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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/12/2019 TO 03/12/2019

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
2019/12/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	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
2019/12/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	2025	06/02/2020			Bond Future	136.4721	136.4721	136.4821	136.4821	0.007	0.0000	0.0000	4,913
2019/12/03	2025	07/05/2020			Bond Future	138.9913	138.9913	139.0046	139.0046	0.010	0.0000	0.0000	0
2019/12/03	2025	06/08/2020			Bond Future	140.1148	140.1148	140.1308	140.1308	0.011	0.0000	0.0000	0
2019/12/03	2025	05/11/2020			Bond Future	142.7464	142.7464	142.7629	142.7629	0.012	0.0000	0.0000	0
2019/12/03	2029	06/02/2020			Bond Future	101.6789	101.6789	101.5945	101.5945	(0.083)	0.0000	0.0000	3,765
2019/12/03	2029	07/05/2020			Bond Future	102.4432	102.4432	102.3624	102.3624	(0.079)	0.0000	0.0000	0
2019/12/03	2029	06/08/2020			Bond Future	104.3809	104.3809	104.2977	104.2977	(0.080)	0.0000	0.0000	0
2019/12/03	2029	05/11/2020			Bond Future	105.1986	105.1986	105.1167	105.1167	(0.078)	0.0000	0.0000	0
2019/12/03	2030	06/02/2020	9.15	Put	Bond Future	1,862.0300	1.8620	1,866.8600	1.8669	0.259	0	0	0
2019/12/03	2030	06/02/2020	9.14	Call	Bond Future	933.4700	0.9335	913.7800	0.9138	(2.109)	0	0	0
2019/12/03	2030	06/02/2020	9.40	Put	Bond Future	1,106.2700	1.1063	1,106.3500	1.1064	0.007	0	0	5,000
2019/12/03	2030	06/02/2020	9.25	Call	Bond Future	1,231.1100	1.2311	1,209.0400	1.2090	(1.793)	0	0	0
2019/12/03	2030	06/02/2020	8.40	Call	Bond Future	49.7100	0.0497	46.7400	0.0467	(5.975)	0	0	5,820
2019/12/03	2030	06/02/2020			Bond Future	9.2983	91.9158	9.3024	91.8911	0.044	0.0000	0.0000	78,254
2019/12/03	2030	06/02/2020	9.00	Put	Bond Future	2,455.4000	2.4554	2,463.9400	2.4639	0.348	0	0	0
2019/12/03	2030	06/02/2020	9.00	Call	Bond Future	626.1500	0.6262	609.9400	0.6099	(2.589)	0	0	5,820
2019/12/03	2030	06/02/2020	9.15	Call	Bond Future	958.4500	0.9584	938.5300	0.9385	(2.078)	0	0	0
2019/12/03	2030	06/02/2020	9.14	Put	Bond Future	1,898.3900	1.8984	1,903.4500	1.9034	0.267	0	0	0
2019/12/03	2030	06/02/2020	9.40	Call	Bond Future	1,718.8000	1.7188	1,694.1300	1.6941	(1.435)	0	0	0
2019/12/03	2030	06/02/2020	9.25	Put	Bond Future	1,524.2800	1.5243	1,526.9600	1.5270	0.176	0	0	5,000
2019/12/03	2030	06/02/2020	8.40	Put	Bond Future	5,705.6300	5.7056	5,727.4100	5.7274	0.382	0	0	0
2019/12/03	2030	06/02/2020	9.16	Call	Bond Future	983.8400	0.9838	963.6900	0.9637	(2.048)	0	0	0
2019/12/03	2030	06/02/2020	9.16	Put	Bond Future	1,826.1400	1.8261	1,830.7400	1.8307	0.252	0	0	0
2019/12/03	2030	07/05/2020	8.79	Call	Bond Future	789.9100	0.7899	778.5800	0.7786	(1.434)	0	0	0
2019/12/03	2030	07/05/2020	8.78	Put	Bond Future	4,372.8200	4.3728	4,384.8100	4.3848	0.274	0	0	0
2019/12/03	2030	07/05/2020			Bond Future	9.3720	93.5902	9.3759	93.5670	0.042	0.0000	0.0000	0
2019/12/03	2030	07/05/2020	8.80	Call	Bond Future	807.3200	0.8073	795.8400	0.7958	(1.422)	0	0	0
2019/12/03	2030	07/05/2020	8.80	Put	Bond Future	4,282.9600	4.2830	4,294.6600	4.2947	0.273	0	0	0
