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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/11/2019 TO 25/11/2019

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
2019/11/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/11/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	2025	06/02/2020			Bond Future	136.7912	136.7912	136.7892	136.7892	(0.001)	0.0000	0.0000	4,913
2019/11/25	2025	07/05/2020			Bond Future	139.3136	139.3136	139.3117	139.3117	(0.001)	0.0000	0.0000	0
2019/11/25	2025	06/08/2020			Bond Future	140.4382	140.4382	140.4364	140.4364	(0.001)	0.0000	0.0000	0
2019/11/25	2025	05/11/2020			Bond Future	143.0739	143.0739	143.0720	143.0720	(0.001)	0.0000	0.0000	0
2019/11/25	2029	06/02/2020			Bond Future	101.5203	101.5203	101.5195	101.5195	(0.001)	0.0000	0.0000	3,860
2019/11/25	2029	07/05/2020			Bond Future	102.2799	102.2799	102.2791	102.2791	(0.001)	0.0000	0.0000	0
2019/11/25	2029	06/08/2020			Bond Future	104.2108	104.2108	104.2101	104.2101	(0.001)	0.0000	0.0000	0
2019/11/25	2029	05/11/2020			Bond Future	105.0237	105.0237	105.0231	105.0231	(0.001)	0.0000	0.0000	0
2019/11/25	2030	06/02/2020	9.15	Put	Bond Future	1,700.7400	1.7007	1,957.7600	1.9578	15.112	0	0	0
2019/11/25	2030	06/02/2020	9.14	Call	Bond Future	1,421.4300	1.4214	1,152.5600	1.1526	(18.915)	0	0	0
2019/11/25	2030	06/02/2020	9.40	Put	Bond Future	1,046.5900	1.0466	1,223.2900	1.2233	16.883	0	0	5,000
2019/11/25	2030	06/02/2020	9.25	Call	Bond Future	1,769.5800	1.7696	1,463.8600	1.4639	(17.276)	0	0	0
2019/11/25	2030	06/02/2020	8.40	Call	Bond Future	150.0700	0.1501	98.5300	0.0985	(34.344)	0	0	5,820
2019/11/25	2030	06/02/2020			Bond Future	9.1908	92.5700	9.2777	92.0408	0.946	0.0000	0.0000	78,055
2019/11/25	2030	06/02/2020	9.00	Put	Bond Future	2,215.8600	2.2159	2,524.4200	2.5244	13.925	0	0	0
2019/11/25	2030	06/02/2020	9.00	Call	Bond Future	1,040.8100	1.0408	820.0700	0.8201	(21.208)	0	0	5,820
2019/11/25	2030	06/02/2020	9.15	Call	Bond Future	1,451.3600	1.4514	1,179.0800	1.1791	(18.760)	0	0	0
2019/11/25	2030	06/02/2020	9.14	Put	Bond Future	1,732.1500	1.7322	1,992.5800	1.9926	15.035	0	0	0
2019/11/25	2030	06/02/2020	9.40	Call	Bond Future	2,313.3200	2.3133	1,960.7200	1.9607	(15.242)	0	0	0
2019/11/25	2030	06/02/2020	9.25	Put	Bond Future	1,408.5500	1.4085	1,632.1300	1.6321	15.873	0	0	5,000
2019/11/25	2030	06/02/2020	8.40	Put	Bond Future	5,151.7900	5.1518	5,629.5500	5.6296	9.274	0	0	0
2019/11/25	2030	06/02/2020	9.16	Call	Bond Future	1,481.6400	1.4816	1,205.9600	1.2060	(18.606)	0	0	0
2019/11/25	2030	06/02/2020	9.16	Put	Bond Future	1,669.7400	1.6697	1,923.3600	1.9234	15.189	0	0	0
2019/11/25	2030	07/05/2020	8.79	Call	Bond Future	1,103.9800	1.1040	925.9300	0.9259	(16.128)	0	0	0
2019/11/25	2030	07/05/2020	8.78	Put	Bond Future	4,019.0100	4.0190	4,382.1200	4.3821	9.035	0	0	0
2019/11/25	2030	07/05/2020			Bond Future	9.2605	94.2544	9.3509	93.7156	0.976	0.0000	0.0000	0
2019/11/25	2030	07/05/2020	8.80	Call	Bond Future	1,125.0100	1.1250	944.6500	0.9447	(16.032)	0	0	0
2019/11/25	2030	07/05/2020	8.80	Put	Bond Future	3,936.4100	3.9364	4,294.9000	4.2949	9.107	0	0	0
2019/11/25	2030	07/05/2020	8.79	Put	Bond Future	3,977.6700	3.9777	4,338.4700	4.3385	9.071	0	0	0
2019/11/25	2030	07/05/2020	8.78	Call	Bond Future	1,082.9800	1.0830	907.2400	0.9072	(16.227)	0	0	0
2019/11/25	2030	06/08/2020	9.11	Call	Bond Future	2,251.7900	2.2518	2,001.0900	2.0011	(11.133)	0	0	0
2019/11/25	2030	06/08/2020			Bond Future	9.3318	91.9790	9.4259	91.4301	1.008	0.0000	0.0000	0
2019/11/25	2030	06/08/2020	9.09	Call	Bond Future	2,195.9100	2.1959	1,949.0200	1.9490	(11.243)	0	0	0
2019/11/25	2030	06/08/2020	9.09	Put	Bond Future	3,627.0700	3.6271	3,929.0800	3.9291	8.327	0	0	0
2019/11/25	2030	06/08/2020	9.11	Put	Bond Future	3,563.4800	3.5635	3,861.6800	3.8617	8.368	0	0	0
2019/11/25	2030	06/08/2020	9.10	Call	Bond Future	2,223.9100	2.2239	1,975.1100	1.9751	(11.188)	0	0	0
2019/11/25	2030	06/08/2020	9.10	Put	Bond Future	3,595.3100	3.5953	3,895.4100	3.8954	8.347	0	0	0
2019/11/25	2030	05/11/2020	10.06	Put	Bond Future	2,224.3200	2.2243	2,398.8900	2.3989	7.848	0	0	1,000
2019/11/25	2030	05/11/2020	9.39	Put	Bond Future	3,474.4400	3.4744	3,736.8800	3.7369	7.553	0	0	0
2019/11/25	2030	05/11/2020	9.38	Call	Bond Future	3,408.1200	3.4081	3,113.1300	3.1131	(8.656)	0	0	0
2019/11/25	2030	05/11/2020			Bond Future	9.3960	93.7077	9.4938	93.1488	1.041	0.0000	0.0000	0
2019/11/25	2030	05/11/2020	8.34	Put	Bond Future	7,172.3100	7.1723	7,610.8500	7.6109	6.114	0	0	0

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2019/11/25	2030	05/11/2020	8.34	Call	Bond Future	840.7200	0.8407	720.3100	0.7203	(14.322)	0	0	1,000
2019/11/25	2030	05/11/2020	9.04	Put	Bond Future	4,468.1900	4.4682	4,786.6900	4.7867	7.128	0	0	0
2019/11/25	2030	05/11/2020	9.04	Call	Bond Future	2,394.7600	2.3948	2,154.3100	2.1543	(10.041)	0	0	1,000
2019/11/25	2030	05/11/2020	10.06	Call	Bond Future	5,934.1200	5.9341	5,549.7400	5.5497	(6.477)	0	0	0
2019/11/25	2030	05/11/2020	10.37	Put	Bond Future	1,777.9700	1.7780	1,920.8800	1.9209	8.038	0	0	16,000
2019/11/25	2030	05/11/2020	9.39	Call	Bond Future	3,440.0000	3.4400	3,143.4900	3.1435	(8.619)	0	0	0
2019/11/25	2030	05/11/2020	9.38	Put	Bond Future	3,500.0100	3.5000	3,763.9700	3.7640	7.542	0	0	0
2019/11/25	2030	05/11/2020	8.53	Put	Bond Future	6,330.7300	6.3307	6,737.2300	6.7372	6.421	0	0	0
2019/11/25	2030	05/11/2020	8.53	Call	Bond Future	1,179.3100	1.1793	1,026.8600	1.0269	(12.927)	0	0	16,000
2019/11/25	2030	05/11/2020	9.03	Put	Bond Future	4,499.9800	4.5000	4,820.1500	4.8201	7.115	0	0	0
2019/11/25	2030	05/11/2020	9.03	Call	Bond Future	2,367.4300	2.3674	2,128.6500	2.1287	(10.086)	0	0	16,000
2019/11/25	2030	05/11/2020	10.37	Call	Bond Future	7,152.3300	7.1523	6,736.2900	6.7363	(5.817)	0	0	0
2019/11/25	2030	05/11/2020	9.40	Call	Bond Future	3,472.3700	3.4724	3,174.3400	3.1743	(8.583)	0	0	0
2019/11/25	2030	05/11/2020	9.40	Put	Bond Future	3,449.4100	3.4494	3,710.3300	3.7103	7.564	0	0	0
2019/11/25	2032	06/02/2020	9.40	Put	Bond Future	2,359.1500	2.3591	2,695.4900	2.6955	14.257	0	0	0
2019/11/25	2032	06/02/2020			Bond Future	9.5562	93.7365	9.6480	93.1300	0.961	0.0000	0.0000	67,686
2019/11/25	2032	06/02/2020	9.39	Call	Bond Future	1,285.7800	1.2858	1,019.3800	1.0194	(20.719)	0	0	0
2019/11/25	2032	06/02/2020	9.39	Put	Bond Future	2,397.9000	2.3979	2,738.0200	2.7380	14.184	0	0	0
2019/11/25	2032	06/02/2020	9.40	Call	Bond Future	1,314.4700	1.3145	1,044.2900	1.0443	(20.554)	0	0	0
2019/11/25	2032	06/02/2020	9.38	Call	Bond Future	1,257.6300	1.2576	995.0100	0.9950	(20.882)	0	0	0
2019/11/25	2032	06/02/2020	9.38	Put	Bond Future	2,437.2600	2.4373	2,781.1600	2.7812	14.110	0	0	0
2019/11/25	2032	07/05/2020	9.19	Call	Bond Future	1,398.4900	1.3985	1,179.3900	1.1794	(15.667)	0	0	0
2019/11/25	2032	07/05/2020			Bond Future	9.6304	91.2826	9.7255	90.6651	0.988	0.0000	0.0000	0
2019/11/25	2032	07/05/2020	9.17	Call	Bond Future	1,350.0900	1.3501	1,136.1100	1.1361	(15.849)	0	0	0
2019/11/25	2032	07/05/2020	9.17	Put	Bond Future	4,421.6400	4.4216	4,825.1300	4.8251	9.125	0	0	0
2019/11/25	2032	07/05/2020	9.19	Put	Bond Future	4,333.6600	4.3337	4,732.0300	4.7320	9.192	0	0	0
2019/11/25	2032	07/05/2020	9.18	Call	Bond Future	1,374.0500	1.3741	1,157.5200	1.1575	(15.759)	0	0	0
2019/11/25	2032	07/05/2020	9.18	Put	Bond Future	4,377.3700	4.3774	4,778.3100	4.7783	9.159	0	0	0
2019/11/25	2032	06/08/2020	9.46	Put	Bond Future	4,044.5800	4.0446	4,390.2900	4.3903	8.547	0	0	0
2019/11/25	2032	06/08/2020	9.45	Call	Bond Future	2,423.7100	2.4237	2,142.4700	2.1425	(11.604)	0	0	0
2019/11/25	2032	06/08/2020			Bond Future	9.7054	92.9601	9.8041	92.3310	1.017	0.0000	0.0000	0
2019/11/25	2032	06/08/2020	9.46	Call	Bond Future	2,453.5400	2.4535	2,170.1700	2.1702	(11.549)	0	0	0
2019/11/25	2032	06/08/2020	9.45	Put	Bond Future	4,080.3900	4.0804	4,428.2300	4.4282	8.525	0	0	0
