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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/11/2019 TO 13/11/2019

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
2019/11/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	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
2019/11/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	2025	06/02/2020			Bond Future	137.3196	137.3196	137.2458	137.2458	(0.054)	0.0000	0.0000	4,913
2019/11/13	2025	07/05/2020			Bond Future	139.8449	139.8449	139.7702	139.7702	(0.053)	0.0000	0.0000	0
2019/11/13	2025	06/08/2020			Bond Future	140.9790	140.9790	140.9032	140.9032	(0.054)	0.0000	0.0000	0
2019/11/13	2025	05/11/2020			Bond Future	143.6236	143.6236	143.5465	143.5465	(0.054)	0.0000	0.0000	0
2019/11/13	2029	06/02/2020			Bond Future	102.3438	102.3438	102.2547	102.2547	(0.087)	0.0000	0.0000	3,860
2019/11/13	2029	07/05/2020			Bond Future	103.1134	103.1134	103.0230	103.0230	(0.088)	0.0000	0.0000	0
2019/11/13	2029	06/08/2020			Bond Future	105.0596	105.0596	104.9678	104.9678	(0.087)	0.0000	0.0000	0
2019/11/13	2029	05/11/2020			Bond Future	105.8876	105.8876	105.7942	105.7942	(0.088)	0.0000	0.0000	0
2019/11/13	2030	06/02/2020	9.15	Put	Bond Future	1,877.1300	1.8771	1,832.7200	1.8327	(2.366)	0	0	0
2019/11/13	2030	06/02/2020	9.14	Call	Bond Future	1,417.4700	1.4175	1,449.8600	1.4499	2.285	0	0	0
2019/11/13	2030	06/02/2020	9.40	Put	Bond Future	1,195.0600	1.1951	1,161.9200	1.1619	(2.773)	0	0	5,000
2019/11/13	2030	06/02/2020	9.25	Call	Bond Future	1,755.3100	1.7553	1,791.8700	1.7919	2.083	0	0	0
2019/11/13	2030	06/02/2020	8.40	Call	Bond Future	163.2800	0.1633	169.9600	0.1700	4.091	0	0	5,820
2019/11/13	2030	06/02/2020			Bond Future	9.2205	92.3888	9.2078	92.4660	(0.137)	0.0000	0.0000	78,042
2019/11/13	2030	06/02/2020	9.00	Put	Bond Future	2,403.0800	2.4031	2,353.1100	2.3531	(2.079)	0	0	0
2019/11/13	2030	06/02/2020	9.00	Call	Bond Future	1,046.7600	1.0468	1,074.0400	1.0740	2.606	0	0	5,820
2019/11/13	2030	06/02/2020	9.15	Call	Bond Future	1,446.4800	1.4465	1,479.3200	1.4793	2.270	0	0	0
2019/11/13	2030	06/02/2020	9.14	Put	Bond Future	1,909.4600	1.9095	1,864.6000	1.8646	(2.349)	0	0	0
2019/11/13	2030	06/02/2020	9.40	Call	Bond Future	2,280.5200	2.2805	2,324.6300	2.3246	1.934	0	0	0
2019/11/13	2030	06/02/2020	9.25	Put	Bond Future	1,575.5500	1.5756	1,534.8600	1.5349	(2.583)	0	0	5,000
2019/11/13	2030	06/02/2020	8.40	Put	Bond Future	5,346.2700	5.3463	5,275.7000	5.2757	(1.320)	0	0	0
2019/11/13	2030	06/02/2020	9.16	Call	Bond Future	1,475.8300	1.4758	1,509.1100	1.5091	2.255	0	0	0
2019/11/13	2030	06/02/2020	9.16	Put	Bond Future	1,845.2000	1.8452	1,801.2300	1.8012	(2.383)	0	0	0
2019/11/13	2030	07/05/2020	8.79	Call	Bond Future	1,111.7400	1.1117	1,174.9300	1.1749	5.684	0	0	0
2019/11/13	2030	07/05/2020	8.78	Put	Bond Future	4,216.4400	4.2164	4,200.1600	4.2002	(0.386)	0	0	0
2019/11/13	2030	07/05/2020			Bond Future	9.2921	94.0653	9.2789	94.1443	(0.142)	0.0000	0.0000	0
2019/11/13	2030	07/05/2020	8.80	Call	Bond Future	1,132.4400	1.1324	1,196.1400	1.1961	5.625	0	0	0
2019/11/13	2030	07/05/2020	8.80	Put	Bond Future	4,132.9700	4.1330	4,117.7100	4.1177	(0.369)	0	0	0
2019/11/13	2030	07/05/2020	8.79	Put	Bond Future	4,174.5600	4.1746	4,158.7900	4.1588	(0.378)	0	0	0
2019/11/13	2030	07/05/2020	8.78	Call	Bond Future	1,091.2800	1.0913	1,153.9600	1.1540	5.744	0	0	0
2019/11/13	2030	06/08/2020	9.11	Call	Bond Future	2,195.0600	2.1951	2,192.0400	2.1920	(0.138)	0	0	0
2019/11/13	2030	06/08/2020			Bond Future	9.3648	91.7860	9.3510	91.8667	(0.147)	0.0000	0.0000	0
2019/11/13	2030	06/08/2020	9.09	Call	Bond Future	2,140.5700	2.1406	2,136.8300	2.1368	(0.175)	0	0	0
2019/11/13	2030	06/08/2020	9.09	Put	Bond Future	3,764.6800	3.7647	3,680.3300	3.6803	(2.241)	0	0	0
2019/11/13	2030	06/08/2020	9.11	Put	Bond Future	3,699.7000	3.6997	3,616.0700	3.6161	(2.260)	0	0	0
2019/11/13	2030	06/08/2020	9.10	Call	Bond Future	2,167.7300	2.1677	2,164.5000	2.1645	(0.149)	0	0	0
2019/11/13	2030	06/08/2020	9.10	Put	Bond Future	3,732.0800	3.7321	3,648.2400	3.6482	(2.246)	0	0	0
2019/11/13	2030	05/11/2020	9.39	Put	Bond Future	3,597.4500	3.5975	3,395.6200	3.3956	(5.610)	0	0	0
2019/11/13	2030	05/11/2020	9.38	Call	Bond Future	3,334.4700	3.3345	3,214.1700	3.2142	(3.608)	0	0	0
2019/11/13	2030	05/11/2020			Bond Future	9.4304	93.5106	9.4161	93.5927	(0.152)	0.0000	0.0000	0
2019/11/13	2030	05/11/2020	10.37	Put	Bond Future	1,858.5000	1.8585	1,732.1700	1.7322	(6.797)	0	0	16,000
2019/11/13	2030	05/11/2020	9.39	Call	Bond Future	3,365.8900	3.3659	3,246.1900	3.2462	(3.556)	0	0	0

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2019/11/13	2030	05/11/2020	9.38	Put	Bond Future	3,623.4800	3.6235	3,421.0500	3.4211	(5.587)	0	0	0
2019/11/13	2030	05/11/2020	8.53	Put	Bond Future	6,495.2600	6.4953	6,274.1900	6.2742	(3.404)	0	0	0
2019/11/13	2030	05/11/2020	8.53	Call	Bond Future	1,146.7200	1.1467	1,007.7800	1.0078	(12.116)	0	0	16,000
2019/11/13	2030	05/11/2020	9.03	Put	Bond Future	4,636.5800	4.6366	4,422.7000	4.4227	(4.613)	0	0	0
2019/11/13	2030	05/11/2020	9.03	Call	Bond Future	2,306.9100	2.3069	2,175.1600	2.1752	(5.711)	0	0	16,000
2019/11/13	2030	05/11/2020	10.37	Call	Bond Future	7,035.7400	7.0357	6,991.5400	6.9915	(0.628)	0	0	0
2019/11/13	2030	05/11/2020	9.40	Call	Bond Future	3,397.8000	3.3978	3,278.3500	3.2783	(3.516)	0	0	0
2019/11/13	2030	05/11/2020	9.40	Put	Bond Future	3,571.9600	3.5720	3,370.3800	3.3704	(5.643)	0	0	0
2019/11/13	2032	06/02/2020	9.40	Put	Bond Future	2,439.7900	2.4398	2,403.4100	2.4034	(1.491)	0	0	0
2019/11/13	2032	06/02/2020			Bond Future	9.5557	93.7400	9.5480	93.7907	(0.080)	0.0000	0.0000	65,427
2019/11/13	2032	06/02/2020	9.39	Call	Bond Future	1,369.4700	1.3695	1,383.6200	1.3836	1.033	0	0	0
2019/11/13	2032	06/02/2020	9.39	Put	Bond Future	2,478.1400	2.4781	2,441.5000	2.4415	(1.479)	0	0	0
2019/11/13	2032	06/02/2020	9.40	Call	Bond Future	1,398.5600	1.3986	1,412.9700	1.4130	1.030	0	0	0
2019/11/13	2032	06/02/2020	9.38	Call	Bond Future	1,340.9100	1.3409	1,354.8000	1.3548	1.036	0	0	0
2019/11/13	2032	06/02/2020	9.38	Put	Bond Future	2,517.0900	2.5171	2,480.1900	2.4802	(1.466)	0	0	0
2019/11/13	2032	07/05/2020	9.19	Call	Bond Future	1,501.1800	1.5012	1,448.5500	1.4485	(3.506)	0	0	0
2019/11/13	2032	07/05/2020			Bond Future	9.6305	91.2816	9.6226	91.3336	(0.083)	0.0000	0.0000	0
2019/11/13	2032	07/05/2020	9.17	Call	Bond Future	1,451.9400	1.4519	1,398.8400	1.3988	(3.657)	0	0	0
2019/11/13	2032	07/05/2020	9.17	Put	Bond Future	4,524.4100	4.5244	4,419.3200	4.4193	(2.323)	0	0	0
2019/11/13	2032	07/05/2020	9.19	Put	Bond Future	4,437.2700	4.4373	4,332.6500	4.3326	(2.358)	0	0	0
2019/11/13	2032	07/05/2020	9.18	Call	Bond Future	1,476.4400	1.4764	1,423.4500	1.4234	(3.589)	0	0	0
2019/11/13	2032	07/05/2020	9.18	Put	Bond Future	4,480.6800	4.4807	4,375.7000	4.3757	(2.343)	0	0	0
2019/11/13	2032	06/08/2020	9.46	Put	Bond Future	4,142.9100	4.1429	4,019.3300	4.0193	(2.983)	0	0	0
2019/11/13	2032	06/08/2020	9.45	Call	Bond Future	2,520.6300	2.5206	2,450.1200	2.4501	(2.797)	0	0	0
2019/11/13	2032	06/08/2020			Bond Future	9.7056	92.9589	9.6973	93.0120	(0.085)	0.0000	0.0000	0
2019/11/13	2032	06/08/2020	9.46	Call	Bond Future	2,550.6500	2.5506	2,480.1900	2.4802	(2.762)	0	0	0
2019/11/13	2032	06/08/2020	9.45	Put	Bond Future	4,178.5300	4.1785	4,054.9000	4.0549	(2.959)	0	0	0
2019/11/13	2032	06/08/2020	9.47	Call	Bond Future	2,580.8500	2.5808	2,510.4400	2.5104	(2.728)	0	0	0
2019/11/13	2032	06/08/2020	9.47	Put	Bond Future	4,107.5300	4.1075	3,984.0000	3.9840	(3.007)	0	0	0
2019/11/13	2032	05/11/2020	9.77	Put	Bond Future	3,979.6400	3.9796	3,848.0700	3.8481	(3.306)	0	0	0
