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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/10/2019 TO 22/10/2019

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
2019/10/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	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
2019/10/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	2025	07/11/2019			Bond Future	137.7677	137.7677	137.6990	137.6990	(0.050)	0.0000	0.0000	731
2019/10/22	2025	06/02/2020			Bond Future	138.8191	138.8191	138.7440	138.7440	(0.054)	0.0000	0.0000	861
2019/10/22	2025	07/05/2020			Bond Future	141.3776	141.3776	141.3004	141.3004	(0.055)	0.0000	0.0000	0
2019/10/22	2025	06/08/2020			Bond Future	142.5362	142.5362	142.4553	142.4553	(0.057)	0.0000	0.0000	0
2019/10/22	2029	07/11/2019			Bond Future	102.0506	102.0506	102.0074	102.0074	(0.042)	0.0000	0.0000	1,851
2019/10/22	2029	06/02/2020			Bond Future	103.9213	103.9213	103.8734	103.8734	(0.046)	0.0000	0.0000	3,860
2019/10/22	2029	07/05/2020			Bond Future	104.7242	104.7242	104.6748	104.6748	(0.047)	0.0000	0.0000	0
2019/10/22	2029	06/08/2020			Bond Future	106.6974	106.6974	106.6454	106.6454	(0.049)	0.0000	0.0000	0
2019/10/22	2030	07/11/2019	9.49	Put	Bond Future	44.9700	0.0450	22.8400	0.0228	(49.211)	0	0	0
2019/10/22	2030	07/11/2019	9.76	Put	Bond Future	6.8500	0.0069	2.8600	0.0029	(58.248)	0	0	5,500
2019/10/22	2030	07/11/2019	9.30	Put	Bond Future	144.5000	0.1445	83.9200	0.0839	(41.924)	0	0	2,750
2019/10/22	2030	07/11/2019	9.20	Put	Bond Future	252.4700	0.2525	157.0700	0.1571	(37.787)	0	0	2,750
2019/10/22	2030	07/11/2019	8.40	Put	Bond Future	3,725.3700	3.7254	3,314.1900	3.3142	(11.037)	0	0	0
2019/10/22	2030	07/11/2019			Bond Future	8.9729	95.8192	8.9069	96.2372	(0.735)	0.0000	0.0000	47,347
2019/10/22	2030	07/11/2019	9.48	Call	Bond Future	3,181.1200	3.1811	3,575.6700	3.5757	12.403	0	0	0
2019/10/22	2030	07/11/2019	9.48	Put	Bond Future	47.9900	0.0480	24.5500	0.0246	(48.844)	0	0	0
2019/10/22	2030	07/11/2019	9.10	Put	Bond Future	421.2500	0.4213	280.0300	0.2800	(33.524)	0	0	0
2019/10/22	2030	07/11/2019	9.10	Call	Bond Future	1,220.0500	1.2200	1,496.8200	1.4968	22.685	0	0	5,500
2019/10/22	2030	07/11/2019	8.60	Put	Bond Future	2,472.7700	2.4728	2,091.3100	2.0913	(15.426)	0	0	0
2019/10/22	2030	07/11/2019	8.60	Call	Bond Future	77.2200	0.0772	113.7500	0.1138	47.306	0	0	5,500
2019/10/22	2030	07/11/2019	9.30	Call	Bond Future	2,181.7100	2.1817	2,539.1200	2.5391	16.382	0	0	0
2019/10/22	2030	07/11/2019	9.05	Call	Bond Future	1,018.6800	1.0187	1,269.2400	1.2692	24.597	0	0	0
2019/10/22	2030	07/11/2019	9.05	Put	Bond Future	532.9400	0.5329	365.5100	0.3655	(31.416)	0	0	5,403
2019/10/22	2030	07/11/2019	9.49	Call	Bond Future	3,238.4800	3.2385	3,634.3400	3.6343	12.224	0	0	0
2019/10/22	2030	07/11/2019	9.76	Call	Bond Future	4,810.3800	4.8104	5,224.3800	5.2244	8.606	0	0	0
2019/10/22	2030	07/11/2019	9.85	Put	Bond Future	3.4300	0.0034	1.3300	0.0013	(61.224)	0	0	2,500
2019/10/22	2030	07/11/2019	8.57	Put	Bond Future	2,651.7200	2.6517	2,263.1900	2.2632	(14.652)	0	0	0
2019/10/22	2030	07/11/2019	9.20	Call	Bond Future	1,673.2300	1.6732	1,995.8200	1.9958	19.279	0	0	0
2019/10/22	2030	07/11/2019	9.25	Call	Bond Future	1,921.1200	1.9211	2,262.6700	2.2627	17.779	0	0	0
2019/10/22	2030	07/11/2019	8.40	Call	Bond Future	11.5600	0.0116	18.3700	0.0184	58.910	0	0	0
2019/10/22	2030	07/11/2019	9.47	Call	Bond Future	3,123.9000	3.1239	3,517.0800	3.5171	12.586	0	0	0
2019/10/22	2030	07/11/2019	9.47	Put	Bond Future	51.1900	0.0512	26.3800	0.0264	(48.466)	0	0	0
2019/10/22	2030	07/11/2019	9.12	Put	Bond Future	381.9200	0.3819	250.6400	0.2506	(34.374)	0	0	0
2019/10/22	2030	07/11/2019	9.12	Call	Bond Future	1,305.5500	1.3056	1,592.2600	1.5923	21.961	0	0	0
2019/10/22	2030	07/11/2019	9.70	Call	Bond Future	4,459.6800	4.4597	4,871.6800	4.8717	9.238	0	0	0
2019/10/22	2030	07/11/2019	9.70	Put	Bond Future	10.6200	0.0106	4.6300	0.0046	(56.403)	0	0	0
2019/10/22	2030	07/11/2019	9.35	Call	Bond Future	2,451.2500	2.4513	2,821.8900	2.8219	15.120	0	0	0
2019/10/22	2030	07/11/2019	9.35	Put	Bond Future	107.8600	0.1079	60.5100	0.0605	(43.899)	0	0	2,500
2019/10/22	2030	07/11/2019	9.85	Call	Bond Future	5,335.1400	5.3351	5,751.0300	5.7510	7.795	0	0	0
2019/10/22	2030	07/11/2019	8.57	Call	Bond Future	59.9400	0.0599	89.4000	0.0894	49.149	0	0	0
2019/10/22	2030	07/11/2019	8.95	Call	Bond Future	674.4500	0.6744	868.7600	0.8688	28.810	0	0	0
2019/10/22	2030	07/11/2019	8.95	Put	Bond Future	819.0400	0.8190	595.3600	0.5954	(27.310)	0	0	5,070

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2019/10/22	2030	07/11/2019	9.25	Put	Bond Future	191.4500	0.1914	115.0100	0.1150	(39.927)	0	0	0
2019/10/22	2030	06/02/2020	8.40	Call	Bond Future	449.3300	0.4493	529.3100	0.5293	17.800	0	0	5,820
2019/10/22	2030	06/02/2020	9.25	Call	Bond Future	2,660.8900	2.6609	2,920.6700	2.9207	9.763	0	0	0
2019/10/22	2030	06/02/2020	9.14	Call	Bond Future	2,253.7400	2.2537	2,490.9000	2.4909	10.523	0	0	0
2019/10/22	2030	06/02/2020	9.15	Put	Bond Future	1,565.7600	1.5658	1,383.0800	1.3831	(11.667)	0	0	0
2019/10/22	2030	06/02/2020			Bond Future	9.0325	93.5432	8.9646	93.9651	(0.752)	0.0000	0.0000	54,280
2019/10/22	2030	06/02/2020	9.00	Put	Bond Future	1,986.2800	1.9863	1,771.1200	1.7711	(10.832)	0	0	0
2019/10/22	2030	06/02/2020	9.00	Call	Bond Future	1,784.3800	1.7844	1,991.1700	1.9912	11.589	0	0	5,820
2019/10/22	2030	06/02/2020	8.40	Put	Bond Future	4,477.9000	4.4779	4,135.9300	4.1359	(7.637)	0	0	0
2019/10/22	2030	06/02/2020	9.25	Put	Bond Future	1,326.7100	1.3267	1,164.5400	1.1645	(12.223)	0	0	5,000
2019/10/22	2030	06/02/2020	9.14	Put	Bond Future	1,591.3100	1.5913	1,406.5200	1.4065	(11.612)	0	0	0
2019/10/22	2030	06/02/2020	9.15	Call	Bond Future	2,289.5300	2.2895	2,528.8000	2.5288	10.451	0	0	0
2019/10/22	2030	06/02/2020	9.16	Call	Bond Future	2,325.3900	2.3254	2,566.7600	2.5668	10.380	0	0	0
2019/10/22	2030	06/02/2020	9.16	Put	Bond Future	1,540.3400	1.5403	1,359.7600	1.3598	(11.723)	0	0	0
2019/10/22	2030	07/05/2020	8.78	Put	Bond Future	3,618.5900	3.6186	3,357.0700	3.3571	(7.227)	0	0	0
2019/10/22	2030	07/05/2020	8.79	Call	Bond Future	1,698.4100	1.6984	1,867.8000	1.8678	9.973	0	0	0
2019/10/22	2030	07/05/2020			Bond Future	9.0962	95.2446	9.0257	95.6738	(0.775)	0.0000	0.0000	0
2019/10/22	2030	07/05/2020	8.80	Call	Bond Future	1,724.0600	1.7241	1,895.1100	1.8951	9.921	0	0	0
2019/10/22	2030	07/05/2020	8.80	Put	Bond Future	3,545.3000	3.5453	3,287.1000	3.2871	(7.283)	0	0	0
2019/10/22	2030	07/05/2020	8.78	Call	Bond Future	1,672.7200	1.6727	1,840.4500	1.8404	10.027	0	0	0
2019/10/22	2030	07/05/2020	8.79	Put	Bond Future	3,581.9400	3.5819	3,322.0800	3.3221	(7.255)	0	0	0
2019/10/22	2030	06/08/2020	9.11	Call	Bond Future	2,985.5300	2.9855	3,203.8400	3.2038	7.312	0	0	0
2019/10/22	2030	06/08/2020			Bond Future	9.1574	93.0083	9.0843	93.4440	(0.798)	0.0000	0.0000	0
2019/10/22	2030	06/08/2020	9.09	Call	Bond Future	2,921.6000	2.9216	3,137.2500	3.1373	7.381	0	0	0
2019/10/22	2030	06/08/2020	9.09	Put	Bond Future	3,323.4100	3.3234	3,103.4000	3.1034	(6.620)	0	0	0
2019/10/22	2030	06/08/2020	9.11	Put	Bond Future	3,267.8700	3.2679	3,050.5200	3.0505	(6.651)	0	0	0
2019/10/22	2030	06/08/2020	9.10	Call	Bond Future	2,953.6500	2.9537	3,170.6300	3.1706	7.346	0	0	0
2019/10/22	2030	06/08/2020	9.10	Put	Bond Future	3,295.7000	3.2957	3,077.0200	3.0770	(6.635)	0	0	0
2019/10/22	2032	07/11/2019	9.71	Call	Bond Future	2,825.5400	2.8255	3,259.9300	3.2599	15.374	0	0	0
2019/10/22	2032	07/11/2019	9.70	Put	Bond Future	133.3400	0.1333	75.0500	0.0750	(43.715)	0	0	0
2019/10/22	2032	07/11/2019			Bond Future	9.3091	93.2628	9.2381	93.7528	(0.763)	0.0000	0.0000	37,141
2019/10/22	2032	07/11/2019	9.72	Call	Bond Future	2,884.6600	2.8847	3,321.6200	3.3216	15.148	0	0	0
