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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/11/2019 TO 08/11/2019

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
2019/11/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	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
2019/11/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	2025	07/11/2019			Bond Future	136.7747	136.7747	136.7747	136.7747	0.000	0.0000	0.0000	0
2019/11/08	2025	06/02/2020			Bond Future	137.6960	137.6960	137.4564	137.4564	(0.174)	0.0000	0.0000	1,933
2019/11/08	2025	07/05/2020			Bond Future	140.2256	140.2256	139.9903	139.9903	(0.168)	0.0000	0.0000	0
2019/11/08	2025	06/08/2020			Bond Future	141.3583	141.3583	141.0423	141.0423	(0.224)	0.0000	0.0000	0
2019/11/08	2025	05/11/2020			Bond Future	143.8750	143.8750	143.6949	143.6949	(0.125)	0.0000	0.0000	0
2019/11/08	2029	07/11/2019			Bond Future	101.0616	101.0616	101.0616	101.0616	0.000	0.0000	0.0000	0
2019/11/08	2029	06/02/2020			Bond Future	102.7336	102.7336	102.6818	102.6818	(0.050)	0.0000	0.0000	3,860
2019/11/08	2029	07/05/2020			Bond Future	103.5085	103.5085	103.4620	103.4620	(0.045)	0.0000	0.0000	0
2019/11/08	2029	06/08/2020			Bond Future	105.4557	105.4557	105.3519	105.3519	(0.098)	0.0000	0.0000	0
2019/11/08	2029	05/11/2020			Bond Future	106.1912	106.1912	106.1905	106.1905	(0.001)	0.0000	0.0000	0
2019/11/08	2030	07/11/2019			Bond Future	9.0550	95.3021	9.0550	95.3021	0.000	0.0000	0.0000	0
2019/11/08	2030	06/02/2020	9.15	Put	Bond Future	1,704.9000	1.7049	1,962.7300	1.9627	15.123	0	0	0
2019/11/08	2030	06/02/2020	9.14	Call	Bond Future	1,671.9100	1.6719	1,414.2300	1.4142	(15.412)	0	0	0
2019/11/08	2030	06/02/2020	9.40	Put	Bond Future	0.0000	0.0000	1,267.8200	1.2678	100.000	0	0	5,000
2019/11/08	2030	06/02/2020	9.25	Call	Bond Future	2,037.2000	2.0372	1,746.9400	1.7469	(14.248)	0	0	0
2019/11/08	2030	06/02/2020	8.40	Call	Bond Future	229.4400	0.2294	169.4500	0.1695	(26.146)	0	0	5,820
2019/11/08	2030	06/02/2020			Bond Future	9.1502	92.8180	9.2351	92.2995	0.928	0.0000	0.0000	78,122
2019/11/08	2030	06/02/2020	9.00	Put	Bond Future	2,190.9600	2.1910	2,494.2800	2.4943	13.844	0	0	0
2019/11/08	2030	06/02/2020	9.00	Call	Bond Future	1,263.8800	1.2639	1,048.6900	1.0487	(17.026)	0	0	5,820
2019/11/08	2030	06/02/2020	9.15	Call	Bond Future	1,703.4900	1.7035	1,442.8100	1.4428	(15.303)	0	0	0
2019/11/08	2030	06/02/2020	9.14	Put	Bond Future	1,734.6600	1.7347	1,995.4900	1.9955	15.036	0	0	0
2019/11/08	2030	06/02/2020	9.40	Call	Bond Future	0.0000	0.0000	2,264.0100	2.2640	100.000	0	0	0
2019/11/08	2030	06/02/2020	9.25	Put	Bond Future	1,428.2000	1.4282	1,656.4500	1.6565	15.982	0	0	5,000
2019/11/08	2030	06/02/2020	8.40	Put	Bond Future	4,983.1900	4.9832	5,441.7100	5.4417	9.201	0	0	0
2019/11/08	2030	06/02/2020	9.16	Call	Bond Future	1,735.4000	1.7354	1,471.7200	1.4717	(15.194)	0	0	0
2019/11/08	2030	06/02/2020	9.16	Put	Bond Future	1,675.5300	1.6755	1,930.3600	1.9304	15.209	0	0	0
2019/11/08	2030	07/05/2020	8.79	Call	Bond Future	1,282.5400	1.2825	1,107.8900	1.1079	(13.618)	0	0	0
2019/11/08	2030	07/05/2020	8.78	Put	Bond Future	3,949.9800	3.9500	4,298.8000	4.2988	8.831	0	0	0
2019/11/08	2030	07/05/2020			Bond Future	9.2194	94.5006	9.3065	93.9793	0.945	0.0000	0.0000	0
2019/11/08	2030	07/05/2020	8.80	Call	Bond Future	1,305.1600	1.3052	1,128.4100	1.1284	(13.542)	0	0	0
2019/11/08	2030	07/05/2020	8.80	Put	Bond Future	3,870.3500	3.8704	4,214.9700	4.2150	8.904	0	0	0
2019/11/08	2030	07/05/2020	8.79	Put	Bond Future	3,910.0200	3.9100	4,256.7400	4.2567	8.867	0	0	0
2019/11/08	2030	07/05/2020	8.78	Call	Bond Future	1,260.1600	1.2602	1,087.6100	1.0876	(13.693)	0	0	0
2019/11/08	2030	06/08/2020	9.11	Call	Bond Future	2,427.2700	2.4273	2,164.0100	2.1640	(10.846)	0	0	0
2019/11/08	2030	06/08/2020			Bond Future	9.2861	92.2475	9.3855	91.6651	1.071	0.0000	0.0000	0
2019/11/08	2030	06/08/2020	9.09	Call	Bond Future	2,369.5800	2.3696	2,110.2200	2.1102	(10.945)	0	0	0
2019/11/08	2030	06/08/2020	9.09	Put	Bond Future	3,532.2000	3.5322	3,855.2300	3.8552	9.145	0	0	0
2019/11/08	2030	06/08/2020	9.11	Put	Bond Future	3,470.4200	3.4704	3,789.5500	3.7895	9.196	0	0	0
2019/11/08	2030	06/08/2020	9.10	Call	Bond Future	2,398.3400	2.3983	2,137.0300	2.1370	(10.895)	0	0	0
2019/11/08	2030	06/08/2020	9.10	Put	Bond Future	3,501.2000	3.5012	3,822.2800	3.8223	9.171	0	0	0
2019/11/08	2030	05/11/2020	9.39	Put	Bond Future	3,449.8400	3.4498	3,687.0200	3.6870	6.875	0	0	0
2019/11/08	2030	05/11/2020	9.38	Call	Bond Future	3,540.9200	3.5409	3,282.4800	3.2825	(7.299)	0	0	0

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2019/11/08	2030	05/11/2020			Bond Future	9.3685	93.8656	9.4552	93.3687	0.925	0.0000	0.0000	0
2019/11/08	2030	05/11/2020	10.37	Put	Bond Future	1,784.2400	1.7842	1,917.6900	1.9177	7.479	0	0	16,000
2019/11/08	2030	05/11/2020	9.39	Call	Bond Future	3,573.3000	3.5733	3,313.5400	3.3135	(7.269)	0	0	0
2019/11/08	2030	05/11/2020	9.38	Put	Bond Future	3,474.9100	3.4749	3,713.4100	3.7134	6.863	0	0	0
2019/11/08	2030	05/11/2020	8.53	Put	Bond Future	6,252.9500	6.2529	6,614.2500	6.6142	5.778	0	0	0
2019/11/08	2030	05/11/2020	8.53	Call	Bond Future	1,259.4300	1.2594	1,123.7900	1.1238	(10.770)	0	0	16,000
2019/11/08	2030	05/11/2020	9.03	Put	Bond Future	4,451.8400	4.4518	4,738.8800	4.7389	6.448	0	0	0
2019/11/08	2030	05/11/2020	9.03	Call	Bond Future	2,477.1900	2.4772	2,267.2900	2.2673	(8.473)	0	0	16,000
2019/11/08	2030	05/11/2020	10.37	Call	Bond Future	7,316.5000	7.3165	6,953.0100	6.9530	(4.968)	0	0	0
2019/11/08	2030	05/11/2020	9.40	Call	Bond Future	3,606.1700	3.6062	3,345.1000	3.3451	(7.240)	0	0	0
2019/11/08	2030	05/11/2020	9.40	Put	Bond Future	3,425.3100	3.4253	3,661.1800	3.6612	6.886	0	0	0
2019/11/08	2032	07/11/2019			Bond Future	9.3950	92.6751	9.3950	92.6751	0.000	0.0000	0.0000	0
2019/11/08	2032	06/02/2020	9.40	Put	Bond Future	2,270.7800	2.2708	2,555.4800	2.5555	12.538	0	0	0
2019/11/08	2032	06/02/2020			Bond Future	9.4962	94.1360	9.5748	93.6132	0.828	0.0000	0.0000	65,427
2019/11/08	2032	06/02/2020	9.39	Call	Bond Future	1,594.0600	1.5941	1,358.9400	1.3589	(14.750)	0	0	0
2019/11/08	2032	06/02/2020	9.39	Put	Bond Future	2,306.7100	2.3067	2,594.3600	2.5944	12.470	0	0	0
2019/11/08	2032	06/02/2020	9.40	Call	Bond Future	1,625.5700	1.6256	1,387.5000	1.3875	(14.645)	0	0	0
2019/11/08	2032	06/02/2020	9.38	Call	Bond Future	1,563.0800	1.5631	1,330.9000	1.3309	(14.854)	0	0	0
2019/11/08	2032	06/02/2020	9.38	Put	Bond Future	2,343.2400	2.3432	2,633.8300	2.6338	12.401	0	0	0
2019/11/08	2032	07/05/2020	9.19	Call	Bond Future	1,680.6500	1.6806	1,485.9700	1.4860	(11.584)	0	0	0
2019/11/08	2032	07/05/2020			Bond Future	9.5691	91.6831	9.6497	91.1569	0.842	0.0000	0.0000	0
2019/11/08	2032	07/05/2020	9.17	Call	Bond Future	1,627.9600	1.6280	1,437.3800	1.4374	(11.707)	0	0	0
2019/11/08	2032	07/05/2020	9.17	Put	Bond Future	4,298.9500	4.2989	4,634.5900	4.6346	7.807	0	0	0
2019/11/08	2032	07/05/2020	9.19	Put	Bond Future	4,215.2600	4.2153	4,546.8000	4.5468	7.865	0	0	0
2019/11/08	2032	07/05/2020	9.18	Call	Bond Future	1,654.1900	1.6542	1,461.5600	1.4616	(11.645)	0	0	0
2019/11/08	2032	07/05/2020	9.18	Put	Bond Future	4,256.9500	4.2569	4,590.5400	4.5905	7.836	0	0	0
2019/11/08	2032	06/08/2020	9.46	Put	Bond Future	3,938.3000	3.9383	4,256.0100	4.2560	8.067	0	0	0
2019/11/08	2032	06/08/2020	9.45	Call	Bond Future	2,742.3900	2.7424	2,475.7100	2.4757	(9.724)	0	0	0
2019/11/08	2032	06/08/2020			Bond Future	9.6390	93.3867	9.7304	92.8004	0.948	0.0000	0.0000	0
2019/11/08	2032	06/08/2020	9.46	Call	Bond Future	2,773.8400	2.7738	2,505.2800	2.5053	(9.682)	0	0	0
2019/11/08	2032	06/08/2020	9.45	Put	Bond Future	3,972.4900	3.9725	4,292.0800	4.2921	8.045	0	0	0