2019/11/25	2032	06/08/2020	9.47	Call	Bond Future	2,483.5700	2.4836	2,198.0500	2.1981	(11.496)	0	0	0
2019/11/25	2032	06/08/2020	9.47	Put	Bond Future	4,009.0300	4.0090	4,352.5900	4.3526	8.570	0	0	0
2019/11/25	2032	05/11/2020	9.44	Put	Bond Future	4,964.9700	4.9650	5,323.2600	5.3233	7.216	0	0	0
2019/11/25	2032	05/11/2020	11.08	Call	Bond Future	9,067.9700	9.0680	8,553.9800	8.5540	(5.668)	0	0	0
2019/11/25	2032	05/11/2020	9.77	Put	Bond Future	3,877.5100	3.8775	4,177.7000	4.1777	7.742	0	0	0
2019/11/25	2032	05/11/2020			Bond Future	9.7790	90.5485	9.8813	89.9079	1.046	0.0000	0.0000	0
2019/11/25	2032	05/11/2020	9.76	Call	Bond Future	3,788.0000	3.7880	3,449.3200	3.4493	(8.941)	0	0	0
2019/11/25	2032	05/11/2020	9.76	Put	Bond Future	3,907.4100	3.9074	4,209.3000	4.2093	7.726	0	0	0
2019/11/25	2032	05/11/2020	9.44	Call	Bond Future	2,797.0200	2.7970	2,514.7400	2.5147	(10.092)	0	0	1,000
2019/11/25	2032	05/11/2020	11.08	Put	Bond Future	1,368.3600	1.3684	1,494.9400	1.4949	9.250	0	0	1,000
2019/11/25	2032	05/11/2020	9.77	Call	Bond Future	3,821.1000	3.8211	3,480.7200	3.4807	(8.908)	0	0	0
2019/11/25	2032	05/11/2020	8.94	Put	Bond Future	7,040.1100	7.0401	7,489.8000	7.4898	6.388	0	0	0
2019/11/25	2032	05/11/2020	8.94	Call	Bond Future	1,542.2500	1.5422	1,351.3700	1.3514	(12.377)	0	0	1,000
2019/11/25	2032	05/11/2020	9.75	Call	Bond Future	3,754.6600	3.7547	3,417.6900	3.4177	(8.975)	0	0	0

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2019/11/25	2032	05/11/2020	9.75	Put	Bond Future	3,937.1400	3.9371	4,240.7400	4.2407	7.711	0	0	0
2019/11/25	2033	06/02/2020			Bond Future	101.6517	101.6517	101.1357	101.1357	(0.508)	0.0000	0.0000	6,260
2019/11/25	2033	07/05/2020			Bond Future	102.3307	102.3307	101.8053	101.8053	(0.513)	0.0000	0.0000	0
2019/11/25	2033	06/08/2020			Bond Future	104.2626	104.2626	103.7274	103.7274	(0.513)	0.0000	0.0000	0
2019/11/25	2033	05/11/2020			Bond Future	104.9979	104.9979	104.4526	104.4526	(0.519)	0.0000	0.0000	0
2019/11/25	2037	06/02/2020	9.67	Call	Bond Future	991.4200	0.9914	762.0600	0.7621	(23.134)	0	0	0
2019/11/25	2037	06/02/2020	9.66	Put	Bond Future	3,546.6200	3.5466	3,989.5100	3.9895	12.488	0	0	0
2019/11/25	2037	06/02/2020			Bond Future	10.0042	88.0842	10.0958	87.4161	0.916	0.0000	0.0000	69,362
2019/11/25	2037	06/02/2020	9.68	Call	Bond Future	1,017.3700	1.0174	783.9300	0.7839	(22.945)	0	0	0
2019/11/25	2037	06/02/2020	9.68	Put	Bond Future	3,445.1700	3.4452	3,879.9000	3.8799	12.619	0	0	0
2019/11/25	2037	06/02/2020	9.67	Put	Bond Future	3,495.7100	3.4957	3,934.5200	3.9345	12.553	0	0	0
2019/11/25	2037	06/02/2020	9.66	Call	Bond Future	965.7400	0.9657	740.4600	0.7405	(23.327)	0	0	0
2019/11/25	2037	07/05/2020	9.60	Put	Bond Future	5,109.8700	5.1099	5,555.2100	5.5552	8.715	0	0	0
2019/11/25	2037	07/05/2020	9.59	Call	Bond Future	1,482.5300	1.4825	1,250.4300	1.2504	(15.656)	0	0	0
2019/11/25	2037	07/05/2020			Bond Future	10.0831	89.6870	10.1777	89.0068	0.938	0.0000	0.0000	0
2019/11/25	2037	07/05/2020	9.60	Call	Bond Future	1,508.7300	1.5087	1,273.8600	1.2739	(15.567)	0	0	0
2019/11/25	2037	07/05/2020	9.59	Put	Bond Future	5,160.5500	5.1605	5,608.6600	5.6087	8.683	0	0	0
2019/11/25	2037	07/05/2020	9.61	Call	Bond Future	1,535.2100	1.5352	1,297.5700	1.2976	(15.479)	0	0	0
2019/11/25	2037	07/05/2020	9.61	Put	Bond Future	5,059.5600	5.0596	5,502.1300	5.5021	8.747	0	0	0
2019/11/25	2037	06/08/2020	9.88	Put	Bond Future	4,848.6100	4.8486	5,230.5400	5.2305	7.877	0	0	0
2019/11/25	2037	06/08/2020			Bond Future	10.1640	87.0751	10.2619	86.3822	0.963	0.0000	0.0000	0
2019/11/25	2037	06/08/2020	9.87	Call	Bond Future	2,757.6000	2.7576	2,448.8400	2.4488	(11.197)	0	0	0
2019/11/25	2037	06/08/2020	9.87	Put	Bond Future	4,890.1300	4.8901	5,274.3100	5.2743	7.856	0	0	0
2019/11/25	2037	06/08/2020	9.88	Call	Bond Future	2,789.9000	2.7899	2,478.8900	2.4789	(11.148)	0	0	0
2019/11/25	2037	06/08/2020	9.86	Call	Bond Future	2,725.7800	2.7258	2,419.2700	2.4193	(11.245)	0	0	0
2019/11/25	2037	06/08/2020	9.86	Put	Bond Future	4,932.2200	4.9322	5,318.6500	5.3187	7.835	0	0	0
2019/11/25	2037	05/11/2020	10.18	Call	Bond Future	4,214.5900	4.2146	3,844.7900	3.8448	(8.774)	0	0	0
2019/11/25	2037	05/11/2020	10.17	Put	Bond Future	4,658.8300	4.6588	4,996.5500	4.9965	7.249	0	0	0
2019/11/25	2037	05/11/2020			Bond Future	10.2381	88.7135	10.3391	88.0079	0.987	0.0000	0.0000	0
2019/11/25	2037	05/11/2020	10.19	Call	Bond Future	4,250.7000	4.2507	3,879.0600	3.8791	(8.743)	0	0	0
2019/11/25	2037	05/11/2020	10.19	Put	Bond Future	4,589.4000	4.5894	4,923.4400	4.9234	7.279	0	0	0
2019/11/25	2037	05/11/2020	10.17	Call	Bond Future	4,178.6200	4.1786	3,810.6600	3.8107	(8.806)	0	0	0
2019/11/25	2037	05/11/2020	10.18	Put	Bond Future	4,624.0000	4.6240	4,959.8800	4.9599	7.264	0	0	0
2019/11/25	2038	06/02/2020			Bond Future	116.0528	116.0528	116.0523	116.0523	0.000	0.0000	0.0000	10,721
2019/11/25	2038	07/05/2020			Bond Future	118.1926	118.1926	118.1922	118.1922	0.000	0.0000	0.0000	0
2019/11/25	2038	06/08/2020			Bond Future	118.7304	118.7304	118.7299	118.7299	0.000	0.0000	0.0000	0
2019/11/25	2038	05/11/2020			Bond Future	120.9585	120.9585	120.9582	120.9582	0.000	0.0000	0.0000	0
2019/11/25	2040	06/02/2020	9.76	Call	Bond Future	912.5500	0.9125	685.5000	0.6855	(24.881)	0	0	0
2019/11/25	2040	06/02/2020	9.00	Put	Bond Future	9,964.6800	9.9647	10,696.3300	10.6963	7.342	0	0	0
2019/11/25	2040	06/02/2020			Bond Future	10.1709	90.3415	10.2676	89.5920	0.951	0.0000	0.0000	44,866
2019/11/25	2040	06/02/2020	9.74	Call	Bond Future	864.7900	0.8648	646.2600	0.6463	(25.270)	0	0	0
2019/11/25	2040	06/02/2020	9.74	Put	Bond Future	4,329.0000	4.3290	4,859.9700	4.8600	12.265	0	0	0
2019/11/25	2040	06/02/2020	8.40	Put	Bond Future	15,688.3200	15.6883	16,437.0400	16.4370	4.772	0	0	0
2019/11/25	2040	06/02/2020	8.40	Call	Bond Future	1.3500	0.0014	0.5700	0.0006	(57.778)	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
2019/11/25	2040	06/02/2020	9.76	Put	Bond Future	4,211.3200	4.2113	4,733.7700	4.7338	12.406	0	0	0
2019/11/25	2040	06/02/2020	9.00	Call	Bond Future	39.7700	0.0398	21.9200	0.0219	(44.883)	0	0	0
2019/11/25	2040	06/02/2020	9.75	Call	Bond Future	888.9500	0.8889	666.1100	0.6661	(25.068)	0	0	0
2019/11/25	2040	06/02/2020	9.75	Put	Bond Future	4,270.3800	4.2704	4,797.0400	4.7970	12.333	0	0	0
2019/11/25	2040	07/05/2020	9.74	Call	Bond Future	1,509.2100	1.5092	1,257.6100	1.2576	(16.671)	0	0	0
2019/11/25	2040	07/05/2020	9.75	Put	Bond Future	5,531.9700	5.5320	6,040.2800	6.0403	9.189	0	0	0
2019/11/25	2040	07/05/2020			Bond Future	10.2516	91.9853	10.3515	91.2223	0.974	0.0000	0.0000	0
2019/11/25	2040	07/05/2020	9.50	Put	Bond Future	7,017.8900	7.0179	7,602.5700	7.6026	8.331	0	0	0
2019/11/25	2040	07/05/2020	9.50	Call	Bond Future	926.0800	0.9261	747.7100	0.7477	(19.261)	0	0	2,640
2019/11/25	2040	07/05/2020	10.00	Put	Bond Future	4,283.2000	4.2832	4,712.9700	4.7130	10.034	0	0	0
2019/11/25	2040	07/05/2020	10.00	Call	Bond Future	2,313.8000	2.3138	1,980.5200	1.9805	(14.404)	0	0	2,640
2019/11/25	2040	07/05/2020	9.74	Put	Bond Future	5,586.5800	5.5866	6,098.0300	6.0980	9.155	0	0	0
2019/11/25	2040	07/05/2020	9.75	Call	Bond Future	1,537.0800	1.5371	1,282.3400	1.2823	(16.573)	0	0	0
2019/11/25	2040	07/05/2020	9.73	Call	Bond Future	1,481.4100	1.4814	1,232.9700	1.2330	(16.771)	0	0	0
2019/11/25	2040	07/05/2020	9.73	Put	Bond Future	5,641.3800	5.6414	6,155.9900	6.1560	9.122	0	0	0
2019/11/25	2040	06/08/2020	10.04	Call	Bond Future	2,926.2800	2.9263	2,581.6100	2.5816	(11.778)	0	0	0
2019/11/25	2040	06/08/2020	10.02	Put	Bond Future	5,294.3100	5.2943	5,731.9100	5.7319	8.265	0	0	0
2019/11/25	2040	06/08/2020	10.03	Call	Bond Future	2,892.5300	2.8925	2,550.3800	2.5504	(11.829)	0	0	0
2019/11/25	2040	06/08/2020			Bond Future	10.3346	89.1647	10.4378	88.3875	0.999	0.0000	0.0000	0