2019/10/22	2032	07/11/2019	9.72	Put	Bond Future	119.3800	0.1194	66.3300	0.0663	(44.438)	0	0	0
2019/10/22	2032	07/11/2019	9.71	Put	Bond Future	126.1900	0.1262	70.5700	0.0706	(44.076)	0	0	0
2019/10/22	2032	07/11/2019	9.70	Call	Bond Future	2,766.7000	2.7667	3,198.4200	3.1984	15.604	0	0	0
2019/10/22	2032	06/02/2020	9.40	Put	Bond Future	2,080.3300	2.0803	1,843.3800	1.8434	(11.390)	0	0	0
2019/10/22	2032	06/02/2020			Bond Future	9.3751	94.9493	9.3021	95.4447	(0.779)	0.0000	0.0000	30,160
2019/10/22	2032	06/02/2020	9.39	Call	Bond Future	2,212.3700	2.2124	2,468.3400	2.4683	11.570	0	0	0
2019/10/22	2032	06/02/2020	9.39	Put	Bond Future	2,111.6800	2.1117	1,872.2900	1.8723	(11.336)	0	0	0
2019/10/22	2032	06/02/2020	9.40	Call	Bond Future	2,248.4600	2.2485	2,506.8700	2.5069	11.493	0	0	0
2019/10/22	2032	06/02/2020	9.38	Call	Bond Future	2,176.5800	2.1766	2,430.1000	2.4301	11.648	0	0	0
2019/10/22	2032	06/02/2020	9.38	Put	Bond Future	2,143.4000	2.1434	1,901.5600	1.9016	(11.283)	0	0	0
2019/10/22	2032	07/05/2020	9.19	Call	Bond Future	2,036.1000	2.0361	2,247.4700	2.2475	10.381	0	0	0
2019/10/22	2032	07/05/2020			Bond Future	9.4428	92.5168	9.3673	93.0208	(0.800)	0.0000	0.0000	0
2019/10/22	2032	07/05/2020	9.17	Call	Bond Future	1,976.2500	1.9763	2,183.7200	2.1837	10.498	0	0	0
2019/10/22	2032	07/05/2020	9.17	Put	Bond Future	3,813.5200	3.8135	3,517.0500	3.5170	(7.774)	0	0	0
2019/10/22	2032	07/05/2020	9.19	Put	Bond Future	3,736.9900	3.7370	3,444.4200	3.4444	(7.829)	0	0	0

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2019/10/22	2032	07/05/2020	9.18	Call	Bond Future	2,005.9300	2.0059	2,215.3400	2.2153	10.440	0	0	0
2019/10/22	2032	07/05/2020	9.18	Put	Bond Future	3,774.9700	3.7750	3,480.4400	3.4804	(7.802)	0	0	0
2019/10/22	2032	06/08/2020	9.46	Put	Bond Future	3,770.3900	3.7704	3,516.8100	3.5168	(6.726)	0	0	0
2019/10/22	2032	06/08/2020	9.45	Call	Bond Future	3,424.5200	3.4245	3,681.1700	3.6812	7.494	0	0	0
2019/10/22	2032	06/08/2020			Bond Future	9.5077	94.2389	9.4297	94.7506	(0.821)	0.0000	0.0000	0
2019/10/22	2032	06/08/2020	9.46	Call	Bond Future	3,458.1000	3.4581	3,716.2300	3.7162	7.465	0	0	0
2019/10/22	2032	06/08/2020	9.45	Put	Bond Future	3,802.4500	3.8025	3,547.3900	3.5474	(6.708)	0	0	0
2019/10/22	2032	06/08/2020	9.47	Call	Bond Future	3,491.8500	3.4919	3,751.4600	3.7515	7.435	0	0	0
2019/10/22	2032	06/08/2020	9.47	Put	Bond Future	3,738.5600	3.7386	3,486.4600	3.4865	(6.743)	0	0	0
2019/10/22	2033	07/11/2019			Bond Future	102.3624	102.3624	102.3627	102.3627	0.000	0.0000	0.0000	490
2019/10/22	2033	06/02/2020			Bond Future	104.2387	104.2387	104.2352	104.2352	(0.003)	0.0000	0.0000	5,770
2019/10/22	2033	07/05/2020			Bond Future	104.9645	104.9645	104.9603	104.9603	(0.004)	0.0000	0.0000	0
2019/10/22	2033	06/08/2020			Bond Future	106.9422	106.9422	106.9363	106.9363	(0.005)	0.0000	0.0000	0
2019/10/22	2037	07/11/2019	9.97	Call	Bond Future	2,293.9700	2.2940	2,726.7600	2.7268	18.866	0	0	0
2019/10/22	2037	07/11/2019			Bond Future	9.7046	92.3931	9.6335	92.9399	(0.732)	0.0000	0.0000	65,579
2019/10/22	2037	07/11/2019	9.95	Call	Bond Future	2,176.8300	2.1768	2,600.1200	2.6001	19.445	0	0	0
2019/10/22	2037	07/11/2019	9.95	Put	Bond Future	325.8400	0.3258	202.3100	0.2023	(37.911)	0	0	0
2019/10/22	2037	07/11/2019	9.97	Put	Bond Future	294.6900	0.2947	180.6600	0.1807	(38.695)	0	0	0
2019/10/22	2037	07/11/2019	9.96	Call	Bond Future	2,235.1200	2.2351	2,663.2300	2.6632	19.154	0	0	0
2019/10/22	2037	07/11/2019	9.96	Put	Bond Future	309.9400	0.3099	191.2300	0.1912	(38.301)	0	0	0
2019/10/22	2037	06/02/2020	9.67	Call	Bond Future	2,049.9200	2.0499	2,304.3000	2.3043	12.409	0	0	0
2019/10/22	2037	06/02/2020	9.66	Put	Bond Future	2,874.3900	2.8744	2,572.7600	2.5728	(10.494)	0	0	0
2019/10/22	2037	06/02/2020			Bond Future	9.7731	89.8046	9.7002	90.3578	(0.746)	0.0000	0.0000	25,483
2019/10/22	2037	06/02/2020	9.68	Call	Bond Future	2,086.1300	2.0861	2,343.2900	2.3433	12.327	0	0	0
2019/10/22	2037	06/02/2020	9.68	Put	Bond Future	2,793.5800	2.7936	2,497.5200	2.4975	(10.598)	0	0	0
2019/10/22	2037	06/02/2020	9.67	Put	Bond Future	2,833.8600	2.8339	2,535.0200	2.5350	(10.545)	0	0	0
2019/10/22	2037	06/02/2020	9.66	Call	Bond Future	2,013.8600	2.0139	2,265.4500	2.2654	12.493	0	0	0
2019/10/22	2037	07/05/2020	9.60	Put	Bond Future	4,282.5100	4.2825	3,960.1700	3.9602	(7.527)	0	0	0
2019/10/22	2037	07/05/2020	9.59	Call	Bond Future	2,399.0400	2.3990	2,637.4900	2.6375	9.939	0	0	0
2019/10/22	2037	07/05/2020			Bond Future	9.8445	91.4380	9.7693	92.0009	(0.764)	0.0000	0.0000	0
2019/10/22	2037	07/05/2020	9.60	Call	Bond Future	2,432.3500	2.4324	2,672.8900	2.6729	9.889	0	0	0
2019/10/22	2037	07/05/2020	9.59	Put	Bond Future	4,326.0800	4.3261	4,001.6500	4.0017	(7.499)	0	0	0
2019/10/22	2037	07/05/2020	9.61	Call	Bond Future	2,465.9000	2.4659	2,708.5300	2.7085	9.839	0	0	0
2019/10/22	2037	07/05/2020	9.61	Put	Bond Future	4,239.2700	4.2393	3,919.0200	3.9190	(7.554)	0	0	0
2019/10/22	2037	06/08/2020	9.88	Put	Bond Future	4,344.5900	4.3446	4,065.6200	4.0656	(6.421)	0	0	0
2019/10/22	2037	06/08/2020			Bond Future	9.9144	88.8803	9.8370	89.4522	(0.781)	0.0000	0.0000	0
2019/10/22	2037	06/08/2020	9.87	Call	Bond Future	4,053.5300	4.0535	4,344.8000	4.3448	7.186	0	0	0
2019/10/22	2037	06/08/2020	9.87	Put	Bond Future	4,380.8900	4.3809	4,100.3300	4.1003	(6.404)	0	0	0
2019/10/22	2037	06/08/2020	9.88	Call	Bond Future	4,091.0500	4.0911	4,383.9100	4.3839	7.159	0	0	0
2019/10/22	2037	06/08/2020	9.86	Call	Bond Future	4,016.1800	4.0162	4,305.8500	4.3058	7.213	0	0	0
2019/10/22	2037	06/08/2020	9.86	Put	Bond Future	4,417.4500	4.4175	4,135.2900	4.1353	(6.387)	0	0	0
2019/10/22	2038	07/11/2019			Bond Future	120.6468	120.6468	120.6470	120.6470	0.000	0.0000	0.0000	13,976
2019/10/22	2038	06/02/2020			Bond Future	121.2001	121.2001	121.1958	121.1958	(0.004)	0.0000	0.0000	8,044
2019/10/22	2038	07/05/2020			Bond Future	123.4338	123.4338	123.4288	123.4288	(0.004)	0.0000	0.0000	0
2019/10/22	2038	06/08/2020			Bond Future	124.0661	124.0661	124.0591	124.0591	(0.006)	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
2019/10/22	2040	07/11/2019	10.04	Put	Bond Future	487.3700	0.4874	326.7000	0.3267	(32.967)	0	0	0
2019/10/22	2040	07/11/2019	10.03	Call	Bond Future	1,925.1300	1.9251	2,301.8800	2.3019	19.570	0	0	0
2019/10/22	2040	07/11/2019	9.80	Put	Bond Future	1,289.1800	1.2892	974.5800	0.9746	(24.403)	0	0	0
2019/10/22	2040	07/11/2019	9.30	Put	Bond Future	4,750.4800	4.7505	4,221.2100	4.2212	(11.141)	0	0	0
2019/10/22	2040	07/11/2019			Bond Future	9.8549	95.0826	9.7888	95.6256	(0.670)	0.0000	0.0000	22,727
2019/10/22	2040	07/11/2019	10.04	Call	Bond Future	1,982.7400	1.9827	2,365.0100	2.3650	19.280	0	0	0
2019/10/22	2040	07/11/2019	10.03	Put	Bond Future	509.5600	0.5096	343.3700	0.3434	(32.614)	0	0	0
2019/10/22	2040	07/11/2019	9.80	Call	Bond Future	838.2600	0.8383	1,066.6000	1.0666	27.240	0	0	1,260
2019/10/22	2040	07/11/2019	9.30	Call	Bond Future	27.1500	0.0271	40.8200	0.0408	50.350	0	0	1,260
2019/10/22	2040	07/11/2019	10.05	Call	Bond Future	2,041.0400	2.0410	2,428.7100	2.4287	18.994	0	0	0
2019/10/22	2040	07/11/2019	10.05	Put	Bond Future	465.9900	0.4660	310.7200	0.3107	(33.320)	0	0	0
2019/10/22	2040	06/02/2020	9.76	Call	Bond Future	1,934.9400	1.9349	2,168.6600	2.1687	12.079	0	0	0
2019/10/22	2040	06/02/2020	9.00	Put	Bond Future	8,194.6600	8.1947	7,693.8900	7.6939	(6.111)	0	0	0
2019/10/22	2040	06/02/2020			Bond Future	9.9251	92.2922	9.8574	92.8413	(0.682)	0.0000	0.0000	23,605
2019/10/22	2040	06/02/2020	8.40	Put	Bond Future	13,757.1800	13.7572	13,214.1500	13.2141	(3.947)	0	0	0
2019/10/22	2040	06/02/2020	8.40	Call	Bond Future	20.9400	0.0209	27.0300	0.0270	29.083	0	0	0