2019/12/03	2030	07/05/2020	8.79	Put	Bond Future	4,327.8400	4.3278	4,339.6900	4.3397	0.274	0	0	0
2019/12/03	2030	07/05/2020	8.78	Call	Bond Future	772.5500	0.7725	761.3600	0.7614	(1.448)	0	0	0
2019/12/03	2030	06/08/2020	9.11	Call	Bond Future	1,700.0900	1.7001	1,685.5800	1.6856	(0.853)	0	0	0
2019/12/03	2030	06/08/2020			Bond Future	9.4473	91.3055	9.4515	91.2811	0.045	0.0000	0.0000	0
2019/12/03	2030	06/08/2020	9.09	Call	Bond Future	1,649.0200	1.6490	1,634.7400	1.6347	(0.866)	0	0	0
2019/12/03	2030	06/08/2020	9.09	Put	Bond Future	3,753.6600	3.7537	3,763.8000	3.7638	0.270	0	0	0
2019/12/03	2030	06/08/2020	9.11	Put	Bond Future	3,685.2600	3.6853	3,695.1700	3.6952	0.269	0	0	0
2019/12/03	2030	06/08/2020	9.10	Call	Bond Future	1,674.5900	1.6746	1,660.2000	1.6602	(0.859)	0	0	0
2019/12/03	2030	06/08/2020	9.10	Put	Bond Future	3,719.4700	3.7195	3,729.5000	3.7295	0.270	0	0	0
2019/12/03	2030	05/11/2020	10.06	Put	Bond Future	2,151.5200	2.1515	2,155.3200	2.1553	0.177	0	0	1,000
2019/12/03	2030	05/11/2020	8.73	Call	Bond Future	0.0000	0.0000	1,107.2200	1.1072	100.000	0	0	3,000
2019/12/03	2030	05/11/2020	9.39	Put	Bond Future	3,525.6500	3.5256	3,533.9300	3.5339	0.235	0	0	0
2019/12/03	2030	05/11/2020	9.38	Call	Bond Future	2,776.4100	2.7764	2,759.9400	2.7599	(0.593)	0	0	0
2019/12/03	2030	05/11/2020			Bond Future	9.5159	93.0231	9.5202	92.9983	0.046	0.0000	0.0000	0

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2019/12/03	2030	05/11/2020	8.34	Put	Bond Future	7,572.4200	7.5724	7,590.8000	7.5908	0.243	0	0	0
2019/12/03	2030	05/11/2020	8.34	Call	Bond Future	556.2700	0.5563	549.8200	0.5498	(1.160)	0	0	1,000
2019/12/03	2030	05/11/2020	9.04	Put	Bond Future	4,585.5200	4.5855	4,596.9800	4.5970	0.250	0	0	0
2019/12/03	2030	05/11/2020	9.04	Call	Bond Future	1,827.5300	1.8275	1,814.1600	1.8142	(0.732)	0	0	1,000
2019/12/03	2030	05/11/2020	10.06	Call	Bond Future	5,176.7600	5.1768	5,155.7300	5.1557	(0.406)	0	0	0
2019/12/03	2030	05/11/2020	8.73	Put	Bond Future	0.0000	0.0000	5,745.5600	5.7456	100.000	0	0	0
2019/12/03	2030	05/11/2020	9.23	Put	Bond Future	0.0000	0.0000	3,992.0500	3.9920	100.000	0	0	0
2019/12/03	2030	05/11/2020	10.37	Put	Bond Future	1,760.2700	1.7603	1,762.6900	1.7627	0.137	0	0	16,000
2019/12/03	2030	05/11/2020	9.39	Call	Bond Future	2,806.6500	2.8067	2,790.1000	2.7901	(0.590)	0	0	0
2019/12/03	2030	05/11/2020	9.38	Put	Bond Future	3,552.8600	3.5529	3,561.2200	3.5612	0.235	0	0	0
2019/12/03	2030	05/11/2020	10.47	Call	Bond Future	0.0000	0.0000	6,850.0900	6.8501	100.000	0	0	0
2019/12/03	2030	05/11/2020	10.47	Put	Bond Future	0.0000	0.0000	1,657.0300	1.6570	100.000	0	0	3,000
2019/12/03	2030	05/11/2020	9.23	Call	Bond Future	0.0000	0.0000	2,323.3600	2.3234	100.000	0	0	3,000
2019/12/03	2030	05/11/2020	8.53	Put	Bond Future	6,600.6600	6.6007	6,617.4800	6.6175	0.255	0	0	0
2019/12/03	2030	05/11/2020	8.53	Call	Bond Future	764.6800	0.7647	756.6700	0.7567	(1.047)	0	0	16,000
2019/12/03	2030	05/11/2020	9.03	Put	Bond Future	4,619.4000	4.6194	4,630.9600	4.6310	0.250	0	0	0
2019/12/03	2030	05/11/2020	9.03	Call	Bond Future	1,802.2900	1.8023	1,789.0200	1.7890	(0.736)	0	0	16,000