2019/11/13	2032	05/11/2020			Bond Future	9.7793	90.5466	9.7707	90.6008	(0.088)	0.0000	0.0000	0
2019/11/13	2032	05/11/2020	9.76	Call	Bond Future	3,888.2200	3.8882	3,810.6800	3.8107	(1.994)	0	0	0
2019/11/13	2032	05/11/2020	9.76	Put	Bond Future	4,009.5200	4.0095	3,877.7800	3.8778	(3.286)	0	0	0
2019/11/13	2032	05/11/2020	9.77	Call	Bond Future	3,921.3400	3.9213	3,843.9700	3.8440	(1.973)	0	0	0
2019/11/13	2032	05/11/2020	9.75	Call	Bond Future	3,854.8700	3.8549	3,777.1600	3.7772	(2.016)	0	0	0
2019/11/13	2032	05/11/2020	9.75	Put	Bond Future	4,039.2400	4.0392	3,907.3300	3.9073	(3.266)	0	0	0
2019/11/13	2033	06/02/2020			Bond Future	102.2951	102.2951	102.2931	102.2931	(0.002)	0.0000	0.0000	6,260
2019/11/13	2033	07/05/2020			Bond Future	102.9809	102.9809	102.9792	102.9792	(0.002)	0.0000	0.0000	0
2019/11/13	2033	06/08/2020			Bond Future	104.9246	104.9246	104.9231	104.9231	(0.001)	0.0000	0.0000	0
2019/11/13	2033	05/11/2020			Bond Future	105.6714	105.6714	105.6701	105.6701	(0.001)	0.0000	0.0000	0
2019/11/13	2037	06/02/2020	9.67	Call	Bond Future	1,105.2700	1.1053	1,132.9800	1.1330	2.507	0	0	0
2019/11/13	2037	06/02/2020	9.66	Put	Bond Future	3,545.1900	3.5452	3,477.5800	3.4776	(1.907)	0	0	0
2019/11/13	2037	06/02/2020			Bond Future	9.9887	88.1982	9.9758	88.2930	(0.129)	0.0000	0.0000	67,034
2019/11/13	2037	06/02/2020	9.68	Call	Bond Future	1,132.5800	1.1326	1,160.7600	1.1608	2.488	0	0	0
2019/11/13	2037	06/02/2020	9.68	Put	Bond Future	3,446.4700	3.4465	3,379.8200	3.3798	(1.934)	0	0	0

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2019/11/13	2037	06/02/2020	9.67	Put	Bond Future	3,495.6500	3.4956	3,428.5300	3.4285	(1.920)	0	0	0
2019/11/13	2037	06/02/2020	9.66	Call	Bond Future	1,078.2200	1.0782	1,105.4400	1.1054	2.525	0	0	0
2019/11/13	2037	07/05/2020	9.60	Put	Bond Future	5,150.6900	5.1507	5,088.4700	5.0885	(1.208)	0	0	0
2019/11/13	2037	07/05/2020	9.59	Call	Bond Future	1,633.9100	1.6339	1,668.1400	1.6681	2.095	0	0	0
2019/11/13	2037	07/05/2020			Bond Future	10.0676	89.7986	10.0543	89.8954	(0.133)	0.0000	0.0000	0
2019/11/13	2037	07/05/2020	9.60	Call	Bond Future	1,661.1600	1.6612	1,695.7500	1.6957	2.082	0	0	0
2019/11/13	2037	07/05/2020	9.59	Put	Bond Future	5,200.3200	5.2003	5,137.7400	5.1377	(1.203)	0	0	0
2019/11/13	2037	07/05/2020	9.61	Call	Bond Future	1,688.6700	1.6887	1,723.6200	1.7236	2.070	0	0	0
2019/11/13	2037	07/05/2020	9.61	Put	Bond Future	5,101.4100	5.1014	5,039.5500	5.0395	(1.213)	0	0	0
2019/11/13	2037	06/08/2020	9.88	Put	Bond Future	4,904.8200	4.9048	4,646.7800	4.6468	(5.261)	0	0	0
2019/11/13	2037	06/08/2020			Bond Future	10.1481	87.1886	10.1343	87.2874	(0.136)	0.0000	0.0000	0
2019/11/13	2037	06/08/2020	9.87	Call	Bond Future	2,926.6600	2.9267	2,767.3400	2.7673	(5.444)	0	0	0
2019/11/13	2037	06/08/2020	9.87	Put	Bond Future	4,945.7700	4.9458	4,687.6700	4.6877	(5.219)	0	0	0
2019/11/13	2037	06/08/2020	9.88	Call	Bond Future	2,959.5300	2.9595	2,800.2700	2.8003	(5.381)	0	0	0
2019/11/13	2037	06/08/2020	9.86	Call	Bond Future	2,894.2600	2.8943	2,734.6000	2.7346	(5.516)	0	0	0
2019/11/13	2037	06/08/2020	9.86	Put	Bond Future	4,987.2800	4.9873	4,728.8400	4.7288	(5.182)	0	0	0
2019/11/13	2037	05/11/2020	10.18	Call	Bond Future	4,389.9400	4.3899	4,309.3100	4.3093	(1.837)	0	0	0
2019/11/13	2037	05/11/2020	10.17	Put	Bond Future	4,718.9500	4.7189	4,537.3600	4.5374	(3.848)	0	0	0
2019/11/13	2037	05/11/2020			Bond Future	10.2217	88.8284	10.2074	88.9291	(0.140)	0.0000	0.0000	0
2019/11/13	2037	05/11/2020	10.19	Call	Bond Future	4,426.0100	4.4260	4,345.6700	4.3457	(1.815)	0	0	0
2019/11/13	2037	05/11/2020	10.19	Put	Bond Future	4,649.8000	4.6498	4,468.7800	4.4688	(3.893)	0	0	0
2019/11/13	2037	05/11/2020	10.17	Call	Bond Future	4,353.6500	4.3537	4,272.7400	4.2727	(1.858)	0	0	0
2019/11/13	2037	05/11/2020	10.18	Put	Bond Future	4,684.4400	4.6844	4,503.1300	4.5031	(3.870)	0	0	0
2019/11/13	2038	06/02/2020			Bond Future	118.1645	118.1645	118.0767	118.0767	(0.074)	0.0000	0.0000	10,686
2019/11/13	2038	07/05/2020			Bond Future	120.3375	120.3375	120.2485	120.2485	(0.074)	0.0000	0.0000	0
2019/11/13	2038	06/08/2020			Bond Future	120.9152	120.9152	120.8248	120.8248	(0.075)	0.0000	0.0000	0
2019/11/13	2038	05/11/2020			Bond Future	123.1834	123.1834	123.0915	123.0915	(0.075)	0.0000	0.0000	0
2019/11/13	2040	06/02/2020	9.76	Call	Bond Future	1,069.6100	1.0696	1,016.6000	1.0166	(4.956)	0	0	0
2019/11/13	2040	06/02/2020	9.00	Put	Bond Future	9,702.0700	9.7021	9,603.3600	9.6034	(1.017)	0	0	0
2019/11/13	2040	06/02/2020			Bond Future	10.1350	90.6221	10.1221	90.7235	(0.128)	0.0000	0.0000	44,716
2019/11/13	2040	06/02/2020	9.74	Call	Bond Future	1,017.2900	1.0173	962.8900	0.9629	(5.348)	0	0	0
2019/11/13	2040	06/02/2020	9.74	Put	Bond Future	4,200.9200	4.2009	4,045.0400	4.0450	(3.711)	0	0	0
2019/11/13	2040	06/02/2020	8.40	Put	Bond Future	15,408.9000	15.4089	15,307.5700	15.3076	(0.658)	0	0	0
2019/11/13	2040	06/02/2020	8.40	Call	Bond Future	2.5100	0.0025	2.6600	0.0027	5.976	0	0	0
2019/11/13	2040	06/02/2020	9.76	Put	Bond Future	4,087.8000	4.0878	3,933.3100	3.9333	(3.779)	0	0	0
2019/11/13	2040	06/02/2020	9.00	Call	Bond Future	57.7400	0.0577	60.5100	0.0605	4.797	0	0	0
2019/11/13	2040	06/02/2020	9.75	Call	Bond Future	1,043.7800	1.0438	989.8300	0.9898	(5.169)	0	0	0
2019/11/13	2040	06/02/2020	9.75	Put	Bond Future	4,144.6300	4.1446	3,989.2000	3.9892	(3.750)	0	0	0
2019/11/13	2040	07/05/2020	9.74	Call	Bond Future	1,715.6200	1.7156	1,756.5800	1.7566	2.387	0	0	0
2019/11/13	2040	07/05/2020	9.75	Put	Bond Future	5,458.9700	5.4590	5,396.8000	5.3968	(1.139)	0	0	0
2019/11/13	2040	07/05/2020			Bond Future	10.2152	92.2665	10.2018	92.3701	(0.131)	0.0000	0.0000	519
2019/11/13	2040	07/05/2020	9.50	Put	Bond Future	0.0000	0.0000	6,827.5400	6.8275	100.000	0	0	0
2019/11/13	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	1,120.4500	1.1205	100.000	0	0	2,640
2019/11/13	2040	07/05/2020	10.00	Put	Bond Future	0.0000	0.0000	4,195.4800	4.1955	100.000	0	0	0
2019/11/13	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	2,610.8000	2.6108	100.000	0	0	2,640
2019/11/13	2040	07/05/2020	9.74	Put	Bond Future	5,511.8100	5.5118	5,449.2300	5.4492	(1.135)	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
2019/11/13	2040	07/05/2020	9.75	Call	Bond Future	1,745.2600	1.7453	1,786.6300	1.7866	2.370	0	0	0
2019/11/13	2040	07/05/2020	9.73	Call	Bond Future	1,686.2700	1.6863	1,726.8100	1.7268	2.404	0	0	0
2019/11/13	2040	07/05/2020	9.73	Put	Bond Future	5,565.0600	5.5651	5,502.0600	5.5021	(1.132)	0	0	0
2019/11/13	2040	06/08/2020	10.04	Call	Bond Future	3,171.2600	3.1713	3,095.9100	3.0959	(2.376)	0	0	0
2019/11/13	2040	06/08/2020	10.02	Put	Bond Future	5,250.8400	5.2508	5,069.4300	5.0694	(3.455)	0	0	0
2019/11/13	2040	06/08/2020	10.03	Call	Bond Future	3,136.4000	3.1364	3,060.8600	3.0609	(2.408)	0	0	0
2019/11/13	2040	06/08/2020			Bond Future	10.2969	89.4509	10.2830	89.5566	(0.135)	0.0000	0.0000	0
2019/11/13	2040	06/08/2020	10.04	Put	Bond Future	5,162.6900	5.1627	4,981.6600	4.9817	(3.507)	0	0	0
2019/11/13	2040	06/08/2020	10.02	Call	Bond Future	3,101.4300	3.1014	3,025.7000	3.0257	(2.442)	0	0	0
2019/11/13	2040	06/08/2020	10.03	Put	Bond Future	5,206.7600	5.2068	5,025.5400	5.0255	(3.480)	0	0	0
2019/11/13	2040	05/11/2020	10.30	Call	Bond Future	4,640.9600	4.6410	4,556.5900	4.5566	(1.818)	0	0	0
2019/11/13	2040	05/11/2020			Bond Future	10.3718	91.1336	10.3575	91.2414	(0.138)	0.0000	0.0000	0
2019/11/13	2040	05/11/2020	10.30	Put	Bond Future	5,183.3800	5.1834	4,991.2600	4.9913	(3.706)	0	0	0
2019/11/13	2040	05/11/2020	10.32	Put	Bond Future	5,108.4300	5.1084	4,917.2700	4.9173	(3.742)	0	0	0