2019/11/25	2040	06/08/2020	10.04	Put	Bond Future	5,203.9300	5.2039	5,636.4600	5.6365	8.312	0	0	0
2019/11/25	2040	06/08/2020	10.02	Call	Bond Future	2,858.6800	2.8587	2,519.0800	2.5191	(11.880)	0	0	0
2019/11/25	2040	06/08/2020	10.03	Put	Bond Future	5,249.1100	5.2491	5,684.1600	5.6842	8.288	0	0	0
2019/11/25	2040	05/11/2020	9.50	Call	Bond Future	1,878.5800	1.8786	1,645.5200	1.6455	(12.406)	0	0	2,000
2019/11/25	2040	05/11/2020	10.00	Call	Bond Future	3,325.2800	3.3253	2,983.9400	2.9839	(10.265)	0	0	2,000
2019/11/25	2040	05/11/2020	10.30	Call	Bond Future	4,379.7100	4.3797	3,975.2500	3.9752	(9.235)	0	0	0
2019/11/25	2040	05/11/2020			Bond Future	10.4106	90.8428	10.5172	90.0513	1.024	0.0000	0.0000	0
2019/11/25	2040	05/11/2020	10.30	Put	Bond Future	5,212.9000	5.2129	5,600.0200	5.6000	7.426	0	0	0
2019/11/25	2040	05/11/2020	9.50	Put	Bond Future	9,125.2400	9.1252	9,683.7600	9.6838	6.121	0	0	0
2019/11/25	2040	05/11/2020	10.00	Put	Bond Future	6,482.2200	6.4822	6,932.4600	6.9325	6.946	0	0	0
2019/11/25	2040	05/11/2020	10.32	Put	Bond Future	5,136.4200	5.1364	5,519.4500	5.5195	7.457	0	0	0
2019/11/25	2040	05/11/2020	10.31	Call	Bond Future	4,417.2000	4.4172	4,010.6900	4.0107	(9.203)	0	0	0
2019/11/25	2040	05/11/2020	11.50	Call	Bond Future	9,701.9000	9.7019	9,097.4400	9.0974	(6.230)	0	0	0
2019/11/25	2040	05/11/2020	11.50	Put	Bond Future	2,117.1500	2.1172	2,304.2700	2.3043	8.838	0	0	2,000
2019/11/25	2040	05/11/2020	10.32	Call	Bond Future	4,454.8300	4.4548	4,046.2800	4.0463	(9.171)	0	0	0
2019/11/25	2040	05/11/2020	10.31	Put	Bond Future	5,174.5400	5.1745	5,559.6100	5.5596	7.442	0	0	0
2019/11/25	2044	06/02/2020	9.77	Put	Bond Future	4,575.8500	4.5758	5,167.0600	5.1671	12.920	0	0	0
2019/11/25	2044	06/02/2020	9.74	Call	Bond Future	672.3700	0.6724	480.2400	0.4802	(28.575)	0	0	328
2019/11/25	2044	06/02/2020	10.78	Put	Bond Future	841.5900	0.8416	1,003.6900	1.0037	19.261	0	0	328
2019/11/25	2044	06/02/2020			Bond Future	10.2393	87.0409	10.3412	86.2441	0.994	0.0000	0.0000	40,737
2019/11/25	2044	06/02/2020	9.77	Call	Bond Future	737.3500	0.7373	531.7800	0.5318	(27.880)	0	0	0
2019/11/25	2044	06/02/2020	9.09	Put	Bond Future	9,966.2200	9.9662	10,742.7000	10.7427	7.791	0	0	0
2019/11/25	2044	06/02/2020	9.09	Call	Bond Future	44.4300	0.0444	24.1300	0.0241	(45.690)	0	0	328
2019/11/25	2044	06/02/2020	9.74	Put	Bond Future	4,765.8100	4.7658	5,370.4600	5.3705	12.687	0	0	0
2019/11/25	2044	06/02/2020	9.78	Call	Bond Future	759.6700	0.7597	549.5800	0.5496	(27.655)	0	0	0
2019/11/25	2044	06/02/2020	9.76	Put	Bond Future	4,638.8100	4.6388	5,234.5000	5.2345	12.841	0	0	0
2019/11/25	2044	06/02/2020	10.78	Call	Bond Future	4,935.5800	4.9356	4,300.9000	4.3009	(12.859)	0	0	0
2019/11/25	2044	06/02/2020	9.78	Put	Bond Future	4,513.4500	4.5135	5,100.1400	5.1001	12.999	0	0	0

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2019/11/25	2044	06/02/2020	9.76	Call	Bond Future	715.4600	0.7155	514.3700	0.5144	(28.106)	0	0	0
2019/11/25	2044	07/05/2020	9.45	Put	Bond Future	7,961.4700	7.9615	8,616.0400	8.6160	8.222	0	0	0
2019/11/25	2044	07/05/2020	9.97	Put	Bond Future	4,834.3300	4.8343	5,323.1300	5.3231	10.111	0	0	0
2019/11/25	2044	07/05/2020	9.33	Call	Bond Future	541.2900	0.5413	417.5900	0.4176	(22.853)	0	0	100
2019/11/25	2044	07/05/2020	9.98	Call	Bond Future	2,085.2100	2.0852	1,759.5500	1.7596	(15.618)	0	0	100
2019/11/25	2044	07/05/2020	9.26	Call	Bond Future	445.1700	0.4452	338.9400	0.3389	(23.863)	0	0	556
2019/11/25	2044	07/05/2020	9.81	Call	Bond Future	1,569.9200	1.5699	1,300.5200	1.3005	(17.160)	0	0	0
2019/11/25	2044	07/05/2020	9.79	Put	Bond Future	5,793.7600	5.7938	6,342.0500	6.3421	9.463	0	0	0
2019/11/25	2044	07/05/2020			Bond Future	10.3181	88.6247	10.4232	87.8135	1.018	0.0000	0.0000	0
2019/11/25	2044	07/05/2020	10.81	Call	Bond Future	5,599.0300	5.5990	5,029.1000	5.0291	(10.179)	0	0	0
2019/11/25	2044	07/05/2020	10.81	Put	Bond Future	1,910.0900	1.9101	2,151.3000	2.1513	12.628	0	0	129
2019/11/25	2044	07/05/2020	9.33	Put	Bond Future	8,842.2400	8.8422	9,529.6800	9.5297	7.775	0	0	0
2019/11/25	2044	07/05/2020	9.81	Put	Bond Future	5,680.5500	5.6805	6,222.2900	6.2223	9.537	0	0	0
2019/11/25	2044	07/05/2020	9.79	Call	Bond Future	1,514.7000	1.5147	1,251.8500	1.2519	(17.353)	0	0	0
2019/11/25	2044	07/05/2020	9.45	Call	Bond Future	737.6400	0.7376	581.0700	0.5811	(21.226)	0	0	129
2019/11/25	2044	07/05/2020	9.97	Call	Bond Future	2,052.7100	2.0527	1,730.3700	1.7304	(15.703)	0	0	129
2019/11/25	2044	07/05/2020	9.98	Put	Bond Future	4,784.8400	4.7848	5,270.3200	5.2703	10.146	0	0	0
2019/11/25	2044	07/05/2020	11.09	Call	Bond Future	7,079.9900	7.0800	6,451.9700	6.4520	(8.870)	0	0	0
2019/11/25	2044	07/05/2020	9.26	Put	Bond Future	9,383.8600	9.3839	10,088.7700	10.0888	7.512	0	0	0
2019/11/25	2044	07/05/2020	9.91	Put	Bond Future	5,139.3400	5.1393	5,648.0500	5.6480	9.898	0	0	0
2019/11/25	2044	07/05/2020	9.80	Put	Bond Future	5,736.8400	5.7368	6,281.8600	6.2819	9.500	0	0	0
2019/11/25	2044	07/05/2020	11.09	Put	Bond Future	1,408.9000	1.4089	1,592.0200	1.5920	12.997	0	0	100
2019/11/25	2044	07/05/2020	9.91	Call	Bond Future	1,863.1700	1.8632	1,560.7400	1.5607	(16.232)	0	0	556
2019/11/25	2044	07/05/2020	11.02	Call	Bond Future	6,702.2500	6.7023	6,087.4400	6.0874	(9.173)	0	0	0
2019/11/25	2044	07/05/2020	11.02	Put	Bond Future	1,519.0300	1.5190	1,715.3600	1.7154	12.925	0	0	556
2019/11/25	2044	07/05/2020	9.80	Call	Bond Future	1,542.0600	1.5421	1,275.9400	1.2759	(17.257)	0	0	0
2019/11/25	2044	06/08/2020	9.98	Call	Bond Future	2,585.5300	2.5855	2,252.2500	2.2522	(12.890)	0	0	602
2019/11/25	2044	06/08/2020	11.09	Put	Bond Future	2,255.1500	2.2551	2,488.9300	2.4889	10.366	0	0	602
2019/11/25	2044	06/08/2020	9.01	Call	Bond Future	515.4300	0.5154	413.7500	0.4138	(19.727)	0	0	140
2019/11/25	2044	06/08/2020	9.66	Call	Bond Future	1,655.1200	1.6551	1,408.4800	1.4085	(14.902)	0	0	140
2019/11/25	2044	06/08/2020	9.88	Call	Bond Future	2,271.6500	2.2716	1,965.5400	1.9655	(13.475)	0	0	0
2019/11/25	2044	06/08/2020			Bond Future	10.3989	85.8675	10.5075	85.0413	1.044	0.0000	0.0000	0
2019/11/25	2044	06/08/2020	9.36	Put	Bond Future	9,615.8500	9.6159	10,272.6700	10.2727	6.831	0	0	0
2019/11/25	2044	06/08/2020	9.36	Call	Bond Future	983.0300	0.9830	813.6000	0.8136	(17.235)	0	0	602
2019/11/25	2044	06/08/2020	9.98	Put	Bond Future	5,902.3700	5.9024	6,395.3400	6.3953	8.352	0	0	0
2019/11/25	2044	06/08/2020	9.86	Call	Bond Future	2,211.5000	2.2115	1,910.8300	1.9108	(13.596)	0	0	0
2019/11/25	2044	06/08/2020	9.86	Put	Bond Future	6,518.0700	6.5181	7,043.6500	7.0437	8.063	0	0	0
2019/11/25	2044	06/08/2020	11.09	Call	Bond Future	7,292.4000	7.2924	6,699.9300	6.6999	(8.124)	0	0	0
2019/11/25	2044	06/08/2020	9.01	Put	Bond Future	12,383.1200	12.3831	13,107.6900	13.1077	5.851	0	0	0
2019/11/25	2044	06/08/2020	9.66	Put	Bond Future	7,652.2300	7.6522	8,231.8400	8.2318	7.574	0	0	0
2019/11/25	2044	06/08/2020	9.88	Put	Bond Future	6,412.0000	6.4120	6,932.1400	6.9321	8.112	0	0	0
2019/11/25	2044	06/08/2020	10.93	Call	Bond Future	6,495.1800	6.4952	5,932.2500	5.9323	(8.667)	0	0	0
2019/11/25	2044	06/08/2020	10.93	Put	Bond Future	2,578.6900	2.5787	2,842.0100	2.8420	10.211	0	0	140
2019/11/25	2044	06/08/2020	9.87	Call	Bond Future	2,241.4700	2.2415	1,938.0800	1.9381	(13.535)	0	0	0
2019/11/25	2044	06/08/2020	9.87	Put	Bond Future	6,464.8700	6.4649	6,987.7300	6.9877	8.088	0	0	0
2019/11/25	2044	05/11/2020	11.43	Call	Bond Future	9,162.6200	9.1626	8,539.6800	8.5397	(6.799)	0	0	0
2019/11/25	2044	05/11/2020	9.72	Put	Bond Future	8,293.0000	8.2930	8,854.6900	8.8547	6.773	0	0	0
2019/11/25	2044	05/11/2020	9.97	Call	Bond Future	3,008.0400	3.0080	2,669.1300	2.6691	(11.267)	0	0	568

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
2019/11/25	2044	05/11/2020	9.29	Put	Bond Future	11,115.4400		11.1154	11,769.1900	11.7692	5.881	0	0	0