2019/12/03	2030	05/11/2020	10.37	Call	Bond Future	6,450.0700	6.4501	6,427.6600	6.4277	(0.347)	0	0	0
2019/12/03	2030	05/11/2020	9.40	Call	Bond Future	2,837.0300	2.8370	2,820.4000	2.8204	(0.586)	0	0	0
2019/12/03	2030	05/11/2020	9.40	Put	Bond Future	3,498.6300	3.4986	3,506.8300	3.5068	0.234	0	0	0
2019/12/03	2032	06/02/2020	9.40	Put	Bond Future	2,527.5900	2.5276	2,581.0800	2.5811	2.116	0	0	0
2019/12/03	2032	06/02/2020			Bond Future	9.6629	93.0321	9.6772	92.9383	0.148	0.0000	0.0000	70,493
2019/12/03	2032	06/02/2020	9.39	Call	Bond Future	755.2000	0.7552	715.6200	0.7156	(5.241)	0	0	0
2019/12/03	2032	06/02/2020	9.39	Put	Bond Future	2,571.7300	2.5717	2,625.9500	2.6260	2.108	0	0	0
2019/12/03	2032	06/02/2020	9.40	Call	Bond Future	778.5000	0.7785	738.1900	0.7382	(5.178)	0	0	0
2019/12/03	2032	06/02/2020	9.38	Call	Bond Future	732.3400	0.7323	693.5000	0.6935	(5.304)	0	0	0
2019/12/03	2032	06/02/2020	9.38	Put	Bond Future	2,616.3800	2.6164	2,671.3400	2.6713	2.101	0	0	0
2019/12/03	2032	07/05/2020	9.19	Call	Bond Future	963.4600	0.9635	931.5500	0.9316	(3.312)	0	0	0
2019/12/03	2032	07/05/2020			Bond Future	9.7407	90.5671	9.7552	90.4736	0.149	0.0000	0.0000	0
2019/12/03	2032	07/05/2020	9.17	Call	Bond Future	923.1400	0.9231	892.1000	0.8921	(3.362)	0	0	0
2019/12/03	2032	07/05/2020	9.17	Put	Bond Future	4,710.1300	4.7101	4,772.6000	4.7726	1.326	0	0	0
2019/12/03	2032	07/05/2020	9.19	Put	Bond Future	4,614.0700	4.6141	4,675.6700	4.6757	1.335	0	0	0
2019/12/03	2032	07/05/2020	9.18	Call	Bond Future	943.0600	0.9431	911.5900	0.9116	(3.337)	0	0	0
2019/12/03	2032	07/05/2020	9.18	Put	Bond Future	4,661.8200	4.6618	4,723.8600	4.7239	1.331	0	0	0
2019/12/03	2032	06/08/2020	9.46	Put	Bond Future	4,297.1600	4.2972	4,349.8600	4.3499	1.226	0	0	0
2019/12/03	2032	06/08/2020	9.45	Call	Bond Future	1,953.4400	1.9534	1,910.4000	1.9104	(2.203)	0	0	0
2019/12/03	2032	06/08/2020			Bond Future	9.8193	92.2344	9.8345	92.1383	0.155	0.0000	0.0000	0
2019/12/03	2032	06/08/2020	9.46	Call	Bond Future	1,980.4200	1.9804	1,937.0300	1.9370	(2.191)	0	0	0
2019/12/03	2032	06/08/2020	9.45	Put	Bond Future	4,335.8200	4.3358	4,388.8700	4.3889	1.224	0	0	0
2019/12/03	2032	06/08/2020	9.47	Call	Bond Future	2,007.9000	2.0079	1,964.1500	1.9641	(2.179)	0	0	0
2019/12/03	2032	06/08/2020	9.47	Put	Bond Future	4,259.0600	4.2591	4,311.4000	4.3114	1.229	0	0	0
2019/12/03	2032	05/11/2020	9.61	Put	Bond Future	0.0000	0.0000	4,560.9800	4.5610	100.000	0	0	0
2019/12/03	2032	05/11/2020	10.99	Call	Bond Future	0.0000	0.0000	7,935.4700	7.9355	100.000	0	0	0
2019/12/03	2032	05/11/2020	9.44	Put	Bond Future	5,128.6500	5.1287	5,183.8700	5.1839	1.077	0	0	0
2019/12/03	2032	05/11/2020	11.08	Call	Bond Future	8,386.2000	8.3862	8,305.9000	8.3059	(0.958)	0	0	0
2019/12/03	2032	05/11/2020	9.77	Put	Bond Future	3,985.7200	3.9857	4,031.1000	4.0311	1.139	0	0	0
2019/12/03	2032	05/11/2020			Bond Future	9.8969	89.8107	9.9126	89.7130	0.159	0.0000	0.0000	0

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2019/12/03	2032	05/11/2020	10.99	Put	Bond Future	0.0000	0.0000	1,574.0100	1.5740	100.000	0	0	3,000