2019/11/13	2040	05/11/2020	10.31	Call	Bond Future	4,679.2200	4.6792	4,595.1400	4.5951	(1.797)	0	0	0
2019/11/13	2040	05/11/2020	10.32	Call	Bond Future	4,717.6100	4.7176	4,634.2000	4.6342	(1.768)	0	0	0
2019/11/13	2040	05/11/2020	10.31	Put	Bond Future	5,145.7900	5.1458	4,953.9600	4.9540	(3.728)	0	0	0
2019/11/13	2044	06/02/2020	9.77	Put	Bond Future	4,451.1300	4.4511	4,295.7700	4.2958	(3.490)	0	0	0
2019/11/13	2044	06/02/2020	9.74	Call	Bond Future	906.5700	0.9066	851.6000	0.8516	(6.064)	0	0	328
2019/11/13	2044	06/02/2020	10.78	Put	Bond Future	914.0200	0.9140	807.3400	0.8073	(11.672)	0	0	328
2019/11/13	2044	06/02/2020			Bond Future	10.1930	87.4081	10.1801	87.5103	(0.126)	0.0000	0.0000	40,503
2019/11/13	2044	06/02/2020	9.77	Call	Bond Future	979.8200	0.9798	926.6300	0.9266	(5.429)	0	0	0
2019/11/13	2044	06/02/2020	9.09	Put	Bond Future	9,627.4200	9.6274	9,522.2500	9.5223	(1.092)	0	0	0
2019/11/13	2044	06/02/2020	9.09	Call	Bond Future	72.8200	0.0728	69.8200	0.0698	(4.120)	0	0	328
2019/11/13	2044	06/02/2020	9.74	Put	Bond Future	4,632.8200	4.6328	4,475.6800	4.4757	(3.392)	0	0	0
2019/11/13	2044	06/02/2020	9.78	Call	Bond Future	1,004.7000	1.0047	952.3400	0.9523	(5.212)	0	0	0
2019/11/13	2044	06/02/2020	9.76	Put	Bond Future	4,511.4900	4.5115	4,355.3600	4.3554	(3.461)	0	0	0
2019/11/13	2044	06/02/2020	10.78	Call	Bond Future	5,375.2000	5.3752	5,370.6900	5.3707	(0.084)	0	0	0
2019/11/13	2044	06/02/2020	9.78	Put	Bond Future	4,391.2900	4.3913	4,236.7600	4.2368	(3.519)	0	0	0
2019/11/13	2044	06/02/2020	9.76	Call	Bond Future	955.3300	0.9553	901.3700	0.9014	(5.648)	0	0	0
2019/11/13	2044	07/05/2020	9.45	Put	Bond Future	7,755.0500	7.7550	7,675.5800	7.6756	(1.025)	0	0	0
2019/11/13	2044	07/05/2020	9.97	Put	Bond Future	4,738.2000	4.7382	4,679.3300	4.6793	(1.242)	0	0	0
2019/11/13	2044	07/05/2020	9.33	Call	Bond Future	677.0800	0.6771	697.5300	0.6975	3.020	0	0	100
2019/11/13	2044	07/05/2020	9.98	Call	Bond Future	2,360.4700	2.3605	2,406.3300	2.4063	1.943	0	0	100
2019/11/13	2044	07/05/2020	9.26	Call	Bond Future	565.5700	0.5656	583.6000	0.5836	3.188	0	0	556
2019/11/13	2044	07/05/2020	9.81	Call	Bond Future	1,811.4400	1.8114	1,850.5100	1.8505	2.157	0	0	0
2019/11/13	2044	07/05/2020	9.79	Put	Bond Future	5,661.5900	5.6616	5,595.5300	5.5955	(1.167)	0	0	0
2019/11/13	2044	07/05/2020			Bond Future	10.2708	88.9942	10.2575	89.0985	(0.129)	0.0000	0.0000	0
2019/11/13	2044	07/05/2020	10.81	Call	Bond Future	5,975.7200	5.9757	6,052.0400	6.0520	1.277	0	0	0
2019/11/13	2044	07/05/2020	10.81	Put	Bond Future	1,917.2700	1.9173	1,889.2600	1.8893	(1.461)	0	0	129
2019/11/13	2044	07/05/2020	9.33	Put	Bond Future	8,608.5200	8.6085	8,524.6400	8.5246	(0.974)	0	0	0
2019/11/13	2044	07/05/2020	9.81	Put	Bond Future	5,552.5600	5.5526	5,487.3000	5.4873	(1.175)	0	0	0
2019/11/13	2044	07/05/2020	9.79	Call	Bond Future	1,752.0400	1.7520	1,790.3100	1.7903	2.184	0	0	0
2019/11/13	2044	07/05/2020	9.45	Call	Bond Future	900.7300	0.9007	925.5900	0.9256	2.760	0	0	129
2019/11/13	2044	07/05/2020	9.97	Call	Bond Future	2,326.0900	2.3261	2,371.5500	2.3716	1.954	0	0	129
2019/11/13	2044	07/05/2020	9.98	Put	Bond Future	4,690.5900	4.6906	4,632.1200	4.6321	(1.247)	0	0	0
2019/11/13	2044	07/05/2020	11.09	Call	Bond Future	7,469.9800	7.4700	7,552.5300	7.5525	1.105	0	0	0

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2019/11/13	2044	07/05/2020	9.26	Put	Bond Future	9,134.7500	9.1348	9,048.4500	9.0485	(0.945)	0	0	0
2019/11/13	2044	07/05/2020	9.91	Put	Bond Future	5,031.6000	5.0316	4,970.3500	4.9704	(1.217)	0	0	0
2019/11/13	2044	07/05/2020	9.80	Put	Bond Future	5,606.7500	5.6067	5,541.0900	5.5411	(1.171)	0	0	0
2019/11/13	2044	07/05/2020	11.09	Put	Bond Future	1,429.3800	1.4294	1,407.6000	1.4076	(1.524)	0	0	100
2019/11/13	2044	07/05/2020	9.91	Call	Bond Future	2,124.9400	2.1249	2,168.0200	2.1680	2.027	0	0	556
2019/11/13	2044	07/05/2020	11.02	Call	Bond Future	7,089.2300	7.0892	7,170.3700	7.1704	1.145	0	0	0
2019/11/13	2044	07/05/2020	11.02	Put	Bond Future	1,536.5000	1.5365	1,513.3100	1.5133	(1.509)	0	0	556
2019/11/13	2044	07/05/2020	9.80	Call	Bond Future	1,781.4800	1.7815	1,820.1500	1.8201	2.171	0	0	0
2019/11/13	2044	06/08/2020	9.98	Call	Bond Future	2,856.5200	2.8565	2,775.1300	2.7751	(2.849)	0	0	602
2019/11/13	2044	06/08/2020	11.09	Put	Bond Future	2,255.5200	2.2555	2,117.1100	2.1171	(6.137)	0	0	602
2019/11/13	2044	06/08/2020	9.01	Call	Bond Future	627.0800	0.6271	572.1000	0.5721	(8.768)	0	0	140
2019/11/13	2044	06/08/2020	9.66	Call	Bond Future	1,873.8500	1.8738	1,793.5400	1.7935	(4.286)	0	0	140
2019/11/13	2044	06/08/2020	9.88	Call	Bond Future	2,527.1500	2.5272	2,445.1500	2.4451	(3.245)	0	0	0
2019/11/13	2044	06/08/2020			Bond Future	10.3500	86.2437	10.3363	86.3501	(0.133)	0.0000	0.0000	0
2019/11/13	2044	06/08/2020	9.36	Put	Bond Future	9,405.4900	9.4055	9,227.8800	9.2279	(1.888)	0	0	0
2019/11/13	2044	06/08/2020	9.36	Call	Bond Future	1,148.8300	1.1488	1,077.6500	1.0777	(6.196)	0	0	602
2019/11/13	2044	06/08/2020	9.98	Put	Bond Future	5,797.2000	5.7972	5,609.3800	5.6094	(3.240)	0	0	0
2019/11/13	2044	06/08/2020	9.86	Call	Bond Future	2,463.8200	2.4638	2,381.7900	2.3818	(3.329)	0	0	0
2019/11/13	2044	06/08/2020	9.86	Put	Bond Future	6,394.2300	6.3942	6,205.7700	6.2058	(2.947)	0	0	0
2019/11/13	2044	06/08/2020	11.09	Call	Bond Future	7,668.9300	7.6689	7,636.9500	7.6370	(0.417)	0	0	0
2019/11/13	2044	06/08/2020	9.01	Put	Bond Future	12,118.6100	12.1186	11,957.2000	11.9572	(1.332)	0	0	0
2019/11/13	2044	06/08/2020	9.66	Put	Bond Future	7,494.8000	7.4948	7,308.0600	7.3081	(2.492)	0	0	0
2019/11/13	2044	06/08/2020	9.88	Put	Bond Future	6,291.3400	6.2913	6,102.9100	6.1029	(2.995)	0	0	0
2019/11/13	2044	06/08/2020	10.93	Call	Bond Future	6,863.6100	6.8636	6,822.6200	6.8226	(0.597)	0	0	0
2019/11/13	2044	06/08/2020	10.93	Put	Bond Future	2,570.9600	2.5710	2,423.5400	2.4235	(5.734)	0	0	140
2019/11/13	2044	06/08/2020	9.87	Call	Bond Future	2,495.3800	2.4954	2,413.3600	2.4134	(3.287)	0	0	0
2019/11/13	2044	06/08/2020	9.87	Put	Bond Future	6,342.6200	6.3426	6,154.1700	6.1542	(2.971)	0	0	0
2019/11/13	2044	05/11/2020	11.43	Call	Bond Future	0.0000	0.0000	9,506.8800	9.5069	100.000	0	0	0
2019/11/13	2044	05/11/2020	9.72	Put	Bond Future	0.0000	0.0000	7,942.6900	7.9427	100.000	0	0	0
2019/11/13	2044	05/11/2020	9.97	Call	Bond Future	3,372.8400	3.3728	3,179.8000	3.1798	(5.723)	0	0	568
2019/11/13	2044	05/11/2020	9.29	Put	Bond Future	10,923.4400	10.9234	10,714.8400	10.7148	(1.910)	0	0	0
2019/11/13	2044	05/11/2020	9.96	Put	Bond Future	6,995.1500	6.9951	6,693.0500	6.6930	(4.319)	0	0	0
2019/11/13	2044	05/11/2020	10.36	Call	Bond Future	4,780.5900	4.7806	4,598.5200	4.5985	(3.809)	0	0	0
2019/11/13	2044	05/11/2020			Bond Future	10.4226	87.8662	10.4084	87.9747	(0.136)	0.0000	0.0000	0
2019/11/13	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	2,395.9600	2.3960	100.000	0	0	1,815
2019/11/13	2044	05/11/2020	9.97	Put	Bond Future	6,946.5200	6.9465	6,645.0000	6.6450	(4.341)	0	0	0
2019/11/13	2044	05/11/2020	9.96	Call	Bond Future	3,339.7200	3.3397	3,146.1000	3.1461	(5.797)	0	0	0
2019/11/13	2044	05/11/2020	11.38	Call	Bond Future	9,358.0000	9.3580	9,254.3900	9.2544	(1.107)	0	0	0
2019/11/13	2044	05/11/2020	11.38	Put	Bond Future	2,544.6900	2.5447	2,332.6000	2.3326	(8.335)	0	0	568
2019/11/13	2044	05/11/2020	10.34	Call	Bond Future	4,703.6000	4.7036	4,520.2000	4.5202	(3.899)	0	0	0
2019/11/13	2044	05/11/2020	10.34	Put	Bond Future	5,337.6800	5.3377	5,045.8000	5.0458	(5.468)	0	0	0
2019/11/13	2044	05/11/2020	11.17	Put	Bond Future	0.0000	0.0000	2,699.1800	2.6992	100.000	0	0	1,815