2019/11/25	2044	05/11/2020	9.96	Put	Bond Future	7,013.9400		7.0139	7,518.9400	7.5189	7.200	0	0	0
2019/11/25	2044	05/11/2020	10.36	Call	Bond Future	4,376.7400		4.3767	3,948.5600	3.9486	(9.783)	0	0	0
2019/11/25	2044	05/11/2020			Bond Future	10.4729		87.4837	10.5849	86.6421	1.070	0.0000	0.0000	0
2019/11/25	2044	05/11/2020	9.72	Call	Bond Future	2,255.3100		2.2553	1,975.4400	1.9754	(12.409)	0	0	1,815
2019/11/25	2044	05/11/2020	9.97	Put	Bond Future	6,964.2000		6.9642	7,466.8500	7.4668	7.218	0	0	0
2019/11/25	2044	05/11/2020	9.96	Call	Bond Future	2,976.0300		2.9760	2,639.4700	2.6395	(11.309)	0	0	0
2019/11/25	2044	05/11/2020	11.38	Call	Bond Future	8,915.2300		8.9152	8,299.2000	8.2992	(6.910)	0	0	0
2019/11/25	2044	05/11/2020	11.38	Put	Bond Future	2,484.4000		2.4844	2,709.9300	2.7099	9.078	0	0	568
2019/11/25	2044	05/11/2020	10.34	Call	Bond Future	4,301.7600		4.3018	3,878.0000	3.8780	(9.851)	0	0	0
2019/11/25	2044	05/11/2020	10.34	Put	Bond Future	5,318.3200		5.3183	5,736.1200	5.7361	7.856	0	0	0
2019/11/25	2044	05/11/2020	11.17	Put	Bond Future	2,872.9300		2.8729	3,129.8800	3.1299	8.944	0	0	1,815
2019/11/25	2044	05/11/2020	11.43	Put	Bond Future	2,401.4500		2.4015	2,620.0700	2.6201	9.104	0	0	1,815
2019/11/25	2044	05/11/2020	8.87	Put	Bond Future	14,479.0600		14.4791	15,201.9800	15.2020	4.993	0	0	0
2019/11/25	2044	05/11/2020	9.29	Call	Bond Future	1,305.5500		1.3056	1,117.7400	1.1177	(14.386)	0	0	568
2019/11/25	2044	05/11/2020	10.36	Put	Bond Future	5,239.0200		5.2390	5,652.4000	5.6524	7.890	0	0	0
2019/11/25	2044	05/11/2020	11.17	Call	Bond Future	7,889.9600		7.8900	7,305.3500	7.3053	(7.410)	0	0	0
2019/11/25	2044	05/11/2020	8.87	Call	Bond Future	733.5500		0.7336	614.9100	0.6149	(16.173)	0	0	1,815
2019/11/25	2044	05/11/2020	10.02	Put	Bond Future	6,720.6200		6.7206	7,211.5300	7.2115	7.305	0	0	0
2019/11/25	2044	05/11/2020	10.02	Call	Bond Future	3,171.3600		3.1714	2,820.7100	2.8207	(11.057)	0	0	1,815
2019/11/25	2044	05/11/2020	10.35	Call	Bond Future	4,339.1800		4.3392	3,913.2100	3.9132	(9.817)	0	0	0
2019/11/25	2044	05/11/2020	10.35	Put	Bond Future	5,278.5400		5.2785	5,694.1300	5.6941	7.873	0	0	0
2019/11/25	2046	06/02/2020			Bond Future	107.0109		107.0109	107.0107	107.0107	0.000	0.0000	0.0000	11,575
2019/11/25	2046	07/05/2020			Bond Future	107.2360		107.2360	107.2358	107.2358	0.000	0.0000	0.0000	0
2019/11/25	2046	06/08/2020			Bond Future	109.2604		109.2604	109.2604	109.2604	0.000	0.0000	0.0000	0
2019/11/25	2046	05/11/2020			Bond Future	109.5152		109.5152	109.5150	109.5150	0.000	0.0000	0.0000	0
2019/11/25	2050	06/02/2020			Bond Future	108.1624		108.1624	108.4817	108.4817	0.295	0.0000	0.0000	11,755
2019/11/25	2050	07/05/2020			Bond Future	110.1567		110.1567	110.4824	110.4824	0.296	0.0000	0.0000	0
2019/11/25	2050	06/08/2020			Bond Future	110.3563		110.3563	110.6881	110.6881	0.301	0.0000	0.0000	0
2019/11/25	2050	05/11/2020			Bond Future	112.4274		112.4274	112.7653	112.7653	0.301	0.0000	0.0000	0
2019/11/25	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	AL37	06/02/2020			Index Future	678.5650		678.5650	676.8060	676.8060	(0.259)	0.0000	0.0000	0
2019/11/25	AL37	07/05/2020			Index Future	690.9140		690.9140	689.1240	689.1240	(0.259)	0.0000	0.0000	0
2019/11/25	AL37	06/08/2020			Index Future	703.6590		703.6590	701.8380	701.8380	(0.259)	0.0000	0.0000	0
2019/11/25	AL7T	06/02/2020			Index Future	782.9860		782.9860	779.2580	779.2580	(0.476)	0.0000	0.0000	0
2019/11/25	AL7T	07/05/2020			Index Future	797.2350		797.2350	793.4410	793.4410	(0.476)	0.0000	0.0000	0
2019/11/25	AL7T	06/08/2020			Index Future	811.9420		811.9420	808.0790	808.0790	(0.476)	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
2019/11/25	ALBI	06/02/2020			Index Future	698.0350	698.0350	693.7910	693.7910	(0.608)	0.0000	0.0000	414
2019/11/25	ALBI	07/05/2020			Index Future	710.7380	710.7380	706.4180	706.4180	(0.608)	0.0000	0.0000	0
2019/11/25	ALBI	06/08/2020			Index Future	723.8490	723.8490	719.4510	719.4510	(0.608)	0.0000	0.0000	0
2019/11/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C213	28/02/2031			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
2019/11/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/25	ES33	06/02/2020			Bond Future	11.0562	78.3412	11.1527	77.7961	0.873	0.0000	0.0000	350
2019/11/25	ES33	07/05/2020			Bond Future	11.1765	75.9732	11.2766	75.4183	0.896	0.0000	0.0000	0
2019/11/25	ES33	06/08/2020			Bond Future	11.2996	77.3664	11.4035	76.8010	0.920	0.0000	0.0000	0
2019/11/25	ES33	05/11/2020			Bond Future	11.4244	75.0312	11.5322	74.4554	0.944	0.0000	0.0000	0
2019/11/25	ES42	06/02/2020			Bond Future	11.4175	79.1220	11.5140	78.5060	0.845	0.0000	0.0000	4,919
2019/11/25	ES42	07/05/2020			Bond Future	11.5381	76.2974	11.6383	75.6702	0.868	0.0000	0.0000	0
2019/11/25	ES42	06/08/2020			Bond Future	11.6597	77.6954	11.7636	77.0566	0.891	0.0000	0.0000	0
2019/11/25	ES42	05/11/2020			Bond Future	11.7820	74.8966	11.8897	74.2461	0.914	0.0000	0.0000	0
2019/11/25	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/25	GOVI	06/02/2020	703.15	Put	GOVI	128,620.0000	12.8620	172,170.0000	17.2170	33.859	0	0	0
2019/11/25	GOVI	06/02/2020			GOVI	690.2880	690.2880	685.9330	685.9330	(0.631)	0.0000	0.0000	1,237
2019/11/25	GOVI	06/02/2020	703.14	Put	GOVI	128,520.0000	12.8520	172,070.0000	17.2070	33.886	0	0	0
2019/11/25	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/25	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/25	GOVI	06/02/2020	703.13	Put	GOVI	128,420.0000	12.8420	171,970.0000	17.1970	33.912	0	0	0
2019/11/25	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/25	GOVI	07/05/2020			GOVI	702.8500	702.8500	698.4170	698.4170	(0.631)	0.0000	0.0000	0
2019/11/25	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/25	GOVI	07/05/2020	720.00	Put	GOVI	171,500.0000	17.1500	215,830.0000	21.5830	25.848	0	0	0
2019/11/25	GOVI	07/05/2020	719.98	Put	GOVI	171,300.0000	17.1300	215,630.0000	21.5630	25.879	0	0	0
2019/11/25	GOVI	07/05/2020	719.99	Put	GOVI	171,400.0000	17.1400	215,730.0000	21.5730	25.863	0	0	0
2019/11/25	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/25	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2019/11/25	GOVI	06/08/2020	728.12	Put	GOVI	123,040.0000	12.3040	168,180.0000	16.8180	36.687	0	0	0
2019/11/25	GOVI	06/08/2020			GOVI	715.8160	715.8160	711.3020	711.3020	(0.631)	0.0000	0.0000	0
2019/11/25	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/25	GOVI	06/08/2020	728.14	Put	GOVI	123,240.0000	12.3240	168,380.0000	16.8380	36.628	0	0	0
2019/11/25	GOVI	06/08/2020	728.13	Put	GOVI	123,140.0000	12.3140	168,280.0000	16.8280	36.657	0	0	0
2019/11/25	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/25	IGOV	06/02/2020			Index Future	259.2830	259.2830	259.1840	259.1840	(0.038)	0.0000	0.0000	1,011
2019/11/25	IGOV	07/05/2020			Index Future	264.0640	264.0640	263.9640	263.9640	(0.038)	0.0000	0.0000	47
2019/11/25	IGOV	06/08/2020			Index Future	268.9970	268.9970	268.8950	268.8950	(0.038)	0.0000	0.0000	0
2019/11/25	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/25	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6100	98.6100	0.010	0.0000	0.0000	0
2019/11/25	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0500	102.0500	0.010	0.0000	0.0000	0
2019/11/25	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/25	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5500	95.5500	0.042	0.0000	0.0000	0
2019/11/25	IS05	16/03/2021			Interest Rate Swap	94.5000	94.5000	94.5600	94.5600	0.063	0.0000	0.0000	0
2019/11/25	IS05	15/06/2021			Interest Rate Swap	93.4500	93.4500	93.5200	93.5200	0.075	0.0000	0.0000	0
2019/11/25	IS05	21/09/2021			Interest Rate Swap	93.3700	93.3700	93.4500	93.4500	0.086	0.0000	0.0000	0
2019/11/25	IS05	21/12/2021			Interest Rate Swap	95.3500	95.3500	95.4500	95.4500	0.105	0.0000	0.0000	51