2019/12/03	2032	05/11/2020	9.76	Call	Bond Future	3,159.7900	3.1598	3,107.6700	3.1077	(1.649)	0	0	0
2019/12/03	2032	05/11/2020	9.76	Put	Bond Future	4,016.9700	4.0170	4,062.6400	4.0626	1.137	0	0	0
2019/12/03	2032	05/11/2020	9.11	Call	Bond Future	0.0000	0.0000	1,398.3400	1.3983	100.000	0	0	3,000
2019/12/03	2032	05/11/2020	9.61	Call	Bond Future	0.0000	0.0000	2,653.5900	2.6536	100.000	0	0	3,000
2019/12/03	2032	05/11/2020	9.44	Call	Bond Future	2,222.9300	2.2229	2,180.3600	2.1804	(1.915)	0	0	1,000
2019/12/03	2032	05/11/2020	11.08	Put	Bond Future	1,424.3600	1.4244	1,441.8500	1.4419	1.228	0	0	1,000
2019/12/03	2032	05/11/2020	9.77	Call	Bond Future	3,191.5400	3.1915	3,139.1300	3.1391	(1.642)	0	0	0
2019/12/03	2032	05/11/2020	9.11	Put	Bond Future	0.0000	0.0000	6,581.5100	6.5815	100.000	0	0	0
2019/12/03	2032	05/11/2020	8.94	Put	Bond Future	7,355.8500	7.3559	7,426.3000	7.4263	0.958	0	0	0
2019/12/03	2032	05/11/2020	8.94	Call	Bond Future	1,120.2200	1.1202	1,092.8800	1.0929	(2.441)	0	0	1,000
2019/12/03	2032	05/11/2020	9.75	Call	Bond Future	3,128.5400	3.1285	3,076.7000	3.0767	(1.657)	0	0	0
2019/12/03	2032	05/11/2020	9.75	Put	Bond Future	4,048.7900	4.0488	4,094.7400	4.0947	1.135	0	0	0
2019/12/03	2033	06/02/2020			Bond Future	100.9011	100.9011	100.9020	100.9020	0.001	0.0000	0.0000	6,260
2019/12/03	2033	07/05/2020			Bond Future	101.5682	101.5682	101.5747	101.5747	0.006	0.0000	0.0000	0
2019/12/03	2033	06/08/2020			Bond Future	103.4892	103.4892	103.4951	103.4951	0.006	0.0000	0.0000	0
2019/12/03	2033	05/11/2020			Bond Future	104.2116	104.2116	104.2206	104.2206	0.009	0.0000	0.0000	0
2019/12/03	2037	06/02/2020	9.67	Call	Bond Future	532.5000	0.5325	469.5900	0.4696	(11.814)	0	0	0
2019/12/03	2037	06/02/2020	9.66	Put	Bond Future	3,979.9400	3.9799	4,169.1100	4.1691	4.753	0	0	0
2019/12/03	2037	06/02/2020			Bond Future	10.1257	87.1993	10.1604	86.9488	0.343	0.0000	0.0000	73,418
2019/12/03	2037	06/02/2020	9.68	Call	Bond Future	551.1600	0.5512	486.6900	0.4867	(11.697)	0	0	0
2019/12/03	2037	06/02/2020	9.68	Put	Bond Future	3,863.8600	3.8639	4,049.9100	4.0499	4.815	0	0	0
2019/12/03	2037	06/02/2020	9.67	Put	Bond Future	3,921.6900	3.9217	4,109.3000	4.1093	4.784	0	0	0
2019/12/03	2037	06/02/2020	9.66	Call	Bond Future	514.1600	0.5142	452.8100	0.4528	(11.932)	0	0	0
2019/12/03	2037	07/05/2020	9.60	Put	Bond Future	5,500.5600	5.5006	5,682.3100	5.6823	3.304	0	0	0
2019/12/03	2037	07/05/2020	9.59	Call	Bond Future	978.7200	0.9787	908.3600	0.9084	(7.189)	0	0	0
2019/12/03	2037	07/05/2020			Bond Future	10.2084	88.7877	10.2440	88.5346	0.349	0.0000	0.0000	0
2019/12/03	2037	07/05/2020	9.60	Call	Bond Future	1,000.1600	1.0002	928.7400	0.9287	(7.141)	0	0	0
2019/12/03	2037	07/05/2020	9.59	Put	Bond Future	5,556.0000	5.5560	5,738.8100	5.7388	3.290	0	0	0
2019/12/03	2037	07/05/2020	9.61	Call	Bond Future	1,022.0900	1.0221	949.5900	0.9496	(7.093)	0	0	0
2019/12/03	2037	07/05/2020	9.61	Put	Bond Future	5,445.7000	5.4457	5,626.3700	5.6264	3.318	0	0	0
2019/12/03	2037	06/08/2020	9.88	Put	Bond Future	5,124.3100	5.1243	5,278.8100	5.2788	3.015	0	0	0
2019/12/03	2037	06/08/2020			Bond Future	10.2932	86.1622	10.3302	85.9035	0.359	0.0000	0.0000	0