2019/11/08	2032	06/08/2020	9.47	Call	Bond Future	2,805.4700	2.8055	2,535.0300	2.5350	(9.640)	0	0	0
2019/11/08	2032	06/08/2020	9.47	Put	Bond Future	3,904.3500	3.9044	4,220.1800	4.2202	8.089	0	0	0
2019/11/08	2032	05/11/2020	9.77	Put	Bond Future	3,854.6500	3.8546	4,089.2500	4.0893	6.086	0	0	0
2019/11/08	2032	05/11/2020			Bond Future	9.7283	90.8681	9.8081	90.3655	0.820	0.0000	0.0000	0
2019/11/08	2032	05/11/2020	9.76	Call	Bond Future	4,083.9000	4.0839	3,817.1300	3.8171	(6.532)	0	0	0
2019/11/08	2032	05/11/2020	9.76	Put	Bond Future	3,883.7000	3.8837	4,119.5800	4.1196	6.074	0	0	0
2019/11/08	2032	05/11/2020	9.77	Call	Bond Future	4,117.8500	4.1179	3,849.8000	3.8498	(6.509)	0	0	0
2019/11/08	2032	05/11/2020	9.75	Call	Bond Future	4,049.7200	4.0497	3,784.2200	3.7842	(6.556)	0	0	0
2019/11/08	2032	05/11/2020	9.75	Put	Bond Future	3,912.5900	3.9126	4,149.7400	4.1497	6.061	0	0	0
2019/11/08	2033	07/11/2019			Bond Future	101.2065	101.2065	101.2065	101.2065	0.000	0.0000	0.0000	0
2019/11/08	2033	06/02/2020			Bond Future	103.0540	103.0540	103.0025	103.0025	(0.050)	0.0000	0.0000	6,260
2019/11/08	2033	07/05/2020			Bond Future	103.7519	103.7519	103.7057	103.7057	(0.044)	0.0000	0.0000	0
2019/11/08	2033	06/08/2020			Bond Future	105.7036	105.7036	105.6001	105.6001	(0.098)	0.0000	0.0000	0
2019/11/08	2033	05/11/2020			Bond Future	106.3652	106.3652	106.3648	106.3648	0.000	0.0000	0.0000	0

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2019/11/08	2037	07/11/2019			Bond Future		9.8300	91.4398	9.8300	91.4398	0.000	0.0000	0.0000	0
2019/11/08	2037	06/02/2020	9.67	Call	Bond Future	1,314.3200		1.3143	1,116.1300	1.1161	(15.079)	0	0	0
2019/11/08	2037	06/02/2020	9.66	Put	Bond Future	3,314.1200		3.3141	3,653.0300	3.6530	10.226	0	0	0
2019/11/08	2037	06/02/2020			Bond Future		9.9294	88.6354	10.0018	88.1013	0.730	0.0000	0.0000	67,032
2019/11/08	2037	06/02/2020	9.68	Call	Bond Future	1,344.4500		1.3444	1,143.2500	1.1433	(14.965)	0	0	0
2019/11/08	2037	06/02/2020	9.68	Put	Bond Future	3,221.0800		3.2211	3,553.9500	3.5539	10.334	0	0	0
2019/11/08	2037	06/02/2020	9.67	Put	Bond Future	3,267.4400		3.2674	3,603.3200	3.6033	10.280	0	0	0
2019/11/08	2037	06/02/2020	9.66	Call	Bond Future	1,284.4100		1.2844	1,089.2500	1.0892	(15.195)	0	0	0
2019/11/08	2037	07/05/2020	9.60	Put	Bond Future	4,903.9900		4.9040	5,243.9200	5.2439	6.932	0	0	0
2019/11/08	2037	07/05/2020	9.59	Call	Bond Future	1,828.9100		1.8289	1,633.5000	1.6335	(10.685)	0	0	0
2019/11/08	2037	07/05/2020			Bond Future		10.0066	90.2422	10.0806	89.7048	0.739	0.0000	0.0000	0
2019/11/08	2037	07/05/2020	9.60	Call	Bond Future	1,858.0500		1.8581	1,660.5700	1.6606	(10.628)	0	0	0
2019/11/08	2037	07/05/2020	9.59	Put	Bond Future	4,951.7300		4.9517	5,293.7300	5.2937	6.907	0	0	0
2019/11/08	2037	07/05/2020	9.61	Call	Bond Future	1,887.4400		1.8874	1,687.8900	1.6879	(10.573)	0	0	0
2019/11/08	2037	07/05/2020	9.61	Put	Bond Future	4,856.5900		4.8566	5,194.4500	5.1945	6.957	0	0	0
2019/11/08	2037	06/08/2020	9.88	Put	Bond Future	4,682.0100		4.6820	5,003.2200	5.0032	6.861	0	0	0
2019/11/08	2037	06/08/2020			Bond Future		10.0824	87.6594	10.1657	87.0630	0.826	0.0000	0.0000	0
2019/11/08	2037	06/08/2020	9.87	Call	Bond Future	3,173.1800		3.1732	2,899.7800	2.8998	(8.616)	0	0	0
2019/11/08	2037	06/08/2020	9.87	Put	Bond Future	4,721.4500		4.7214	5,044.4900	5.0445	6.842	0	0	0
2019/11/08	2037	06/08/2020	9.88	Call	Bond Future	3,207.5600		3.2076	2,932.3300	2.9323	(8.581)	0	0	0
2019/11/08	2037	06/08/2020	9.86	Call	Bond Future	3,139.2800		3.1393	2,867.7100	2.8677	(8.651)	0	0	0
2019/11/08	2037	06/08/2020	9.86	Put	Bond Future	4,761.4600		4.7615	5,086.3300	5.0863	6.823	0	0	0
2019/11/08	2037	05/11/2020	10.18	Call	Bond Future	4,613.3900		4.6134	4,339.5000	4.3395	(5.937)	0	0	0
2019/11/08	2037	05/11/2020	10.17	Put	Bond Future	4,573.4800		4.5735	4,816.2800	4.8163	5.309	0	0	0
2019/11/08	2037	05/11/2020			Bond Future		10.1696	89.1964	10.2427	88.6810	0.719	0.0000	0.0000	0
2019/11/08	2037	05/11/2020	10.19	Call	Bond Future	4,650.3800		4.6504	4,375.2100	4.3752	(5.917)	0	0	0
2019/11/08	2037	05/11/2020	10.19	Put	Bond Future	4,506.1800		4.5062	4,746.4200	4.7464	5.331	0	0	0
2019/11/08	2037	05/11/2020	10.17	Call	Bond Future	4,576.1700		4.5762	4,303.5600	4.3036	(5.957)	0	0	0
2019/11/08	2037	05/11/2020	10.18	Put	Bond Future	4,539.9000		4.5399	4,781.4200	4.7814	5.320	0	0	0
2019/11/08	2038	07/11/2019			Bond Future		118.6000	118.6000	118.6000	118.6000	0.000	0.0000	0.0000	0
2019/11/08	2038	06/02/2020			Bond Future		118.5925	118.5925	119.0463	119.0463	0.383	0.0000	0.0000	10,686
2019/11/08	2038	07/05/2020			Bond Future		120.7710	120.7710	121.2408	121.2408	0.389	0.0000	0.0000	0
2019/11/08	2038	06/08/2020			Bond Future		121.3496	121.3496	121.7622	121.7622	0.340	0.0000	0.0000	0
2019/11/08	2038	05/11/2020			Bond Future		123.5096	123.5096	124.0520	124.0520	0.439	0.0000	0.0000	0
2019/11/08	2040	07/11/2019			Bond Future		9.9700	94.1482	9.9700	94.1482	0.000	0.0000	0.0000	0
2019/11/08	2040	06/02/2020	9.76	Call	Bond Future	1,293.3700		1.2934	1,095.9300	1.0959	(15.266)	0	0	0
2019/11/08	2040	06/02/2020	9.00	Put	Bond Future	9,225.3200		9.2253	9,769.4300	9.7694	5.898	0	0	0
2019/11/08	2040	06/02/2020			Bond Future		10.0706	91.1290	10.1428	90.5608	0.717	0.0000	0.0000	44,716
2019/11/08	2040	06/02/2020	9.74	Call	Bond Future	1,234.6800		1.2347	1,043.4200	1.0434	(15.491)	0	0	0
2019/11/08	2040	06/02/2020	9.74	Put	Bond Future	3,911.3900		3.9114	4,288.3400	4.2883	9.637	0	0	0
2019/11/08	2040	06/02/2020	8.40	Put	Bond Future	14,904.3000		14.9043	15,470.7700	15.4708	3.801	0	0	0
2019/11/08	2040	06/02/2020	8.40	Call	Bond Future		4.8300	0.0048	3.0900	0.0031	(36.025)	0	0	0
2019/11/08	2040	06/02/2020	9.76	Put	Bond Future	3,804.6400		3.8046	4,175.4100	4.1754	9.745	0	0	0
2019/11/08	2040	06/02/2020	9.00	Call	Bond Future		87.9100	0.0879	63.8100	0.0638	(27.414)	0	0	0
2019/11/08	2040	06/02/2020	9.75	Call	Bond Future	1,264.4100		1.2644	1,070.0200	1.0700	(15.374)	0	0	0
2019/11/08	2040	06/02/2020	9.75	Put	Bond Future	3,858.3400		3.8583	4,232.1600	4.2322	9.689	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
2019/11/08	2040	07/05/2020	9.74	Call	Bond Future	1,937.7200	1.9377	1,729.1700	1.7292	(10.763)	0	0	0
2019/11/08	2040	07/05/2020	9.75	Put	Bond Future	5,168.8500	5.1688	5,530.0600	5.5301	6.988	0	0	0
2019/11/08	2040	07/05/2020			Bond Future	10.1489	92.7810	10.2226	92.2090	0.726	0.0000	0.0000	0
2019/11/08	2040	07/05/2020	9.74	Put	Bond Future	5,219.4700	5.2195	5,582.9300	5.5829	6.964	0	0	0
2019/11/08	2040	07/05/2020	9.75	Call	Bond Future	1,969.5800	1.9696	1,758.7800	1.7588	(10.703)	0	0	0
2019/11/08	2040	07/05/2020	9.73	Call	Bond Future	1,906.1400	1.9061	1,699.8400	1.6998	(10.823)	0	0	0
2019/11/08	2040	07/05/2020	9.73	Put	Bond Future	5,270.4900	5.2705	5,636.2000	5.6362	6.939	0	0	0
2019/11/08	2040	06/08/2020	10.04	Call	Bond Future	3,456.8900	3.4569	3,161.4300	3.1614	(8.547)	0	0	0
2019/11/08	2040	06/08/2020	10.02	Put	Bond Future	4,989.1500	4.9892	5,330.6400	5.3306	6.845	0	0	0
2019/11/08	2040	06/08/2020	10.03	Call	Bond Future	3,420.3000	3.4203	3,126.7900	3.1268	(8.581)	0	0	0
2019/11/08	2040	06/08/2020			Bond Future	10.2258	89.9947	10.3086	89.3617	0.809	0.0000	0.0000	0
2019/11/08	2040	06/08/2020	10.04	Put	Bond Future	4,904.4800	4.9045	5,242.0600	5.2421	6.883	0	0	0
2019/11/08	2040	06/08/2020	10.02	Call	Bond Future	3,383.5800	3.3836	3,092.0300	3.0920	(8.617)	0	0	0
2019/11/08	2040	06/08/2020	10.03	Put	Bond Future	4,946.8200	4.9468	5,286.3500	5.2863	6.864	0	0	0
2019/11/08	2040	05/11/2020	10.30	Call	Bond Future	4,901.7400	4.9017	4,611.7200	4.6117	(5.917)	0	0	0
2019/11/08	2040	05/11/2020			Bond Future	10.3136	91.5726	10.3866	91.0225	0.708	0.0000	0.0000	0