2019/11/13	2044	05/11/2020	11.43	Put	Bond Future	0.0000	0.0000	2,254.7500	2.2547	100.000	0	0	1,815
2019/11/13	2044	05/11/2020	8.87	Put	Bond Future	0.0000	0.0000	14,042.9100	14.0429	100.000	0	0	0
2019/11/13	2044	05/11/2020	9.29	Call	Bond Future	1,496.0300	1.4960	1,395.9100	1.3959	(6.692)	0	0	568
2019/11/13	2044	05/11/2020	10.36	Put	Bond Future	5,260.3900	5.2604	4,969.8400	4.9698	(5.523)	0	0	0
2019/11/13	2044	05/11/2020	11.17	Call	Bond Future	0.0000	0.0000	8,207.1700	8.2072	100.000	0	0	0
2019/11/13	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	788.3600	0.7884	100.000	0	0	1,815

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
2019/11/13	2044	05/11/2020	10.02	Put	Bond Future	0.0000	0.0000	6,407.2000	6.4072	100.000	0	0	0
2019/11/13	2044	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	3,348.9000	3.3489	100.000	0	0	1,815
2019/11/13	2044	05/11/2020	10.35	Call	Bond Future	4,742.0300	4.7420	4,559.2900	4.5593	(3.854)	0	0	0
2019/11/13	2044	05/11/2020	10.35	Put	Bond Future	5,298.9100	5.2989	5,007.6900	5.0077	(5.496)	0	0	0
2019/11/13	2046	06/02/2020			Bond Future	108.1693	108.1693	108.1682	108.1682	(0.001)	0.0000	0.0000	11,575
2019/11/13	2046	07/05/2020			Bond Future	108.4104	108.4104	108.4097	108.4097	(0.001)	0.0000	0.0000	0
2019/11/13	2046	06/08/2020			Bond Future	110.4567	110.4567	110.4561	110.4561	(0.001)	0.0000	0.0000	0
2019/11/13	2046	05/11/2020			Bond Future	110.7329	110.7329	110.7323	110.7323	(0.001)	0.0000	0.0000	0
2019/11/13	2050	06/02/2020			Bond Future	110.4339	110.4339	110.2139	110.2139	(0.199)	0.0000	0.0000	11,685
2019/11/13	2050	07/05/2020			Bond Future	112.4648	112.4648	112.2409	112.2409	(0.199)	0.0000	0.0000	0
2019/11/13	2050	06/08/2020			Bond Future	112.7074	112.7074	112.4796	112.4796	(0.202)	0.0000	0.0000	0
2019/11/13	2050	05/11/2020			Bond Future	114.8214	114.8214	114.5897	114.5897	(0.202)	0.0000	0.0000	0
2019/11/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	AL37	06/02/2020			Index Future	677.1950	677.1950	677.4420	677.4420	0.036	0.0000	0.0000	0
2019/11/13	AL37	07/05/2020			Index Future	689.4880	689.4880	689.7400	689.7400	0.037	0.0000	0.0000	0
2019/11/13	AL37	06/08/2020			Index Future	702.2060	702.2060	702.4630	702.4630	0.037	0.0000	0.0000	0
2019/11/13	AL7T	06/02/2020			Index Future	780.9130	780.9130	781.1440	781.1440	0.030	0.0000	0.0000	0
2019/11/13	AL7T	07/05/2020			Index Future	795.0880	795.0880	795.3240	795.3240	0.030	0.0000	0.0000	0
2019/11/13	AL7T	06/08/2020			Index Future	809.7540	809.7540	809.9950	809.9950	0.030	0.0000	0.0000	0
2019/11/13	ALBI	06/02/2020			Index Future	698.3080	698.3080	698.7540	698.7540	0.064	0.0000	0.0000	414
2019/11/13	ALBI	07/05/2020			Index Future	710.9840	710.9840	711.4380	711.4380	0.064	0.0000	0.0000	0
2019/11/13	ALBI	06/08/2020			Index Future	724.0980	724.0980	724.5620	724.5620	0.064	0.0000	0.0000	0
2019/11/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C038	31/01/2038			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
2019/11/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	CS23	25/01/2023			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
2019/11/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/13	ES33	06/02/2020			Bond Future	11.0464	78.3965	11.0320	78.4783	(0.130)	0.0000	0.0000	350
2019/11/13	ES33	07/05/2020			Bond Future	11.1671	76.0258	11.1521	76.1094	(0.134)	0.0000	0.0000	0
2019/11/13	ES33	06/08/2020			Bond Future	11.2899	77.4197	11.2743	77.5050	(0.138)	0.0000	0.0000	0
2019/11/13	ES33	05/11/2020			Bond Future	11.4144	75.0850	11.3983	75.1719	(0.141)	0.0000	0.0000	0
2019/11/13	ES42	06/02/2020			Bond Future	11.3916	79.2882	11.3774	79.3799	(0.125)	0.0000	0.0000	4,919
2019/11/13	ES42	07/05/2020			Bond Future	11.5119	76.4627	11.4972	76.5564	(0.128)	0.0000	0.0000	0
2019/11/13	ES42	06/08/2020			Bond Future	11.6326	77.8638	11.6173	77.9593	(0.132)	0.0000	0.0000	0
2019/11/13	ES42	05/11/2020			Bond Future	11.7540	75.0675	11.7380	75.1649	(0.136)	0.0000	0.0000	0
2019/11/13	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/13	GOVI	06/02/2020	703.15	Put	GOVI	125,760.0000	12.5760	121,260.0000	12.1260	(3.578)	0	0	0
2019/11/13	GOVI	06/02/2020			GOVI	690.5740	690.5740	691.0240	691.0240	0.065	0.0000	0.0000	1,271
2019/11/13	GOVI	06/02/2020	703.14	Put	GOVI	125,660.0000	12.5660	121,160.0000	12.1160	(3.581)	0	0	0
2019/11/13	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/13	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/13	GOVI	06/02/2020	703.13	Put	GOVI	125,560.0000	12.5560	121,060.0000	12.1060	(3.584)	0	0	0
2019/11/13	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/13	GOVI	07/05/2020			GOVI	703.1100	703.1100	703.5680	703.5680	0.065	0.0000	0.0000	0
2019/11/13	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/13	GOVI	07/05/2020	720.00	Put	GOVI	168,900.0000	16.8900	164,320.0000	16.4320	(2.712)	0	0	0
2019/11/13	GOVI	07/05/2020	719.98	Put	GOVI	168,700.0000	16.8700	164,120.0000	16.4120	(2.715)	0	0	0
2019/11/13	GOVI	07/05/2020	719.99	Put	GOVI	168,800.0000	16.8800	164,220.0000	16.4220	(2.713)	0	0	0
2019/11/13	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/13	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/13	GOVI	06/08/2020	728.12	Put	GOVI	120,410.0000	12.0410	115,740.0000	11.5740	(3.878)	0	0	0
2019/11/13	GOVI	06/08/2020			GOVI	716.0790	716.0790	716.5460	716.5460	0.065	0.0000	0.0000	0
2019/11/13	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/13	GOVI	06/08/2020	728.14	Put	GOVI	120,610.0000	12.0610	115,940.0000	11.5940	(3.872)	0	0	0
2019/11/13	GOVI	06/08/2020	728.13	Put	GOVI	120,510.0000	12.0510	115,840.0000	11.5840	(3.875)	0	0	0
2019/11/13	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/13	IGOV	06/02/2020			Index Future	261.4930	261.4930	261.5120	261.5120	0.007	0.0000	0.0000	1,011
2019/11/13	IGOV	07/05/2020			Index Future	266.3030	266.3030	266.3220	266.3220	0.007	0.0000	0.0000	47
2019/11/13	IGOV	06/08/2020			Index Future	271.2770	271.2770	271.2970	271.2970	0.007	0.0000	0.0000	0
2019/11/13	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/13	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/11/13	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2019/11/13	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0

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2019/11/13	IS05	17/12/2020			Interest Rate Swap	95.5600	95.5600	95.5500	95.5500	(0.010)	0.0000	0.0000	0
2019/11/13	IS05	16/03/2021			Interest Rate Swap	94.5800	94.5800	94.5600	94.5600	(0.021)	0.0000	0.0000	0
2019/11/13	IS05	15/06/2021			Interest Rate Swap	93.5700	93.5700	93.5400	93.5400	(0.032)	0.0000	0.0000	0
2019/11/13	IS05	21/09/2021			Interest Rate Swap	93.5100	93.5100	93.4800	93.4800	(0.032)	0.0000	0.0000	0
2019/11/13	IS05	21/12/2021			Interest Rate Swap	95.5300	95.5300	95.4900	95.4900	(0.042)	0.0000	0.0000	51
2019/11/13	IS05	15/03/2022			Interest Rate Swap	95.5000	95.5000	95.4500	95.4500	(0.052)	0.0000	0.0000	0
2019/11/13	IS05	21/06/2022			Interest Rate Swap	96.5100	96.5100	96.4500	96.4500	(0.062)	0.0000	0.0000	0
2019/11/13	IS05	20/09/2022			Interest Rate Swap	100.2900	100.2900	100.2200	100.2200	(0.070)	0.0000	0.0000	0
2019/11/13	IS05	20/12/2022			Interest Rate Swap	101.3900	101.3900	101.3200	101.3200	(0.069)	0.0000	0.0000	0
2019/11/13	IS05	22/03/2023			Interest Rate Swap	94.5300	94.5300	94.4500	94.4500	(0.085)	0.0000	0.0000	0
2019/11/13	IS05	20/06/2023			Interest Rate Swap	100.4800	100.4800	100.3900	100.3900	(0.090)	0.0000	0.0000	0
2019/11/13	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/13	IS10	17/12/2025			Interest Rate Swap	91.5100	91.5100	91.3900	91.3900	(0.131)	0.0000	0.0000	0