2019/12/03	2037	06/08/2020	9.87	Call	Bond Future	2,123.6200	2.1236	2,020.3200	2.0203	(4.864)	0	0	0
2019/12/03	2037	06/08/2020	9.87	Put	Bond Future	5,169.1300	5.1691	5,324.5300	5.3245	3.006	0	0	0
2019/12/03	2037	06/08/2020	9.88	Call	Bond Future	2,152.6200	2.1526	2,048.4200	2.0484	(4.841)	0	0	0
2019/12/03	2037	06/08/2020	9.86	Call	Bond Future	2,094.8400	2.0948	1,992.4300	1.9924	(4.889)	0	0	0
2019/12/03	2037	06/08/2020	9.86	Put	Bond Future	5,214.2600	5.2143	5,370.5500	5.3705	2.997	0	0	0
2019/12/03	2037	05/11/2020	10.18	Call	Bond Future	3,562.3000	3.5623	3,432.9000	3.4329	(3.632)	0	0	0
2019/12/03	2037	05/11/2020	10.17	Put	Bond Future	4,937.6900	4.9377	5,072.4400	5.0724	2.729	0	0	0
2019/12/03	2037	05/11/2020			Bond Future	10.3713	87.7849	10.4095	87.5215	0.368	0.0000	0.0000	0
2019/12/03	2037	05/11/2020	10.19	Call	Bond Future	3,595.8900	3.5959	3,465.7600	3.4658	(3.619)	0	0	0
2019/12/03	2037	05/11/2020	10.19	Put	Bond Future	4,863.2000	4.8632	4,996.5000	4.9965	2.741	0	0	0
2019/12/03	2037	05/11/2020	10.17	Call	Bond Future	3,528.8700	3.5289	3,400.1900	3.4002	(3.646)	0	0	0
2019/12/03	2037	05/11/2020	10.18	Put	Bond Future	4,900.3200	4.9003	5,034.3500	5.0344	2.735	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
2019/12/03	2038	06/02/2020			Bond Future	115.3822	115.3822	115.3947	115.3947	0.011	0.0000	0.0000	10,798
2019/12/03	2038	07/05/2020			Bond Future	117.5122	117.5122	117.5273	117.5273	0.013	0.0000	0.0000	0
2019/12/03	2038	06/08/2020			Bond Future	118.0410	118.0410	118.0597	118.0597	0.016	0.0000	0.0000	0
2019/12/03	2038	05/11/2020			Bond Future	120.2581	120.2581	120.2772	120.2772	0.016	0.0000	0.0000	0
2019/12/03	2040	06/02/2020	9.76	Call	Bond Future	417.3400	0.4173	369.7300	0.3697	(11.408)	0	0	0
2019/12/03	2040	06/02/2020	9.00	Put	Bond Future	10,831.8900	10.8319	11,057.2000	11.0572	2.080	0	0	0
2019/12/03	2040	06/02/2020			Bond Future	10.2870	89.4420	10.3167	89.2151	0.288	0.0000	0.0000	50,845
2019/12/03	2040	06/02/2020	9.74	Call	Bond Future	385.6300	0.3856	340.7000	0.3407	(11.651)	0	0	0
2019/12/03	2040	06/02/2020	9.74	Put	Bond Future	4,749.2700	4.7493	4,931.3200	4.9313	3.833	0	0	0
2019/12/03	2040	06/02/2020	8.40	Put	Bond Future	16,586.4800	16.5865	16,813.4400	16.8134	1.368	0	0	0
2019/12/03	2040	06/02/2020	8.40	Call	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2019/12/03	2040	06/02/2020	9.76	Put	Bond Future	4,615.5400	4.6155	4,794.9100	4.7949	3.886	0	0	0
2019/12/03	2040	06/02/2020	9.00	Call	Bond Future	7.5500	0.0076	5.8800	0.0059	(22.119)	0	0	0
2019/12/03	2040	06/02/2020	9.75	Call	Bond Future	401.3200	0.4013	355.0500	0.3551	(11.529)	0	0	0
2019/12/03	2040	06/02/2020	9.75	Put	Bond Future	4,682.1800	4.6822	4,862.8900	4.8629	3.860	0	0	0
2019/12/03	2040	07/05/2020	9.74	Call	Bond Future	1,075.9300	1.0759	1,010.3700	1.0104	(6.093)	0	0	0
2019/12/03	2040	07/05/2020	9.75	Put	Bond Future	6,007.9600	6.0080	6,170.5000	6.1705	2.705	0	0	0
2019/12/03	2040	07/05/2020			Bond Future	10.3714	91.0713	10.4017	90.8422	0.292	0.0000	0.0000	0
2019/12/03	2040	07/05/2020	9.50	Put	Bond Future	7,614.9900	7.6150	7,800.3200	7.8003	2.434	0	0	0