2019/11/08	2040	05/11/2020	10.30	Put	Bond Future	5,005.1700	5.0052	5,265.2900	5.2653	5.197	0	0	0
2019/11/08	2040	05/11/2020	10.32	Put	Bond Future	4,932.4200	4.9324	5,189.8200	5.1898	5.219	0	0	0
2019/11/08	2040	05/11/2020	10.31	Call	Bond Future	4,941.1000	4.9411	4,649.7200	4.6497	(5.897)	0	0	0
2019/11/08	2040	05/11/2020	10.32	Call	Bond Future	4,980.5900	4.9806	4,687.8500	4.6879	(5.878)	0	0	0
2019/11/08	2040	05/11/2020	10.31	Put	Bond Future	4,968.6800	4.9687	5,227.4400	5.2274	5.208	0	0	0
2019/11/08	2044	07/11/2019			Bond Future	10.0250	90.9185	10.0250	90.9185	0.000	0.0000	0.0000	0
2019/11/08	2044	06/02/2020	9.77	Put	Bond Future	4,150.5700	4.1506	4,508.8800	4.5089	8.633	0	0	0
2019/11/08	2044	06/02/2020	9.74	Call	Bond Future	1,110.4300	1.1104	944.7600	0.9448	(14.919)	0	0	328
2019/11/08	2044	06/02/2020	10.78	Put	Bond Future	855.9400	0.8559	964.4800	0.9645	12.681	0	0	328
2019/11/08	2044	06/02/2020			Bond Future	10.1286	87.9221	10.1953	87.3896	0.659	0.0000	0.0000	39,505
2019/11/08	2044	06/02/2020	9.77	Call	Bond Future	1,193.2500	1.1933	1,019.0600	1.0191	(14.598)	0	0	0
2019/11/08	2044	06/02/2020	9.09	Put	Bond Future	9,149.4100	9.1494	9,654.8800	9.6549	5.525	0	0	0
2019/11/08	2044	06/02/2020	9.09	Call	Bond Future	108.8000	0.1088	81.7700	0.0818	(24.844)	0	0	328
2019/11/08	2044	06/02/2020	9.74	Put	Bond Future	4,322.6900	4.3227	4,689.5200	4.6895	8.486	0	0	0
2019/11/08	2044	06/02/2020	9.78	Call	Bond Future	1,221.3100	1.2213	1,044.2800	1.0443	(14.495)	0	0	0
2019/11/08	2044	06/02/2020	9.76	Put	Bond Future	4,207.7700	4.2078	4,568.9100	4.5689	8.583	0	0	0
2019/11/08	2044	06/02/2020	10.78	Call	Bond Future	5,831.1100	5.8311	5,407.1500	5.4072	(7.271)	0	0	0
2019/11/08	2044	06/02/2020	9.78	Put	Bond Future	4,093.9100	4.0939	4,449.3800	4.4494	8.683	0	0	0
2019/11/08	2044	06/02/2020	9.76	Call	Bond Future	1,165.6000	1.1656	994.2400	0.9942	(14.701)	0	0	0
2019/11/08	2044	07/05/2020	9.45	Put	Bond Future	7,382.6500	7.3826	7,791.6100	7.7916	5.539	0	0	0
2019/11/08	2044	07/05/2020	9.97	Put	Bond Future	4,481.5800	4.4816	4,783.1600	4.7832	6.729	0	0	0
2019/11/08	2044	07/05/2020	9.33	Call	Bond Future	800.6100	0.8006	696.6700	0.6967	(12.983)	0	0	100
2019/11/08	2044	07/05/2020	9.98	Call	Bond Future	2,627.7100	2.6277	2,391.4800	2.3915	(8.990)	0	0	100
2019/11/08	2044	07/05/2020	9.26	Call	Bond Future	674.8100	0.6748	583.3800	0.5834	(13.549)	0	0	556
2019/11/08	2044	07/05/2020	9.81	Call	Bond Future	2,041.5500	2.0416	1,840.7300	1.8407	(9.837)	0	0	0
2019/11/08	2044	07/05/2020	9.79	Put	Bond Future	5,365.5400	5.3655	5,704.6500	5.7047	6.320	0	0	0
2019/11/08	2044	07/05/2020			Bond Future	10.2046	89.5159	10.2726	88.9801	0.667	0.0000	0.0000	0
2019/11/08	2044	07/05/2020	10.81	Call	Bond Future	6,386.5300	6.3865	6,002.4400	6.0024	(6.014)	0	0	0
2019/11/08	2044	07/05/2020	10.81	Put	Bond Future	1,806.3600	1.8064	1,958.0200	1.9580	8.396	0	0	129
2019/11/08	2044	07/05/2020	9.33	Put	Bond Future	8,210.3300	8.2103	8,642.1400	8.6421	5.259	0	0	0
2019/11/08	2044	07/05/2020	9.81	Put	Bond Future	5,260.9500	5.2610	5,595.8800	5.5959	6.366	0	0	0

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2019/11/08	2044	07/05/2020	9.79	Call	Bond Future	1,977.7100		1.9777	1,781.0700	1.7811	(9.943)	0	0	0
2019/11/08	2044	07/05/2020	9.45	Call	Bond Future	1,050.0500		1.0500	923.2600	0.9233	(12.075)	0	0	129
2019/11/08	2044	07/05/2020	9.97	Call	Bond Future	2,591.1900		2.5912	2,357.0200	2.3570	(9.037)	0	0	129
2019/11/08	2044	07/05/2020	9.98	Put	Bond Future	4,436.1100		4.4361	4,735.6300	4.7356	6.752	0	0	0
2019/11/08	2044	07/05/2020	11.09	Call	Bond Future	7,911.4000		7.9114	7,492.8800	7.4929	(5.290)	0	0	0
2019/11/08	2044	07/05/2020	9.26	Put	Bond Future	8,722.2700		8.7223	9,166.5900	9.1666	5.094	0	0	0
2019/11/08	2044	07/05/2020	9.91	Put	Bond Future	4,762.0100		4.7620	5,076.0500	5.0761	6.595	0	0	0
2019/11/08	2044	07/05/2020	9.80	Put	Bond Future	5,312.9200		5.3129	5,649.9500	5.6500	6.344	0	0	0
2019/11/08	2044	07/05/2020	11.09	Put	Bond Future	1,349.0800		1.3491	1,466.3100	1.4663	8.690	0	0	100
2019/11/08	2044	07/05/2020	9.91	Call	Bond Future	2,377.0700		2.3771	2,155.3600	2.1554	(9.327)	0	0	556
2019/11/08	2044	07/05/2020	11.02	Call	Bond Future	7,523.8100		7.5238	7,113.1200	7.1131	(5.459)	0	0	0
2019/11/08	2044	07/05/2020	11.02	Put	Bond Future	1,449.3600		1.4494	1,574.4200	1.5744	8.629	0	0	556
2019/11/08	2044	07/05/2020	9.80	Call	Bond Future	2,009.3700		2.0094	1,810.6500	1.8106	(9.890)	0	0	0
2019/11/08	2044	06/08/2020	9.98	Call	Bond Future	3,126.9500		3.1269	2,868.2100	2.8682	(8.275)	0	0	602
2019/11/08	2044	06/08/2020	11.09	Put	Bond Future	2,135.9500		2.1359	2,297.6700	2.2977	7.571	0	0	602
2019/11/08	2044	06/08/2020	9.01	Call	Bond Future	727.1500		0.7272	636.4700	0.6365	(12.471)	0	0	140
2019/11/08	2044	06/08/2020	9.66	Call	Bond Future	2,084.5600		2.0846	1,886.3000	1.8863	(9.511)	0	0	140
2019/11/08	2044	06/08/2020	9.88	Call	Bond Future	2,779.2500		2.7793	2,539.2900	2.5393	(8.634)	0	0	0
2019/11/08	2044	06/08/2020			Bond Future	10.2791		86.7944	10.3557	86.2000	0.745	0.0000	0.0000	0
2019/11/08	2044	06/08/2020	9.36	Put	Bond Future	9,008.8300		9.0088	9,460.6400	9.4606	5.015	0	0	0
2019/11/08	2044	06/08/2020	9.36	Call	Bond Future	1,302.8600		1.3029	1,160.2600	1.1603	(10.945)	0	0	602
2019/11/08	2044	06/08/2020	9.98	Put	Bond Future	5,516.9400		5.5169	5,852.6100	5.8526	6.084	0	0	0
2019/11/08	2044	06/08/2020	9.86	Call	Bond Future	2,712.2000		2.7122	2,476.0200	2.4760	(8.708)	0	0	0
2019/11/08	2044	06/08/2020	9.86	Put	Bond Future	6,091.9200		6.0919	6,450.1500	6.4501	5.880	0	0	0
2019/11/08	2044	06/08/2020	11.09	Call	Bond Future	8,100.0500		8.1000	7,667.3600	7.6674	(5.342)	0	0	0
2019/11/08	2044	06/08/2020	9.01	Put	Bond Future	11,667.9900		11.6680	12,171.7200	12.1717	4.317	0	0	0
2019/11/08	2044	06/08/2020	9.66	Put	Bond Future	7,154.8200		7.1548	7,550.9700	7.5510	5.537	0	0	0
2019/11/08	2044	06/08/2020	9.88	Put	Bond Future	5,992.7500		5.9927	6,347.2000	6.3472	5.915	0	0	0
2019/11/08	2044	06/08/2020	10.93	Call	Bond Future	7,277.5500		7.2775	6,864.3400	6.8643	(5.678)	0	0	0
2019/11/08	2044	06/08/2020	10.93	Put	Bond Future	2,434.2100		2.4342	2,615.4100	2.6154	7.444	0	0	140
2019/11/08	2044	06/08/2020	9.87	Call	Bond Future	2,745.6200		2.7456	2,507.5500	2.5075	(8.671)	0	0	0
2019/11/08	2044	06/08/2020	9.87	Put	Bond Future	6,042.1700		6.0422	6,398.5100	6.3985	5.898	0	0	0
2019/11/08	2044	05/11/2020	9.97	Call	Bond Future	3,595.5300		3.5955	3,372.6400	3.3726	(6.199)	0	0	568
2019/11/08	2044	05/11/2020	9.29	Put	Bond Future	10,608.3400		10.6083	10,992.1400	10.9921	3.618	0	0	0
2019/11/08	2044	05/11/2020	9.96	Put	Bond Future	6,766.7600		6.7668	7,059.3500	7.0593	4.324	0	0	0
2019/11/08	2044	05/11/2020	10.36	Call	Bond Future	5,049.5400		5.0495	4,775.4500	4.7755	(5.428)	0	0	0
2019/11/08	2044	05/11/2020			Bond Future	10.3639		88.3160	10.4310	87.8019	0.648	0.0000	0.0000	0
2019/11/08	2044	05/11/2020	9.97	Put	Bond Future	6,719.3700		6.7194	7,010.6100	7.0106	4.334	0	0	0
2019/11/08	2044	05/11/2020	9.96	Call	Bond Future	3,561.1700		3.5612	3,339.6300	3.3396	(6.221)	0	0	0
2019/11/08	2044	05/11/2020	11.38	Call	Bond Future	9,717.4900		9.7175	9,337.1400	9.3371	(3.914)	0	0	0
2019/11/08	2044	05/11/2020	11.38	Put	Bond Future	2,454.3400		2.4543	2,588.1200	2.5881	5.451	0	0	568
2019/11/08	2044	05/11/2020	10.34	Call	Bond Future	4,970.3200		4.9703	4,698.7400	4.6987	(5.464)	0	0	0
2019/11/08	2044	05/11/2020	10.34	Put	Bond Future	5,154.5600		5.1546	5,397.1100	5.3971	4.706	0	0	0
2019/11/08	2044	05/11/2020	9.29	Call	Bond Future	1,630.7700		1.6308	1,500.4400	1.5004	(7.992)	0	0	568
2019/11/08	2044	05/11/2020	10.36	Put	Bond Future	5,079.5000		5.0795	5,319.5400	5.3195	4.726	0	0	0
2019/11/08	2044	05/11/2020	10.35	Call	Bond Future	5,009.8700		5.0099	4,737.0300	4.7370	(5.446)	0	0	0