2019/11/13	IS10	16/03/2026			Interest Rate Swap	88.3800	88.3800	88.2500	88.2500	(0.147)	0.0000	0.0000	0
2019/11/13	IS10	15/06/2026			Interest Rate Swap	87.0400	87.0400	86.8900	86.8900	(0.172)	0.0000	0.0000	0
2019/11/13	IS10	21/09/2026			Interest Rate Swap	89.2000	89.2000	89.0300	89.0300	(0.191)	0.0000	0.0000	0
2019/11/13	IS10	21/12/2026			Interest Rate Swap	93.0400	93.0400	92.8600	92.8600	(0.193)	0.0000	0.0000	0
2019/11/13	IS10	15/03/2027			Interest Rate Swap	91.5500	91.5500	91.3600	91.3600	(0.208)	0.0000	0.0000	0
2019/11/13	IS10	21/06/2027			Interest Rate Swap	93.6500	93.6500	93.4500	93.4500	(0.214)	0.0000	0.0000	0
2019/11/13	IS10	20/09/2027			Interest Rate Swap	99.1900	99.1900	98.9900	98.9900	(0.202)	0.0000	0.0000	0
2019/11/13	IS10	20/12/2027			Interest Rate Swap	99.5600	99.5600	99.3500	99.3500	(0.211)	0.0000	0.0000	0
2019/11/13	IS10	22/03/2028			Interest Rate Swap	92.9400	92.9400	92.7400	92.7400	(0.215)	0.0000	0.0000	0
2019/11/13	IS10	20/06/2028			Interest Rate Swap	100.3000	100.3000	100.1200	100.1200	(0.179)	0.0000	0.0000	0
2019/11/13	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/13	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/13	R023	06/02/2020	7.54	Call	Bond Future	648.0100	0.6480	673.4900	0.6735	3.932	0	0	0
2019/11/13	R023	06/02/2020			Bond Future	7.4588	104.2858	7.4416	104.3320	(0.230)	0.0000	0.0000	42,372
2019/11/13	R023	06/02/2020	7.52	Call	Bond Future	614.7700	0.6148	639.5500	0.6395	4.031	0	0	0
2019/11/13	R023	06/02/2020	7.52	Put	Bond Future	449.9500	0.4499	428.5000	0.4285	(4.767)	0	0	0
2019/11/13	R023	06/02/2020	7.54	Put	Bond Future	429.4100	0.4294	408.6600	0.4087	(4.832)	0	0	0
2019/11/13	R023	06/02/2020	7.53	Call	Bond Future	631.1900	0.6312	656.3200	0.6563	3.981	0	0	0
2019/11/13	R023	06/02/2020	7.53	Put	Bond Future	439.4800	0.4395	418.3800	0.4184	(4.801)	0	0	0
2019/11/13	R023	07/05/2020	6.91	Put	Bond Future	1,573.2000	1.5732	1,532.1200	1.5321	(2.611)	0	0	0
2019/11/13	R023	07/05/2020			Bond Future	7.4631	102.2461	7.4441	102.2935	(0.254)	0.0000	0.0000	13,512
2019/11/13	R023	07/05/2020	6.90	Call	Bond Future	173.1700	0.1732	179.2800	0.1793	3.528	0	0	0
2019/11/13	R023	07/05/2020	6.90	Put	Bond Future	1,592.3600	1.5924	1,551.0800	1.5511	(2.592)	0	0	0
2019/11/13	R023	07/05/2020	6.91	Call	Bond Future	179.4400	0.1794	185.7500	0.1857	3.516	0	0	0
2019/11/13	R023	07/05/2020	6.89	Call	Bond Future	167.2300	0.1672	173.1600	0.1732	3.546	0	0	0
2019/11/13	R023	07/05/2020	6.89	Put	Bond Future	1,611.8400	1.6118	1,570.3800	1.5704	(2.572)	0	0	0
2019/11/13	R023	06/08/2020	7.26	Call	Bond Future	627.1000	0.6271	639.1500	0.6391	1.922	0	0	0
2019/11/13	R023	06/08/2020			Bond Future	7.4518	104.1314	7.4307	104.1798	(0.283)	0.0000	0.0000	0

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2019/11/13	R023	06/08/2020	7.26	Put	Bond Future	1,068.9700	1.0690	1,032.5500	1.0325	(3.407)	0	0	0
2019/11/13	R023	06/08/2020	7.27	Call	Bond Future	638.7600	0.6388	651.0100	0.6510	1.918	0	0	0
2019/11/13	R023	06/08/2020	7.28	Put	Bond Future	1,046.2000	1.0462	1,010.1800	1.0102	(3.443)	0	0	0
2019/11/13	R023	06/08/2020	7.27	Put	Bond Future	1,057.5200	1.0575	1,021.3000	1.0213	(3.425)	0	0	0
2019/11/13	R023	06/08/2020	7.28	Call	Bond Future	650.5300	0.6505	662.9800	0.6630	1.914	0	0	0
2019/11/13	R023	05/11/2020	7.46	Put	Bond Future	956.3700	0.9564	918.9600	0.9190	(3.912)	0	0	0
2019/11/13	R023	05/11/2020	7.47	Put	Bond Future	948.0100	0.9480	910.7800	0.9108	(3.927)	0	0	0
2019/11/13	R023	05/11/2020			Bond Future	7.4389	102.1508	7.4153	102.2003	(0.318)	0.0000	0.0000	0
2019/11/13	R023	05/11/2020	7.46	Call	Bond Future	1,000.4300	1.0004	1,012.4800	1.0125	1.204	0	0	0
2019/11/13	R023	05/11/2020	7.47	Call	Bond Future	1,012.9900	1.0130	1,025.2200	1.0252	1.207	0	0	0
2019/11/13	R023	05/11/2020	7.45	Call	Bond Future	987.9400	0.9879	999.8300	0.9998	1.204	0	0	0
2019/11/13	R023	05/11/2020	7.45	Put	Bond Future	964.7900	0.9648	927.2200	0.9272	(3.894)	0	0	0
2019/11/13	R035	06/02/2020	9.60	Call	Bond Future	1,317.4600	1.3175	1,347.5200	1.3475	2.282	0	0	0
2019/11/13	R035	06/02/2020	9.61	Put	Bond Future	3,076.0500	3.0761	3,010.8600	3.0109	(2.119)	0	0	0
2019/11/13	R035	06/02/2020			Bond Future	9.8425	96.4972	9.8295	96.5929	(0.132)	0.0000	0.0000	115,049
2019/11/13	R035	06/02/2020	9.60	Put	Bond Future	3,122.1300	3.1221	3,056.4500	3.0564	(2.104)	0	0	0
2019/11/13	R035	06/02/2020	9.61	Call	Bond Future	1,346.8000	1.3468	1,377.3500	1.3774	2.268	0	0	0
2019/11/13	R035	06/02/2020	9.59	Call	Bond Future	1,288.3300	1.2883	1,317.9000	1.3179	2.295	0	0	0
2019/11/13	R035	06/02/2020	9.59	Put	Bond Future	3,168.5100	3.1685	3,102.3400	3.1023	(2.088)	0	0	0
2019/11/13	R035	07/05/2020	10.57	Put	Bond Future	1,567.4300	1.5674	1,441.4800	1.4415	(8.035)	0	0	3,530
2019/11/13	R035	07/05/2020	9.75	Call	Bond Future	2,560.3600	2.5604	2,534.2200	2.5342	(1.021)	0	0	5,000
2019/11/13	R035	07/05/2020	10.75	Put	Bond Future	1,294.6800	1.2947	1,177.0600	1.1771	(9.085)	0	0	5,000
2019/11/13	R035	07/05/2020	9.48	Put	Bond Future	4,975.1900	4.9752	4,830.1200	4.8301	(2.916)	0	0	0
2019/11/13	R035	07/05/2020	9.47	Call	Bond Future	1,703.7200	1.7037	1,655.9000	1.6559	(2.807)	0	0	0
2019/11/13	R035	07/05/2020			Bond Future	9.9177	93.7452	9.9042	93.8430	(0.136)	0.0000	0.0000	0
2019/11/13	R035	07/05/2020	9.11	Put	Bond Future	6,987.5500	6.9875	6,833.2200	6.8332	(2.209)	0	0	0
2019/11/13	R035	07/05/2020	9.11	Call	Bond Future	870.8900	0.8709	814.3300	0.8143	(6.495)	0	0	5,000
2019/11/13	R035	07/05/2020	9.78	Put	Bond Future	3,666.5800	3.6666	3,543.3000	3.5433	(3.362)	0	0	0
2019/11/13	R035	07/05/2020	10.57	Call	Bond Future	6,109.2100	6.1092	6,081.0300	6.0810	(0.461)	0	0	0
2019/11/13	R035	07/05/2020	9.75	Put	Bond Future	3,783.8500	3.7838	3,659.9400	3.6599	(3.275)	0	0	0
2019/11/13	R035	07/05/2020	10.75	Call	Bond Future	7,031.5400	7.0315	7,011.6900	7.0117	(0.282)	0	0	0
2019/11/13	R035	07/05/2020	9.48	Call	Bond Future	1,731.5200	1.7315	1,684.2200	1.6842	(2.732)	0	0	0
2019/11/13	R035	07/05/2020	9.47	Put	Bond Future	5,023.4300	5.0234	4,877.8400	4.8778	(2.898)	0	0	0
2019/11/13	R035	07/05/2020	9.78	Call	Bond Future	2,663.7000	2.6637	2,638.1900	2.6382	(0.958)	0	0	3,530
2019/11/13	R035	07/05/2020	9.18	Put	Bond Future	6,571.8300	6.5718	6,416.5800	6.4166	(2.362)	0	0	0
2019/11/13	R035	07/05/2020	9.18	Call	Bond Future	1,008.2200	1.0082	950.7400	0.9507	(5.701)	0	0	3,530
2019/11/13	R035	07/05/2020	9.49	Call	Bond Future	1,759.3400	1.7593	1,713.0600	1.7131	(2.631)	0	0	0
2019/11/13	R035	07/05/2020	9.49	Put	Bond Future	4,927.0600	4.9271	4,783.0100	4.7830	(2.924)	0	0	0
2019/11/13	R035	06/08/2020	9.00	Put	Bond Future	8,806.1900	8.8062	8,294.4100	8.2944	(5.812)	0	0	0
2019/11/13	R035	06/08/2020	9.92	Put	Bond Future	4,476.1300	4.4761	3,867.1300	3.8671	(13.606)	0	0	0
2019/11/13	R035	06/08/2020			Bond Future	9.9928	95.4674	9.9788	95.5671	(0.140)	0.0000	0.0000	0
2019/11/13	R035	06/08/2020	9.00	Call	Bond Future	1,328.4700	1.3285	916.4300	0.9164	(31.016)	0	0	24,761
2019/11/13	R035	06/08/2020	9.92	Call	Bond Future	3,956.2400	3.9562	3,446.9800	3.4470	(12.872)	0	0	0
2019/11/13	R035	06/08/2020	9.93	Call	Bond Future	3,990.8400	3.9908	3,483.5200	3.4835	(12.712)	0	0	0
2019/11/13	R035	06/08/2020	9.91	Put	Bond Future	4,513.1400	4.5131	3,902.8600	3.9029	(13.522)	0	0	0
2019/11/13	R035	06/08/2020	8.75	Put	Bond Future	10,450.0900	10.4501	10,003.5300	10.0035	(4.273)	0	0	0
2019/11/13	R035	06/08/2020	8.75	Call	Bond Future	951.1000	0.9511	604.2800	0.6043	(36.465)	0	0	3,000

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2019/11/13	R035	06/08/2020	9.93	Put	Bond Future	4,439.0400	4.4390	3,831.9800	3.8320	(13.675)	0	0	0
