300	4.4646	1.503	0	0	0
2019/11/11	R214	05/11/2020	10.26	Call	Bond Future	3,953.4600	3.9535	3,849.7800	3.8498	(2.623)	0	0	0
2019/11/11	R214	05/11/2020	10.24	Call	Bond Future	3,889.3500	3.8894	3,786.5300	3.7865	(2.644)	0	0	0
2019/11/11	R214	05/11/2020	10.24	Put	Bond Future	4,429.6000	4.4296	4,496.1500	4.4962	1.502	0	0	0
2019/11/11	R248	07/11/2019			Bond Future	10.0050	89.9869	10.0050	89.9869	0.000	0.0000	0.0000	0
2019/11/11	R248	06/02/2020	9.71	Put	Bond Future	4,906.3000	4.9063	5,025.2200	5.0252	2.424	0	0	0
2019/11/11	R248	06/02/2020			Bond Future	10.1814	90.7630	10.2063	90.5606	0.244	0.0000	0.0000	93,422
2019/11/11	R248	06/02/2020	9.71	Call	Bond Future	908.8000	0.9088	825.3000	0.8253	(9.188)	0	0	0
2019/11/11	R248	06/02/2020	9.70	Put	Bond Future	4,970.1200	4.9701	5,090.4500	5.0905	2.421	0	0	0
2019/11/11	R248	06/02/2020	9.72	Call	Bond Future	933.7800	0.9338	848.8800	0.8489	(9.092)	0	0	0
2019/11/11	R248	06/02/2020	9.72	Put	Bond Future	4,843.1800	4.8432	4,960.7000	4.9607	2.427	0	0	0
2019/11/11	R248	06/02/2020	9.70	Call	Bond Future	884.3800	0.8844	802.2900	0.8023	(9.282)	0	0	0
2019/11/11	R248	07/05/2020	9.79	Call	Bond Future	1,859.1900	1.8592	1,763.2900	1.7633	(5.158)	0	0	0
2019/11/11	R248	07/05/2020	9.77	Put	Bond Future	5,844.1900	5.8442	5,956.3900	5.9564	1.920	0	0	0
2019/11/11	R248	07/05/2020			Bond Future	10.2529	87.9750	10.2786	87.7688	0.250	0.0000	0.0000	0
2019/11/11	R248	07/05/2020	9.79	Put	Bond Future	5,731.2300	5.7312	5,841.5500	5.8415	1.925	0	0	0
2019/11/11	R248	07/05/2020	9.77	Call	Bond Future	1,798.0800	1.7981	1,704.0600	1.7041	(5.229)	0	0	0
2019/11/11	R248	07/05/2020	9.78	Put	Bond Future	5,787.5000	5.7875	5,898.7600	5.8988	1.922	0	0	0
2019/11/11	R248	07/05/2020	9.78	Call	Bond Future	1,828.4900	1.8285	1,733.5300	1.7335	(5.193)	0	0	0
2019/11/11	R248	06/08/2020	9.00	Put	Bond Future	12,745.6000	12.7456	12,911.4000	12.9114	1.301	0	0	0
2019/11/11	R248	06/08/2020	10.20	Call	Bond Future	4,420.1300	4.4201	4,286.5500	4.2865	(3.022)	0	0	0
2019/11/11	R248	06/08/2020			Bond Future	10.3285	89.5613	10.3559	89.3440	0.266	0.0000	0.0000	0
2019/11/11	R248	06/08/2020	9.25	Put	Bond Future	10,720.5900	10.7206	10,871.6900	10.8717	1.409	0	0	0
2019/11/11	R248	06/08/2020	9.25	Call	Bond Future	1,347.4100	1.3474	1,281.1600	1.2812	(4.917)	0	0	20,640
2019/11/11	R248	06/08/2020	10.18	Call	Bond Future	4,334.3400	4.3343	4,202.0300	4.2020	(3.053)	0	0	0
2019/11/11	R248	06/08/2020	10.18	Put	Bond Future	5,528.0800	5.5281	5,613.1200	5.6131	1.538	0	0	0
2019/11/11	R248	06/08/2020	9.00	Call	Bond Future	946.3900	0.9464	894.8400	0.8948	(5.447)	0	0	3,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/11	R248	06/08/2020	10.20	Put	Bond Future	5,451.4200	5.4514	5,535.1900	5.5352	1.537	0	0	0
2019/11/11	R248	06/08/2020	10.19	Call	Bond Future	4,377.1600	4.3772	4,244.2100	4.2442	(3.037)	0	0	0
2019/11/11	R248	06/08/2020	10.19	Put	Bond Future	5,489.6100	5.4896	5,574.0100	5.5740	1.537	0	0	0
2019/11/11	R248	05/11/2020	10.02	Put	Bond Future	6,795.8600	6.7959	6,897.6700	6.8977	1.498	0	0	0
2019/11/11	R248	05/11/2020	10.03	Call	Bond Future	3,724.1300	3.7241	3,611.5200	3.6115	(3.024)	0	0	0
2019/11/11	R248	05/11/2020			Bond Future	10.4042	86.7873	10.4315	86.5735	0.263	0.0000	0.0000	0
2019/11/11	R248	05/11/2020	10.04	Call	Bond Future	3,759.4900	3.7595	3,646.2900	3.6463	(3.011)	0	0	0
2019/11/11	R248	05/11/2020	10.04	Put	Bond Future	6,699.8600	6.6999	6,800.4700	6.8005	1.502	0	0	0
2019/11/11	R248	05/11/2020	10.02	Call	Bond Future	3,688.9200	3.6889	3,576.9200	3.5769	(3.036)	0	0	0
2019/11/11	R248	05/11/2020	10.03	Put	Bond Future	6,747.7100	6.7477	6,848.9100	6.8489	1.500	0	0	0

Total

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