2019/11/08	2044	05/11/2020	10.35	Put	Bond Future	5,116.9100		5.1169	5,358.2000	5.3582	4.716	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/08	2046	07/11/2019			Bond Future	108.7428	108.7428	108.7428	108.7428	0.000	0.0000	0.0000	0
2019/11/08	2046	06/02/2020			Bond Future	109.9323	109.9323	110.1750	110.1750	0.221	0.0000	0.0000	11,575
2019/11/08	2046	07/05/2020			Bond Future	110.2039	110.2039	110.4578	110.4578	0.230	0.0000	0.0000	0
2019/11/08	2046	06/08/2020			Bond Future	112.2772	112.2772	112.4754	112.4754	0.176	0.0000	0.0000	0
2019/11/08	2046	05/11/2020			Bond Future	112.4809	112.4809	112.7949	112.7949	0.279	0.0000	0.0000	0
2019/11/08	2050	07/11/2019			Bond Future	112.5523	112.5523	112.5523	112.5523	0.000	0.0000	0.0000	0
2019/11/08	2050	06/02/2020			Bond Future	112.0941	112.0941	112.2615	112.2615	0.149	0.0000	0.0000	11,627
2019/11/08	2050	07/05/2020			Bond Future	114.1534	114.1534	114.3309	114.3309	0.155	0.0000	0.0000	0
2019/11/08	2050	06/08/2020			Bond Future	114.4211	114.4211	114.5398	114.5398	0.104	0.0000	0.0000	0
2019/11/08	2050	05/11/2020			Bond Future	116.4578	116.4578	116.6939	116.6939	0.203	0.0000	0.0000	0
2019/11/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	AL37	06/02/2020			Index Future	678.1620	678.1620	676.4880	676.4880	(0.247)	0.0000	0.0000	0
2019/11/08	AL37	07/05/2020			Index Future	690.4580	690.4580	688.7950	688.7950	(0.241)	0.0000	0.0000	0
2019/11/08	AL37	06/08/2020			Index Future	703.2870	703.2870	701.2180	701.2180	(0.294)	0.0000	0.0000	0
2019/11/08	AL7T	06/02/2020			Index Future	783.8730	783.8730	780.3160	780.3160	(0.454)	0.0000	0.0000	0
2019/11/08	AL7T	07/05/2020			Index Future	798.0860	798.0860	794.5110	794.5110	(0.448)	0.0000	0.0000	0
2019/11/08	AL7T	06/08/2020			Index Future	812.9150	812.9150	808.8410	808.8410	(0.501)	0.0000	0.0000	0
2019/11/08	ALBI	06/02/2020			Index Future	701.1980	701.1980	697.7390	697.7390	(0.493)	0.0000	0.0000	414
2019/11/08	ALBI	07/05/2020			Index Future	713.9120	713.9120	710.4320	710.4320	(0.487)	0.0000	0.0000	0
2019/11/08	ALBI	06/08/2020			Index Future	727.1770	727.1770	723.2450	723.2450	(0.541)	0.0000	0.0000	0
2019/11/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	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
2019/11/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/08	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
2019/11/08	ES33	07/11/2019			Bond Future	10.8400	77.5097	10.8400	77.5097	0.000	0.0000	0.0000	0
2019/11/08	ES33	06/02/2020			Bond Future	10.9884	78.7272	11.0561	78.3418	0.616	0.0000	0.0000	350
2019/11/08	ES33	07/05/2020			Bond Future	11.1072	76.3610	11.1764	75.9739	0.623	0.0000	0.0000	0
2019/11/08	ES33	06/08/2020			Bond Future	11.2243	77.7799	11.3038	77.3437	0.708	0.0000	0.0000	0
2019/11/08	ES33	05/11/2020			Bond Future	11.3645	75.3538	11.4324	74.9882	0.597	0.0000	0.0000	0
2019/11/08	ES42	07/11/2019			Bond Future	11.1850	78.4877	11.1850	78.4877	0.000	0.0000	0.0000	0
2019/11/08	ES42	06/02/2020			Bond Future	11.3283	79.6983	11.4004	79.2316	0.636	0.0000	0.0000	4,919
2019/11/08	ES42	07/05/2020			Bond Future	11.4465	76.8789	11.5205	76.4087	0.646	0.0000	0.0000	0
2019/11/08	ES42	06/08/2020			Bond Future	11.5616	78.3074	11.6451	77.7860	0.722	0.0000	0.0000	0
2019/11/08	ES42	05/11/2020			Bond Future	11.6967	75.4187	11.7703	74.9677	0.630	0.0000	0.0000	0
2019/11/08	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/08	GOVI	06/02/2020	703.15	Put	GOVI	96,190.0000	9.6190	131,600.0000	13.1600	36.813	0	0	0
2019/11/08	GOVI	06/02/2020			GOVI	693.5310	693.5310	689.9900	689.9900	(0.511)	0.0000	0.0000	1,256
2019/11/08	GOVI	06/02/2020	703.14	Put	GOVI	96,090.0000	9.6090	131,500.0000	13.1500	36.851	0	0	0
2019/11/08	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/08	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/08	GOVI	06/02/2020	703.13	Put	GOVI	95,990.0000	9.5990	131,400.0000	13.1400	36.889	0	0	0
2019/11/08	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/08	GOVI	07/05/2020			GOVI	706.1050	706.1050	702.5420	702.5420	(0.505)	0.0000	0.0000	0
2019/11/08	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/08	GOVI	07/05/2020	720.00	Put	GOVI	138,950.0000	13.8950	174,580.0000	17.4580	25.642	0	0	0
2019/11/08	GOVI	07/05/2020	719.98	Put	GOVI	138,750.0000	13.8750	174,380.0000	17.4380	25.679	0	0	0
2019/11/08	GOVI	07/05/2020	719.99	Put	GOVI	138,850.0000	13.8850	174,480.0000	17.4480	25.661	0	0	0
2019/11/08	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/08	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/08	GOVI	06/08/2020	728.12	Put	GOVI	88,950.0000	8.8950	129,070.0000	12.9070	45.104	0	0	0
2019/11/08	GOVI	06/08/2020			GOVI	719.2250	719.2250	715.2130	715.2130	(0.558)	0.0000	0.0000	0
2019/11/08	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/08	GOVI	06/08/2020	728.14	Put	GOVI	89,150.0000	8.9150	129,270.0000	12.9270	45.003	0	0	0
2019/11/08	GOVI	06/08/2020	728.13	Put	GOVI	89,050.0000	8.9050	129,170.0000	12.9170	45.053	0	0	0
2019/11/08	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/08	IGOV	06/02/2020			Index Future	262.8550	262.8550	262.8110	262.8110	(0.017)	0.0000	0.0000	1,011
2019/11/08	IGOV	07/05/2020			Index Future	267.6840	267.6840	267.6550	267.6550	(0.011)	0.0000	0.0000	47
2019/11/08	IGOV	06/08/2020			Index Future	272.7200	272.7200	272.5450	272.5450	(0.064)	0.0000	0.0000	0
2019/11/08	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/08	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5900	98.5900	0.010	0.0000	0.0000	0
2019/11/08	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0300	102.0300	0.010	0.0000	0.0000	0
2019/11/08	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/08	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5500	95.5500	0.042	0.0000	0.0000	0

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2019/11/08	IS05	16/03/2021			Interest Rate Swap	94.5100	94.5100	94.5600	94.5600	0.053	0.0000	0.0000	0
2019/11/08	IS05	15/06/2021			Interest Rate Swap	93.4700	93.4700	93.5400	93.5400	0.075	0.0000	0.0000	0
2019/11/08	IS05	21/09/2021			Interest Rate Swap	93.3900	93.3900	93.4700	93.4700	0.086	0.0000	0.0000	0
2019/11/08	IS05	21/12/2021			Interest Rate Swap	95.3800	95.3800	95.4800	95.4800	0.105	0.0000	0.0000	51
2019/11/08	IS05	15/03/2022			Interest Rate Swap	95.3400	95.3400	95.4600	95.4600	0.126	0.0000	0.0000	0
2019/11/08	IS05	21/06/2022			Interest Rate Swap	96.3200	96.3200	96.4800	96.4800	0.166	0.0000	0.0000	0
2019/11/08	IS05	20/09/2022			Interest Rate Swap	100.0900	100.0900	100.2800	100.2800	0.190	0.0000	0.0000	0
2019/11/08	IS05	20/12/2022			Interest Rate Swap	101.1800	101.1800	101.3900	101.3900	0.208	0.0000	0.0000	0
2019/11/08	IS05	22/03/2023			Interest Rate Swap	94.3100	94.3100	94.5500	94.5500	0.254	0.0000	0.0000	0
2019/11/08	IS05	20/06/2023			Interest Rate Swap	100.2600	100.2600	100.5100	100.5100	0.249	0.0000	0.0000	0
2019/11/08	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/08	IS10	17/12/2025			Interest Rate Swap	91.1300	91.1300	91.6000	91.6000	0.516	0.0000	0.0000	0
2019/11/08	IS10	16/03/2026			Interest Rate Swap	87.9700	87.9700	88.4700	88.4700	0.568	0.0000	0.0000	0
2019/11/08	IS10	15/06/2026			Interest Rate Swap	86.5900	86.5900	87.1200	87.1200	0.612	0.0000	0.0000	0
2019/11/08	IS10	21/09/2026			Interest Rate Swap	88.7100	88.7100	89.2600	89.2600	0.620	0.0000	0.0000	0
2019/11/08	IS10	21/12/2026			Interest Rate Swap	92.5400	92.5400	93.0900	93.0900	0.594	0.0000	0.0000	0
2019/11/08	IS10	15/03/2027			Interest Rate Swap	91.0400	91.0400	91.6100	91.6100	0.626	0.0000	0.0000	0
2019/11/08	IS10	21/06/2027			Interest Rate Swap	93.1300	93.1300	93.7000	93.7000	0.612	0.0000	0.0000	0