2019/12/03	2040	07/05/2020	9.50	Call	Bond Future	609.1000	0.6091	565.3700	0.5654	(7.179)	0	0	2,640
2019/12/03	2040	07/05/2020	10.00	Put	Bond Future	4,644.3000	4.6443	4,782.3800	4.7824	2.973	0	0	0
2019/12/03	2040	07/05/2020	10.00	Call	Bond Future	1,760.8200	1.7608	1,669.8400	1.6698	(5.167)	0	0	2,640
2019/12/03	2040	07/05/2020	9.74	Put	Bond Future	6,067.3800	6.0674	6,230.8800	6.2309	2.695	0	0	0
2019/12/03	2040	07/05/2020	9.75	Call	Bond Future	1,098.9900	1.0990	1,032.4700	1.0325	(6.053)	0	0	0
2019/12/03	2040	07/05/2020	9.73	Call	Bond Future	1,052.9800	1.0530	988.3900	0.9884	(6.134)	0	0	0
2019/12/03	2040	07/05/2020	9.73	Put	Bond Future	6,127.0300	6.1270	6,291.5000	6.2915	2.684	0	0	0
2019/12/03	2040	06/08/2020	10.04	Call	Bond Future	2,258.3300	2.2583	2,163.2600	2.1633	(4.210)	0	0	0
2019/12/03	2040	06/08/2020	10.02	Put	Bond Future	5,560.5800	5.5606	5,701.2800	5.7013	2.530	0	0	0
2019/12/03	2040	06/08/2020	10.03	Call	Bond Future	2,227.4400	2.2274	2,133.2000	2.1332	(4.231)	0	0	0
2019/12/03	2040	06/08/2020			Bond Future	10.4580	88.2368	10.4895	88.0027	0.301	0.0000	0.0000	0
2019/12/03	2040	06/08/2020	10.04	Put	Bond Future	5,463.8700	5.4639	5,602.9300	5.6029	2.545	0	0	0
2019/12/03	2040	06/08/2020	10.02	Call	Bond Future	2,197.0600	2.1971	2,103.6300	2.1036	(4.253)	0	0	0
2019/12/03	2040	06/08/2020	10.03	Put	Bond Future	5,511.9100	5.5119	5,651.8000	5.6518	2.538	0	0	0
2019/12/03	2040	05/11/2020	11.70	Put	Bond Future	0.0000	0.0000	1,857.4500	1.8575	100.000	0	0	2,000
2019/12/03	2040	05/11/2020	10.23	Call	Bond Future	0.0000	0.0000	3,268.0400	3.2680	100.000	0	0	2,000
2019/12/03	2040	05/11/2020	9.50	Call	Bond Future	1,370.1100	1.3701	1,309.1900	1.3092	(4.446)	0	0	2,000
2019/12/03	2040	05/11/2020	10.00	Call	Bond Future	2,645.0600	2.6451	2,550.0800	2.5501	(3.591)	0	0	2,000
2019/12/03	2040	05/11/2020	10.30	Call	Bond Future	3,619.4300	3.6194	3,504.0700	3.5041	(3.187)	0	0	0
2019/12/03	2040	05/11/2020			Bond Future	10.5379	89.8990	10.5704	89.6605	0.308	0.0000	0.0000	0
2019/12/03	2040	05/11/2020	9.73	Put	Bond Future	0.0000	0.0000	8,333.2600	8.3333	100.000	0	0	0
2019/12/03	2040	05/11/2020	9.73	Call	Bond Future	0.0000	0.0000	1,820.2500	1.8203	100.000	0	0	2,000
2019/12/03	2040	05/11/2020	10.23	Put	Bond Future	0.0000	0.0000	5,817.3700	5.8174	100.000	0	0	0
2019/12/03	2040	05/11/2020	10.30	Put	Bond Future	5,396.5200	5.3965	5,519.5800	5.5196	2.280	0	0	0
2019/12/03	2040	05/11/2020	11.70	Call	Bond Future	0.0000	0.0000	9,538.2600	9.5383	100.000	0	0	0
2019/12/03	2040	05/11/2020	9.50	Put	Bond Future	9,560.6700	9.5607	9,738.1700	9.7382	1.857	0	0	0
2019/12/03	2040	05/11/2020	10.00	Put	Bond Future	6,745.9000	6.7459	6,889.3400	6.8893	2.126	0	0	0
2019/12/03	2040	05/11/2020	10.32	Put	Bond Future	5,315.1100	5.3151	5,436.8400	5.4368	2.290	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
2019/12/03	2040	05/11/2020	10.31	Call	Bond Future	3,654.2700	3.6543	3,538.2500	3.5382	(3.175)	0	0	0
2019/12/03	2040	05/11/2020	11.50	Call	Bond Future	8,825.3500	8.8253	8,645.2200	8.6452	(2.041)	0	0	0
2019/12/03	2040	05/11/2020	11.50	Put	Bond Future	2,184.5000	2.1845	2,242.7900	2.2428	2.668	0	0	2,000