2019/11/13	R035	06/08/2020	9.91	Call	Bond Future	3,921.4800	3.9215	3,410.9400	3.4109	(13.019)	0	0	0
2019/11/13	R035	05/11/2020	10.34	Put	Bond Future	3,669.8700	3.6699	3,504.3200	3.5043	(4.511)	0	0	0
2019/11/13	R035	05/11/2020			Bond Future	10.0698	92.7601	10.0553	92.8618	(0.144)	0.0000	0.0000	0
2019/11/13	R035	05/11/2020	10.33	Call	Bond Future	5,493.2800	5.4933	5,428.9800	5.4290	(1.171)	0	0	0
2019/11/13	R035	05/11/2020	10.33	Put	Bond Future	3,696.9000	3.6969	3,530.9500	3.5310	(4.489)	0	0	0
2019/11/13	R035	05/11/2020	10.34	Call	Bond Future	5,534.2500	5.5342	5,470.3500	5.4703	(1.155)	0	0	0
2019/11/13	R035	05/11/2020	10.32	Call	Bond Future	5,452.4200	5.4524	5,387.7200	5.3877	(1.187)	0	0	0
2019/11/13	R035	05/11/2020	10.32	Put	Bond Future	3,724.1200	3.7241	3,557.7700	3.5578	(4.467)	0	0	0
2019/11/13	R186	06/02/2020	8.57	Call	Bond Future	1,547.1700	1.5472	1,551.5900	1.5516	0.286	0	0	0
2019/11/13	R186	06/02/2020	8.50	Call	Bond Future	1,343.5600	1.3436	1,347.5500	1.3475	0.297	0	0	0
2019/11/13	R186	06/02/2020	8.11	Put	Bond Future	2,723.6000	2.7236	2,714.3700	2.7144	(0.339)	0	0	0
2019/11/13	R186	06/02/2020			Bond Future	8.5101	111.6489	8.5081	111.6600	(0.024)	8.5585	8.5585	101,584
2019/11/13	R186	06/02/2020	8.55	Call	Bond Future	1,487.3600	1.4874	1,491.6600	1.4917	0.289	0	0	0
2019/11/13	R186	06/02/2020	8.55	Put	Bond Future	1,270.6200	1.2706	1,263.8600	1.2639	(0.532)	0	0	0
2019/11/13	R186	06/02/2020	8.11	Call	Bond Future	516.5600	0.5166	518.3900	0.5184	0.354	0	0	821
2019/11/13	R186	06/02/2020	8.57	Put	Bond Future	1,221.8600	1.2219	1,215.2200	1.2152	(0.543)	0	0	0
2019/11/13	R186	06/02/2020	9.00	Put	Bond Future	493.5600	0.4936	489.4800	0.4895	(0.827)	0	0	821
2019/11/13	R186	06/02/2020	8.50	Put	Bond Future	1,398.8600	1.3989	1,391.7900	1.3918	(0.505)	0	0	821
2019/11/13	R186	06/02/2020	8.56	Call	Bond Future	1,516.9900	1.5170	1,521.3600	1.5214	0.288	0	0	0
2019/11/13	R186	06/02/2020	8.56	Put	Bond Future	1,245.9500	1.2459	1,239.2600	1.2393	(0.537)	0	0	0
2019/11/13	R186	06/02/2020	9.00	Call	Bond Future	3,120.2700	3.1203	3,127.2500	3.1273	0.224	0	0	0
2019/11/13	R186	07/05/2020	7.90	Put	Bond Future	4,167.3500	4.1674	4,206.8500	4.2069	0.948	0	0	2,500
2019/11/13	R186	07/05/2020	8.28	Put	Bond Future	2,780.3900	2.7804	2,834.4500	2.8344	1.944	0	0	0
2019/11/13	R186	07/05/2020	8.93	Call	Bond Future	3,136.4000	3.1364	3,204.9300	3.2049	2.185	0	0	0
2019/11/13	R186	07/05/2020	8.09	Put	Bond Future	3,428.0600	3.4281	3,476.0700	3.4761	1.401	0	0	0
2019/11/13	R186	07/05/2020			Bond Future	8.5691	113.6752	8.5669	113.6868	(0.026)	0.0000	0.0000	1,650
2019/11/13	R186	07/05/2020	8.50	Call	Bond Future	1,777.5100	1.7775	1,846.7800	1.8468	3.897	0	0	0
2019/11/13	R186	07/05/2020	8.50	Put	Bond Future	2,142.6200	2.1426	2,200.2500	2.2003	2.690	0	0	23,208
2019/11/13	R186	07/05/2020	8.08	Call	Bond Future	848.3100	0.8483	907.5700	0.9076	6.986	0	0	0
2019/11/13	R186	07/05/2020	8.08	Put	Bond Future	3,464.7500	3.4648	3,512.3700	3.5124	1.374	0	0	0
2019/11/13	R186	07/05/2020	7.90	Call	Bond Future	568.0700	0.5681	619.2100	0.6192	9.002	0	0	0
2019/11/13	R186	07/05/2020	8.28	Call	Bond Future	1,243.2800	1.2433	1,308.9800	1.3090	5.284	0	0	6,000
2019/11/13	R186	07/05/2020	8.93	Put	Bond Future	1,256.0300	1.2560	1,312.9200	1.3129	4.529	0	0	6,000
2019/11/13	R186	07/05/2020	8.09	Call	Bond Future	865.9100	0.8659	925.5600	0.9256	6.889	0	0	0
2019/11/13	R186	07/05/2020	7.60	Put	Bond Future	5,517.7900	5.5178	5,541.0900	5.5411	0.422	0	0	0
2019/11/13	R186	07/05/2020	7.60	Call	Bond Future	255.9600	0.2560	290.9000	0.2909	13.651	0	0	6,000
2019/11/13	R186	07/05/2020	8.07	Call	Bond Future	830.9400	0.8309	889.8000	0.8898	7.084	0	0	0
2019/11/13	R186	07/05/2020	8.07	Put	Bond Future	3,501.6900	3.5017	3,548.9100	3.5489	1.348	0	0	0
2019/11/13	R186	06/08/2020	8.38	Put	Bond Future	2,970.7100	2.9707	2,871.2700	2.8713	(3.347)	0	0	0
2019/11/13	R186	06/08/2020			Bond Future	8.6273	110.4630	8.6250	110.4751	(0.027)	0.0000	0.0000	0
2019/11/13	R186	06/08/2020	8.37	Call	Bond Future	1,677.4300	1.6774	1,589.4700	1.5895	(5.244)	0	0	0
2019/11/13	R186	06/08/2020	8.37	Put	Bond Future	2,998.0100	2.9980	2,897.9800	2.8980	(3.337)	0	0	0
2019/11/13	R186	06/08/2020	8.38	Call	Bond Future	1,701.8300	1.7018	1,614.4600	1.6145	(5.134)	0	0	0
2019/11/13	R186	06/08/2020	8.36	Call	Bond Future	1,652.8500	1.6528	1,565.0400	1.5650	(5.313)	0	0	0
2019/11/13	R186	06/08/2020	8.36	Put	Bond Future	3,025.1600	3.0252	2,925.2800	2.9253	(3.302)	0	0	0
2019/11/13	R186	05/11/2020	8.64	Put	Bond Future	2,852.5300	2.8525	2,709.1100	2.7091	(5.028)	0	0	0

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2019/11/13	R186	05/11/2020	8.65	Call	Bond Future	2,673.4700	2.6735	2,542.4700	2.5425	(4.900)	0	0	0
2019/11/13	R186	05/11/2020			Bond Future	8.6823	112.5365	8.6798	112.5489	(0.029)	0.0000	0.0000	0
2019/11/13	R186	05/11/2020	8.66	Call	Bond Future	2,702.8900	2.7029	2,571.9300	2.5719	(4.845)	0	0	0
2019/11/13	R186	05/11/2020	8.66	Put	Bond Future	2,812.7400	2.8127	2,669.3900	2.6694	(5.096)	0	0	0
2019/11/13	R186	05/11/2020	8.64	Call	Bond Future	2,644.1700	2.6442	2,513.1400	2.5131	(4.955)	0	0	0
2019/11/13	R186	05/11/2020	8.65	Put	Bond Future	2,832.5600	2.8326	2,689.1700	2.6892	(5.062)	0	0	0
2019/11/13	R197	06/02/2020			Bond Future	303.8424	303.8424	303.4299	303.4299	(0.136)	0.0000	0.0000	2,540
2019/11/13	R197	07/05/2020			Bond Future	309.4300	309.4300	309.0110	309.0110	(0.135)	0.0000	0.0000	0
2019/11/13	R197	06/08/2020			Bond Future	307.4765	307.4765	307.0503	307.0503	(0.139)	0.0000	0.0000	0
2019/11/13	R197	05/11/2020			Bond Future	313.2442	313.2442	312.8103	312.8103	(0.138)	0.0000	0.0000	0
2019/11/13	R202	06/02/2020			Bond Future	229.2074	229.2074	230.4685	230.4685	0.550	0.0000	0.0000	8,488
2019/11/13	R202	07/05/2020			Bond Future	233.4225	233.4225	234.7078	234.7078	0.551	0.0000	0.0000	0
2019/11/13	R202	06/08/2020			Bond Future	233.6886	233.6886	234.9986	234.9986	0.561	0.0000	0.0000	0
2019/11/13	R202	05/11/2020			Bond Future	238.0723	238.0723	239.4072	239.4072	0.561	0.0000	0.0000	0
2019/11/13	R208	06/02/2020	6.13	Put	Bond Future	472.4600	0.4725	423.0000	0.4230	(10.469)	0	0	0
2019/11/13	R208	06/02/2020	6.12	Call	Bond Future	8.5700	0.0086	13.1000	0.0131	52.859	0	0	0
2019/11/13	R208	06/02/2020			Bond Future	6.5580	102.6671	6.5077	102.7215	(0.768)	0.0000	0.0000	11,603
2019/11/13	R208	06/02/2020	6.13	Call	Bond Future	9.0200	0.0090	13.9400	0.0139	54.545	0	0	0
2019/11/13	R208	06/02/2020	6.12	Put	Bond Future	482.8800	0.4829	433.0300	0.4330	(10.323)	0	0	0
2019/11/13	R208	06/02/2020	6.14	Call	Bond Future	9.5600	0.0096	14.7400	0.0147	54.184	0	0	0
2019/11/13	R208	06/02/2020	6.14	Put	Bond Future	462.1400	0.4621	412.9400	0.4129	(10.646)	0	0	0
2019/11/13	R208	07/05/2020	4.81	Call	Bond Future	0.0900	0.0001	0.1100	0.0001	22.222	0	0	0
2019/11/13	R208	07/05/2020	4.80	Put	Bond Future	1,311.0300	1.3110	1,255.3400	1.2553	(4.248)	0	0	0
2019/11/13	R208	07/05/2020			Bond Future	6.3234	101.1271	6.2580	101.1828	(1.034)	0.0000	0.0000	0
2019/11/13	R208	07/05/2020	4.82	Call	Bond Future	0.0900	0.0001	0.1200	0.0001	33.333	0	0	0
2019/11/13	R208	07/05/2020	4.82	Put	Bond Future	1,293.6500	1.2937	1,237.9700	1.2380	(4.304)	0	0	0
2019/11/13	R208	07/05/2020	4.81	Put	Bond Future	1,302.3400	1.3023	1,246.6500	1.2467	(4.276)	0	0	0
2019/11/13	R208	07/05/2020	4.80	Call	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0	0	0
2019/11/13	R208	06/08/2020	5.57	Put	Bond Future	244.8300	0.2448	220.7400	0.2207	(9.839)	0	0	0
2019/11/13	R208	06/08/2020			Bond Future	5.8530	102.9958	5.7610	103.0530	(1.572)	0.0000	0.0000	0