2019/11/25	IS05	15/03/2022			Interest Rate Swap	95.2900	95.2900	95.4000	95.4000	0.115	0.0000	0.0000	0
2019/11/25	IS05	21/06/2022			Interest Rate Swap	96.2600	96.2600	96.4000	96.4000	0.145	0.0000	0.0000	0
2019/11/25	IS05	20/09/2022			Interest Rate Swap	100.0100	100.0100	100.1700	100.1700	0.160	0.0000	0.0000	0
2019/11/25	IS05	20/12/2022			Interest Rate Swap	101.0800	101.0800	101.2600	101.2600	0.178	0.0000	0.0000	0
2019/11/25	IS05	22/03/2023			Interest Rate Swap	94.2000	94.2000	94.4100	94.4100	0.223	0.0000	0.0000	0
2019/11/25	IS05	20/06/2023			Interest Rate Swap	100.1300	100.1300	100.3600	100.3600	0.230	0.0000	0.0000	0
2019/11/25	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/25	IS10	17/12/2025			Interest Rate Swap	90.9500	90.9500	91.4000	91.4000	0.495	0.0000	0.0000	0
2019/11/25	IS10	16/03/2026			Interest Rate Swap	87.8100	87.8100	88.2800	88.2800	0.535	0.0000	0.0000	0
2019/11/25	IS10	15/06/2026			Interest Rate Swap	86.4600	86.4600	86.9400	86.9400	0.555	0.0000	0.0000	0
2019/11/25	IS10	21/09/2026			Interest Rate Swap	88.6100	88.6100	89.1000	89.1000	0.553	0.0000	0.0000	0
2019/11/25	IS10	21/12/2026			Interest Rate Swap	92.4600	92.4600	92.9400	92.9400	0.519	0.0000	0.0000	0
2019/11/25	IS10	15/03/2027			Interest Rate Swap	90.9500	90.9500	91.4500	91.4500	0.550	0.0000	0.0000	0
2019/11/25	IS10	21/06/2027			Interest Rate Swap	93.0400	93.0400	93.5400	93.5400	0.537	0.0000	0.0000	0
2019/11/25	IS10	20/09/2027			Interest Rate Swap	98.5800	98.5800	99.0900	99.0900	0.517	0.0000	0.0000	0
2019/11/25	IS10	20/12/2027			Interest Rate Swap	98.9300	98.9300	99.4600	99.4600	0.536	0.0000	0.0000	0
2019/11/25	IS10	22/03/2028			Interest Rate Swap	92.3000	92.3000	92.8600	92.8600	0.607	0.0000	0.0000	0
2019/11/25	IS10	20/06/2028			Interest Rate Swap	99.6700	99.6700	100.2400	100.2400	0.572	0.0000	0.0000	0
2019/11/25	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	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
2019/11/25	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/25	R023	06/02/2020	7.54	Call	Bond Future	744.3100	0.7443	607.6600	0.6077	(18.359)	0	0	0
2019/11/25	R023	06/02/2020			Bond Future	7.4020	104.4391	7.4825	104.2218	1.089	0.0000	0.0000	42,697
2019/11/25	R023	06/02/2020	7.52	Call	Bond Future	707.8800	0.7079	574.5700	0.5746	(18.832)	0	0	0
2019/11/25	R023	06/02/2020	7.52	Put	Bond Future	389.7600	0.3898	473.7600	0.4738	21.552	0	0	0
2019/11/25	R023	06/02/2020	7.54	Put	Bond Future	372.4100	0.3724	453.0700	0.4531	21.659	0	0	0
2019/11/25	R023	06/02/2020	7.53	Call	Bond Future	725.9100	0.7259	590.9200	0.5909	(18.596)	0	0	0
2019/11/25	R023	06/02/2020	7.53	Put	Bond Future	380.9000	0.3809	463.2200	0.4632	21.612	0	0	0
2019/11/25	R023	07/05/2020	6.91	Put	Bond Future	1,468.0900	1.4681	1,636.7200	1.6367	11.486	0	0	0
2019/11/25	R023	07/05/2020			Bond Future	7.3987	102.4072	7.4871	102.1860	1.196	0.0000	0.0000	13,512
2019/11/25	R023	07/05/2020	6.90	Call	Bond Future	227.8400	0.2278	176.4800	0.1765	(22.542)	0	0	0
2019/11/25	R023	07/05/2020	6.90	Put	Bond Future	1,485.9600	1.4860	1,655.7900	1.6558	11.429	0	0	0
2019/11/25	R023	07/05/2020	6.91	Call	Bond Future	235.4000	0.2354	182.8400	0.1828	(22.328)	0	0	0
2019/11/25	R023	07/05/2020	6.89	Call	Bond Future	220.6500	0.2207	170.4700	0.1705	(22.742)	0	0	0
2019/11/25	R023	07/05/2020	6.89	Put	Bond Future	1,504.1900	1.5042	1,675.2000	1.6752	11.369	0	0	0
2019/11/25	R023	06/08/2020	7.26	Call	Bond Future	749.5400	0.7495	646.6800	0.6467	(13.723)	0	0	0
2019/11/25	R023	06/08/2020			Bond Future	7.3802	104.2959	7.4783	104.0704	1.329	0.0000	0.0000	0
2019/11/25	R023	06/08/2020	7.26	Put	Bond Future	1,026.9200	1.0269	1,149.5200	1.1495	11.939	0	0	0
2019/11/25	R023	06/08/2020	7.27	Call	Bond Future	761.9800	0.7620	658.1300	0.6581	(13.629)	0	0	0
2019/11/25	R023	06/08/2020	7.28	Put	Bond Future	1,005.6900	1.0057	1,126.3100	1.1263	11.994	0	0	0
2019/11/25	R023	06/08/2020	7.27	Put	Bond Future	1,016.2500	1.0163	1,137.8600	1.1379	11.967	0	0	0
2019/11/25	R023	06/08/2020	7.28	Call	Bond Future	774.5100	0.7745	669.6700	0.6697	(13.536)	0	0	0
2019/11/25	R023	05/11/2020	7.46	Put	Bond Future	913.7700	0.9138	1,019.4400	1.0194	11.564	0	0	0
2019/11/25	R023	05/11/2020	7.47	Put	Bond Future	905.9200	0.9059	1,010.8400	1.0108	11.582	0	0	0
2019/11/25	R023	05/11/2020			Bond Future	7.3587	102.3189	7.4682	102.0896	1.488	0.0000	0.0000	0
2019/11/25	R023	05/11/2020	7.46	Call	Bond Future	1,125.9700	1.1260	1,002.2700	1.0023	(10.986)	0	0	0
2019/11/25	R023	05/11/2020	7.47	Call	Bond Future	1,139.0400	1.1390	1,014.5900	1.0146	(10.926)	0	0	0
2019/11/25	R023	05/11/2020	7.45	Call	Bond Future	1,112.9700	1.1130	990.0300	0.9900	(11.046)	0	0	0
2019/11/25	R023	05/11/2020	7.45	Put	Bond Future	921.6800	0.9217	1,028.1100	1.0281	11.547	0	0	0
2019/11/25	R035	06/02/2020	9.60	Call	Bond Future	1,209.3500	1.2094	947.3700	0.9474	(21.663)	0	0	0
2019/11/25	R035	06/02/2020	9.61	Put	Bond Future	3,039.4300	3.0394	3,441.6200	3.4416	13.232	0	0	0
2019/11/25	R035	06/02/2020			Bond Future	9.8524	96.4247	9.9441	95.7565	0.931	0.0000	0.0000	117,579
2019/11/25	R035	06/02/2020	9.60	Put	Bond Future	3,086.4500	3.0864	3,492.7100	3.4927	13.163	0	0	0
2019/11/25	R035	06/02/2020	9.61	Call	Bond Future	1,237.7500	1.2378	971.7000	0.9717	(21.495)	0	0	0
2019/11/25	R035	06/02/2020	9.59	Call	Bond Future	1,181.1900	1.1812	923.2800	0.9233	(21.835)	0	0	0
2019/11/25	R035	06/02/2020	9.59	Put	Bond Future	3,133.8000	3.1338	3,544.1300	3.5441	13.094	0	0	0
2019/11/25	R035	07/05/2020	10.57	Put	Bond Future	1,476.0400	1.4760	1,646.9800	1.6470	11.581	0	0	3,530
2019/11/25	R035	07/05/2020	9.75	Call	Bond Future	2,405.4700	2.4055	2,086.9800	2.0870	(13.240)	0	0	5,000
2019/11/25	R035	07/05/2020	10.75	Put	Bond Future	1,207.5900	1.2076	1,349.4600	1.3495	11.748	0	0	5,000
2019/11/25	R035	07/05/2020	9.48	Put	Bond Future	4,907.0500	4.9070	5,343.3500	5.3434	8.891	0	0	0
2019/11/25	R035	07/05/2020	9.47	Call	Bond Future	1,567.3100	1.5673	1,326.0600	1.3261	(15.393)	0	0	0
2019/11/25	R035	07/05/2020			Bond Future	9.9273	93.6761	10.0220	92.9958	0.955	0.0000	0.0000	0
2019/11/25	R035	07/05/2020	9.11	Put	Bond Future	6,955.4500	6.9554	7,489.7900	7.4898	7.682	0	0	0
2019/11/25	R035	07/05/2020	9.11	Call	Bond Future	769.6800	0.7697	623.7100	0.6237	(18.965)	0	0	5,000
2019/11/25	R035	07/05/2020	9.78	Put	Bond Future	3,579.3600	3.5794	3,932.9600	3.9330	9.879	0	0	0

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2019/11/25	R035	07/05/2020	10.57	Call	Bond Future	5,948.7100	5.9487	5,439.3400	5.4393	(8.563)	0	0	0
2019/11/25	R035	07/05/2020	9.75	Put	Bond Future	3,698.0700	3.6981	4,059.8900	4.0599	9.784	0	0	0
2019/11/25	R035	07/05/2020	10.75	Call	Bond Future	6,875.3400	6.8753	6,336.9000	6.3369	(7.831)	0	0	0
2019/11/25	R035	07/05/2020	9.48	Call	Bond Future	1,594.2700	1.5943	1,350.2600	1.3503	(15.305)	0	0	0
2019/11/25	R035	07/05/2020	9.47	Put	Bond Future	4,956.1300	4.9561	5,395.1900	5.3952	8.859	0	0	0
2019/11/25	R035	07/05/2020	9.78	Call	Bond Future	2,507.3700	2.5074	2,180.6600	2.1807	(13.030)	0	0	3,530
2019/11/25	R035	07/05/2020	9.18	Put	Bond Future	6,532.4000	6.5324	7,049.1300	7.0491	7.910	0	0	0
2019/11/25	R035	07/05/2020	9.18	Call	Bond Future	899.6800	0.8997	736.1000	0.7361	(18.182)	0	0	3,530
2019/11/25	R035	07/05/2020	9.49	Call	Bond Future	1,621.2800	1.6213	1,374.5000	1.3745	(15.221)	0	0	0
2019/11/25	R035	07/05/2020	9.49	Put	Bond Future	4,858.1100	4.8581	5,291.6400	5.2916	8.924	0	0	0
2019/11/25	R035	06/08/2020	9.00	Put	Bond Future	8,431.0800	8.4311	8,980.9500	8.9810	6.522	0	0	0
2019/11/25	R035	06/08/2020	9.92	Put	Bond Future	3,950.5000	3.9505	4,291.1700	4.2912	8.623	0	0	0
2019/11/25	R035	06/08/2020			Bond Future	10.0026	95.3973	10.1007	94.7042	0.980	0.0000	0.0000	0
2019/11/25	R035	06/08/2020	9.00	Call	Bond Future	883.2600	0.8833	740.1000	0.7401	(16.208)	0	0	24,761