2019/12/03	2040	05/11/2020	10.32	Call	Bond Future	3,689.6200	3.6896	3,572.9300	3.5729	(3.163)	0	0	0
2019/12/03	2040	05/11/2020	10.31	Put	Bond Future	5,355.5100	5.3555	5,477.9100	5.4779	2.285	0	0	0
2019/12/03	2044	06/02/2020	9.77	Put	Bond Future	5,098.7000	5.0987	5,320.0400	5.3200	4.341	0	0	0
2019/12/03	2044	06/02/2020	9.74	Call	Bond Future	309.7700	0.3098	266.8000	0.2668	(13.872)	0	0	328
2019/12/03	2044	06/02/2020	10.78	Put	Bond Future	831.1500	0.8311	889.2600	0.8893	6.992	0	0	328
2019/12/03	2044	06/02/2020			Bond Future	10.3557	86.1317	10.3904	85.8632	0.336	0.0000	0.0000	49,243
2019/12/03	2044	06/02/2020	9.77	Call	Bond Future	351.0200	0.3510	303.8000	0.3038	(13.452)	0	0	0
2019/12/03	2044	06/02/2020	9.09	Put	Bond Future	10,839.6300	10.8396	11,106.0900	11.1061	2.458	0	0	0
2019/12/03	2044	06/02/2020	9.09	Call	Bond Future	8.6600	0.0087	6.5600	0.0066	(24.249)	0	0	328
2019/12/03	2044	06/02/2020	9.74	Put	Bond Future	5,312.3900	5.3124	5,537.9800	5.5380	4.246	0	0	0
2019/12/03	2044	06/02/2020	9.78	Call	Bond Future	365.5300	0.3655	316.8600	0.3169	(13.315)	0	0	0
2019/12/03	2044	06/02/2020	9.76	Put	Bond Future	5,169.4500	5.1695	5,392.2300	5.3922	4.310	0	0	0
2019/12/03	2044	06/02/2020	10.78	Call	Bond Future	4,015.9600	4.0160	3,805.5100	3.8055	(5.240)	0	0	0
2019/12/03	2044	06/02/2020	9.78	Put	Bond Future	5,028.4900	5.0285	5,248.3800	5.2484	4.373	0	0	0
2019/12/03	2044	06/02/2020	9.76	Call	Bond Future	336.9200	0.3369	291.1400	0.2911	(13.588)	0	0	0
2019/12/03	2044	07/05/2020	9.45	Put	Bond Future	8,561.9200	8.5619	8,795.4200	8.7954	2.727	0	0	0
2019/12/03	2044	07/05/2020	9.97	Put	Bond Future	5,150.3100	5.1503	5,328.2400	5.3282	3.455	0	0	0
2019/12/03	2044	07/05/2020	9.33	Call	Bond Future	306.3500	0.3064	276.5700	0.2766	(9.721)	0	0	100
2019/12/03	2044	07/05/2020	9.98	Call	Bond Future	1,472.8100	1.4728	1,378.0300	1.3780	(6.435)	0	0	100
2019/12/03	2044	07/05/2020	9.26	Call	Bond Future	254.7300	0.2547	229.1400	0.2291	(10.046)	0	0	556
2019/12/03	2044	07/05/2020	9.81	Call	Bond Future	1,035.9800	1.0360	961.2800	0.9613	(7.211)	0	0	0
2019/12/03	2044	07/05/2020	9.79	Put	Bond Future	6,193.6800	6.1937	6,392.8000	6.3928	3.215	0	0	0
2019/12/03	2044	07/05/2020			Bond Future	10.4380	87.7007	10.4736	87.4292	0.341	0.0000	0.0000	0
2019/12/03	2044	07/05/2020	10.81	Call	Bond Future	4,685.8200	4.6858	4,500.2000	4.5002	(3.961)	0	0	0
2019/12/03	2044	07/05/2020	10.81	Put	Bond Future	1,920.8600	1.9209	2,006.7600	2.0068	4.472	0	0	129
2019/12/03	2044	07/05/2020	9.33	Put	Bond Future	9,531.2800	9.5313	9,773.0200	9.7730	2.536	0	0	0
2019/12/03	2044	07/05/2020	9.81	Put	Bond Future	6,070.5900	6.0706	6,267.4100	6.2674	3.242	0	0	0
2019/12/03	2044	07/05/2020	9.79	Call	Bond Future	990.6400	0.9906	918.2400	0.9182	(7.308)	0	0	0
2019/12/03	2044	07/05/2020	9.45	Call	Bond Future	414.1100	0.4141	376.0900	0.3761	(9.181)	0	0	129
2019/12/03	2044	07/05/2020	9.97	Call	Bond Future	1,444.7100	1.4447	1,351.1200	1.3511	(6.478)	0	0	129
2019/12/03	2044	07/05/2020	9.98	Put	Bond Future	5,096.4200	5.0964	5,273.1600	5.2732	3.468	0	0	0
2019/12/03	2044	07/05/2020	11.09	Call	Bond Future	6,116.7700	6.1168	5,909.0100	5.9090	(3.397)	0	0	0