2019/10/22	2040	06/02/2020	9.74	Call	Bond Future	1,861.8000	1.8618	2,089.8800	2.0899	12.251	0	0	0
2019/10/22	2040	06/02/2020	9.74	Put	Bond Future	3,375.2800	3.3753	3,054.2400	3.0542	(9.512)	0	0	0
2019/10/22	2040	06/02/2020	9.76	Put	Bond Future	3,282.9800	3.2830	2,967.5800	2.9676	(9.607)	0	0	0
2019/10/22	2040	06/02/2020	9.00	Call	Bond Future	220.4800	0.2205	268.8300	0.2688	21.929	0	0	0
2019/10/22	2040	06/02/2020	9.75	Call	Bond Future	1,898.8700	1.8989	2,129.7800	2.1298	12.160	0	0	0
2019/10/22	2040	06/02/2020	9.75	Put	Bond Future	3,329.5700	3.3296	3,011.3600	3.0114	(9.557)	0	0	0
2019/10/22	2040	07/05/2020	9.74	Call	Bond Future	2,529.7800	2.5298	2,764.6100	2.7646	9.283	0	0	0
2019/10/22	2040	07/05/2020	9.75	Put	Bond Future	4,575.6400	4.5756	4,253.8500	4.2538	(7.033)	0	0	0
2019/10/22	2040	07/05/2020			Bond Future	9.9980	93.9708	9.9282	94.5296	(0.698)	0.0000	0.0000	0
2019/10/22	2040	07/05/2020	9.74	Put	Bond Future	4,621.6600	4.6217	4,297.7600	4.2978	(7.008)	0	0	0
2019/10/22	2040	07/05/2020	9.75	Call	Bond Future	2,566.2400	2.5662	2,803.1800	2.8032	9.233	0	0	0
2019/10/22	2040	07/05/2020	9.73	Call	Bond Future	2,493.5800	2.4936	2,726.3000	2.7263	9.333	0	0	0
2019/10/22	2040	07/05/2020	9.73	Put	Bond Future	4,668.0600	4.6681	4,342.0500	4.3420	(6.984)	0	0	0
2019/10/22	2040	06/08/2020	10.02	Put	Bond Future	4,696.9200	4.6969	4,417.1700	4.4172	(5.956)	0	0	0
2019/10/22	2040	06/08/2020	10.03	Call	Bond Future	4,346.1400	4.3461	4,635.5800	4.6356	6.660	0	0	0
2019/10/22	2040	06/08/2020	10.04	Call	Bond Future	4,386.1400	4.3861	4,677.1700	4.6772	6.635	0	0	0
2019/10/22	2040	06/08/2020			Bond Future	10.0696	91.2097	9.9977	91.7773	(0.714)	0.0000	0.0000	0
2019/10/22	2040	06/08/2020	10.02	Call	Bond Future	4,306.3000	4.3063	4,594.1500	4.5942	6.684	0	0	0
2019/10/22	2040	06/08/2020	10.04	Put	Bond Future	4,618.7800	4.6188	4,342.2100	4.3422	(5.988)	0	0	0
2019/10/22	2040	06/08/2020	10.03	Put	Bond Future	4,657.7100	4.6577	4,379.5500	4.3795	(5.972)	0	0	0
2019/10/22	2044	07/11/2019	10.07	Put	Bond Future	591.2000	0.5912	406.3000	0.4063	(31.275)	0	0	0
2019/10/22	2044	07/11/2019	9.74	Put	Bond Future	1,986.7600	1.9868	1,586.3300	1.5863	(20.155)	0	0	0
2019/10/22	2044	07/11/2019	10.52	Call	Bond Future	4,825.3700	4.8254	5,347.1400	5.3471	10.813	0	0	0
2019/10/22	2044	07/11/2019			Bond Future	9.9195	91.7872	9.8535	92.3381	(0.665)	0.0000	0.0000	17,952
2019/10/22	2044	07/11/2019	10.06	Call	Bond Future	1,770.6900	1.7707	2,130.8100	2.1308	20.338	0	0	0
2019/10/22	2044	07/11/2019	10.06	Put	Bond Future	616.8500	0.6169	426.0500	0.4260	(30.931)	0	0	0
2019/10/22	2044	07/11/2019	10.52	Put	Bond Future	63.1600	0.0632	34.0100	0.0340	(46.153)	0	0	328
2019/10/22	2044	07/11/2019	10.07	Call	Bond Future	1,826.2300	1.8262	2,192.2500	2.1922	20.042	0	0	0
2019/10/22	2044	07/11/2019	9.19	Call	Bond Future	4.1500	0.0042	6.5100	0.0065	56.867	0	0	328
2019/10/22	2044	07/11/2019	9.74	Call	Bond Future	475.1500	0.4752	625.6400	0.6256	31.672	0	0	328

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
2019/10/22	2044	07/11/2019	10.05	Call	Bond Future	1,715.9000	1.7159	2,070.0500	2.0700	20.639	0	0	0
2019/10/22	2044	07/11/2019	10.05	Put	Bond Future	643.3700	0.6434	446.6000	0.4466	(30.584)	0	0	0
2019/10/22	2044	07/11/2019	9.19	Put	Bond Future	6,421.1800	6.4212	5,872.6200	5.8726	(8.543)	0	0	0
2019/10/22	2044	06/02/2020	9.74	Call	Bond Future	1,695.4100	1.6954	1,909.8500	1.9099	12.648	0	0	328
2019/10/22	2044	06/02/2020	10.78	Put	Bond Future	796.0200	0.7960	688.6000	0.6886	(13.495)	0	0	328
2019/10/22	2044	06/02/2020	9.77	Put	Bond Future	3,616.9100	3.6169	3,282.4300	3.2824	(9.248)	0	0	0
2019/10/22	2044	06/02/2020			Bond Future	9.9879	89.0625	9.9203	89.6199	(0.677)	0.0000	0.0000	25,121
2019/10/22	2044	06/02/2020	9.09	Put	Bond Future	8,156.4900	8.1565	7,653.2800	7.6533	(6.169)	0	0	0
2019/10/22	2044	06/02/2020	9.09	Call	Bond Future	256.2800	0.2563	310.5100	0.3105	21.160	0	0	328
2019/10/22	2044	06/02/2020	9.74	Put	Bond Future	3,767.2700	3.7673	3,424.2700	3.4243	(9.105)	0	0	0
2019/10/22	2044	06/02/2020	9.77	Call	Bond Future	1,799.9900	1.8000	2,022.9500	2.0229	12.387	0	0	0
2019/10/22	2044	06/02/2020	10.78	Call	Bond Future	6,911.5900	6.9116	7,361.6100	7.3616	6.511	0	0	0
2019/10/22	2044	06/02/2020	9.78	Call	Bond Future	1,835.1300	1.8351	2,060.9100	2.0609	12.303	0	0	0
2019/10/22	2044	06/02/2020	9.76	Put	Bond Future	3,666.8300	3.6668	3,329.5100	3.3295	(9.199)	0	0	0
2019/10/22	2044	06/02/2020	9.78	Put	Bond Future	3,567.3300	3.5673	3,235.6700	3.2357	(9.297)	0	0	0
2019/10/22	2044	06/02/2020	9.76	Call	Bond Future	1,765.0600	1.7651	1,985.1800	1.9852	12.471	0	0	0
2019/10/22	2044	07/05/2020	9.81	Call	Bond Future	2,633.9800	2.6340	2,875.1600	2.8752	9.156	0	0	0
2019/10/22	2044	07/05/2020	9.79	Put	Bond Future	4,783.3500	4.7833	4,453.1300	4.4531	(6.904)	0	0	0
2019/10/22	2044	07/05/2020	9.26	Call	Bond Future	1,002.7000	1.0027	1,128.1800	1.1282	12.514	0	0	556
2019/10/22	2044	07/05/2020	9.33	Call	Bond Future	1,163.9200	1.1639	1,303.4300	1.3034	11.986	0	0	100
2019/10/22	2044	07/05/2020	9.98	Call	Bond Future	3,287.9100	3.2879	3,564.6800	3.5647	8.418	0	0	100
2019/10/22	2044	07/05/2020			Bond Future	10.0588	90.6824	9.9891	91.2495	(0.693)	0.0000	0.0000	0
2019/10/22	2044	07/05/2020	9.81	Put	Bond Future	4,686.8800	4.6869	4,360.9000	4.3609	(6.955)	0	0	0
2019/10/22	2044	07/05/2020	9.79	Call	Bond Future	2,562.0200	2.5620	2,798.9600	2.7990	9.248	0	0	0
2019/10/22	2044	07/05/2020	9.33	Put	Bond Future	7,407.1400	7.4071	6,979.4900	6.9795	(5.773)	0	0	0
2019/10/22	2044	07/05/2020	9.80	Put	Bond Future	4,734.9200	4.7349	4,406.8200	4.4068	(6.929)	0	0	0
2019/10/22	2044	07/05/2020	9.26	Put	Bond Future	7,883.6600	7.8837	7,441.9800	7.4420	(5.602)	0	0	0
2019/10/22	2044	07/05/2020	9.91	Put	Bond Future	4,228.2500	4.2282	3,923.3200	3.9233	(7.212)	0	0	0
2019/10/22	2044	07/05/2020	9.98	Put	Bond Future	3,929.8100	3.9298	3,639.4200	3.6394	(7.389)	0	0	0
2019/10/22	2044	07/05/2020	11.09	Call	Bond Future	8,940.7400	8.9407	9,391.9100	9.3919	5.046	0	0	0
2019/10/22	2044	07/05/2020	9.80	Call	Bond Future	2,597.8700	2.5979	2,836.9300	2.8369	9.202	0	0	0
2019/10/22	2044	07/05/2020	9.91	Call	Bond Future	3,009.8100	3.0098	3,272.0400	3.2720	8.713	0	0	556
2019/10/22	2044	07/05/2020	11.02	Call	Bond Future	8,570.5000	8.5705	9,013.1500	9.0132	5.165	0	0	0
2019/10/22	2044	07/05/2020	11.02	Put	Bond Future	1,329.5500	1.3296	1,205.0400	1.2050	(9.365)	0	0	556
2019/10/22	2044	07/05/2020	11.09	Put	Bond Future	1,211.9200	1.2119	1,095.9300	1.0959	(9.571)	0	0	100
2019/10/22	2044	06/08/2020	9.01	Call	Bond Future	1,149.2300	1.1492	1,266.9500	1.2669	10.243	0	0	140
2019/10/22	2044	06/08/2020	9.66	Call	Bond Future	2,868.4600	2.8685	3,092.0000	3.0920	7.793	0	0	140
2019/10/22	2044	06/08/2020	9.88	Call	Bond Future	3,638.7700	3.6388	3,899.2800	3.8993	7.159	0	0	0
2019/10/22	2044	06/08/2020			Bond Future	10.1284	87.9853	10.0566	88.5617	(0.708)	0.0000	0.0000	0
2019/10/22	2044	06/08/2020	9.86	Call	Bond Future	3,565.4000	3.5654	3,822.5900	3.8226	7.213	0	0	0
2019/10/22	2044	06/08/2020	9.86	Put	Bond Future	5,754.1700	5.7542	5,435.0200	5.4350	(5.546)	0	0	0
2019/10/22	2044	06/08/2020	9.01	Put	Bond Future	10,899.1200	10.8991	10,440.5000	10.4405	(4.208)	0	0	0
2019/10/22	2044	06/08/2020	9.66	Put	Bond Future	6,747.7700	6.7478	6,394.9700	6.3950	(5.228)	0	0	0
2019/10/22	2044	06/08/2020	9.88	Put	Bond Future	5,661.3200	5.6613	5,345.4900	5.3455	(5.579)	0	0	0
2019/10/22	2044	06/08/2020	10.93	Call	Bond Future	8,436.3200	8.4363	8,845.8700	8.8459	4.855	0	0	0
2019/10/22	2044	06/08/2020	10.93	Put	Bond Future	2,402.0300	2.4020	2,235.2400	2.2352	(6.944)	0	0	140
2019/10/22	2044	06/08/2020	9.87	Call	Bond Future	3,602.1500	3.6021	3,861.0000	3.8610	7.186	0	0	0