2019/11/25	R035	06/08/2020	9.92	Call	Bond Future	3,360.5100	3.3605	3,008.1500	3.0081	(10.485)	0	0	0
2019/11/25	R035	06/08/2020	9.93	Call	Bond Future	3,396.4600	3.3965	3,041.8800	3.0419	(10.440)	0	0	0
2019/11/25	R035	06/08/2020	9.91	Put	Bond Future	3,986.5000	3.9865	4,329.4100	4.3294	8.602	0	0	0
2019/11/25	R035	06/08/2020	8.75	Put	Bond Future	10,149.7400	10.1497	10,740.2100	10.7402	5.818	0	0	0
2019/11/25	R035	06/08/2020	8.75	Call	Bond Future	580.6500	0.5806	478.0900	0.4781	(17.663)	0	0	3,000
2019/11/25	R035	06/08/2020	9.93	Put	Bond Future	3,914.7600	3.9148	4,253.2100	4.2532	8.645	0	0	0
2019/11/25	R035	06/08/2020	9.91	Call	Bond Future	3,324.7400	3.3247	2,974.6200	2.9746	(10.531)	0	0	0
2019/11/25	R035	05/11/2020	10.34	Put	Bond Future	3,588.2500	3.5882	3,868.9600	3.8690	7.823	0	0	0
2019/11/25	R035	05/11/2020			Bond Future	10.0799	92.6894	10.1813	91.9836	1.006	0.0000	0.0000	0
2019/11/25	R035	05/11/2020	10.33	Call	Bond Future	5,340.6100	5.3406	4,917.2400	4.9172	(7.927)	0	0	0
2019/11/25	R035	05/11/2020	10.33	Put	Bond Future	3,615.0000	3.6150	3,897.4100	3.8974	7.812	0	0	0
2019/11/25	R035	05/11/2020	10.34	Call	Bond Future	5,381.8600	5.3819	4,956.7900	4.9568	(7.898)	0	0	0
2019/11/25	R035	05/11/2020	10.32	Call	Bond Future	5,299.8300	5.2998	4,878.1600	4.8782	(7.956)	0	0	0
2019/11/25	R035	05/11/2020	10.32	Put	Bond Future	3,642.3000	3.6423	3,926.4100	3.9264	7.800	0	0	0
2019/11/25	R186	06/02/2020	8.57	Call	Bond Future	1,742.6800	1.7427	1,441.7300	1.4417	(17.269)	0	0	0
2019/11/25	R186	06/02/2020	8.50	Call	Bond Future	1,517.6200	1.5176	1,238.7200	1.2387	(18.377)	0	0	0
2019/11/25	R186	06/02/2020	8.11	Put	Bond Future	2,324.2600	2.3243	2,653.8900	2.6539	14.182	0	0	0
2019/11/25	R186	06/02/2020			Bond Future	8.4241	112.1190	8.5120	111.6390	1.044	0.0000	0.0000	100,167
2019/11/25	R186	06/02/2020	8.55	Call	Bond Future	1,676.7100	1.6767	1,381.9600	1.3820	(17.579)	0	0	0
2019/11/25	R186	06/02/2020	8.55	Put	Bond Future	989.9100	0.9899	1,175.1800	1.1752	18.716	0	0	0
2019/11/25	R186	06/02/2020	8.11	Call	Bond Future	587.2800	0.5873	436.8900	0.4369	(25.608)	0	0	821
2019/11/25	R186	06/02/2020	8.57	Put	Bond Future	947.3100	0.9473	1,126.3800	1.1264	18.903	0	0	0
2019/11/25	R186	06/02/2020	9.00	Put	Bond Future	341.4900	0.3415	416.2700	0.4163	21.898	0	0	821
2019/11/25	R186	06/02/2020	8.50	Put	Bond Future	1,102.8600	1.1029	1,303.9800	1.3040	18.236	0	0	821
2019/11/25	R186	06/02/2020	8.56	Call	Bond Future	1,709.4400	1.7094	1,411.5700	1.4116	(17.425)	0	0	0
2019/11/25	R186	06/02/2020	8.56	Put	Bond Future	968.3400	0.9683	1,150.4900	1.1505	18.811	0	0	0
2019/11/25	R186	06/02/2020	9.00	Call	Bond Future	3,438.2600	3.4383	3,033.0200	3.0330	(11.786)	0	0	0
2019/11/25	R186	07/05/2020	7.90	Put	Bond Future	3,765.6600	3.7657	4,128.6200	4.1286	9.639	0	0	2,500
2019/11/25	R186	07/05/2020	8.28	Put	Bond Future	2,446.2500	2.4463	2,723.9700	2.7240	11.353	0	0	0
2019/11/25	R186	07/05/2020	8.93	Call	Bond Future	3,416.4800	3.4165	3,071.8300	3.0718	(10.088)	0	0	0
2019/11/25	R186	07/05/2020	8.09	Put	Bond Future	3,057.7600	3.0578	3,378.9900	3.3790	10.505	0	0	0
2019/11/25	R186	07/05/2020			Bond Future	8.4775	114.1593	8.5700	113.6706	1.091	0.0000	0.0000	1,650
2019/11/25	R186	07/05/2020	8.50	Call	Bond Future	1,971.9900	1.9720	1,711.5300	1.7115	(13.208)	0	0	0

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2019/11/25	R186	07/05/2020	8.50	Put	Bond Future	1,853.0100		1.8530	2,081.1700	2.0812	12.313	0	0	23,208
2019/11/25	R186	07/05/2020	8.08	Call	Bond Future	960.2900		0.9603	795.1600	0.7952	(17.196)	0	0	0
2019/11/25	R186	07/05/2020	8.08	Put	Bond Future	3,092.6400		3.0926	3,416.1300	3.4161	10.460	0	0	0
2019/11/25	R186	07/05/2020	7.90	Call	Bond Future	650.4700		0.6505	524.8100	0.5248	(19.318)	0	0	0
2019/11/25	R186	07/05/2020	8.28	Call	Bond Future	1,393.2300		1.3932	1,182.3300	1.1823	(15.137)	0	0	6,000
2019/11/25	R186	07/05/2020	8.93	Put	Bond Future	1,052.0200		1.0520	1,195.9900	1.1960	13.685	0	0	6,000
2019/11/25	R186	07/05/2020	8.09	Call	Bond Future	979.7000		0.9797	812.3100	0.8123	(17.086)	0	0	0
2019/11/25	R186	07/05/2020	7.60	Put	Bond Future	5,077.0500		5.0770	5,495.7700	5.4958	8.247	0	0	0
2019/11/25	R186	07/05/2020	7.60	Call	Bond Future	299.3100		0.2993	229.4100	0.2294	(23.354)	0	0	6,000
2019/11/25	R186	07/05/2020	8.07	Call	Bond Future	941.1200		0.9411	778.2500	0.7783	(17.306)	0	0	0
2019/11/25	R186	07/05/2020	8.07	Put	Bond Future	3,127.7800		3.1278	3,453.5300	3.4535	10.415	0	0	0
2019/11/25	R186	06/08/2020	8.38	Put	Bond Future	2,723.4200		2.7234	2,988.9900	2.9890	9.751	0	0	0
2019/11/25	R186	06/08/2020			Bond Future	8.5307		110.9566	8.6282	110.4588	1.143	0.0000	0.0000	0
2019/11/25	R186	06/08/2020	8.37	Call	Bond Future	1,921.9800		1.9220	1,691.5600	1.6916	(11.989)	0	0	0
2019/11/25	R186	06/08/2020	8.37	Put	Bond Future	2,748.9400		2.7489	3,016.3700	3.0164	9.728	0	0	0
2019/11/25	R186	06/08/2020	8.38	Call	Bond Future	1,948.1600		1.9482	1,715.8800	1.7159	(11.923)	0	0	0
2019/11/25	R186	06/08/2020	8.36	Call	Bond Future	1,895.9800		1.8960	1,667.4200	1.6674	(12.055)	0	0	0
2019/11/25	R186	06/08/2020	8.36	Put	Bond Future	2,774.6700		2.7747	3,043.9600	3.0440	9.705	0	0	0
2019/11/25	R186	05/11/2020	8.64	Put	Bond Future	2,631.2100		2.6312	2,865.2800	2.8653	8.896	0	0	0
2019/11/25	R186	05/11/2020	8.65	Call	Bond Future	2,956.9200		2.9569	2,682.6700	2.6827	(9.275)	0	0	0
2019/11/25	R186	05/11/2020			Bond Future	8.5802		113.0400	8.6830	112.5331	1.198	0.0000	0.0000	0
2019/11/25	R186	05/11/2020	8.66	Call	Bond Future	2,987.6800		2.9877	2,711.9800	2.7120	(9.228)	0	0	0
2019/11/25	R186	05/11/2020	8.66	Put	Bond Future	2,594.1000		2.5941	2,825.2700	2.8253	8.911	0	0	0
2019/11/25	R186	05/11/2020	8.64	Call	Bond Future	2,926.2800		2.9263	2,653.4800	2.6535	(9.322)	0	0	0
2019/11/25	R186	05/11/2020	8.65	Put	Bond Future	2,612.5800		2.6126	2,845.2000	2.8452	8.904	0	0	0
2019/11/25	R197	06/02/2020			Bond Future	302.3664		302.3664	302.2500	302.2500	(0.038)	0.0000	0.0000	2,540
2019/11/25	R197	07/05/2020			Bond Future	307.9421		307.9421	307.8237	307.8237	(0.038)	0.0000	0.0000	0
2019/11/25	R197	06/08/2020			Bond Future	305.9618		305.9618	305.8415	305.8415	(0.039)	0.0000	0.0000	0
2019/11/25	R197	05/11/2020			Bond Future	311.7037		311.7037	311.5813	311.5813	(0.039)	0.0000	0.0000	0
2019/11/25	R202	06/02/2020			Bond Future	227.4251		227.4251	226.9250	226.9250	(0.220)	0.0000	0.0000	8,488
2019/11/25	R202	07/05/2020			Bond Future	231.6189		231.6189	231.1097	231.1097	(0.220)	0.0000	0.0000	0
2019/11/25	R202	06/08/2020			Bond Future	231.8519		231.8519	231.3335	231.3335	(0.224)	0.0000	0.0000	0
2019/11/25	R202	05/11/2020			Bond Future	236.2033		236.2033	235.6750	235.6750	(0.224)	0.0000	0.0000	0
2019/11/25	R208	06/02/2020	6.13	Put	Bond Future	493.3700		0.4934	494.3900	0.4944	0.207	0	0	0
2019/11/25	R208	06/02/2020	6.12	Call	Bond Future	3.9400		0.0039	3.4700	0.0035	(11.929)	0	0	0
2019/11/25	R208	06/02/2020			Bond Future	6.5818		102.6415	6.5832	102.6400	0.021	0.0000	0.0000	11,697
2019/11/25	R208	06/02/2020	6.13	Call	Bond Future	4.2700		0.0043	3.7700	0.0038	(11.710)	0	0	0
2019/11/25	R208	06/02/2020	6.12	Put	Bond Future	503.9100		0.5039	504.9600	0.5050	0.208	0	0	0
2019/11/25	R208	06/02/2020	6.14	Call	Bond Future	4.6600		0.0047	4.1300	0.0041	(11.373)	0	0	0
2019/11/25	R208	06/02/2020	6.14	Put	Bond Future	482.9000		0.4829	483.8900	0.4839	0.205	0	0	0
2019/11/25	R208	07/05/2020	4.81	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2019/11/25	R208	07/05/2020	4.80	Put	Bond Future	1,332.1500		1.3322	1,333.6000	1.3336	0.109	0	0	0
2019/11/25	R208	07/05/2020			Bond Future	6.3482		101.1059	6.3499	101.1045	0.027	0.0000	0.0000	0
2019/11/25	R208	07/05/2020	4.82	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2019/11/25	R208	07/05/2020	4.82	Put	Bond Future	1,314.7600		1.3148	1,316.2200	1.3162	0.111	0	0	0