2019/11/08	IS10	20/09/2027			Interest Rate Swap	98.6800	98.6800	99.2500	99.2500	0.578	0.0000	0.0000	0
2019/11/08	IS10	20/12/2027			Interest Rate Swap	99.0500	99.0500	99.6300	99.6300	0.586	0.0000	0.0000	0
2019/11/08	IS10	22/03/2028			Interest Rate Swap	92.4400	92.4400	93.0400	93.0400	0.649	0.0000	0.0000	0
2019/11/08	IS10	20/06/2028			Interest Rate Swap	99.8300	99.8300	100.4300	100.4300	0.601	0.0000	0.0000	0
2019/11/08	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/08	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/08	R023	07/11/2019			Bond Future	7.3700	102.6409	7.3700	102.6409	0.000	0.0000	0.0000	0
2019/11/08	R023	06/02/2020	7.54	Call	Bond Future	738.6300	0.7386	605.9000	0.6059	(17.970)	0	0	0
2019/11/08	R023	06/02/2020			Bond Future	7.4108	104.4152	7.4952	104.1877	1.139	0.0000	0.0000	42,372
2019/11/08	R023	06/02/2020	7.52	Call	Bond Future	703.4500	0.7034	574.1700	0.5742	(18.378)	0	0	0
2019/11/08	R023	06/02/2020	7.52	Put	Bond Future	409.2800	0.4093	507.4700	0.5075	23.991	0	0	0
2019/11/08	R023	06/02/2020	7.54	Put	Bond Future	390.6800	0.3907	485.4200	0.4854	24.250	0	0	0
2019/11/08	R023	06/02/2020	7.53	Call	Bond Future	720.8500	0.7208	589.8300	0.5898	(18.176)	0	0	0
2019/11/08	R023	06/02/2020	7.53	Put	Bond Future	399.7900	0.3998	496.2400	0.4962	24.125	0	0	0
2019/11/08	R023	07/05/2020	6.91	Put	Bond Future	1,477.5900	1.4776	1,654.7400	1.6547	11.989	0	0	0
2019/11/08	R023	07/05/2020			Bond Future	7.4112	102.3759	7.5010	102.1513	1.213	0.0000	0.0000	15,434
2019/11/08	R023	07/05/2020	6.90	Call	Bond Future	206.5800	0.2066	160.2600	0.1603	(22.422)	0	0	0
2019/11/08	R023	07/05/2020	6.90	Put	Bond Future	1,495.9600	1.4960	1,674.2600	1.6743	11.919	0	0	0
2019/11/08	R023	07/05/2020	6.91	Call	Bond Future	213.6400	0.2136	166.1700	0.1662	(22.220)	0	0	0
2019/11/08	R023	07/05/2020	6.89	Call	Bond Future	199.8900	0.1999	154.6800	0.1547	(22.617)	0	0	0
2019/11/08	R023	07/05/2020	6.89	Put	Bond Future	1,514.6900	1.5147	1,694.1000	1.6941	11.845	0	0	0
2019/11/08	R023	06/08/2020	7.26	Call	Bond Future	698.3900	0.6984	576.8500	0.5769	(17.403)	0	0	0
2019/11/08	R023	06/08/2020			Bond Future	7.3879	104.2782	7.5119	103.9933	1.678	0.0000	0.0000	0

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2019/11/08	R023	06/08/2020	7.26	Put	Bond Future	993.4300	0.9934	1,156.8100	1.1568	16.446	0	0	0
2019/11/08	R023	06/08/2020	7.27	Call	Bond Future	710.7600	0.7108	587.9300	0.5879	(17.282)	0	0	0
2019/11/08	R023	06/08/2020	7.28	Put	Bond Future	972.0600	0.9721	1,132.8600	1.1329	16.542	0	0	0
2019/11/08	R023	06/08/2020	7.27	Put	Bond Future	982.6900	0.9827	1,144.7800	1.1448	16.495	0	0	0
2019/11/08	R023	06/08/2020	7.28	Call	Bond Future	723.2200	0.7232	599.1000	0.5991	(17.162)	0	0	0
2019/11/08	R023	05/11/2020	7.46	Put	Bond Future	948.8900	0.9489	1,039.9300	1.0399	9.594	0	0	0
2019/11/08	R023	05/11/2020	7.47	Put	Bond Future	940.6500	0.9406	1,031.0500	1.0311	9.610	0	0	0
2019/11/08	R023	05/11/2020			Bond Future	7.4249	102.1802	7.5136	101.9948	1.194	0.0000	0.0000	0
2019/11/08	R023	05/11/2020	7.46	Call	Bond Future	1,022.3100	1.0223	927.9400	0.9279	(9.231)	0	0	0
2019/11/08	R023	05/11/2020	7.47	Call	Bond Future	1,034.9900	1.0350	939.9800	0.9400	(9.180)	0	0	0
2019/11/08	R023	05/11/2020	7.45	Call	Bond Future	1,009.7100	1.0097	915.9700	0.9160	(9.284)	0	0	0
2019/11/08	R023	05/11/2020	7.45	Put	Bond Future	957.2000	0.9572	1,048.8700	1.0489	9.577	0	0	0
2019/11/08	R035	07/11/2019			Bond Future	9.6800	95.4066	9.6800	95.4066	0.000	0.0000	0.0000	0
2019/11/08	R035	06/02/2020	9.60	Call	Bond Future	1,546.6000	1.5466	1,339.6800	1.3397	(13.379)	0	0	0
2019/11/08	R035	06/02/2020	9.61	Put	Bond Future	2,871.9400	2.8719	3,160.0000	3.1600	10.030	0	0	0
2019/11/08	R035	06/02/2020			Bond Future	9.7833	96.9331	9.8510	96.4354	0.691	0.0000	0.0000	113,373
2019/11/08	R035	06/02/2020	9.60	Put	Bond Future	2,915.3200	2.9153	3,206.1600	3.2062	9.976	0	0	0
2019/11/08	R035	06/02/2020	9.61	Call	Bond Future	1,578.6400	1.5786	1,368.9400	1.3689	(13.284)	0	0	0
2019/11/08	R035	06/02/2020	9.59	Call	Bond Future	1,514.7500	1.5147	1,310.6200	1.3106	(13.476)	0	0	0
2019/11/08	R035	06/02/2020	9.59	Put	Bond Future	2,958.9800	2.9590	3,252.6100	3.2526	9.923	0	0	0
2019/11/08	R035	07/05/2020	10.57	Put	Bond Future	1,487.4700	1.4875	1,616.5000	1.6165	8.674	0	0	3,530
2019/11/08	R035	07/05/2020	9.75	Call	Bond Future	2,810.1600	2.8102	2,568.8100	2.5688	(8.588)	0	0	5,000
2019/11/08	R035	07/05/2020	10.75	Put	Bond Future	1,230.4500	1.2305	1,339.4600	1.3395	8.859	0	0	5,000
2019/11/08	R035	07/05/2020	9.48	Put	Bond Future	4,734.3300	4.7343	5,044.4800	5.0445	6.551	0	0	0
2019/11/08	R035	07/05/2020	9.47	Call	Bond Future	1,903.1600	1.9032	1,715.0800	1.7151	(9.883)	0	0	0
2019/11/08	R035	07/05/2020			Bond Future	9.8567	94.1874	9.9257	93.6872	0.700	0.0000	0.0000	0
2019/11/08	R035	07/05/2020	9.11	Put	Bond Future	6,677.3900	6.6774	7,056.8800	7.0569	5.683	0	0	0
2019/11/08	R035	07/05/2020	9.11	Call	Bond Future	1,002.9000	1.0029	882.2300	0.8822	(12.032)	0	0	5,000
2019/11/08	R035	07/05/2020	9.78	Put	Bond Future	3,479.3800	3.4794	3,732.5700	3.7326	7.277	0	0	0
2019/11/08	R035	07/05/2020	10.57	Call	Bond Future	6,471.4200	6.4714	6,100.2900	6.1003	(5.735)	0	0	0
2019/11/08	R035	07/05/2020	9.75	Put	Bond Future	3,591.4800	3.5915	3,850.2900	3.8503	7.206	0	0	0
2019/11/08	R035	07/05/2020	10.75	Call	Bond Future	7,409.4800	7.4095	7,018.3300	7.0183	(5.279)	0	0	0
2019/11/08	R035	07/05/2020	9.48	Call	Bond Future	1,932.8300	1.9328	1,742.8200	1.7428	(9.831)	0	0	0
2019/11/08	R035	07/05/2020	9.47	Put	Bond Future	4,780.7000	4.7807	5,092.7800	5.0928	6.528	0	0	0
2019/11/08	R035	07/05/2020	9.78	Call	Bond Future	2,918.6700	2.9187	2,671.7000	2.6717	(8.462)	0	0	3,530
2019/11/08	R035	07/05/2020	9.18	Put	Bond Future	6,274.6600	6.2747	6,641.4700	6.6415	5.846	0	0	0
2019/11/08	R035	07/05/2020	9.18	Call	Bond Future	1,153.2200	1.1532	1,019.8700	1.0199	(11.563)	0	0	3,530
2019/11/08	R035	07/05/2020	9.49	Call	Bond Future	1,962.5000	1.9625	1,770.5700	1.7706	(9.780)	0	0	0
2019/11/08	R035	07/05/2020	9.49	Put	Bond Future	4,688.0500	4.6881	4,996.2800	4.9963	6.575	0	0	0
2019/11/08	R035	06/08/2020	9.00	Put	Bond Future	8,483.6200	8.4836	8,897.4900	8.8975	4.878	0	0	0
2019/11/08	R035	06/08/2020	9.92	Put	Bond Future	4,285.5200	4.2855	4,552.7400	4.5527	6.235	0	0	0
2019/11/08	R035	06/08/2020			Bond Future	9.9269	95.9375	10.0056	95.3765	0.792	0.0000	0.0000	0
2019/11/08	R035	06/08/2020	9.00	Call	Bond Future	1,476.0300	1.4760	1,328.8500	1.3288	(9.971)	0	0	24,761
2019/11/08	R035	06/08/2020	9.92	Call	Bond Future	4,235.7600	4.2358	3,941.9300	3.9419	(6.937)	0	0	0
2019/11/08	R035	06/08/2020	9.93	Call	Bond Future	4,271.6300	4.2716	3,976.2900	3.9763	(6.914)	0	0	0
2019/11/08	R035	06/08/2020	9.91	Put	Bond Future	4,321.2400	4.3212	4,589.9800	4.5900	6.219	0	0	0
2019/11/08	R035	06/08/2020	8.75	Put	Bond Future	10,096.8300	10.0968	10,543.3000	10.5433	4.422	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
2019/11/08	R035	06/08/2020	8.75	Call	Bond Future	1,067.9700	1.0680	953.3900	0.9534	(10.729)	0	0	3,000
2019/11/08	R035	06/08/2020	9.93	Put	Bond Future	4,249.7000	4.2497	4,515.4100	4.5154	6.252	0	0	0
2019/11/08	R035	06/08/2020	9.91	Call	Bond Future	4,199.7100	4.1997	3,907.4000	3.9074	(6.960)	0	0	0
2019/11/08	R035	05/11/2020	10.34	Put	Bond Future	3,554.4700	3.5545	3,741.4000	3.7414	5.259	0	0	0
2019/11/08	R035	05/11/2020			Bond Future	10.0183	93.1218	10.0859	92.6471	0.675	0.0000	0.0000	0
2019/11/08	R035	05/11/2020	10.33	Call	Bond Future	5,738.7600	5.7388	5,452.0600	5.4521	(4.996)	0	0	0
2019/11/08	R035	05/11/2020	10.33	Put	Bond Future	3,580.6900	3.5807	3,768.7000	3.7687	5.251	0	0	0
2019/11/08	R035	05/11/2020	10.34	Call	Bond Future	5,780.5400	5.7805	5,492.7600	5.4928	(4.978)	0	0	0