2019/10/22	2044	06/08/2020	9.87	Put	Bond Future	5,707.7500	5.7077	5,390.2600	5.3903	(5.562)	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
2019/10/22	2046	07/11/2019			Bond Future	111.3293	111.3293	110.9252	110.9252	(0.363)	0.0000	0.0000	12,374
2019/10/22	2046	06/02/2020			Bond Future	113.3701	113.3701	112.9543	112.9543	(0.367)	0.0000	0.0000	4,591
2019/10/22	2046	07/05/2020			Bond Future	113.7115	113.7115	113.2875	113.2875	(0.373)	0.0000	0.0000	0
2019/10/22	2046	06/08/2020			Bond Future	115.8540	115.8540	115.4202	115.4202	(0.374)	0.0000	0.0000	0
2019/10/22	2050	07/11/2019			Bond Future	115.5902	115.5902	115.4759	115.4759	(0.099)	0.0000	0.0000	7,941
2019/10/22	2050	06/02/2020			Bond Future	115.8735	115.8735	115.7526	115.7526	(0.104)	0.0000	0.0000	5,011
2019/10/22	2050	07/05/2020			Bond Future	118.0091	118.0091	117.8855	117.8855	(0.105)	0.0000	0.0000	0
2019/10/22	2050	06/08/2020			Bond Future	118.3528	118.3528	118.2249	118.2249	(0.108)	0.0000	0.0000	0
2019/10/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	AL37	07/11/2019			Index Future	667.3790	667.3790	668.6750	668.6750	0.194	0.0000	0.0000	0
2019/10/22	AL37	06/02/2020			Index Future	679.4460	679.4460	680.7400	680.7400	0.190	0.0000	0.0000	0
2019/10/22	AL37	07/05/2020			Index Future	691.8080	691.8080	693.1220	693.1220	0.190	0.0000	0.0000	0
2019/10/22	AL37	06/08/2020			Index Future	704.6850	704.6850	706.0120	706.0120	0.188	0.0000	0.0000	0
2019/10/22	AL7T	07/11/2019			Index Future	775.2950	775.2950	778.1820	778.1820	0.372	0.0000	0.0000	120
2019/10/22	AL7T	06/02/2020			Index Future	789.3130	789.3130	792.2220	792.2220	0.369	0.0000	0.0000	0
2019/10/22	AL7T	07/05/2020			Index Future	803.6750	803.6750	806.6320	806.6320	0.368	0.0000	0.0000	0
2019/10/22	AL7T	06/08/2020			Index Future	818.6340	818.6340	821.6330	821.6330	0.366	0.0000	0.0000	0
2019/10/22	ALBI	07/11/2019			Index Future	694.8730	694.8730	698.0930	698.0930	0.463	0.0000	0.0000	202
2019/10/22	ALBI	06/02/2020			Index Future	707.4370	707.4370	710.6890	710.6890	0.460	0.0000	0.0000	352
2019/10/22	ALBI	07/05/2020			Index Future	720.3090	720.3090	723.6150	723.6150	0.459	0.0000	0.0000	0
2019/10/22	ALBI	06/08/2020			Index Future	733.7160	733.7160	737.0720	737.0720	0.457	0.0000	0.0000	0
2019/10/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C040	06/10/2015			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
2019/10/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/22	ES33	07/11/2019			Bond Future	10.7787	77.8691	10.7071	78.2917	(0.664)	0.0000	0.0000	0
2019/10/22	ES33	06/02/2020			Bond Future	10.8927	79.2772	10.8190	79.7045	(0.676)	0.0000	0.0000	350
2019/10/22	ES33	07/05/2020			Bond Future	11.0072	76.9257	10.9309	77.3605	(0.693)	0.0000	0.0000	0
2019/10/22	ES33	06/08/2020			Bond Future	11.1202	78.3575	11.0413	78.7990	(0.709)	0.0000	0.0000	0
2019/10/22	ES42	07/11/2019			Bond Future	11.1428	78.7688	11.0763	79.2157	(0.597)	0.0000	0.0000	0
2019/10/22	ES42	06/02/2020			Bond Future	11.2527	80.1932	11.1843	80.6452	(0.608)	0.0000	0.0000	4,919
2019/10/22	ES42	07/05/2020			Bond Future	11.3673	77.3877	11.2965	77.8474	(0.623)	0.0000	0.0000	0
2019/10/22	ES42	06/08/2020			Bond Future	11.4792	78.8280	11.4061	79.2951	(0.637)	0.0000	0.0000	0
2019/10/22	GOVI	07/11/2019	672.90	Call	GOVI	147,210.0000	14.7210	180,240.0000	18.0240	22.437	0	0	0
2019/10/22	GOVI	07/11/2019			GOVI	687.6210	687.6210	690.9240	690.9240	0.480	0.0000	0.0000	443
2019/10/22	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/22	GOVI	07/11/2019	672.91	Call	GOVI	147,110.0000	14.7110	180,140.0000	18.0140	22.453	0	0	0
2019/10/22	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/22	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/22	GOVI	07/11/2019	672.92	Call	GOVI	147,010.0000	14.7010	180,040.0000	18.0040	22.468	0	0	0
2019/10/22	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	2,500.0000	0.2500	100.000	0	0	0
2019/10/22	GOVI	06/02/2020	703.15	Put	GOVI	30,960.0000	3.0960	0.0000	0.0000	(100.000)	0	0	0
2019/10/22	GOVI	06/02/2020			GOVI	700.0540	700.0540	703.3900	703.3900	0.477	0.0000	0.0000	782
2019/10/22	GOVI	06/02/2020	703.14	Put	GOVI	30,860.0000	3.0860	0.0000	0.0000	(100.000)	0	0	0
2019/10/22	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	2,400.0000	0.2400	100.000	0	0	0
2019/10/22	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	2,600.0000	0.2600	100.000	0	0	0
2019/10/22	GOVI	06/02/2020	703.13	Put	GOVI	30,760.0000	3.0760	0.0000	0.0000	(100.000)	0	0	0
2019/10/22	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/22	GOVI	07/05/2020			GOVI	712.7910	712.7910	716.1840	716.1840	0.476	0.0000	0.0000	0
2019/10/22	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/22	GOVI	07/05/2020	720.00	Put	GOVI	72,090.0000	7.2090	38,160.0000	3.8160	(47.066)	0	0	0
2019/10/22	GOVI	07/05/2020	719.98	Put	GOVI	71,890.0000	7.1890	37,960.0000	3.7960	(47.197)	0	0	0
2019/10/22	GOVI	07/05/2020	719.99	Put	GOVI	71,990.0000	7.1990	38,060.0000	3.8060	(47.132)	0	0	0
2019/10/22	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/22	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	13,730.0000	1.3730	100.000	0	0	0
2019/10/22	GOVI	06/08/2020	728.12	Put	GOVI	20,610.0000	2.0610	0.0000	0.0000	(100.000)	0	0	0
2019/10/22	GOVI	06/08/2020			GOVI	726.0590	726.0590	729.5030	729.5030	0.474	0.0000	0.0000	0
2019/10/22	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	13,630.0000	1.3630	100.000	0	0	0
2019/10/22	GOVI	06/08/2020	728.14	Put	GOVI	20,810.0000	2.0810	0.0000	0.0000	(100.000)	0	0	0
2019/10/22	GOVI	06/08/2020	728.13	Put	GOVI	20,710.0000	2.0710	0.0000	0.0000	(100.000)	0	0	0
2019/10/22	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	13,830.0000	1.3830	100.000	0	0	0
2019/10/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/22	IGOV	07/11/2019			Index Future	261.9660	261.9660	261.7830	261.7830	(0.070)	0.0000	0.0000	1,071
2019/10/22	IGOV	06/02/2020			Index Future	266.7680	266.7680	266.5720	266.5720	(0.073)	0.0000	0.0000	49
2019/10/22	IGOV	07/05/2020			Index Future	271.6850	271.6850	271.4840	271.4840	(0.074)	0.0000	0.0000	0
2019/10/22	IGOV	06/08/2020			Index Future	276.8040	276.8040	276.5950	276.5950	(0.076)	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
2019/10/22	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/10/22	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/22	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9700	101.9700	(0.010)	0.0000	0.0000	0
2019/10/22	IS02	21/09/2020			Interest Rate Swap	98.7700	98.7700	98.7600	98.7600	(0.010)	0.0000	0.0000	0
2019/10/22	IS05	17/12/2020			Interest Rate Swap	95.3600	95.3600	95.3500	95.3500	(0.010)	0.0000	0.0000	0
2019/10/22	IS05	16/03/2021			Interest Rate Swap	94.3100	94.3100	94.3000	94.3000	(0.011)	0.0000	0.0000	0
2019/10/22	IS05	15/06/2021			Interest Rate Swap	93.2300	93.2300	93.2100	93.2100	(0.021)	0.0000	0.0000	0
2019/10/22	IS05	21/09/2021			Interest Rate Swap	93.1000	93.1000	93.0800	93.0800	(0.021)	0.0000	0.0000	0
2019/10/22	IS05	21/12/2021			Interest Rate Swap	95.0500	95.0500	95.0200	95.0200	(0.032)	0.0000	0.0000	51
2019/10/22	IS05	15/03/2022			Interest Rate Swap	94.9700	94.9700	94.9300	94.9300	(0.042)	0.0000	0.0000	0
2019/10/22	IS05	21/06/2022			Interest Rate Swap	95.9200	95.9200	95.8700	95.8700	(0.052)	0.0000	0.0000	0
2019/10/22	IS05	20/09/2022			Interest Rate Swap	99.6400	99.6400	99.5900	99.5900	(0.050)	0.0000	0.0000	0
2019/10/22	IS05	20/12/2022			Interest Rate Swap	100.6900	100.6900	100.6300	100.6300	(0.060)	0.0000	0.0000	0
2019/10/22	IS05	22/03/2023			Interest Rate Swap	93.7600	93.7600	93.7000	93.7000	(0.064)	0.0000	0.0000	0
2019/10/22	IS05	20/06/2023			Interest Rate Swap	99.6600	99.6600	99.6100	99.6100	(0.050)	0.0000	0.0000	0