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2019/11/25	R208	07/05/2020	4.81	Put	Bond Future	1,323.4500		1.3234	1,324.9100	1.3249	0.110	0	0	0
2019/11/25	R208	07/05/2020	4.80	Call	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/11/25	R208	06/08/2020	5.57	Put	Bond Future	267.1100		0.2671	267.3800	0.2674	0.101	0	0	0
2019/11/25	R208	06/08/2020			Bond Future	5.8875		102.9744	5.8898	102.9730	0.039	0.0000	0.0000	0
2019/11/25	R208	06/08/2020	5.56	Call	Bond Future	67.6300		0.0676	66.4700	0.0665	(1.715)	0	0	0
2019/11/25	R208	06/08/2020	5.56	Put	Bond Future	271.2200		0.2712	271.5000	0.2715	0.103	0	0	0
2019/11/25	R208	06/08/2020	5.57	Call	Bond Future	69.7500		0.0697	68.5800	0.0686	(1.677)	0	0	0
2019/11/25	R208	06/08/2020	5.55	Call	Bond Future	65.5400		0.0655	64.4000	0.0644	(1.739)	0	0	0
2019/11/25	R208	06/08/2020	5.55	Put	Bond Future	275.3600		0.2754	275.6600	0.2757	0.109	0	0	0
2019/11/25	R208	05/11/2020	4.78	Call	Bond Future	101.9100		0.1019	100.7700	0.1008	(1.119)	0	0	0
2019/11/25	R208	05/11/2020	4.77	Put	Bond Future	107.5400		0.1075	107.8200	0.1078	0.260	0	0	0
2019/11/25	R208	05/11/2020			Bond Future	4.7895		101.4971	4.7932	101.4957	0.076	0.0000	0.0000	0
2019/11/25	R208	05/11/2020	4.79	Call	Bond Future	104.2200		0.1042	103.0700	0.1031	(1.103)	0	0	0
2019/11/25	R208	05/11/2020	4.79	Put	Bond Future	104.0400		0.1040	104.3000	0.1043	0.250	0	0	0
2019/11/25	R208	05/11/2020	4.78	Put	Bond Future	105.5800		0.1056	105.8500	0.1059	0.256	0	0	0
2019/11/25	R208	05/11/2020	4.77	Call	Bond Future	100.0200		0.1000	98.8900	0.0989	(1.130)	0	0	0
2019/11/25	R209	06/02/2020	9.52	Put	Bond Future	3,048.1300		3.0481	3,445.4200	3.4454	13.034	0	0	0
2019/11/25	R209	06/02/2020			Bond Future	9.8630		73.3912	9.9596	72.7901	0.980	0.0000	0.0000	106,926
2019/11/25	R209	06/02/2020	9.51	Call	Bond Future	833.0000		0.8330	632.6400	0.6326	(24.053)	0	0	0
2019/11/25	R209	06/02/2020	9.51	Put	Bond Future	3,092.7700		3.0928	3,493.5400	3.4935	12.958	0	0	0
2019/11/25	R209	06/02/2020	9.40	Put	Bond Future	3,606.6900		3.6067	4,045.1200	4.0451	12.156	0	0	0
2019/11/25	R209	06/02/2020	9.40	Call	Bond Future	621.5500		0.6216	458.8500	0.4588	(26.176)	0	0	7,500
2019/11/25	R209	06/02/2020	9.52	Call	Bond Future	853.7900		0.8538	649.9500	0.6500	(23.875)	0	0	0
2019/11/25	R209	06/02/2020	9.50	Call	Bond Future	812.5400		0.8125	615.6500	0.6156	(24.231)	0	0	0
2019/11/25	R209	06/02/2020	9.50	Put	Bond Future	3,137.8300		3.1378	3,542.0700	3.5421	12.883	0	0	0
2019/11/25	R209	07/05/2020	9.47	Call	Bond Future	1,363.9200		1.3639	1,146.8000	1.1468	(15.919)	0	0	0
2019/11/25	R209	07/05/2020			Bond Future	9.9329		71.5755	10.0325	70.9635	1.003	0.0000	0.0000	0
2019/11/25	R209	07/05/2020	9.45	Call	Bond Future	1,318.3000		1.3183	1,106.1000	1.1061	(16.096)	0	0	0
2019/11/25	R209	07/05/2020	9.45	Put	Bond Future	4,395.9500		4.3960	4,795.7100	4.7957	9.094	0	0	0
2019/11/25	R209	07/05/2020	9.47	Put	Bond Future	4,310.3300		4.3103	4,705.1700	4.7052	9.160	0	0	0
2019/11/25	R209	07/05/2020	9.46	Call	Bond Future	1,340.9900		1.3410	1,126.3300	1.1263	(16.008)	0	0	0
2019/11/25	R209	07/05/2020	9.46	Put	Bond Future	4,352.9800		4.3530	4,750.2800	4.7503	9.127	0	0	0
2019/11/25	R209	06/08/2020	5.56	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/11/25	R209	06/08/2020	5.55	Put	Bond Future	36,626.5200		36.6265	37,249.8600	37.2499	1.702	0	0	0
2019/11/25	R209	06/08/2020			Bond Future	10.0032		72.8903	10.1060	72.2669	1.027	0.0000	0.0000	0
2019/11/25	R209	06/08/2020	5.57	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/11/25	R209	06/08/2020	5.57	Put	Bond Future	36,409.6900		36.4097	37,033.0200	37.0330	1.712	0	0	0
2019/11/25	R209	06/08/2020	5.56	Put	Bond Future	36,518.0300		36.5180	37,141.3700	37.1414	1.707	0	0	0
2019/11/25	R209	06/08/2020	5.55	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/11/25	R209	05/11/2020	10.02	Call	Bond Future	3,670.8000		3.6708	3,336.7000	3.3367	(9.102)	0	0	0
2019/11/25	R209	05/11/2020			Bond Future	10.0719		71.1103	10.1778	70.4754	1.052	0.0000	0.0000	0
2019/11/25	R209	05/11/2020	10.00	Call	Bond Future	3,606.5900		3.6066	3,275.8200	3.2758	(9.171)	0	0	0
2019/11/25	R209	05/11/2020	10.00	Put	Bond Future	4,041.8600		4.0419	4,345.9700	4.3460	7.524	0	0	0
2019/11/25	R209	05/11/2020	10.02	Put	Bond Future	3,984.5600		3.9846	4,285.3400	4.2853	7.549	0	0	0
2019/11/25	R209	05/11/2020	10.01	Call	Bond Future	3,638.7800		3.6388	3,306.3300	3.3063	(9.136)	0	0	0
2019/11/25	R209	05/11/2020	10.01	Put	Bond Future	4,013.2600		4.0133	4,315.6900	4.3157	7.536	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
2019/11/25	R210	06/02/2020			Bond Future	188.7506		188.7506	188.7487	188.7487	(0.001)	0.0000	0.0000	1,772
2019/11/25	R210	07/05/2020			Bond Future	189.5811		189.5811	189.5794	189.5794	(0.001)	0.0000	0.0000	0
2019/11/25	R210	06/08/2020			Bond Future	193.1602		193.1602	193.1585	193.1585	(0.001)	0.0000	0.0000	0
2019/11/25	R210	05/11/2020			Bond Future	194.0630		194.0630	194.0613	194.0613	(0.001)	0.0000	0.0000	0
2019/11/25	R212	06/02/2020			Bond Future	161.8449		161.8449	161.7896	161.7896	(0.034)	0.0000	0.0000	7,963
2019/11/25	R212	07/05/2020			Bond Future	164.8292		164.8292	164.7731	164.7731	(0.034)	0.0000	0.0000	0
2019/11/25	R212	06/08/2020			Bond Future	165.6471		165.6471	165.5901	165.5901	(0.034)	0.0000	0.0000	0
2019/11/25	R212	05/11/2020			Bond Future	168.7558		168.7558	168.6977	168.6977	(0.034)	0.0000	0.0000	0
2019/11/25	R213	06/02/2020	9.27	Call	Bond Future	1,195.2800		1.1953	960.4700	0.9605	(19.645)	0	0	0
2019/11/25	R213	06/02/2020	9.26	Put	Bond Future	2,149.2400		2.1492	2,437.2300	2.4372	13.400	0	0	0
2019/11/25	R213	06/02/2020			Bond Future	9.4217		86.7572	9.5084	86.2376	0.921	0.0000	0.0000	24,118
2019/11/25	R213	06/02/2020	9.28	Call	Bond Future	1,221.4800		1.2215	983.4200	0.9834	(19.489)	0	0	0
2019/11/25	R213	06/02/2020	9.28	Put	Bond Future	2,079.3900		2.0794	2,360.8700	2.3609	13.537	0	0	0
2019/11/25	R213	06/02/2020	9.27	Put	Bond Future	2,114.1900		2.1142	2,398.9200	2.3989	13.468	0	0	0
2019/11/25	R213	06/02/2020	9.26	Call	Bond Future	1,169.2700		1.1693	937.7200	0.9377	(19.803)	0	0	0
2019/11/25	R213	07/05/2020	9.01	Put	Bond Future	4,016.3900		4.0164	4,369.1300	4.3691	8.783	0	0	0
2019/11/25	R213	07/05/2020	9.00	Call	Bond Future	1,094.7700		1.0948	920.7900	0.9208	(15.892)	0	0	0
2019/11/25	R213	07/05/2020			Bond Future	9.4896		84.7840	9.5795	84.2551	0.947	0.0000	0.0000	0
2019/11/25	R213	07/05/2020	9.01	Call	Bond Future	1,115.3100		1.1153	939.1000	0.9391	(15.799)	0	0	0
2019/11/25	R213	07/05/2020	9.00	Put	Bond Future	4,057.7400		4.0577	4,412.7100	4.4127	8.748	0	0	0
2019/11/25	R213	07/05/2020	9.02	Call	Bond Future	1,136.2800		1.1363	957.8300	0.9578	(15.705)	0	0	0
2019/11/25	R213	07/05/2020	9.02	Put	Bond Future	3,975.5300		3.9755	4,326.0300	4.3260	8.816	0	0	0
2019/11/25	R213	06/08/2020	9.31	Call	Bond Future	2,222.6300		2.2226	1,979.0300	1.9790	(10.960)	0	0	0
2019/11/25	R213	06/08/2020			Bond Future	9.5577		86.3428	9.6509	85.8040	0.975	0.0000	0.0000	0
2019/11/25	R213	06/08/2020	9.29	Call	Bond Future	2,167.4900		2.1675	1,927.5900	1.9276	(11.068)	0	0	0
2019/11/25	R213	06/08/2020	9.29	Put	Bond Future	3,742.1100		3.7421	4,041.0400	4.0410	7.988	0	0	0
2019/11/25	R213	06/08/2020	9.31	Put	Bond Future	3,678.2700		3.6783	3,973.5000	3.9735	8.026	0	0	0
2019/11/25	R213	06/08/2020	9.30	Call	Bond Future	2,194.9800		2.1950	1,953.2200	1.9532	(11.014)	0	0	0
2019/11/25	R213	06/08/2020	9.30	Put	Bond Future	3,710.0800		3.7101	4,007.1500	4.0071	8.007	0	0	0
2019/11/25	R213	05/11/2020	9.60	Put	Bond Future	3,589.5400		3.5895	3,848.3600	3.8484	7.210	0	0	0
2019/11/25	R213	05/11/2020	9.59	Call	Bond Future	3,396.1600		3.3962	3,107.7300	3.1077	(8.493)	0	0	0