2019/11/08	R035	05/11/2020	10.32	Call	Bond Future	5,697.0800	5.6971	5,411.4600	5.4115	(5.013)	0	0	0
2019/11/08	R035	05/11/2020	10.32	Put	Bond Future	3,607.0900	3.6071	3,796.1800	3.7962	5.242	0	0	0
2019/11/08	R186	07/11/2019			Bond Future	8.3550	115.4361	8.3550	115.4361	0.000	0.0000	0.0000	0
2019/11/08	R186	06/02/2020	8.57	Call	Bond Future	1,806.0600	1.8061	1,543.8100	1.5438	(14.521)	0	0	0
2019/11/08	R186	06/02/2020	8.50	Call	Bond Future	1,585.9200	1.5859	1,342.9500	1.3429	(15.320)	0	0	0
2019/11/08	R186	06/02/2020	8.11	Put	Bond Future	2,476.8700	2.4769	2,796.3100	2.7963	12.897	0	0	0
2019/11/08	R186	06/02/2020			Bond Future	8.4389	112.0380	8.5220	111.5842	0.986	0.0000	0.0000	100,482
2019/11/08	R186	06/02/2020	8.55	Call	Bond Future	1,741.6200	1.7416	1,484.8200	1.4848	(14.745)	0	0	0
2019/11/08	R186	06/02/2020	8.55	Put	Bond Future	1,135.8200	1.1358	1,332.8000	1.3328	17.343	0	0	0
2019/11/08	R186	06/02/2020	8.11	Call	Bond Future	658.8900	0.6589	524.5500	0.5245	(20.389)	0	0	821
2019/11/08	R186	06/02/2020	8.57	Put	Bond Future	1,091.6900	1.0917	1,283.2200	1.2832	17.544	0	0	0
2019/11/08	R186	06/02/2020	9.00	Put	Bond Future	440.2100	0.4402	534.4600	0.5345	21.410	0	0	821
2019/11/08	R186	06/02/2020	8.50	Put	Bond Future	1,252.1600	1.2522	1,462.9700	1.4630	16.836	0	0	821
2019/11/08	R186	06/02/2020	8.56	Call	Bond Future	1,773.5800	1.7736	1,514.0500	1.5141	(14.633)	0	0	0
2019/11/08	R186	06/02/2020	8.56	Put	Bond Future	1,113.4800	1.1135	1,307.7300	1.3077	17.445	0	0	0
2019/11/08	R186	06/02/2020	9.00	Call	Bond Future	3,455.9800	3.4560	3,096.4500	3.0964	(10.403)	0	0	0
2019/11/08	R186	07/05/2020	7.90	Put	Bond Future	3,886.4900	3.8865	4,229.6400	4.2296	8.829	0	0	2,500
2019/11/08	R186	07/05/2020	8.28	Put	Bond Future	2,569.4300	2.5694	2,838.3400	2.8383	10.466	0	0	0
2019/11/08	R186	07/05/2020	8.93	Call	Bond Future	3,424.5100	3.4245	3,118.8600	3.1189	(8.925)	0	0	0
2019/11/08	R186	07/05/2020	8.09	Put	Bond Future	3,181.8300	3.1818	3,488.7000	3.4887	9.644	0	0	0
2019/11/08	R186	07/05/2020			Bond Future	8.4945	114.0692	8.5807	113.6145	1.014	0.0000	0.0000	1,650
2019/11/08	R186	07/05/2020	8.50	Call	Bond Future	1,999.9800	2.0000	1,770.5000	1.7705	(11.474)	0	0	0
2019/11/08	R186	07/05/2020	8.50	Put	Bond Future	1,971.0800	1.9711	2,196.2400	2.1962	11.423	0	0	23,208
2019/11/08	R186	07/05/2020	8.08	Call	Bond Future	994.2300	0.9942	848.4300	0.8484	(14.665)	0	0	0
2019/11/08	R186	07/05/2020	8.08	Put	Bond Future	3,216.6600	3.2167	3,525.5000	3.5255	9.601	0	0	0
2019/11/08	R186	07/05/2020	7.90	Call	Bond Future	681.2200	0.6812	569.7300	0.5697	(16.366)	0	0	0
2019/11/08	R186	07/05/2020	8.28	Call	Bond Future	1,426.3300	1.4263	1,240.6000	1.2406	(13.022)	0	0	6,000
2019/11/08	R186	07/05/2020	8.93	Put	Bond Future	1,150.1300	1.1501	1,299.1200	1.2991	12.954	0	0	6,000
2019/11/08	R186	07/05/2020	8.09	Call	Bond Future	1,013.6900	1.0137	865.9200	0.8659	(14.577)	0	0	0
2019/11/08	R186	07/05/2020	7.60	Put	Bond Future	5,189.1800	5.1892	5,580.8800	5.5809	7.548	0	0	0
2019/11/08	R186	07/05/2020	7.60	Call	Bond Future	321.3600	0.3214	258.4200	0.2584	(19.586)	0	0	6,000
2019/11/08	R186	07/05/2020	8.07	Call	Bond Future	975.0200	0.9750	831.1700	0.8312	(14.754)	0	0	0
2019/11/08	R186	07/05/2020	8.07	Put	Bond Future	3,251.7600	3.2518	3,562.5500	3.5625	9.558	0	0	0
2019/11/08	R186	06/08/2020	8.38	Put	Bond Future	2,754.5500	2.7545	3,047.1500	3.0471	10.622	0	0	0
2019/11/08	R186	06/08/2020			Bond Future	8.5449	110.8840	8.6476	110.3599	1.202	0.0000	0.0000	0
2019/11/08	R186	06/08/2020	8.37	Call	Bond Future	1,880.6800	1.8807	1,651.0200	1.6510	(12.212)	0	0	0
2019/11/08	R186	06/08/2020	8.37	Put	Bond Future	2,780.2400	2.7802	3,074.7700	3.0748	10.594	0	0	0
2019/11/08	R186	06/08/2020	8.38	Call	Bond Future	1,906.6900	1.9067	1,675.1000	1.6751	(12.146)	0	0	0
2019/11/08	R186	06/08/2020	8.36	Call	Bond Future	1,854.4700	1.8545	1,626.7500	1.6268	(12.280)	0	0	0

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2019/11/08	R186	06/08/2020	8.36	Put	Bond Future	2,805.7600	2.8058	3,102.2300	3.1022	10.566	0	0	0
2019/11/08	R186	05/11/2020	8.64	Put	Bond Future	2,727.4400	2.7274	2,931.0500	2.9311	7.465	0	0	0
2019/11/08	R186	05/11/2020	8.65	Call	Bond Future	2,842.6600	2.8427	2,625.9500	2.6260	(7.623)	0	0	0
2019/11/08	R186	05/11/2020			Bond Future	8.6227	112.8299	8.7079	112.4108	0.988	0.0000	0.0000	0
2019/11/08	R186	05/11/2020	8.66	Call	Bond Future	2,872.9600	2.8730	2,655.0400	2.6550	(7.585)	0	0	0
2019/11/08	R186	05/11/2020	8.66	Put	Bond Future	2,689.4000	2.6894	2,890.6000	2.8906	7.481	0	0	0
2019/11/08	R186	05/11/2020	8.64	Call	Bond Future	2,812.4900	2.8125	2,596.9800	2.5970	(7.663)	0	0	0
2019/11/08	R186	05/11/2020	8.65	Put	Bond Future	2,708.3400	2.7083	2,910.7500	2.9107	7.474	0	0	0
2019/11/08	R197	07/11/2019			Bond Future	306.1004	306.1004	306.1004	306.1004	0.000	0.0000	0.0000	0
2019/11/08	R197	06/02/2020			Bond Future	304.0301	304.0301	303.8715	303.8715	(0.052)	0.0000	0.0000	2,540
2019/11/08	R197	07/05/2020			Bond Future	309.6155	309.6155	309.4730	309.4730	(0.046)	0.0000	0.0000	0
2019/11/08	R197	06/08/2020			Bond Future	307.6472	307.6472	307.3353	307.3353	(0.101)	0.0000	0.0000	0
2019/11/08	R197	05/11/2020			Bond Future	313.1221	313.1221	313.1152	313.1152	(0.002)	0.0000	0.0000	0
2019/11/08	R202	07/11/2019			Bond Future	230.3423	230.3423	230.3423	230.3423	0.000	0.0000	0.0000	0
2019/11/08	R202	06/02/2020			Bond Future	230.4797	230.4797	229.8551	229.8551	(0.271)	0.0000	0.0000	8,488
2019/11/08	R202	07/05/2020			Bond Future	234.7140	234.7140	234.0921	234.0921	(0.265)	0.0000	0.0000	0
2019/11/08	R202	06/08/2020			Bond Future	234.9901	234.9901	234.2302	234.2302	(0.323)	0.0000	0.0000	0
2019/11/08	R202	05/11/2020			Bond Future	239.1736	239.1736	238.6354	238.6354	(0.225)	0.0000	0.0000	0
2019/11/08	R207	07/11/2019			Bond Future	6.8500	102.3951	6.8500	102.3951	0.000	0.0000	0.0000	0
2019/11/08	R208	07/11/2019			Bond Future	6.6250	100.9458	6.6250	100.9458	0.000	0.0000	0.0000	0
2019/11/08	R208	06/02/2020	6.13	Put	Bond Future	386.7300	0.3867	433.0600	0.4331	11.980	0	0	0
2019/11/08	R208	06/02/2020	6.12	Call	Bond Future	18.5900	0.0186	12.8900	0.0129	(30.662)	0	0	0
2019/11/08	R208	06/02/2020			Bond Future	6.4689	102.7633	6.5174	102.7110	0.748	0.0000	0.0000	12,080
2019/11/08	R208	06/02/2020	6.13	Call	Bond Future	19.4900	0.0195	13.5400	0.0135	(30.528)	0	0	0
2019/11/08	R208	06/02/2020	6.12	Put	Bond Future	396.7000	0.3967	443.2800	0.4433	11.742	0	0	0
2019/11/08	R208	06/02/2020	6.14	Call	Bond Future	20.5400	0.0205	14.3000	0.0143	(30.380)	0	0	0
2019/11/08	R208	06/02/2020	6.14	Put	Bond Future	376.9200	0.3769	422.9600	0.4230	12.215	0	0	0
2019/11/08	R208	07/05/2020	4.81	Call	Bond Future	0.2300	0.0002	0.1500	0.0002	(34.783)	0	0	0
2019/11/08	R208	07/05/2020	4.80	Put	Bond Future	1,215.0700	1.2151	1,261.6800	1.2617	3.836	0	0	0
2019/11/08	R208	07/05/2020			Bond Future	6.2106	101.2232	6.2654	101.1765	0.882	0.0000	0.0000	0
2019/11/08	R208	07/05/2020	4.82	Call	Bond Future	0.2500	0.0003	0.1600	0.0002	(36.000)	0	0	0
2019/11/08	R208	07/05/2020	4.82	Put	Bond Future	1,197.7100	1.1977	1,244.3100	1.2443	3.891	0	0	0
2019/11/08	R208	07/05/2020	4.81	Put	Bond Future	1,206.3800	1.2064	1,252.9900	1.2530	3.864	0	0	0
2019/11/08	R208	07/05/2020	4.80	Call	Bond Future	0.2200	0.0002	0.1400	0.0001	(36.364)	0	0	0
2019/11/08	R208	06/08/2020	5.57	Put	Bond Future	177.3600	0.1774	242.2800	0.2423	36.604	0	0	0
2019/11/08	R208	06/08/2020			Bond Future	5.6788	103.1040	5.8449	103.0008	2.925	0.0000	0.0000	0
2019/11/08	R208	06/08/2020	5.56	Call	Bond Future	106.6700	0.1067	69.1000	0.0691	(35.221)	0	0	0
2019/11/08	R208	06/08/2020	5.56	Put	Bond Future	180.6300	0.1806	246.2700	0.2463	36.339	0	0	0