2019/10/22	IS05	19/09/2023			Interest Rate Swap	94.9000	94.9000	94.8600	94.8600	(0.042)	0.0000	0.0000	0
2019/10/22	IS10	17/12/2025			Interest Rate Swap	90.1900	90.1900	90.0800	90.0800	(0.122)	0.0000	0.0000	0
2019/10/22	IS10	16/03/2026			Interest Rate Swap	87.0100	87.0100	86.8800	86.8800	(0.149)	0.0000	0.0000	0
2019/10/22	IS10	15/06/2026			Interest Rate Swap	85.6100	85.6100	85.4800	85.4800	(0.152)	0.0000	0.0000	0
2019/10/22	IS10	21/09/2026			Interest Rate Swap	87.7300	87.7300	87.5900	87.5900	(0.160)	0.0000	0.0000	0
2019/10/22	IS10	21/12/2026			Interest Rate Swap	91.5600	91.5600	91.4100	91.4100	(0.164)	0.0000	0.0000	0
2019/10/22	IS10	15/03/2027			Interest Rate Swap	90.0400	90.0400	89.8900	89.8900	(0.167)	0.0000	0.0000	0
2019/10/22	IS10	21/06/2027			Interest Rate Swap	92.1300	92.1300	91.9700	91.9700	(0.174)	0.0000	0.0000	0
2019/10/22	IS10	20/09/2027			Interest Rate Swap	97.6700	97.6700	97.5100	97.5100	(0.164)	0.0000	0.0000	0
2019/10/22	IS10	20/12/2027			Interest Rate Swap	98.0200	98.0200	97.8500	97.8500	(0.173)	0.0000	0.0000	0
2019/10/22	IS10	22/03/2028			Interest Rate Swap	91.3400	91.3400	91.1700	91.1700	(0.186)	0.0000	0.0000	0
2019/10/22	IS10	20/06/2028			Interest Rate Swap	98.7200	98.7200	98.5500	98.5500	(0.172)	0.0000	0.0000	0
2019/10/22	IS10	19/09/2028			Interest Rate Swap	92.0900	92.0900	91.9200	91.9200	(0.185)	0.0000	0.0000	0
2019/10/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/22	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/22	R023	07/11/2019	7.98	Call	Bond Future	1,888.8000	1.8888	2,049.9200	2.0499	8.530	0	0	0
2019/10/22	R023	07/11/2019			Bond Future	7.3234	102.7763	7.2677	102.9384	(0.760)	0.0000	0.0000	52,641
2019/10/22	R023	07/11/2019	7.99	Call	Bond Future	1,917.0900	1.9171	2,078.2800	2.0783	8.408	0	0	0
2019/10/22	R023	07/11/2019	7.98	Put	Bond Future	1.4600	0.0015	0.5400	0.0005	(63.014)	0	0	0
2019/10/22	R023	07/11/2019	7.99	Put	Bond Future	1.3500	0.0014	0.5000	0.0005	(62.963)	0	0	0
2019/10/22	R023	07/11/2019	8.00	Call	Bond Future	1,945.3800	1.9454	2,106.6300	2.1066	8.289	0	0	0
2019/10/22	R023	07/11/2019	8.00	Put	Bond Future	1.2400	0.0012	0.4500	0.0005	(63.710)	0	0	0
2019/10/22	R023	06/02/2020	7.54	Call	Bond Future	951.5300	0.9515	1,055.6400	1.0556	10.941	0	0	0
2019/10/22	R023	06/02/2020			Bond Future	7.3295	104.6349	7.2701	104.7960	(0.811)	0.0000	0.0000	25,292

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
2019/10/22	R023	06/02/2020	7.52	Call	Bond Future	913.2600	0.9133	1,015.4900	1.0155	11.194	0	0	0
2019/10/22	R023	06/02/2020	7.52	Put	Bond Future	399.3900	0.3994	340.5300	0.3405	(14.737)	0	0	0
2019/10/22	R023	06/02/2020	7.54	Put	Bond Future	383.8800	0.3839	326.9000	0.3269	(14.843)	0	0	0
2019/10/22	R023	06/02/2020	7.53	Call	Bond Future	932.3200	0.9323	1,035.5000	1.0355	11.067	0	0	0
2019/10/22	R023	06/02/2020	7.53	Put	Bond Future	391.5600	0.3916	333.6500	0.3337	(14.790)	0	0	0
2019/10/22	R023	07/05/2020	6.91	Put	Bond Future	1,363.6600	1.3637	1,248.4500	1.2484	(8.449)	0	0	0
2019/10/22	R023	07/05/2020			Bond Future	7.3194	102.6058	7.2543	102.7693	(0.889)	0.0000	0.0000	0
2019/10/22	R023	07/05/2020	6.90	Call	Bond Future	320.1100	0.3201	367.5300	0.3675	14.814	0	0	0
2019/10/22	R023	07/05/2020	6.90	Put	Bond Future	1,379.6200	1.3796	1,263.5200	1.2635	(8.415)	0	0	0
2019/10/22	R023	07/05/2020	6.91	Call	Bond Future	329.5800	0.3296	377.8900	0.3779	14.658	0	0	0
2019/10/22	R023	07/05/2020	6.89	Call	Bond Future	311.0500	0.3111	357.6000	0.3576	14.965	0	0	0
2019/10/22	R023	07/05/2020	6.89	Put	Bond Future	1,395.9800	1.3960	1,279.0100	1.2790	(8.379)	0	0	0
2019/10/22	R023	06/08/2020	7.26	Call	Bond Future	917.9300	0.9179	1,000.1700	1.0002	8.959	0	0	0
2019/10/22	R023	06/08/2020			Bond Future	7.2850	104.5156	7.2136	104.6805	(0.979)	0.0000	0.0000	0
2019/10/22	R023	06/08/2020	7.26	Put	Bond Future	975.6100	0.9756	892.9600	0.8930	(8.472)	0	0	0
2019/10/22	R023	06/08/2020	7.27	Call	Bond Future	931.4300	0.9314	1,014.3000	1.0143	8.897	0	0	0
2019/10/22	R023	06/08/2020	7.28	Put	Bond Future	956.4900	0.9565	875.1100	0.8751	(8.508)	0	0	0
2019/10/22	R023	06/08/2020	7.27	Put	Bond Future	966.0000	0.9660	883.9800	0.8840	(8.491)	0	0	0
2019/10/22	R023	06/08/2020	7.28	Call	Bond Future	945.0100	0.9450	1,028.5200	1.0285	8.837	0	0	0
2019/10/22	R035	07/11/2019	9.88	Call	Bond Future	2,526.1100	2.5261	3,040.8900	3.0409	20.378	0	0	0
2019/10/22	R035	07/11/2019	9.89	Call	Bond Future	2,587.5000	2.5875	3,106.6900	3.1067	20.065	0	0	0
2019/10/22	R035	07/11/2019	9.87	Put	Bond Future	258.4400	0.2584	146.8400	0.1468	(43.182)	0	0	0
2019/10/22	R035	07/11/2019	10.21	Put	Bond Future	39.0400	0.0390	17.6200	0.0176	(54.867)	0	0	3,500
2019/10/22	R035	07/11/2019			Bond Future	9.5754	96.1987	9.4943	96.8205	(0.848)	0.0000	0.0000	70,712
2019/10/22	R035	07/11/2019	9.89	Put	Bond Future	233.6300	0.2336	131.0000	0.1310	(43.928)	0	0	0
2019/10/22	R035	07/11/2019	9.87	Call	Bond Future	2,465.2300	2.4652	2,975.4500	2.9755	20.697	0	0	0
2019/10/22	R035	07/11/2019	8.92	Put	Bond Future	5,203.7100	5.2037	4,588.2900	4.5883	(11.827)	0	0	0
2019/10/22	R035	07/11/2019	8.92	Call	Bond Future	7.7000	0.0077	14.1000	0.0141	83.117	0	0	3,500
2019/10/22	R035	07/11/2019	9.52	Put	Bond Future	1,185.7200	1.1857	837.6300	0.8376	(29.357)	0	0	0
2019/10/22	R035	07/11/2019	9.52	Call	Bond Future	761.6300	0.7616	1,035.3600	1.0354	35.940	0	0	3,500
2019/10/22	R035	07/11/2019	9.88	Put	Bond Future	245.7400	0.2457	138.7000	0.1387	(43.558)	0	0	0
2019/10/22	R035	07/11/2019	10.21	Call	Bond Future	4,699.9400	4.6999	5,300.3400	5.3003	12.775	0	0	0
2019/10/22	R035	06/02/2020	9.60	Call	Bond Future	2,245.7300	2.2457	2,554.9200	2.5549	13.768	0	0	0
2019/10/22	R035	06/02/2020	9.61	Put	Bond Future	2,571.7900	2.5718	2,254.6700	2.2547	(12.331)	0	0	0
2019/10/22	R035	06/02/2020			Bond Future	9.6483	97.9383	9.5648	98.5677	(0.865)	0.0000	0.0000	37,447
2019/10/22	R035	06/02/2020	9.60	Put	Bond Future	2,609.2800	2.6093	2,289.0400	2.2890	(12.273)	0	0	0
2019/10/22	R035	06/02/2020	9.61	Call	Bond Future	2,283.6600	2.2837	2,595.9700	2.5960	13.676	0	0	0
2019/10/22	R035	06/02/2020	9.59	Call	Bond Future	2,208.1300	2.2081	2,514.2100	2.5142	13.862	0	0	0
2019/10/22	R035	06/02/2020	9.59	Put	Bond Future	2,647.1900	2.6472	2,323.8400	2.3238	(12.215)	0	0	0
2019/10/22	R035	07/05/2020	9.75	Call	Bond Future	3,348.6000	3.3486	3,689.4500	3.6894	10.179	0	0	5,000
2019/10/22	R035	07/05/2020	10.75	Put	Bond Future	1,045.4800	1.0455	920.5800	0.9206	(11.947)	0	0	5,000
2019/10/22	R035	07/05/2020	9.48	Put	Bond Future	4,134.6100	4.1346	3,770.5400	3.7705	(8.805)	0	0	0
2019/10/22	R035	07/05/2020	9.47	Call	Bond Future	2,328.1700	2.3282	2,602.1200	2.6021	11.767	0	0	0
2019/10/22	R035	07/05/2020			Bond Future	9.7164	95.2166	9.6302	95.8570	(0.887)	0.0000	0.0000	0
2019/10/22	R035	07/05/2020	9.11	Put	Bond Future	5,922.5800	5.9226	5,467.5200	5.4675	(7.683)	0	0	0
2019/10/22	R035	07/05/2020	9.11	Call	Bond Future	1,277.2400	1.2772	1,462.6500	1.4626	14.516	0	0	5,000
2019/10/22	R035	07/05/2020	9.75	Put	Bond Future	3,100.7700	3.1008	2,801.1500	2.8012	(9.663)	0	0	0

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2019/10/22	R035	07/05/2020	10.75	Call	Bond Future	8,253.6600		8.2537	8,769.2300	8.7692	6.247	0	0	0
2019/10/22	R035	07/05/2020	9.48	Call	Bond Future	2,362.2600		2.3623	2,638.6600	2.6387	11.701	0	0	0
2019/10/22	R035	07/05/2020	9.47	Put	Bond Future	4,176.5600		4.1766	3,810.0400	3.8100	(8.776)	0	0	0
2019/10/22	R035	07/05/2020	9.49	Call	Bond Future	2,396.3200		2.3963	2,675.1800	2.6752	11.637	0	0	0
2019/10/22	R035	07/05/2020	9.49	Put	Bond Future	4,092.7200		4.0927	3,731.1100	3.7311	(8.835)	0	0	0
2019/10/22	R035	06/08/2020	9.00	Put	Bond Future	8,227.7000		8.2277	7,788.4300	7.7884	(5.339)	0	0	0