2019/11/25	R213	05/11/2020			Bond Future	9.6283		84.4148	9.7249	83.8661	1.003	0.0000	0.0000	0
2019/11/25	R213	05/11/2020	9.60	Call	Bond Future	3,428.0300		3.4280	3,138.1200	3.1381	(8.457)	0	0	0
2019/11/25	R213	05/11/2020	9.59	Put	Bond Future	3,614.9000		3.6149	3,875.2000	3.8752	7.201	0	0	0
2019/11/25	R213	05/11/2020	9.61	Call	Bond Future	3,460.0200		3.4600	3,168.6500	3.1687	(8.421)	0	0	0
2019/11/25	R213	05/11/2020	9.61	Put	Bond Future	3,564.3500		3.5644	3,821.7100	3.8217	7.220	0	0	0
2019/11/25	R214	06/02/2020	9.73	Call	Bond Future	777.5800		0.7776	587.8100	0.5878	(24.405)	0	0	0
2019/11/25	R214	06/02/2020	9.87	Put	Bond Future	2,882.3800		2.8824	3,259.5800	3.2596	13.086	0	0	0
2019/11/25	R214	06/02/2020	10.42	Call	Bond Future	2,922.0700		2.9221	2,496.6900	2.4967	(14.557)	0	0	0
2019/11/25	R214	06/02/2020			Bond Future	10.1435		71.4944	10.2401	70.8779	0.952	0.0000	0.0000	17,680
2019/11/25	R214	06/02/2020	9.71	Call	Bond Future	737.4900		0.7375	554.6900	0.5547	(24.787)	0	0	0
2019/11/25	R214	06/02/2020	9.71	Put	Bond Future	3,616.3100		3.6163	4,049.9500	4.0500	11.991	0	0	0
2019/11/25	R214	06/02/2020	10.42	Put	Bond Future	1,181.0100		1.1810	1,372.0700	1.3721	16.178	0	0	1,000
2019/11/25	R214	06/02/2020	9.73	Put	Bond Future	3,519.4200		3.5194	3,946.0900	3.9461	12.123	0	0	0
2019/11/25	R214	06/02/2020	9.52	Call	Bond Future	422.6600		0.4227	301.3500	0.3014	(28.702)	0	0	1,000

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2019/11/25	R214	06/02/2020	9.87	Call	Bond Future	1,087.9600	1.0880	848.7200	0.8487	(21.990)	0	0	1,000
2019/11/25	R214	06/02/2020	9.72	Call	Bond Future	757.4200	0.7574	571.1400	0.5711	(24.594)	0	0	0
2019/11/25	R214	06/02/2020	9.72	Put	Bond Future	3,567.7000	3.5677	3,997.8600	3.9979	12.057	0	0	0
2019/11/25	R214	06/02/2020	9.52	Put	Bond Future	4,623.7200	4.6237	5,118.8500	5.1188	10.708	0	0	0
2019/11/25	R214	07/05/2020	9.77	Put	Bond Future	4,364.8200	4.3648	4,764.5400	4.7645	9.158	0	0	0
2019/11/25	R214	07/05/2020			Bond Future	10.2141	69.4972	10.3136	68.8696	0.974	0.0000	0.0000	0
2019/11/25	R214	07/05/2020	9.76	Call	Bond Future	1,423.8000	1.4238	1,198.4400	1.1984	(15.828)	0	0	0
2019/11/25	R214	07/05/2020	9.76	Put	Bond Future	4,408.4300	4.4084	4,810.7200	4.8107	9.125	0	0	0
2019/11/25	R214	07/05/2020	9.31	Put	Bond Future	6,710.6600	6.7107	7,222.3200	7.2223	7.625	0	0	0
2019/11/25	R214	07/05/2020	10.66	Put	Bond Future	1,661.9300	1.6619	1,855.0200	1.8550	11.618	0	0	1,250
2019/11/25	R214	07/05/2020	9.77	Call	Bond Future	1,448.1200	1.4481	1,220.1900	1.2202	(15.740)	0	0	0
2019/11/25	R214	07/05/2020	9.31	Call	Bond Future	561.0400	0.5610	445.0500	0.4451	(20.674)	0	0	1,250
2019/11/25	R214	07/05/2020	9.91	Put	Bond Future	3,787.9500	3.7880	4,151.8000	4.1518	9.605	0	0	0
2019/11/25	R214	07/05/2020	9.91	Call	Bond Future	1,811.6700	1.8117	1,547.8700	1.5479	(14.561)	0	0	1,250
2019/11/25	R214	07/05/2020	10.66	Call	Bond Future	4,404.2200	4.4042	3,969.6600	3.9697	(9.867)	0	0	0
2019/11/25	R214	07/05/2020	9.75	Call	Bond Future	1,399.7200	1.3997	1,176.9200	1.1769	(15.917)	0	0	0
2019/11/25	R214	07/05/2020	9.75	Put	Bond Future	4,452.3800	4.4524	4,857.2300	4.8572	9.093	0	0	0
2019/11/25	R214	06/08/2020	9.98	Put	Bond Future	4,412.8000	4.4128	4,768.1000	4.7681	8.052	0	0	0
2019/11/25	R214	06/08/2020	9.97	Call	Bond Future	2,425.3400	2.4253	2,143.4900	2.1435	(11.621)	0	0	0
2019/11/25	R214	06/08/2020			Bond Future	10.2850	70.7735	10.3875	70.1343	0.997	0.0000	0.0000	0
2019/11/25	R214	06/08/2020	9.98	Call	Bond Future	2,454.2900	2.4543	2,170.3600	2.1704	(11.569)	0	0	0
2019/11/25	R214	06/08/2020	9.97	Put	Bond Future	4,449.5700	4.4496	4,806.9500	4.8069	8.032	0	0	0
2019/11/25	R214	06/08/2020	9.99	Call	Bond Future	2,483.4100	2.4834	2,197.3900	2.1974	(11.517)	0	0	0
2019/11/25	R214	06/08/2020	9.99	Put	Bond Future	4,376.3000	4.3763	4,729.5100	4.7295	8.071	0	0	0
2019/11/25	R214	05/11/2020	10.26	Put	Bond Future	4,357.2400	4.3572	4,670.4200	4.6704	7.188	0	0	0
2019/11/25	R214	05/11/2020			Bond Future	10.3570	68.8079	10.4627	68.1568	1.021	0.0000	0.0000	0
2019/11/25	R214	05/11/2020	10.25	Call	Bond Future	3,719.0700	3.7191	3,382.8100	3.3828	(9.042)	0	0	0
2019/11/25	R214	05/11/2020	10.25	Put	Bond Future	4,388.3900	4.3884	4,703.2400	4.7032	7.175	0	0	0
2019/11/25	R214	05/11/2020	10.26	Call	Bond Future	3,750.9100	3.7509	3,412.9800	3.4130	(9.009)	0	0	0
2019/11/25	R214	05/11/2020	10.24	Call	Bond Future	3,687.3400	3.6873	3,352.7500	3.3527	(9.074)	0	0	0
2019/11/25	R214	05/11/2020	10.24	Put	Bond Future	4,419.7500	4.4198	4,736.2700	4.7363	7.161	0	0	0
2019/11/25	R248	06/02/2020	9.71	Put	Bond Future	4,958.9800	4.9590	5,588.5400	5.5885	12.695	0	0	0
2019/11/25	R248	06/02/2020			Bond Future	10.2204	90.4467	10.3222	89.6286	0.996	0.0000	0.0000	93,317
2019/11/25	R248	06/02/2020	9.71	Call	Bond Future	645.1100	0.6451	456.6500	0.4566	(29.214)	0	0	0
2019/11/25	R248	06/02/2020	9.70	Put	Bond Future	5,026.2400	5.0262	5,660.3600	5.6604	12.616	0	0	0
2019/11/25	R248	06/02/2020	9.72	Call	Bond Future	666.6700	0.6667	473.5800	0.4736	(28.963)	0	0	0
2019/11/25	R248	06/02/2020	9.72	Put	Bond Future	4,892.4400	4.8924	5,517.3700	5.5174	12.773	0	0	0
2019/11/25	R248	06/02/2020	9.70	Call	Bond Future	624.1300	0.6241	440.2300	0.4402	(29.465)	0	0	0
2019/11/25	R248	07/05/2020	9.79	Call	Bond Future	1,595.8600	1.5959	1,319.5900	1.3196	(17.312)	0	0	0
2019/11/25	R248	07/05/2020	9.77	Put	Bond Future	5,907.5500	5.9075	6,470.8500	6.4709	9.535	0	0	0
2019/11/25	R248	07/05/2020			Bond Future	10.2931	87.6526	10.3981	86.8199	1.020	0.0000	0.0000	0
2019/11/25	R248	07/05/2020	9.79	Put	Bond Future	5,790.3000	5.7903	6,346.7900	6.3468	9.611	0	0	0
2019/11/25	R248	07/05/2020	9.77	Call	Bond Future	1,539.0400	1.5390	1,269.5800	1.2696	(17.508)	0	0	0
2019/11/25	R248	07/05/2020	9.78	Put	Bond Future	5,848.7100	5.8487	6,408.6000	6.4086	9.573	0	0	0
2019/11/25	R248	07/05/2020	9.78	Call	Bond Future	1,567.3000	1.5673	1,294.4300	1.2944	(17.410)	0	0	0
2019/11/25	R248	06/08/2020	9.00	Put	Bond Future	12,623.4600	12.6235	13,367.6800	13.3677	5.896	0	0	0
2019/11/25	R248	06/08/2020	10.20	Call	Bond Future	3,513.7100	3.5137	3,103.6700	3.1037	(11.670)	0	0	0

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2019/11/25	R248	06/08/2020			Bond Future	10.3663	89.2623	10.4747	88.4140	1.046	0.0000	0.0000	0
2019/11/25	R248	06/08/2020	9.25	Put	Bond Future	10,497.0200	10.4970	11,195.2100	11.1952	6.651	0	0	0
2019/11/25	R248	06/08/2020	9.25	Call	Bond Future	824.8100	0.8248	674.6900	0.6747	(18.201)	0	0	20,640
2019/11/25	R248	06/08/2020	10.18	Call	Bond Future	3,437.7900	3.4378	3,033.2000	3.0332	(11.769)	0	0	0
2019/11/25	R248	06/08/2020	10.18	Put	Bond Future	4,930.5600	4.9306	5,374.2800	5.3743	8.999	0	0	0
2019/11/25	R248	06/08/2020	9.00	Call	Bond Future	525.2200	0.5252	421.1300	0.4211	(19.818)	0	0	3,000
2019/11/25	R248	06/08/2020	10.20	Put	Bond Future	4,844.0300	4.8440	5,282.3000	5.2823	9.048	0	0	0
2019/11/25	R248	06/08/2020	10.19	Call	Bond Future	3,475.6500	3.4756	3,068.3300	3.0683	(11.719)	0	0	0
2019/11/25	R248	06/08/2020	10.19	Put	Bond Future	4,887.1300	4.8871	5,328.1200	5.3281	9.023	0	0	0
2019/11/25	R248	05/11/2020	10.02	Put	Bond Future	6,813.2200	6.8132	7,307.1000	7.3071	7.249	0	0	0
2019/11/25	R248	05/11/2020	10.03	Call	Bond Future	3,456.0000	3.4560	3,083.5500	3.0836	(10.777)	0	0	0
2019/11/25	R248	05/11/2020			Bond Future	10.4406	86.5031	10.5524	85.6392	1.072	0.0000	0.0000	0
2019/11/25	R248	05/11/2020	10.04	Call	Bond Future	3,490.3600	3.4904	3,115.5500	3.1156	(10.738)	0	0	0
2019/11/25	R248	05/11/2020	10.04	Put	Bond Future	6,714.8800	6.7149	7,204.0500	7.2040	7.285	0	0	0
2019/11/25	R248	05/11/2020	10.02	Call	Bond Future	3,422.1300	3.4221	3,052.0300	3.0520	(10.815)	0	0	0
2019/11/25	R248	05/11/2020	10.03	Put	Bond Future	6,763.7300	6.7637	7,255.2600	7.2553	7.267	0	0	0

Total

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