2019/11/08	R208	06/08/2020	5.57	Call	Bond Future	109.6300	0.1096	71.3400	0.0713	(34.927)	0	0	0
2019/11/08	R208	06/08/2020	5.55	Call	Bond Future	103.7500	0.1038	66.9000	0.0669	(35.518)	0	0	0
2019/11/08	R208	06/08/2020	5.55	Put	Bond Future	183.9400	0.1839	250.3000	0.2503	36.077	0	0	0
2019/11/08	R208	05/11/2020	4.78	Call	Bond Future	108.1800	0.1082	107.3600	0.1074	(0.758)	0	0	0
2019/11/08	R208	05/11/2020	4.77	Put	Bond Future	97.7400	0.0977	98.2400	0.0982	0.512	0	0	0
2019/11/08	R208	05/11/2020			Bond Future	4.7481	101.5131	4.7514	101.5118	0.071	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
2019/11/08	R208	05/11/2020	4.79	Call	Bond Future	110.5900	0.1106	109.7600	0.1098	(0.751)	0	0	0
2019/11/08	R208	05/11/2020	4.79	Put	Bond Future	94.4400	0.0944	94.9200	0.0949	0.508	0	0	0
2019/11/08	R208	05/11/2020	4.78	Put	Bond Future	95.8800	0.0959	96.3700	0.0964	0.511	0	0	0
2019/11/08	R208	05/11/2020	4.77	Call	Bond Future	106.1900	0.1062	105.3800	0.1054	(0.763)	0	0	0
2019/11/08	R209	07/11/2019			Bond Future	9.6900	72.7539	9.6900	72.7539	0.000	0.0000	0.0000	0
2019/11/08	R209	06/02/2020	9.52	Put	Bond Future	2,855.6100	2.8556	3,118.8000	3.1188	9.217	0	0	0
2019/11/08	R209	06/02/2020			Bond Future	9.7872	73.8681	9.8540	73.4476	0.683	0.0000	0.0000	103,379
2019/11/08	R209	06/02/2020	9.51	Call	Bond Future	1,113.9100	1.1139	958.8600	0.9589	(13.919)	0	0	0
2019/11/08	R209	06/02/2020	9.51	Put	Bond Future	2,896.7900	2.8968	3,162.2700	3.1623	9.165	0	0	0
2019/11/08	R209	06/02/2020	9.40	Put	Bond Future	3,370.6700	3.3707	3,661.1600	3.6612	8.618	0	0	0
2019/11/08	R209	06/02/2020	9.40	Call	Bond Future	862.4200	0.8624	732.3800	0.7324	(15.079)	0	0	7,500
2019/11/08	R209	06/02/2020	9.52	Call	Bond Future	1,138.1600	1.1382	980.8200	0.9808	(13.824)	0	0	0
2019/11/08	R209	06/02/2020	9.50	Call	Bond Future	1,089.9800	1.0900	937.2000	0.9372	(14.017)	0	0	0
2019/11/08	R209	06/02/2020	9.50	Put	Bond Future	2,938.3800	2.9384	3,206.1300	3.2061	9.112	0	0	0
2019/11/08	R209	07/05/2020	9.47	Call	Bond Future	1,651.4300	1.6514	1,490.6700	1.4907	(9.735)	0	0	0
2019/11/08	R209	07/05/2020			Bond Future	9.8555	72.0561	9.9236	71.6327	0.691	0.0000	0.0000	0
2019/11/08	R209	07/05/2020	9.45	Call	Bond Future	1,600.9900	1.6010	1,443.4800	1.4435	(9.838)	0	0	0
2019/11/08	R209	07/05/2020	9.45	Put	Bond Future	4,197.9600	4.1980	4,463.8600	4.4639	6.334	0	0	0
2019/11/08	R209	07/05/2020	9.47	Put	Bond Future	4,117.1600	4.1172	4,379.8100	4.3798	6.379	0	0	0
2019/11/08	R209	07/05/2020	9.46	Call	Bond Future	1,626.1000	1.6261	1,466.9600	1.4670	(9.787)	0	0	0
2019/11/08	R209	07/05/2020	9.46	Put	Bond Future	4,157.4100	4.1574	4,421.6800	4.4217	6.357	0	0	0
2019/11/08	R209	06/08/2020	5.56	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2019/11/08	R209	06/08/2020	5.55	Put	Bond Future	36,121.7700	36.1218	36,592.5900	36.5926	1.303	0	0	0
2019/11/08	R209	06/08/2020			Bond Future	9.9210	73.3950	9.9977	72.9242	0.773	0.0000	0.0000	0
2019/11/08	R209	06/08/2020	5.57	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2019/11/08	R209	06/08/2020	5.57	Put	Bond Future	35,904.9400	35.9049	36,375.7500	36.3757	1.311	0	0	0
2019/11/08	R209	06/08/2020	5.56	Put	Bond Future	36,013.2900	36.0133	36,484.1000	36.4841	1.307	0	0	0
2019/11/08	R209	06/08/2020	5.55	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2019/11/08	R209	05/11/2020	10.02	Call	Bond Future	3,973.1900	3.9732	3,755.6200	3.7556	(5.476)	0	0	0
2019/11/08	R209	05/11/2020			Bond Future	10.0020	71.5336	10.0689	71.1283	0.669	0.0000	0.0000	0
2019/11/08	R209	05/11/2020	10.00	Call	Bond Future	3,906.9900	3.9070	3,691.4600	3.6915	(5.517)	0	0	0
2019/11/08	R209	05/11/2020	10.00	Put	Bond Future	3,918.9700	3.9190	4,108.7000	4.1087	4.841	0	0	0
2019/11/08	R209	05/11/2020	10.02	Put	Bond Future	3,863.6600	3.8637	4,051.3500	4.0513	4.858	0	0	0
2019/11/08	R209	05/11/2020	10.01	Call	Bond Future	3,940.0400	3.9400	3,723.4900	3.7235	(5.496)	0	0	0
2019/11/08	R209	05/11/2020	10.01	Put	Bond Future	3,891.2300	3.8912	4,079.9400	4.0799	4.850	0	0	0
2019/11/08	R210	07/11/2019			Bond Future	187.1846	187.1846	187.1846	187.1846	0.000	0.0000	0.0000	0
2019/11/08	R210	06/02/2020			Bond Future	190.1792	190.1792	190.0833	190.0833	(0.050)	0.0000	0.0000	1,772
2019/11/08	R210	07/05/2020			Bond Future	191.0231	191.0231	190.9371	190.9371	(0.045)	0.0000	0.0000	0
2019/11/08	R210	06/08/2020			Bond Future	194.6167	194.6167	194.4247	194.4247	(0.099)	0.0000	0.0000	0
2019/11/08	R210	05/11/2020			Bond Future	195.3607	195.3607	195.3592	195.3592	(0.001)	0.0000	0.0000	0
2019/11/08	R212	07/11/2019			Bond Future	161.4488	161.4488	161.4488	161.4488	0.000	0.0000	0.0000	0
2019/11/08	R212	06/02/2020			Bond Future	162.0282	162.0282	161.9085	161.9085	(0.074)	0.0000	0.0000	6,495
2019/11/08	R212	07/05/2020			Bond Future	165.0048	165.0048	164.8932	164.8932	(0.068)	0.0000	0.0000	0
2019/11/08	R212	06/08/2020			Bond Future	165.8154	165.8154	165.6119	165.6119	(0.123)	0.0000	0.0000	0
2019/11/08	R212	05/11/2020			Bond Future	168.7669	168.7669	168.7265	168.7265	(0.024)	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
2019/11/08	R213	07/11/2019			Bond Future	9.2600	85.7632	9.2600	85.7632	0.000	0.0000	0.0000	0
2019/11/08	R213	06/02/2020	9.27	Call	Bond Future	1,441.5400	1.4415	1,238.3100	1.2383	(14.098)	0	0	0
2019/11/08	R213	06/02/2020	9.26	Put	Bond Future	2,031.4600	2.0315	2,274.7300	2.2747	11.975	0	0	0
2019/11/08	R213	06/02/2020			Bond Future	9.3617	87.1191	9.4353	86.6751	0.787	0.0000	0.0000	24,070
2019/11/08	R213	06/02/2020	9.28	Call	Bond Future	1,470.0200	1.4700	1,264.2300	1.2642	(13.999)	0	0	0
2019/11/08	R213	06/02/2020	9.28	Put	Bond Future	1,966.0400	1.9660	2,204.1900	2.2042	12.113	0	0	0
2019/11/08	R213	06/02/2020	9.27	Put	Bond Future	1,998.5600	1.9986	2,239.2700	2.2393	12.044	0	0	0
2019/11/08	R213	06/02/2020	9.26	Call	Bond Future	1,413.3800	1.4134	1,212.7100	1.2127	(14.198)	0	0	0
2019/11/08	R213	07/05/2020	9.01	Put	Bond Future	3,868.7100	3.8687	4,159.7600	4.1598	7.523	0	0	0
2019/11/08	R213	07/05/2020	9.00	Call	Bond Future	1,307.8300	1.3078	1,154.5400	1.1545	(11.721)	0	0	0
2019/11/08	R213	07/05/2020			Bond Future	9.4285	85.1468	9.5038	84.7007	0.798	0.0000	0.0000	0
2019/11/08	R213	07/05/2020	9.01	Call	Bond Future	1,330.3800	1.3304	1,175.3000	1.1753	(11.657)	0	0	0
2019/11/08	R213	07/05/2020	9.00	Put	Bond Future	3,908.0500	3.9081	4,200.8900	4.2009	7.493	0	0	0
2019/11/08	R213	07/05/2020	9.02	Call	Bond Future	1,353.3800	1.3534	1,196.5100	1.1965	(11.591)	0	0	0
2019/11/08	R213	07/05/2020	9.02	Put	Bond Future	3,829.8800	3.8299	4,119.1400	4.1191	7.553	0	0	0
2019/11/08	R213	06/08/2020	9.31	Call	Bond Future	2,441.8000	2.4418	2,213.2900	2.2133	(9.358)	0	0	0
2019/11/08	R213	06/08/2020			Bond Future	9.4915	86.7289	9.5775	86.2279	0.907	0.0000	0.0000	0
2019/11/08	R213	06/08/2020	9.29	Call	Bond Future	2,383.7900	2.3838	2,158.5900	2.1586	(9.447)	0	0	0
2019/11/08	R213	06/08/2020	9.29	Put	Bond Future	3,572.3100	3.5723	3,848.0700	3.8481	7.719	0	0	0
2019/11/08	R213	06/08/2020	9.31	Put	Bond Future	3,511.3400	3.5113	3,783.7900	3.7838	7.759	0	0	0
2019/11/08	R213	06/08/2020	9.30	Call	Bond Future	2,412.7100	2.4127	2,185.8600	2.1859	(9.402)	0	0	0
2019/11/08	R213	06/08/2020	9.30	Put	Bond Future	3,541.7100	3.5417	3,815.8200	3.8158	7.739	0	0	0
2019/11/08	R213	05/11/2020	9.60	Put	Bond Future	3,492.3500	3.4924	3,691.7200	3.6917	5.709	0	0	0
2019/11/08	R213	05/11/2020	9.59	Call	Bond Future	3,585.9500	3.5860	3,363.4100	3.3634	(6.206)	0	0	0
2019/11/08	R213	05/11/2020			Bond Future	9.5779	84.7027	9.6520	84.2797	0.773	0.0000	0.0000	0
2019/11/08	R213	05/11/2020	9.60	Call	Bond Future	3,618.6700	3.6187	3,395.0200	3.3950	(6.180)	0	0	0
2019/11/08	R213	05/11/2020	9.59	Put	Bond Future	3,516.8600	3.5169	3,717.3400	3.7173	5.701	0	0	0