2019/10/22	R035	06/08/2020	9.92	Put	Bond Future	4,209.1200		4.2091	3,920.5100	3.9205	(6.857)	0	0	0
2019/10/22	R035	06/08/2020			Bond Future	9.7815		96.9888	9.6926	97.6396	(0.908)	0.0000	0.0000	0
2019/10/22	R035	06/08/2020	9.00	Call	Bond Future	2,271.3800		2.2714	2,482.8900	2.4829	9.312	0	0	24,761
2019/10/22	R035	06/08/2020	9.92	Call	Bond Future	5,210.6300		5.2106	5,572.8000	5.5728	6.951	0	0	0
2019/10/22	R035	06/08/2020	9.93	Call	Bond Future	5,250.3200		5.2503	5,614.0500	5.6140	6.928	0	0	0
2019/10/22	R035	06/08/2020	9.91	Put	Bond Future	4,241.3300		4.2413	3,951.1500	3.9512	(6.842)	0	0	0
2019/10/22	R035	06/08/2020	8.75	Put	Bond Future	9,501.7600		9.5018	9,015.7200	9.0157	(5.115)	0	0	0
2019/10/22	R035	06/08/2020	8.75	Call	Bond Future	1,524.1700		1.5242	1,688.9100	1.6889	10.809	0	0	3,000
2019/10/22	R035	06/08/2020	9.93	Put	Bond Future	4,177.1200		4.1771	3,890.0700	3.8901	(6.872)	0	0	0
2019/10/22	R035	06/08/2020	9.91	Call	Bond Future	5,171.0700		5.1711	5,531.6700	5.5317	6.973	0	0	0
2019/10/22	R186	07/11/2019	8.94	Call	Bond Future	3,733.3900		3.7334	4,075.9000	4.0759	9.174	0	0	0
2019/10/22	R186	07/11/2019	8.20	Call	Bond Future	432.2700		0.4323	567.8400	0.5678	31.362	0	0	0
2019/10/22	R186	07/11/2019	8.23	Call	Bond Future	505.2300		0.5052	656.1400	0.6561	29.870	0	0	4,955
2019/10/22	R186	07/11/2019			Bond Future	8.2707		115.9144	8.2098	116.2615	(0.736)	0.0000	0.0000	89,879
2019/10/22	R186	07/11/2019	8.94	Put	Bond Future	7.9300		0.0079	3.3800	0.0034	(57.377)	0	0	0
2019/10/22	R186	07/11/2019	8.25	Put	Bond Future	675.7500		0.6758	489.9400	0.4899	(27.497)	0	0	3,750
2019/10/22	R186	07/11/2019	8.25	Call	Bond Future	557.9800		0.5580	719.2300	0.7192	28.899	0	0	3,750
2019/10/22	R186	07/11/2019	8.73	Call	Bond Future	2,614.0500		2.6140	2,941.4300	2.9414	12.524	0	0	0
2019/10/22	R186	07/11/2019	8.73	Put	Bond Future	40.0300		0.0400	20.3500	0.0204	(49.163)	0	0	4,955
2019/10/22	R186	07/11/2019	8.95	Call	Bond Future	3,787.2000		3.7872	4,130.0400	4.1300	9.053	0	0	0
2019/10/22	R186	07/11/2019	8.96	Put	Bond Future	6.7300		0.0067	2.8200	0.0028	(58.098)	0	0	0
2019/10/22	R186	07/11/2019	8.20	Put	Bond Future	835.3200		0.8353	623.8300	0.6238	(25.318)	0	0	7,500
2019/10/22	R186	07/11/2019	8.23	Put	Bond Future	737.0000		0.7370	540.8500	0.5409	(26.615)	0	0	0
2019/10/22	R186	07/11/2019	8.95	Put	Bond Future	7.3100		0.0073	3.0900	0.0031	(57.729)	0	0	0
2019/10/22	R186	07/11/2019	8.96	Call	Bond Future	3,841.0300		3.8410	4,184.1800	4.1842	8.934	0	0	0
2019/10/22	R186	06/02/2020	8.11	Put	Bond Future	2,173.7200		2.1737	1,959.5000	1.9595	(9.855)	0	0	0
2019/10/22	R186	06/02/2020	8.50	Call	Bond Future	2,124.4600		2.1245	2,335.3700	2.3354	9.928	0	0	0
2019/10/22	R186	06/02/2020	8.57	Call	Bond Future	2,372.7800		2.3728	2,596.0400	2.5960	9.409	0	0	0
2019/10/22	R186	06/02/2020			Bond Future	8.3172		112.7063	8.2540	113.0555	(0.760)	0.0000	0.0000	63,140
2019/10/22	R186	06/02/2020	8.11	Call	Bond Future	1,024.0700		1.0241	1,158.9700	1.1590	13.173	0	0	1,007
2019/10/22	R186	06/02/2020	8.55	Call	Bond Future	2,300.6400		2.3006	2,520.4300	2.5204	9.553	0	0	0
2019/10/22	R186	06/02/2020	8.55	Put	Bond Future	1,026.5100		1.0265	897.1800	0.8972	(12.599)	0	0	0
2019/10/22	R186	06/02/2020	9.00	Put	Bond Future	442.1100		0.4421	376.1100	0.3761	(14.928)	0	0	1,007
2019/10/22	R186	06/02/2020	8.50	Put	Bond Future	1,122.3700		1.1224	984.1600	0.9842	(12.314)	0	0	1,007
2019/10/22	R186	06/02/2020	8.57	Put	Bond Future	990.0800		0.9901	864.2200	0.8642	(12.712)	0	0	0
2019/10/22	R186	06/02/2020	9.00	Call	Bond Future	4,126.2100		4.1262	4,409.3300	4.4093	6.862	0	0	0
2019/10/22	R186	06/02/2020	8.56	Call	Bond Future	2,336.7000		2.3367	2,558.2300	2.5582	9.480	0	0	0
2019/10/22	R186	06/02/2020	8.56	Put	Bond Future	1,008.2700		1.0083	880.6800	0.8807	(12.654)	0	0	0
2019/10/22	R186	07/05/2020	8.93	Call	Bond Future	4,082.4800		4.0825	4,331.3500	4.3313	6.096	0	0	0
2019/10/22	R186	07/05/2020	8.28	Put	Bond Future	2,343.6900		2.3437	2,156.7300	2.1567	(7.977)	0	0	0
2019/10/22	R186	07/05/2020	8.09	Put	Bond Future	2,894.2000		2.8942	2,679.5600	2.6796	(7.416)	0	0	0

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2019/10/22	R186	07/05/2020			Bond Future	8.3652	114.7565	8.2988	115.1114	(0.794)	0.0000	0.0000	0
2019/10/22	R186	07/05/2020	8.08	Call	Bond Future	1,390.5900	1.3906	1,529.4300	1.5294	9.984	0	0	0
2019/10/22	R186	07/05/2020	8.08	Put	Bond Future	2,925.7400	2.9257	2,709.6400	2.7096	(7.386)	0	0	0
2019/10/22	R186	07/05/2020	8.93	Put	Bond Future	1,120.8200	1.1208	1,014.7500	1.0147	(9.464)	0	0	6,000
2019/10/22	R186	07/05/2020	8.28	Call	Bond Future	1,887.8700	1.8879	2,055.8500	2.0559	8.898	0	0	6,000
2019/10/22	R186	07/05/2020	8.09	Call	Bond Future	1,413.3400	1.4133	1,553.6400	1.5536	9.927	0	0	0
2019/10/22	R186	07/05/2020	8.07	Call	Bond Future	1,367.7300	1.3677	1,505.1100	1.5051	10.044	0	0	0
2019/10/22	R186	07/05/2020	8.07	Put	Bond Future	2,957.1900	2.9572	2,739.6300	2.7396	(7.357)	0	0	0
2019/10/22	R186	07/05/2020	7.60	Put	Bond Future	4,718.1600	4.7182	4,435.3900	4.4354	(5.993)	0	0	0
2019/10/22	R186	07/05/2020	7.60	Call	Bond Future	537.6200	0.5376	609.7900	0.6098	13.424	0	0	6,000
2019/10/22	R186	06/08/2020	8.38	Put	Bond Future	2,671.6200	2.6716	2,492.2400	2.4922	(6.714)	0	0	0
2019/10/22	R186	06/08/2020			Bond Future	8.4079	111.5876	8.3384	111.9473	(0.827)	0.0000	0.0000	0
2019/10/22	R186	06/08/2020	8.37	Call	Bond Future	2,497.8100	2.4978	2,677.0000	2.6770	7.174	0	0	0
2019/10/22	R186	06/08/2020	8.37	Put	Bond Future	2,693.8400	2.6938	2,513.3300	2.5133	(6.701)	0	0	0
2019/10/22	R186	06/08/2020	8.38	Call	Bond Future	2,527.2900	2.5273	2,707.6100	2.7076	7.135	0	0	0
2019/10/22	R186	06/08/2020	8.36	Call	Bond Future	2,468.0900	2.4681	2,646.1400	2.6461	7.214	0	0	0
2019/10/22	R186	06/08/2020	8.36	Put	Bond Future	2,715.8500	2.7158	2,534.2000	2.5342	(6.689)	0	0	0
2019/10/22	R197	07/11/2019			Bond Future	308.5856	308.5856	308.5804	308.5804	(0.002)	0.0000	0.0000	1,557
2019/10/22	R197	06/02/2020			Bond Future	306.5870	306.5870	306.5703	306.5703	(0.005)	0.0000	0.0000	2,390
2019/10/22	R197	07/05/2020			Bond Future	312.2376	312.2376	312.2190	312.2190	(0.006)	0.0000	0.0000	0
2019/10/22	R197	06/08/2020			Bond Future	310.3278	310.3278	310.3038	310.3038	(0.008)	0.0000	0.0000	0
2019/10/22	R202	07/11/2019			Bond Future	233.3712	233.3712	233.3715	233.3715	0.000	0.0000	0.0000	8,018
2019/10/22	R202	06/02/2020			Bond Future	233.5830	233.5830	233.5746	233.5746	(0.004)	0.0000	0.0000	2,647
2019/10/22	R202	07/05/2020			Bond Future	237.8882	237.8882	237.8784	237.8784	(0.004)	0.0000	0.0000	0
2019/10/22	R202	06/08/2020			Bond Future	238.2313	238.2313	238.2175	238.2175	(0.006)	0.0000	0.0000	0
2019/10/22	R207	07/11/2019	2.08	Put	Bond Future	848.4100	0.8484	850.4500	0.8505	0.240	0	0	0
2019/10/22	R207	07/11/2019			Bond Future	6.8224	102.4000	6.8339	102.3980	0.169	0.0000	0.0000	3,123
2019/10/22	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/22	R207	07/11/2019	2.07	Put	Bond Future	850.2100	0.8502	852.2500	0.8522	0.240	0	0	0
2019/10/22	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/22	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/22	R207	07/11/2019	2.06	Put	Bond Future	852.0200	0.8520	854.0600	0.8541	0.239	0	0	0
2019/10/22	R208	07/11/2019	6.83	Call	Bond Future	289.1100	0.2891	285.7200	0.2857	(1.173)	0	0	0
2019/10/22	R208	07/11/2019	6.82	Put	Bond Future	7.2000	0.0072	6.5700	0.0066	(8.750)	0	0	0
2019/10/22	R208	07/11/2019			Bond Future	6.6126	100.9619	6.6148	100.9591	0.033	0.0000	0.0000	10,561
2019/10/22	R208	07/11/2019	6.84	Call	Bond Future	301.2800	0.3013	297.9400	0.2979	(1.109)	0	0	0
2019/10/22	R208	07/11/2019	6.84	Put	Bond Future	5.4600	0.0055	4.9200	0.0049	(9.890)	0	0	0
2019/10/22	R208	07/11/2019	6.83	Put	Bond Future	6.2700	0.0063	5.6800	0.0057	(9.410)	0	0	0