2019/11/13	R208	06/08/2020	5.56	Call	Bond Future	66.6600	0.0667	99.2500	0.0993	48.890	0	0	0
2019/11/13	R208	06/08/2020	5.56	Put	Bond Future	248.8600	0.2489	224.3000	0.2243	(9.869)	0	0	0
2019/11/13	R208	06/08/2020	5.57	Call	Bond Future	68.8600	0.0689	101.9200	0.1019	48.010	0	0	0
2019/11/13	R208	06/08/2020	5.55	Call	Bond Future	64.5000	0.0645	96.6200	0.0966	49.798	0	0	0
2019/11/13	R208	06/08/2020	5.55	Put	Bond Future	252.9300	0.2529	227.9000	0.2279	(9.896)	0	0	0
2019/11/13	R208	05/11/2020	4.78	Call	Bond Future	110.0800	0.1101	146.6800	0.1467	33.249	0	0	0
2019/11/13	R208	05/11/2020	4.77	Put	Bond Future	94.6400	0.0946	72.8100	0.0728	(23.066)	0	0	0
2019/11/13	R208	05/11/2020			Bond Future	4.7351	101.5181	4.5844	101.5761	(3.183)	0.0000	0.0000	0
2019/11/13	R208	05/11/2020	4.79	Call	Bond Future	112.5200	0.1125	149.4300	0.1494	32.803	0	0	0
2019/11/13	R208	05/11/2020	4.79	Put	Bond Future	91.3900	0.0914	70.2100	0.0702	(23.175)	0	0	0
2019/11/13	R208	05/11/2020	4.78	Put	Bond Future	92.8000	0.0928	71.3100	0.0713	(23.157)	0	0	0
2019/11/13	R208	05/11/2020	4.77	Call	Bond Future	108.0700	0.1081	144.3300	0.1443	33.552	0	0	0
2019/11/13	R209	06/02/2020	9.52	Put	Bond Future	3,050.1500	3.0501	2,991.9500	2.9919	(1.908)	0	0	0
2019/11/13	R209	06/02/2020			Bond Future	9.8465	73.4943	9.8339	73.5735	(0.128)	0.0000	0.0000	104,641

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
2019/11/13	R209	06/02/2020	9.51	Call	Bond Future	936.9300	0.9369	957.5700	0.9576	2.203	0	0	0
2019/11/13	R209	06/02/2020	9.51	Put	Bond Future	3,093.6400	3.0936	3,035.0700	3.0351	(1.893)	0	0	0
2019/11/13	R209	06/02/2020	9.40	Put	Bond Future	3,593.4600	3.5935	3,531.8400	3.5318	(1.715)	0	0	0
2019/11/13	R209	06/02/2020	9.40	Call	Bond Future	711.3800	0.7114	728.9700	0.7290	2.473	0	0	7,500
2019/11/13	R209	06/02/2020	9.52	Call	Bond Future	958.8700	0.9589	979.8800	0.9799	2.191	0	0	0
2019/11/13	R209	06/02/2020	9.50	Call	Bond Future	915.3200	0.9153	935.5800	0.9356	2.213	0	0	0
2019/11/13	R209	06/02/2020	9.50	Put	Bond Future	3,137.5500	3.1375	3,078.6000	3.0786	(1.879)	0	0	0
2019/11/13	R209	07/05/2020	9.47	Call	Bond Future	1,478.8900	1.4789	1,458.7200	1.4587	(1.364)	0	0	0
2019/11/13	R209	07/05/2020			Bond Future	9.9165	71.6769	9.9035	71.7577	(0.132)	0.0000	0.0000	0
2019/11/13	R209	07/05/2020	9.45	Call	Bond Future	1,431.6500	1.4316	1,410.1700	1.4102	(1.500)	0	0	0
2019/11/13	R209	07/05/2020	9.45	Put	Bond Future	4,407.8900	4.4079	4,305.5200	4.3055	(2.322)	0	0	0
2019/11/13	R209	07/05/2020	9.47	Put	Bond Future	4,323.8900	4.3239	4,222.8300	4.2228	(2.337)	0	0	0
2019/11/13	R209	07/05/2020	9.46	Call	Bond Future	1,455.1600	1.4552	1,434.3300	1.4343	(1.431)	0	0	0
2019/11/13	R209	07/05/2020	9.46	Put	Bond Future	4,365.7400	4.3657	4,264.0200	4.2640	(2.330)	0	0	0
2019/11/13	R209	06/08/2020	5.56	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/11/13	R209	06/08/2020	5.55	Put	Bond Future	36,523.3900	36.5234	36,440.9100	36.4409	(0.226)	0	0	0
2019/11/13	R209	06/08/2020			Bond Future	9.9864	72.9934	9.9729	73.0759	(0.135)	0.0000	0.0000	0
2019/11/13	R209	06/08/2020	5.57	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/11/13	R209	06/08/2020	5.57	Put	Bond Future	36,306.5500	36.3066	36,224.0700	36.2241	(0.227)	0	0	0
2019/11/13	R209	06/08/2020	5.56	Put	Bond Future	36,414.9000	36.4149	36,332.4200	36.3324	(0.227)	0	0	0
2019/11/13	R209	06/08/2020	5.55	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/11/13	R209	05/11/2020	10.02	Call	Bond Future	3,778.8300	3.7788	3,741.5100	3.7415	(0.988)	0	0	0
2019/11/13	R209	05/11/2020			Bond Future	10.0546	71.2148	10.0407	71.2989	(0.138)	0.0000	0.0000	0
2019/11/13	R209	05/11/2020	10.00	Call	Bond Future	3,714.2700	3.7143	3,676.2000	3.6762	(1.025)	0	0	0
2019/11/13	R209	05/11/2020	10.00	Put	Bond Future	4,045.0000	4.0450	3,922.8600	3.9229	(3.020)	0	0	0
2019/11/13	R209	05/11/2020	10.02	Put	Bond Future	3,988.0500	3.9881	3,866.6600	3.8667	(3.044)	0	0	0
2019/11/13	R209	05/11/2020	10.01	Call	Bond Future	3,746.4900	3.7465	3,708.9400	3.7089	(1.002)	0	0	0
2019/11/13	R209	05/11/2020	10.01	Put	Bond Future	4,016.4300	4.0164	3,894.8100	3.8948	(3.028)	0	0	0
2019/11/13	R210	06/02/2020			Bond Future	190.0337	190.0337	189.6066	189.6066	(0.225)	0.0000	0.0000	1,772
2019/11/13	R210	07/05/2020			Bond Future	190.8785	190.8785	190.4441	190.4441	(0.228)	0.0000	0.0000	0
2019/11/13	R210	06/08/2020			Bond Future	194.4813	194.4813	194.0392	194.0392	(0.227)	0.0000	0.0000	0
2019/11/13	R210	05/11/2020			Bond Future	195.4073	195.4073	194.9570	194.9570	(0.230)	0.0000	0.0000	0
2019/11/13	R212	06/02/2020			Bond Future	161.9133	161.9133	162.0044	162.0044	0.056	0.0000	0.0000	6,495
2019/11/13	R212	07/05/2020			Bond Future	164.8908	164.8908	164.9842	164.9842	0.057	0.0000	0.0000	0
2019/11/13	R212	06/08/2020			Bond Future	165.7092	165.7092	165.8047	165.8047	0.058	0.0000	0.0000	0
2019/11/13	R212	05/11/2020			Bond Future	168.8177	168.8177	168.9151	168.9151	0.058	0.0000	0.0000	0
2019/11/13	R213	06/02/2020	9.27	Call	Bond Future	1,223.7000	1.2237	1,238.6500	1.2386	1.222	0	0	0
2019/11/13	R213	06/02/2020	9.26	Put	Bond Future	2,206.3000	2.2063	2,174.8100	2.1748	(1.427)	0	0	0
2019/11/13	R213	06/02/2020			Bond Future	9.4264	86.7288	9.4187	86.7750	(0.081)	0.0000	0.0000	24,070
2019/11/13	R213	06/02/2020	9.28	Call	Bond Future	1,249.7900	1.2498	1,264.9800	1.2650	1.215	0	0	0
2019/11/13	R213	06/02/2020	9.28	Put	Bond Future	2,136.0800	2.1361	2,105.0800	2.1051	(1.451)	0	0	0
2019/11/13	R213	06/02/2020	9.27	Put	Bond Future	2,170.9900	2.1710	2,139.7500	2.1397	(1.439)	0	0	0
2019/11/13	R213	06/02/2020	9.26	Call	Bond Future	1,197.9500	1.1980	1,212.6500	1.2127	1.227	0	0	0
2019/11/13	R213	07/05/2020	9.01	Put	Bond Future	4,102.2900	4.1023	4,109.1300	4.1091	0.167	0	0	0
2019/11/13	R213	07/05/2020	9.00	Call	Bond Future	1,147.3500	1.1473	1,200.9100	1.2009	4.668	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/13	R213	07/05/2020			Bond Future	9.4952		84.7510	9.4872	84.7983	(0.084)	0.0000	0.0000	0
2019/11/13	R213	07/05/2020	9.01	Call	Bond Future	1,168.1600		1.1682	1,222.3000	1.2223	4.635	0	0	0
2019/11/13	R213	07/05/2020	9.00	Put	Bond Future	4,143.3700		4.1434	4,149.6300	4.1496	0.151	0	0	0
2019/11/13	R213	07/05/2020	9.02	Call	Bond Future	1,189.4200		1.1894	1,243.9200	1.2439	4.582	0	0	0
2019/11/13	R213	07/05/2020	9.02	Put	Bond Future	4,061.7200		4.0617	4,068.9200	4.0689	0.177	0	0	0
2019/11/13	R213	06/08/2020	9.31	Call	Bond Future	2,227.2600		2.2273	2,208.1200	2.2081	(0.859)	0	0	0
2019/11/13	R213	06/08/2020			Bond Future	9.5636		86.3089	9.5552	86.3573	(0.087)	0.0000	0.0000	0
2019/11/13	R213	06/08/2020	9.29	Call	Bond Future	2,172.1500		2.1722	2,152.8200	2.1528	(0.890)	0	0	0
2019/11/13	R213	06/08/2020	9.29	Put	Bond Future	3,780.6300		3.7806	3,712.9700	3.7130	(1.790)	0	0	0
2019/11/13	R213	06/08/2020	9.31	Put	Bond Future	3,716.7600		3.7168	3,649.2900	3.6493	(1.815)	0	0	0
2019/11/13	R213	06/08/2020	9.30	Call	Bond Future	2,199.6200		2.1996	2,180.3800	2.1804	(0.875)	0	0	0
2019/11/13	R213	06/08/2020	9.30	Put	Bond Future	3,748.5800		3.7486	3,681.0100	3.6810	(1.803)	0	0	0
2019/11/13	R213	05/11/2020	9.60	Put	Bond Future	3,623.1300		3.6231	3,432.2000	3.4322	(5.270)	0	0	0
2019/11/13	R213	05/11/2020	9.59	Call	Bond Future	3,394.6300		3.3946	3,252.5000	3.2525	(4.187)	0	0	0
2019/11/13	R213	05/11/2020			Bond Future	9.6344		84.3797	9.6258	84.4290	(0.090)	0.0000	0.0000	0
2019/11/13	R213	05/11/2020	9.60	Call	Bond Future	3,426.4800		3.4265	3,284.8400	3.2848	(4.134)	0	0	0
2019/11/13	R213	05/11/2020	9.59	Put	Bond Future	3,648.5100		3.6485	3,457.0900	3.4571	(5.247)	0	0	0