2019/11/08	R213	05/11/2020	9.61	Call	Bond Future	3,651.5000	3.6515	3,426.7500	3.4268	(6.155)	0	0	0
2019/11/08	R213	05/11/2020	9.61	Put	Bond Future	3,468.0000	3.4680	3,666.2700	3.6663	5.717	0	0	0
2019/11/08	R214	07/11/2019			Bond Future	9.9350	71.1013	9.9350	71.1013	0.000	0.0000	0.0000	0
2019/11/08	R214	06/02/2020	9.73	Call	Bond Future	1,114.8500	1.1148	949.9900	0.9500	(14.788)	0	0	0
2019/11/08	R214	06/02/2020	9.87	Put	Bond Future	2,598.6600	2.5987	2,863.9600	2.8640	10.209	0	0	0
2019/11/08	R214	06/02/2020	10.42	Call	Bond Future	3,516.9200	3.5169	3,191.6600	3.1917	(9.248)	0	0	0
2019/11/08	R214	06/02/2020			Bond Future	10.0378	72.1791	10.1094	71.7139	0.714	0.0000	0.0000	17,710
2019/11/08	R214	06/02/2020	9.71	Call	Bond Future	1,065.3500	1.0653	905.5100	0.9055	(15.004)	0	0	0
2019/11/08	R214	06/02/2020	9.71	Put	Bond Future	3,259.4000	3.2594	3,564.7900	3.5648	9.370	0	0	0
2019/11/08	R214	06/02/2020	10.42	Put	Bond Future	1,091.0900	1.0911	1,231.0600	1.2311	12.828	0	0	1,000
2019/11/08	R214	06/02/2020	9.73	Put	Bond Future	3,171.9200	3.1719	3,472.2900	3.4723	9.470	0	0	0
2019/11/08	R214	06/02/2020	9.52	Call	Bond Future	661.7000	0.6617	547.6500	0.5477	(17.236)	0	0	1,000
2019/11/08	R214	06/02/2020	9.87	Call	Bond Future	1,489.0100	1.4890	1,289.0800	1.2891	(13.427)	0	0	1,000
2019/11/08	R214	06/02/2020	9.72	Call	Bond Future	1,090.0000	1.0900	927.6500	0.9277	(14.894)	0	0	0
2019/11/08	R214	06/02/2020	9.72	Put	Bond Future	3,215.5100	3.2155	3,518.3900	3.5184	9.419	0	0	0
2019/11/08	R214	06/02/2020	9.52	Put	Bond Future	4,177.9900	4.1780	4,529.1700	4.5292	8.405	0	0	0
2019/11/08	R214	07/05/2020	9.77	Put	Bond Future	4,141.8400	4.1418	4,421.9700	4.4220	6.763	0	0	0
2019/11/08	R214	07/05/2020			Bond Future	10.1060	70.1897	10.1790	69.7210	0.722	0.0000	0.0000	0
2019/11/08	R214	07/05/2020	9.76	Call	Bond Future	1,890.3400	1.8903	1,703.5200	1.7035	(9.883)	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
2019/11/08	R214	07/05/2020	9.76	Put	Bond Future	4,182.5400	4.1825	4,464.4300	4.4644	6.740	0	0	0
2019/11/08	R214	07/05/2020	9.31	Put	Bond Future	6,323.8200	6.3238	6,683.5600	6.6836	5.689	0	0	0
2019/11/08	R214	07/05/2020	10.66	Put	Bond Future	1,670.3200	1.6703	1,812.0000	1.8120	8.482	0	0	1,250
2019/11/08	R214	07/05/2020	9.77	Call	Bond Future	1,917.5700	1.9176	1,728.9900	1.7290	(9.834)	0	0	0
2019/11/08	R214	07/05/2020	9.31	Call	Bond Future	866.6300	0.8666	757.6600	0.7577	(12.574)	0	0	1,250
2019/11/08	R214	07/05/2020	9.91	Put	Bond Future	3,602.6600	3.6027	3,858.3800	3.8584	7.098	0	0	0
2019/11/08	R214	07/05/2020	9.91	Call	Bond Future	2,318.8100	2.3188	2,105.8200	2.1058	(9.185)	0	0	1,250
2019/11/08	R214	07/05/2020	10.66	Call	Bond Future	5,105.0400	5.1050	4,778.0100	4.7780	(6.406)	0	0	0
2019/11/08	R214	07/05/2020	9.75	Call	Bond Future	1,863.5100	1.8635	1,678.4400	1.6784	(9.931)	0	0	0
2019/11/08	R214	07/05/2020	9.75	Put	Bond Future	4,223.7400	4.2237	4,507.3800	4.5074	6.715	0	0	0
2019/11/08	R214	06/08/2020	9.98	Put	Bond Future	4,129.9400	4.1299	4,404.5600	4.4046	6.649	0	0	0
2019/11/08	R214	06/08/2020	9.97	Call	Bond Future	2,860.3800	2.8604	2,620.7200	2.6207	(8.379)	0	0	0
2019/11/08	R214	06/08/2020			Bond Future	10.1712	71.4939	10.2525	70.9780	0.799	0.0000	0.0000	0
2019/11/08	R214	06/08/2020	9.98	Call	Bond Future	2,891.8000	2.8918	2,650.5400	2.6505	(8.343)	0	0	0
2019/11/08	R214	06/08/2020	9.97	Put	Bond Future	4,164.2400	4.1642	4,440.4600	4.4405	6.633	0	0	0
2019/11/08	R214	06/08/2020	9.99	Call	Bond Future	2,923.3800	2.9234	2,680.5200	2.6805	(8.308)	0	0	0
2019/11/08	R214	06/08/2020	9.99	Put	Bond Future	4,095.9000	4.0959	4,368.9200	4.3689	6.666	0	0	0
2019/11/08	R214	05/11/2020	10.26	Put	Bond Future	4,157.0600	4.1571	4,367.6300	4.3676	5.065	0	0	0
2019/11/08	R214	05/11/2020			Bond Future	10.2538	69.4534	10.3261	69.0000	0.705	0.0000	0.0000	0
2019/11/08	R214	05/11/2020	10.25	Call	Bond Future	4,163.0300	4.1630	3,921.3500	3.9213	(5.805)	0	0	0
2019/11/08	R214	05/11/2020	10.25	Put	Bond Future	4,186.8500	4.1869	4,398.5100	4.3985	5.055	0	0	0
2019/11/08	R214	05/11/2020	10.26	Call	Bond Future	4,196.2300	4.1962	3,953.4600	3.9535	(5.785)	0	0	0
2019/11/08	R214	05/11/2020	10.24	Call	Bond Future	4,129.9200	4.1299	3,889.3500	3.8894	(5.825)	0	0	0
2019/11/08	R214	05/11/2020	10.24	Put	Bond Future	4,216.8300	4.2168	4,429.6000	4.4296	5.046	0	0	0
2019/11/08	R248	07/11/2019			Bond Future	10.0050	89.9869	10.0050	89.9869	0.000	0.0000	0.0000	0
2019/11/08	R248	06/02/2020	9.71	Put	Bond Future	4,494.1900	4.4942	4,906.3000	4.9063	9.170	0	0	0
2019/11/08	R248	06/02/2020			Bond Future	10.1097	91.3511	10.1814	90.7630	0.709	0.0000	0.0000	93,401
2019/11/08	R248	06/02/2020	9.71	Call	Bond Future	1,084.7600	1.0848	908.8000	0.9088	(16.221)	0	0	0
2019/11/08	R248	06/02/2020	9.70	Put	Bond Future	4,554.8500	4.5549	4,970.1200	4.9701	9.117	0	0	0
2019/11/08	R248	06/02/2020	9.72	Call	Bond Future	1,112.9300	1.1129	933.7800	0.9338	(16.097)	0	0	0
2019/11/08	R248	06/02/2020	9.72	Put	Bond Future	4,434.2600	4.4343	4,843.1800	4.8432	9.222	0	0	0
2019/11/08	R248	06/02/2020	9.70	Call	Bond Future	1,057.1800	1.0572	884.3800	0.8844	(16.345)	0	0	0
2019/11/08	R248	07/05/2020	9.79	Call	Bond Future	2,080.2200	2.0802	1,859.1900	1.8592	(10.625)	0	0	0
2019/11/08	R248	07/05/2020	9.77	Put	Bond Future	5,468.0600	5.4681	5,844.1900	5.8442	6.879	0	0	0
2019/11/08	R248	07/05/2020			Bond Future	10.1798	88.5675	10.2529	87.9750	0.719	0.0000	0.0000	0
2019/11/08	R248	07/05/2020	9.79	Put	Bond Future	5,359.7800	5.3598	5,731.2300	5.7312	6.930	0	0	0
2019/11/08	R248	07/05/2020	9.77	Call	Bond Future	2,014.4300	2.0144	1,798.0800	1.7981	(10.740)	0	0	0
2019/11/08	R248	07/05/2020	9.78	Put	Bond Future	5,413.7100	5.4137	5,787.5000	5.7875	6.905	0	0	0
2019/11/08	R248	07/05/2020	9.78	Call	Bond Future	2,047.1800	2.0472	1,828.4900	1.8285	(10.682)	0	0	0
2019/11/08	R248	06/08/2020	9.00	Put	Bond Future	12,215.4000	12.2154	12,745.6000	12.7456	4.340	0	0	0
2019/11/08	R248	06/08/2020	10.20	Call	Bond Future	4,758.1200	4.7581	4,420.1300	4.4201	(7.103)	0	0	0
2019/11/08	R248	06/08/2020			Bond Future	10.2470	90.2132	10.3285	89.5613	0.796	0.0000	0.0000	0
2019/11/08	R248	06/08/2020	9.25	Put	Bond Future	10,228.0600	10.2281	10,720.5900	10.7206	4.815	0	0	0
2019/11/08	R248	06/08/2020	9.25	Call	Bond Future	1,506.8100	1.5068	1,347.4100	1.3474	(10.579)	0	0	20,640
2019/11/08	R248	06/08/2020	10.18	Call	Bond Future	4,668.8000	4.6688	4,334.3400	4.3343	(7.164)	0	0	0
2019/11/08	R248	06/08/2020	10.18	Put	Bond Future	5,210.6100	5.2106	5,528.0800	5.5281	6.093	0	0	0
2019/11/08	R248	06/08/2020	9.00	Call	Bond Future	1,068.1200	1.0681	946.3900	0.9464	(11.397)	0	0	3,000

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2019/11/08	R248	06/08/2020	10.20	Put	Bond Future	5,137.4800	5.1375	5,451.4200	5.4514	6.111	0	0	0
2019/11/08	R248	06/08/2020	10.19	Call	Bond Future	4,713.3900	4.7134	4,377.1600	4.3772	(7.134)	0	0	0
2019/11/08	R248	06/08/2020	10.19	Put	Bond Future	5,173.9100	5.1739	5,489.6100	5.4896	6.102	0	0	0
2019/11/08	R248	05/11/2020	10.02	Put	Bond Future	6,482.5200	6.4825	6,795.8600	6.7959	4.834	0	0	0
2019/11/08	R248	05/11/2020	10.03	Call	Bond Future	3,985.2800	3.9853	3,724.1300	3.7241	(6.553)	0	0	0
2019/11/08	R248	05/11/2020			Bond Future	10.3315	87.3603	10.4042	86.7873	0.703	0.0000	0.0000	0
2019/11/08	R248	05/11/2020	10.04	Call	Bond Future	4,022.1500	4.0221	3,759.4900	3.7595	(6.530)	0	0	0
2019/11/08	R248	05/11/2020	10.04	Put	Bond Future	6,389.5300	6.3895	6,699.8600	6.6999	4.857	0	0	0
2019/11/08	R248	05/11/2020	10.02	Call	Bond Future	3,948.5700	3.9486	3,688.9200	3.6889	(6.576)	0	0	0
2019/11/08	R248	05/11/2020	10.03	Put	Bond Future	6,435.8700	6.4359	6,747.7100	6.7477	4.845	0	0	0

Total

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