2019/10/22	R208	07/11/2019	6.82	Call	Bond Future	277.0500	0.2770	273.6200	0.2736	(1.238)	0	0	0
2019/10/22	R208	06/02/2020	6.13	Put	Bond Future	365.2700	0.3653	370.7100	0.3707	1.489	0	0	0
2019/10/22	R208	06/02/2020	6.12	Call	Bond Future	21.0600	0.0211	19.8900	0.0199	(5.556)	0	0	0
2019/10/22	R208	06/02/2020			Bond Future	6.4465	102.7876	6.4527	102.7809	0.096	0.0000	0.0000	549
2019/10/22	R208	06/02/2020	6.13	Call	Bond Future	22.2900	0.0223	21.0600	0.0211	(5.518)	0	0	0
2019/10/22	R208	06/02/2020	6.12	Put	Bond Future	374.9100	0.3749	380.4100	0.3804	1.467	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
2019/10/22	R208	06/02/2020	6.14	Call	Bond Future	23.7100	0.0237	22.4200	0.0224	(5.441)	0	0	0
2019/10/22	R208	06/02/2020	6.14	Put	Bond Future	355.8300	0.3558	361.2100	0.3612	1.512	0	0	0
2019/10/22	R208	07/05/2020	4.81	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2019/10/22	R208	07/05/2020	4.80	Put	Bond Future	1,184.0300	1.1840	1,191.3300	1.1913	0.617	0	0	0
2019/10/22	R208	07/05/2020			Bond Future	6.1744	101.2541	6.1830	101.2468	0.138	0.0000	0.0000	0
2019/10/22	R208	07/05/2020	4.82	Call	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2019/10/22	R208	07/05/2020	4.82	Put	Bond Future	1,166.6600	1.1667	1,173.9500	1.1739	0.625	0	0	0
2019/10/22	R208	07/05/2020	4.81	Put	Bond Future	1,175.3400	1.1753	1,182.6300	1.1826	0.620	0	0	0
2019/10/22	R208	07/05/2020	4.80	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2019/10/22	R208	06/08/2020	5.57	Put	Bond Future	192.3800	0.1924	196.9300	0.1969	2.365	0	0	0
2019/10/22	R208	06/08/2020			Bond Future	5.6231	103.1387	5.6378	103.1296	0.260	0.0000	0.0000	0
2019/10/22	R208	06/08/2020	5.56	Call	Bond Future	156.0300	0.1560	151.5300	0.1515	(2.884)	0	0	0
2019/10/22	R208	06/08/2020	5.56	Put	Bond Future	195.3400	0.1953	199.9500	0.2000	2.360	0	0	0
2019/10/22	R208	06/08/2020	5.57	Call	Bond Future	159.3000	0.1593	154.7400	0.1547	(2.863)	0	0	0
2019/10/22	R208	06/08/2020	5.55	Call	Bond Future	152.7900	0.1528	148.3400	0.1483	(2.912)	0	0	0
2019/10/22	R208	06/08/2020	5.55	Put	Bond Future	198.3300	0.1983	202.9900	0.2030	2.350	0	0	0
2019/10/22	R209	07/11/2019	9.82	Call	Bond Future	1,893.5400	1.8935	2,254.4700	2.2545	19.061	0	0	0
2019/10/22	R209	07/11/2019	9.77	Put	Bond Future	350.6500	0.3506	225.2000	0.2252	(35.776)	0	0	8,000
2019/10/22	R209	07/11/2019	9.33	Call	Bond Future	258.8900	0.2589	359.1200	0.3591	38.715	0	0	8,000
2019/10/22	R209	07/11/2019			Bond Future	9.5682	73.5425	9.4972	74.0076	(0.742)	0.0000	0.0000	95,071
2019/10/22	R209	07/11/2019	9.80	Call	Bond Future	1,794.8000	1.7948	2,147.5300	2.1475	19.653	0	0	0
2019/10/22	R209	07/11/2019	9.80	Put	Bond Future	304.7200	0.3047	192.3500	0.1923	(36.876)	0	0	0
2019/10/22	R209	07/11/2019	9.50	Put	Bond Future	1,069.3700	1.0694	795.5700	0.7956	(25.604)	0	0	0
2019/10/22	R209	07/11/2019	9.50	Call	Bond Future	622.6400	0.6226	813.9400	0.8139	30.724	0	0	5,000
2019/10/22	R209	07/11/2019	8.92	Put	Bond Future	4,420.7500	4.4207	3,960.8500	3.9608	(10.403)	0	0	0
2019/10/22	R209	07/11/2019	8.92	Call	Bond Future	8.3800	0.0084	13.5800	0.0136	62.053	0	0	8,000
2019/10/22	R209	07/11/2019	9.82	Put	Bond Future	277.0000	0.2770	172.8300	0.1728	(37.606)	0	0	0
2019/10/22	R209	07/11/2019	9.77	Call	Bond Future	1,650.4100	1.6504	1,990.0600	1.9901	20.580	0	0	0
2019/10/22	R209	07/11/2019	9.33	Put	Bond Future	1,837.0600	1.8371	1,472.1900	1.4722	(19.862)	0	0	0
2019/10/22	R209	07/11/2019	9.81	Call	Bond Future	1,843.9600	1.8440	2,200.8300	2.2008	19.353	0	0	0
2019/10/22	R209	07/11/2019	9.81	Put	Bond Future	290.6100	0.2906	182.3800	0.1824	(37.242)	0	0	0
2019/10/22	R209	06/02/2020	9.52	Put	Bond Future	2,474.6400	2.4746	2,219.0900	2.2191	(10.327)	0	0	0
2019/10/22	R209	06/02/2020			Bond Future	9.6298	74.8724	9.5572	75.3431	(0.755)	0.0000	0.0000	9,692
2019/10/22	R209	06/02/2020	9.51	Call	Bond Future	1,730.9600	1.7310	1,943.7700	1.9438	12.294	0	0	0
2019/10/22	R209	06/02/2020	9.51	Put	Bond Future	2,509.5200	2.5095	2,251.6300	2.2516	(10.276)	0	0	0
2019/10/22	R209	06/02/2020	9.52	Call	Bond Future	1,761.5100	1.7615	1,976.6600	1.9767	12.214	0	0	0
2019/10/22	R209	06/02/2020	9.50	Call	Bond Future	1,700.8600	1.7009	1,911.3300	1.9113	12.374	0	0	0
2019/10/22	R209	06/02/2020	9.50	Put	Bond Future	2,544.9400	2.5449	2,284.7100	2.2847	(10.225)	0	0	0
2019/10/22	R209	07/05/2020	9.47	Call	Bond Future	2,121.2500	2.1213	2,330.0500	2.3300	9.843	0	0	0
2019/10/22	R209	07/05/2020			Bond Future	9.6926	73.0831	9.6178	73.5621	(0.772)	0.0000	0.0000	0
2019/10/22	R209	07/05/2020	9.45	Call	Bond Future	2,062.4600	2.0625	2,267.6500	2.2676	9.949	0	0	0
2019/10/22	R209	07/05/2020	9.45	Put	Bond Future	3,632.4100	3.6324	3,358.6900	3.3587	(7.535)	0	0	0
2019/10/22	R209	07/05/2020	9.47	Put	Bond Future	3,559.9600	3.5600	3,289.8500	3.2899	(7.587)	0	0	0
2019/10/22	R209	07/05/2020	9.46	Call	Bond Future	2,091.7500	2.0918	2,298.7500	2.2988	9.896	0	0	0
2019/10/22	R209	07/05/2020	9.46	Put	Bond Future	3,596.0400	3.5960	3,324.1300	3.3241	(7.561)	0	0	0
2019/10/22	R209	06/08/2020	5.55	Put	Bond Future	35,073.6800	35.0737	34,587.1800	34.5872	(1.387)	0	0	0
2019/10/22	R209	06/08/2020	5.56	Call	Bond Future	0.3800	0.0004	0.4800	0.0005	26.316	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
2019/10/22	R209	06/08/2020			Bond Future	9.7527	74.4435	9.6759	74.9300	(0.788)	0.0000	0.0000	0
2019/10/22	R209	06/08/2020	5.57	Call	Bond Future	0.4000	0.0004	0.4900	0.0005	22.500	0	0	0
2019/10/22	R209	06/08/2020	5.57	Put	Bond Future	34,856.8700	34.8569	34,370.3700	34.3704	(1.396)	0	0	0
2019/10/22	R209	06/08/2020	5.55	Call	Bond Future	0.3700	0.0004	0.4600	0.0005	24.324	0	0	0
2019/10/22	R209	06/08/2020	5.56	Put	Bond Future	34,965.2000	34.9652	34,478.7100	34.4787	(1.391)	0	0	0
2019/10/22	R210	07/11/2019			Bond Future	188.5195	188.5195	188.1684	188.1684	(0.186)	0.0000	0.0000	1,055
2019/10/22	R210	06/02/2020			Bond Future	191.9753	191.9753	191.6106	191.6106	(0.190)	0.0000	0.0000	1,772
2019/10/22	R210	07/05/2020			Bond Future	192.8634	192.8634	192.4912	192.4912	(0.193)	0.0000	0.0000	0
2019/10/22	R210	06/08/2020			Bond Future	196.4975	196.4975	196.1149	196.1149	(0.195)	0.0000	0.0000	0
2019/10/22	R212	07/11/2019			Bond Future	162.1442	162.1442	162.0711	162.0711	(0.045)	0.0000	0.0000	7,384
2019/10/22	R212	06/02/2020			Bond Future	162.8706	162.8706	162.7900	162.7900	(0.049)	0.0000	0.0000	4,084
2019/10/22	R212	07/05/2020			Bond Future	165.8722	165.8722	165.7894	165.7894	(0.050)	0.0000	0.0000	0
2019/10/22	R212	06/08/2020			Bond Future	166.7042	166.7042	166.6170	166.6170	(0.052)	0.0000	0.0000	0
2019/10/22	R213	07/11/2019	9.59	Put	Bond Future	82.1000	0.0821	44.8700	0.0449	(45.347)	0	0	0
2019/10/22	R213	07/11/2019	9.58	Call	Bond Future	2,628.7000	2.6287	3,002.4800	3.0025	14.219	0	0	0
2019/10/22	R213	07/11/2019			Bond Future	9.1641	86.3584	9.0981	86.7714	(0.720)	0.0000	0.0000	21,972
2019/10/22	R213	07/11/2019	9.59	Call	Bond Future	2,683.4500	2.6835	3,059.2200	3.0592	14.003	0	0	0
2019/10/22	R213	07/11/2019	9.58	Put	Bond Future	87.2100	0.0872	47.9900	0.0480	(44.972)	0	0	0
2019/10/22	R213	07/11/2019	9.60	Call	Bond Future	2,738.4000	2.7384	3,116.0700	3.1161	13.792	0	0	0
2019/10/22	R213	07/11/2019	9.60	Put	Bond Future	77.2600	0.0773	41.9300	0.0419	(45.729)	0	0	0
2019/10/22	R213	06/02/2020	9.27	Call	Bond Future	2,028.0100	2.0280	2,248.0400	2.2480	10.850	0	0	0
2019/10/22	R213	06/02/2020	9.26	Put	Bond Future	1,812.0400	1.8120	1,612.8000	1.6128	(10.995)	0	0	0
2019/10/22	R213	06/02/2020			Bond Future	9.2301	87.9201	9.1622	88.3372	(0.735)	0.0000	0.0000	1,421
2019/10/22	R213	06/02/2020	9.28	Call	Bond Future	2,061.1400	2.0611	2,283.2900	2.2833	10.778	0	0	0