2019/11/13	R213	05/11/2020	9.61	Call	Bond Future	3,458.4500		3.4585	3,316.9700	3.3170	(4.091)	0	0	0
2019/11/13	R213	05/11/2020	9.61	Put	Bond Future	3,597.9200		3.5979	3,407.1500	3.4071	(5.302)	0	0	0
2019/11/13	R214	06/02/2020	9.73	Call	Bond Future	926.2600		0.9263	947.8300	0.9478	2.329	0	0	0
2019/11/13	R214	06/02/2020	9.87	Put	Bond Future	2,792.9700		2.7930	2,736.6000	2.7366	(2.018)	0	0	0
2019/11/13	R214	06/02/2020	10.42	Call	Bond Future	3,179.8200		3.1798	3,228.3400	3.2283	1.526	0	0	0
2019/11/13	R214	06/02/2020			Bond Future	10.1022		71.7609	10.0894	71.8438	(0.127)	0.0000	0.0000	17,710
2019/11/13	R214	06/02/2020	9.71	Call	Bond Future	881.9600		0.8820	902.8800	0.9029	2.372	0	0	0
2019/11/13	R214	06/02/2020	9.71	Put	Bond Future	3,494.2500		3.4943	3,432.2400	3.4322	(1.775)	0	0	0
2019/11/13	R214	06/02/2020	10.42	Put	Bond Future	1,172.2300		1.1722	1,137.8200	1.1378	(2.935)	0	0	1,000
2019/11/13	R214	06/02/2020	9.73	Put	Bond Future	3,401.5700		3.4016	3,340.2100	3.3402	(1.804)	0	0	0
2019/11/13	R214	06/02/2020	9.52	Call	Bond Future	527.1900		0.5272	542.0000	0.5420	2.809	0	0	1,000
2019/11/13	R214	06/02/2020	9.87	Call	Bond Future	1,265.0800		1.2651	1,291.6400	1.2916	2.099	0	0	1,000
2019/11/13	R214	06/02/2020	9.72	Call	Bond Future	904.0000		0.9040	925.1900	0.9252	2.344	0	0	0
2019/11/13	R214	06/02/2020	9.72	Put	Bond Future	3,447.7500		3.4477	3,386.0100	3.3860	(1.791)	0	0	0
2019/11/13	R214	06/02/2020	9.52	Put	Bond Future	4,461.7200		4.4617	4,393.6000	4.3936	(1.527)	0	0	0
2019/11/13	R214	07/05/2020	9.77	Put	Bond Future	4,364.4800		4.3645	4,246.5300	4.2465	(2.702)	0	0	0
2019/11/13	R214	07/05/2020			Bond Future	10.1720		69.7652	10.1588	69.8498	(0.130)	0.0000	0.0000	0
2019/11/13	R214	07/05/2020	9.76	Call	Bond Future	1,690.2000		1.6902	1,656.2200	1.6562	(2.010)	0	0	0
2019/11/13	R214	07/05/2020	9.76	Put	Bond Future	4,406.8900		4.4069	4,288.3000	4.2883	(2.691)	0	0	0
2019/11/13	R214	07/05/2020	9.31	Put	Bond Future	6,627.2900		6.6273	6,501.2600	6.5013	(1.902)	0	0	0
2019/11/13	R214	07/05/2020	10.66	Put	Bond Future	1,765.9400		1.7659	1,655.1700	1.6552	(6.273)	0	0	1,250
2019/11/13	R214	07/05/2020	9.77	Call	Bond Future	1,715.7200		1.7157	1,682.3800	1.6824	(1.943)	0	0	0
2019/11/13	R214	07/05/2020	9.31	Call	Bond Future	745.6100		0.7456	704.1900	0.7042	(5.555)	0	0	1,250
2019/11/13	R214	07/05/2020	9.91	Put	Bond Future	3,801.7000		3.8017	3,694.3800	3.6944	(2.823)	0	0	0
2019/11/13	R214	07/05/2020	9.91	Call	Bond Future	2,093.3600		2.0934	2,070.6500	2.0706	(1.085)	0	0	1,250
2019/11/13	R214	07/05/2020	10.66	Call	Bond Future	4,776.1700		4.7762	4,750.0100	4.7500	(0.548)	0	0	0
2019/11/13	R214	07/05/2020	9.75	Call	Bond Future	1,665.0900		1.6651	1,630.2800	1.6303	(2.091)	0	0	0
2019/11/13	R214	07/05/2020	9.75	Put	Bond Future	4,449.8100		4.4498	4,330.3900	4.3304	(2.684)	0	0	0
2019/11/13	R214	06/08/2020	9.98	Put	Bond Future	4,341.6700		4.3417	4,198.3800	4.1984	(3.300)	0	0	0
2019/11/13	R214	06/08/2020	9.97	Call	Bond Future	2,625.9300		2.6259	2,568.8900	2.5689	(2.172)	0	0	0

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2019/11/13	R214	06/08/2020			Bond Future	10.2417	71.0463	10.2280	71.1327	(0.133)	0.0000	0.0000	0
2019/11/13	R214	06/08/2020	9.98	Call	Bond Future	2,655.9100	2.6559	2,599.0300	2.5990	(2.142)	0	0	0
2019/11/13	R214	06/08/2020	9.97	Put	Bond Future	4,377.4100	4.3774	4,233.9600	4.2340	(3.277)	0	0	0
2019/11/13	R214	06/08/2020	9.99	Call	Bond Future	2,686.0500	2.6861	2,629.3300	2.6293	(2.112)	0	0	0
2019/11/13	R214	06/08/2020	9.99	Put	Bond Future	4,306.1900	4.3062	4,163.0600	4.1631	(3.324)	0	0	0
2019/11/13	R214	05/11/2020	10.26	Put	Bond Future	4,303.4800	4.3035	4,151.9500	4.1519	(3.521)	0	0	0
2019/11/13	R214	05/11/2020			Bond Future	10.3125	69.0852	10.2984	69.1731	(0.136)	0.0000	0.0000	0
2019/11/13	R214	05/11/2020	10.25	Call	Bond Future	3,942.1500	3.9421	3,878.0800	3.8781	(1.625)	0	0	0
2019/11/13	R214	05/11/2020	10.25	Put	Bond Future	4,334.1800	4.3342	4,182.1300	4.1821	(3.508)	0	0	0
2019/11/13	R214	05/11/2020	10.26	Call	Bond Future	3,974.4400	3.9744	3,910.8900	3.9109	(1.599)	0	0	0
2019/11/13	R214	05/11/2020	10.24	Call	Bond Future	3,909.9500	3.9100	3,845.3800	3.8454	(1.651)	0	0	0
2019/11/13	R214	05/11/2020	10.24	Put	Bond Future	4,365.0700	4.3651	4,212.5200	4.2125	(3.495)	0	0	0
2019/11/13	R248	06/02/2020	9.71	Put	Bond Future	4,819.1300	4.8191	4,654.9900	4.6550	(3.406)	0	0	0
2019/11/13	R248	06/02/2020			Bond Future	10.1741	90.8228	10.1612	90.9281	(0.127)	0.0000	0.0000	93,309
2019/11/13	R248	06/02/2020	9.71	Call	Bond Future	881.4200	0.8814	822.6000	0.8226	(6.673)	0	0	0
2019/11/13	R248	06/02/2020	9.70	Put	Bond Future	4,883.1600	4.8832	4,718.6900	4.7187	(3.368)	0	0	0
2019/11/13	R248	06/02/2020	9.72	Call	Bond Future	906.2100	0.9062	847.7400	0.8477	(6.452)	0	0	0
2019/11/13	R248	06/02/2020	9.72	Put	Bond Future	4,755.8200	4.7558	4,592.0300	4.5920	(3.444)	0	0	0
2019/11/13	R248	06/02/2020	9.70	Call	Bond Future	857.2100	0.8572	798.0600	0.7981	(6.900)	0	0	0
2019/11/13	R248	07/05/2020	9.79	Call	Bond Future	1,843.8900	1.8439	1,883.8100	1.8838	2.165	0	0	0
2019/11/13	R248	07/05/2020	9.77	Put	Bond Future	5,772.5400	5.7725	5,704.1500	5.7041	(1.185)	0	0	0
2019/11/13	R248	07/05/2020			Bond Future	10.2459	88.0313	10.2326	88.1388	(0.130)	0.0000	0.0000	0
2019/11/13	R248	07/05/2020	9.79	Put	Bond Future	5,659.6300	5.6596	5,592.0800	5.5921	(1.194)	0	0	0
2019/11/13	R248	07/05/2020	9.77	Call	Bond Future	1,782.7300	1.7827	1,821.8100	1.8218	2.192	0	0	0
2019/11/13	R248	07/05/2020	9.78	Put	Bond Future	5,715.8700	5.7159	5,647.9000	5.6479	(1.189)	0	0	0
2019/11/13	R248	07/05/2020	9.78	Call	Bond Future	1,813.1600	1.8132	1,852.6600	1.8527	2.179	0	0	0
2019/11/13	R248	06/08/2020	9.00	Put	Bond Future	12,653.4400	12.6534	12,185.7100	12.1857	(3.696)	0	0	0
2019/11/13	R248	06/08/2020	10.20	Call	Bond Future	4,426.7800	4.4268	3,747.1600	3.7472	(15.352)	0	0	0
2019/11/13	R248	06/08/2020			Bond Future	10.3176	89.6477	10.3039	89.7574	(0.133)	0.0000	0.0000	0
2019/11/13	R248	06/08/2020	9.25	Put	Bond Future	10,629.4100	10.6294	10,085.1200	10.0851	(5.121)	0	0	0
2019/11/13	R248	06/08/2020	9.25	Call	Bond Future	1,342.6300	1.3426	908.0100	0.9080	(32.371)	0	0	20,640
2019/11/13	R248	06/08/2020	10.18	Call	Bond Future	4,340.6400	4.3406	3,667.9900	3.6680	(15.497)	0	0	0
2019/11/13	R248	06/08/2020	10.18	Put	Bond Future	5,447.9800	5.4480	4,665.6600	4.6657	(14.360)	0	0	0
2019/11/13	R248	06/08/2020	9.00	Call	Bond Future	940.6300	0.9406	582.5700	0.5826	(38.066)	0	0	3,000
2019/11/13	R248	06/08/2020	10.20	Put	Bond Future	5,371.6700	5.3717	4,582.3800	4.5824	(14.694)	0	0	0
2019/11/13	R248	06/08/2020	10.19	Call	Bond Future	4,383.6300	4.3836	3,707.4800	3.7075	(15.424)	0	0	0
2019/11/13	R248	06/08/2020	10.19	Put	Bond Future	5,409.6800	5.4097	4,623.8600	4.6239	(14.526)	0	0	0
2019/11/13	R248	05/11/2020	10.02	Put	Bond Future	6,707.4400	6.7074	6,393.7200	6.3937	(4.677)	0	0	0
2019/11/13	R248	05/11/2020	10.03	Call	Bond Future	3,743.8300	3.7438	3,542.2000	3.5422	(5.386)	0	0	0
2019/11/13	R248	05/11/2020			Bond Future	10.3905	86.8952	10.3763	87.0069	(0.137)	0.0000	0.0000	0
2019/11/13	R248	05/11/2020	10.04	Call	Bond Future	3,779.4300	3.7794	3,578.1600	3.5782	(5.325)	0	0	0
2019/11/13	R248	05/11/2020	10.04	Put	Bond Future	6,611.9100	6.6119	6,298.9000	6.2989	(4.734)	0	0	0
2019/11/13	R248	05/11/2020	10.02	Call	Bond Future	3,708.3900	3.7084	3,506.4100	3.5064	(5.447)	0	0	0
2019/11/13	R248	05/11/2020	10.03	Put	Bond Future	6,659.5200	6.6595	6,346.1500	6.3462	(4.706)	0	0	0



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<b>Total</b>											<b>1126754</b>	