2019/10/22	R213	06/02/2020	9.28	Put	Bond Future	1,756.1600	1.7562	1,561.1500	1.5612	(11.104)	0	0	0
2019/10/22	R213	06/02/2020	9.27	Put	Bond Future	1,784.0300	1.7840	1,586.9000	1.5869	(11.050)	0	0	0
2019/10/22	R213	06/02/2020	9.26	Call	Bond Future	1,994.9600	1.9950	2,212.8800	2.2129	10.924	0	0	0
2019/10/22	R213	07/05/2020	9.01	Put	Bond Future	3,504.8600	3.5049	3,253.0800	3.2531	(7.184)	0	0	0
2019/10/22	R213	07/05/2020	9.00	Call	Bond Future	1,761.1000	1.7611	1,932.0700	1.9321	9.708	0	0	0
2019/10/22	R213	07/05/2020			Bond Future	9.2914	85.9675	9.2212	86.3918	(0.756)	0.0000	0.0000	0
2019/10/22	R213	07/05/2020	9.01	Call	Bond Future	1,787.2200	1.7872	1,959.8100	1.9598	9.657	0	0	0
2019/10/22	R213	07/05/2020	9.00	Put	Bond Future	3,540.6300	3.5406	3,287.2300	3.2872	(7.157)	0	0	0
2019/10/22	R213	07/05/2020	9.02	Call	Bond Future	1,813.5500	1.8135	1,987.7700	1.9878	9.607	0	0	0
2019/10/22	R213	07/05/2020	9.02	Put	Bond Future	3,469.3600	3.4694	3,219.2100	3.2192	(7.210)	0	0	0
2019/10/22	R213	06/08/2020	9.31	Call	Bond Future	3,147.3900	3.1474	3,364.8400	3.3648	6.909	0	0	0
2019/10/22	R213	06/08/2020			Bond Future	9.3489	87.5676	9.2764	87.9984	(0.775)	0.0000	0.0000	0
2019/10/22	R213	06/08/2020	9.29	Call	Bond Future	3,083.0700	3.0831	3,298.0100	3.2980	6.972	0	0	0
2019/10/22	R213	06/08/2020	9.29	Put	Bond Future	3,432.9000	3.4329	3,217.0400	3.2170	(6.288)	0	0	0
2019/10/22	R213	06/08/2020	9.31	Put	Bond Future	3,378.2400	3.3782	3,164.8900	3.1649	(6.315)	0	0	0
2019/10/22	R213	06/08/2020	9.30	Call	Bond Future	3,115.1600	3.1152	3,331.3600	3.3314	6.940	0	0	0
2019/10/22	R213	06/08/2020	9.30	Put	Bond Future	3,405.4700	3.4055	3,190.8700	3.1909	(6.302)	0	0	0
2019/10/22	R214	07/11/2019	10.02	Put	Bond Future	398.5200	0.3985	268.3200	0.2683	(32.671)	0	0	0
2019/10/22	R214	07/11/2019			Bond Future	9.8243	71.8424	9.7584	72.2904	(0.672)	0.0000	0.0000	15,768
2019/10/22	R214	07/11/2019	10.01	Call	Bond Future	1,652.7400	1.6527	1,966.1400	1.9661	18.962	0	0	0

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2019/10/22	R214	07/11/2019	10.01	Put	Bond Future	416.3400	0.4163	281.7400	0.2817	(32.329)	0	0	0
2019/10/22	R214	07/11/2019	10.02	Call	Bond Future	1,700.5400	1.7005	2,018.3400	2.0183	18.688	0	0	0
2019/10/22	R214	07/11/2019	10.00	Call	Bond Future	1,605.5000	1.6055	1,914.4100	1.9144	19.241	0	0	0
2019/10/22	R214	07/11/2019	10.00	Put	Bond Future	434.8100	0.4348	295.7200	0.2957	(31.989)	0	0	0
2019/10/22	R214	06/02/2020	9.73	Call	Bond Future	1,725.3300	1.7253	1,920.6000	1.9206	11.318	0	0	0
2019/10/22	R214	06/02/2020			Bond Future	9.8920	73.1416	9.8244	73.5950	(0.683)	0.0000	0.0000	462
2019/10/22	R214	06/02/2020	9.71	Call	Bond Future	1,665.3000	1.6653	1,856.1700	1.8562	11.462	0	0	0
2019/10/22	R214	06/02/2020	9.71	Put	Bond Future	2,896.9000	2.8969	2,634.3700	2.6344	(9.062)	0	0	0
2019/10/22	R214	06/02/2020	9.73	Put	Bond Future	2,819.9500	2.8200	2,561.8200	2.5618	(9.154)	0	0	0
2019/10/22	R214	06/02/2020	9.72	Call	Bond Future	1,695.0900	1.6951	1,888.1600	1.8882	11.390	0	0	0
2019/10/22	R214	06/02/2020	9.72	Put	Bond Future	2,858.1500	2.8581	2,597.8200	2.5978	(9.108)	0	0	0
2019/10/22	R214	07/05/2020	9.77	Put	Bond Future	3,628.7900	3.6288	3,375.3500	3.3754	(6.984)	0	0	0
2019/10/22	R214	07/05/2020			Bond Future	9.9552	71.1739	9.8857	71.6352	(0.698)	0.0000	0.0000	0
2019/10/22	R214	07/05/2020	9.76	Call	Bond Future	2,357.6300	2.3576	2,563.7800	2.5638	8.744	0	0	0
2019/10/22	R214	07/05/2020	9.76	Put	Bond Future	3,665.6200	3.6656	3,410.5000	3.4105	(6.960)	0	0	0
2019/10/22	R214	07/05/2020	9.77	Call	Bond Future	2,388.7300	2.3887	2,596.5600	2.5966	8.700	0	0	0
2019/10/22	R214	07/05/2020	9.75	Call	Bond Future	2,326.9600	2.3270	2,531.4100	2.5314	8.786	0	0	0
2019/10/22	R214	07/05/2020	9.75	Put	Bond Future	3,702.9800	3.7030	3,446.1600	3.4462	(6.935)	0	0	0
2019/10/22	R214	06/08/2020	9.98	Put	Bond Future	3,931.1000	3.9311	3,702.4900	3.7025	(5.815)	0	0	0
2019/10/22	R214	06/08/2020	9.97	Call	Bond Future	3,664.1500	3.6642	3,902.9200	3.9029	6.516	0	0	0
2019/10/22	R214	06/08/2020			Bond Future	10.0156	72.4986	9.9443	72.9673	(0.712)	0.0000	0.0000	0
2019/10/22	R214	06/08/2020	9.98	Call	Bond Future	3,697.6500	3.6976	3,937.7000	3.9377	6.492	0	0	0
2019/10/22	R214	06/08/2020	9.97	Put	Bond Future	3,963.3200	3.9633	3,733.4300	3.7334	(5.800)	0	0	0
2019/10/22	R214	06/08/2020	9.99	Call	Bond Future	3,731.0200	3.7310	3,972.3600	3.9724	6.468	0	0	0
2019/10/22	R214	06/08/2020	9.99	Put	Bond Future	3,898.8500	3.8988	3,671.5300	3.6715	(5.830)	0	0	0
2019/10/22	R248	07/11/2019	10.02	Call	Bond Future	1,669.1700	1.6692	1,994.8400	1.9948	19.511	0	0	0
2019/10/22	R248	07/11/2019	10.01	Put	Bond Future	723.1600	0.7232	518.7100	0.5187	(28.272)	0	0	0
2019/10/22	R248	07/11/2019			Bond Future	9.9048	90.8365	9.8438	91.3606	(0.616)	0.0000	0.0000	75,948
2019/10/22	R248	07/11/2019	10.03	Call	Bond Future	1,724.3700	1.7244	2,055.9500	2.0559	19.229	0	0	0
2019/10/22	R248	07/11/2019	10.03	Put	Bond Future	665.0400	0.6650	472.5000	0.4725	(28.952)	0	0	0
2019/10/22	R248	07/11/2019	10.02	Put	Bond Future	693.6100	0.6936	495.1600	0.4952	(28.611)	0	0	0
2019/10/22	R248	07/11/2019	10.01	Call	Bond Future	1,614.8000	1.6148	1,934.4700	1.9345	19.796	0	0	0
2019/10/22	R248	06/02/2020	9.71	Put	Bond Future	3,939.7100	3.9397	3,606.6700	3.6067	(8.453)	0	0	0
2019/10/22	R248	06/02/2020			Bond Future	9.9745	92.4791	9.9120	93.0093	(0.627)	0.0000	0.0000	28,808
2019/10/22	R248	06/02/2020	9.71	Call	Bond Future	1,658.3100	1.6583	1,855.4400	1.8554	11.887	0	0	0
2019/10/22	R248	06/02/2020	9.70	Put	Bond Future	3,992.7100	3.9927	3,656.9300	3.6569	(8.410)	0	0	0
2019/10/22	R248	06/02/2020	9.72	Call	Bond Future	1,693.9700	1.6940	1,893.8400	1.8938	11.799	0	0	0
2019/10/22	R248	06/02/2020	9.72	Put	Bond Future	3,887.2700	3.8873	3,556.9700	3.5570	(8.497)	0	0	0
2019/10/22	R248	06/02/2020	9.70	Call	Bond Future	1,623.0700	1.6231	1,817.4600	1.8175	11.977	0	0	0
2019/10/22	R248	07/05/2020	9.79	Call	Bond Future	2,674.5700	2.6746	2,902.4800	2.9025	8.521	0	0	0
2019/10/22	R248	07/05/2020	9.77	Put	Bond Future	4,900.2500	4.9002	4,584.6800	4.5847	(6.440)	0	0	0
2019/10/22	R248	07/05/2020			Bond Future	10.0397	89.7215	9.9754	90.2609	(0.641)	0.0000	0.0000	0
2019/10/22	R248	07/05/2020	9.79	Put	Bond Future	4,800.1700	4.8002	4,488.6800	4.4887	(6.489)	0	0	0
2019/10/22	R248	07/05/2020	9.77	Call	Bond Future	2,600.5800	2.6006	2,824.4100	2.8244	8.607	0	0	0
2019/10/22	R248	07/05/2020	9.78	Put	Bond Future	4,850.1300	4.8501	4,536.6100	4.5366	(6.464)	0	0	0
2019/10/22	R248	07/05/2020	9.78	Call	Bond Future	2,637.5600	2.6376	2,863.4400	2.8634	8.564	0	0	0
2019/10/22	R248	06/08/2020	9.00	Put	Bond Future	11,544.6900	11.5447	11,123.7600	11.1238	(3.646)	0	0	0

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2019/10/22	R248	06/08/2020	10.20	Call	Bond Future	5,837.3700	5.8374	6,135.3700	6.1354	5.105	0	0	0
2019/10/22	R248	06/08/2020			Bond Future	10.1023	91.3915	10.0361	91.9393	(0.655)	0.0000	0.0000	0
2019/10/22	R248	06/08/2020	9.25	Put	Bond Future	9,762.7500	9.7627	9,377.0700	9.3771	(3.951)	0	0	0
2019/10/22	R248	06/08/2020	9.25	Call	Bond Future	2,219.7300	2.2197	2,381.9100	2.3819	7.306	0	0	20,640
2019/10/22	R248	06/08/2020	10.18	Call	Bond Future	5,747.5900	5.7476	6,042.9900	6.0430	5.140	0	0	0
2019/10/22	R248	06/08/2020	10.18	Put	Bond Future	5,111.1700	5.1112	4,858.7100	4.8587	(4.939)	0	0	0
2019/10/22	R248	06/08/2020	9.00	Call	Bond Future	1,575.6400	1.5756	1,702.5700	1.7026	8.056	0	0	3,000
2019/10/22	R248	06/08/2020	10.20	Put	Bond Future	5,038.5000	5.0385	4,788.6400	4.7886	(4.959)	0	0	0
2019/10/22	R248	06/08/2020	10.19	Call	Bond Future	5,792.5800	5.7926	6,089.2800	6.0893	5.122	0	0	0
2019/10/22	R248	06/08/2020	10.19	Put	Bond Future	5,074.8700	5.0749	4,823.7100	4.8237	(4.949)	0	0	0

Total **1267448**