2019/12/03	2044	07/05/2020	9.26	Put	Bond Future	10,117.4000	10.1174	10,363.3300	10.3633	2.431	0	0	0
2019/12/03	2044	07/05/2020	9.91	Put	Bond Future	5,482.0300	5.4820	5,667.1400	5.6671	3.377	0	0	0
2019/12/03	2044	07/05/2020	9.80	Put	Bond Future	6,131.8200	6.1318	6,329.8000	6.3298	3.229	0	0	0
2019/12/03	2044	07/05/2020	11.09	Put	Bond Future	1,369.6600	1.3697	1,433.4200	1.4334	4.655	0	0	100
2019/12/03	2044	07/05/2020	9.91	Call	Bond Future	1,281.8800	1.2819	1,195.4700	1.1955	(6.741)	0	0	556
2019/12/03	2044	07/05/2020	11.02	Call	Bond Future	5,747.8000	5.7478	5,545.0500	5.5450	(3.527)	0	0	0
2019/12/03	2044	07/05/2020	11.02	Put	Bond Future	1,488.5600	1.4886	1,557.3300	1.5573	4.620	0	0	556
2019/12/03	2044	07/05/2020	9.80	Call	Bond Future	1,013.0600	1.0131	939.5200	0.9395	(7.259)	0	0	0
2019/12/03	2044	06/08/2020	9.98	Call	Bond Future	1,946.1800	1.9462	1,846.2500	1.8463	(5.135)	0	0	602
2019/12/03	2044	06/08/2020	11.09	Put	Bond Future	2,232.3300	2.2323	2,314.4800	2.3145	3.680	0	0	602
2019/12/03	2044	06/08/2020	9.01	Call	Bond Future	327.0100	0.3270	300.9600	0.3010	(7.966)	0	0	140
2019/12/03	2044	06/08/2020	9.66	Call	Bond Future	1,141.5900	1.1416	1,072.1800	1.0722	(6.080)	0	0	140

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
2019/12/03	2044	06/08/2020	9.88	Call	Bond Future	1,668.6300	1.6686	1,578.4100	1.5784	(5.407)	0	0	0
2019/12/03	2044	06/08/2020			Bond Future	10.5223	84.9293	10.5593	84.6519	0.351	0.0000	0.0000	0
2019/12/03	2044	06/08/2020	9.36	Put	Bond Future	10,220.0700	10.2201	10,451.9900	10.4520	2.269	0	0	0
2019/12/03	2044	06/08/2020	9.36	Call	Bond Future	649.0500	0.6491	603.5900	0.6036	(7.004)	0	0	602
2019/12/03	2044	06/08/2020	9.98	Put	Bond Future	6,201.2200	6.2012	6,378.6700	6.3787	2.862	0	0	0
2019/12/03	2044	06/08/2020	9.86	Call	Bond Future	1,616.0200	1.6160	1,527.7300	1.5277	(5.463)	0	0	0
2019/12/03	2044	06/08/2020	9.86	Put	Bond Future	6,860.7900	6.8608	7,049.8800	7.0499	2.756	0	0	0
2019/12/03	2044	06/08/2020	11.09	Call	Bond Future	6,331.3800	6.3314	6,136.1500	6.1362	(3.084)	0	0	0
2019/12/03	2044	06/08/2020	9.01	Put	Bond Future	13,132.9000	13.1329	13,384.2300	13.3842	1.914	0	0	0
2019/12/03	2044	06/08/2020	9.66	Put	Bond Future	8,076.9000	8.0769	8,284.8700	8.2849	2.575	0	0	0
2019/12/03	2044	06/08/2020	9.88	Put	Bond Future	6,747.1800	6.7472	6,934.3400	6.9343	2.774	0	0	0
2019/12/03	2044	06/08/2020	10.93	Call	Bond Future	5,563.4900	5.5635	5,379.3600	5.3794	(3.310)	0	0	0
2019/12/03	2044	06/08/2020	10.93	Put	Bond Future	2,585.2000	2.5852	2,678.4500	2.6785	3.607	0	0	140
2019/12/03	2044	06/08/2020	9.87	Call	Bond Future	1,642.2000	1.6422	1,552.9500	1.5529	(5.435)	0	0	0
2019/12/03	2044	06/08/2020	9.87	Put	Bond Future	6,803.8000	6.8038	6,991.9300	6.9919	2.765	0	0	0
2019/12/03	2044	05/11/2020	11.43	Call	Bond Future	8,287.2000	8.2872	8,081.5900	8.0816	(2.481)	0	0	0
2019/12/03	2044	05/11/2020	9.72	Put	Bond Future	8,764.2800	8.7643	8,962.4300	8.9624	2.261	0	0	0
2019/12/03	2044	05/11/2020	9.97	Call	Bond Future	2,438.9700	2.4390	2,334.4500	2.3344	(4.285)	0	0	568
2019/12/03	2044	05/11/2020	9.29	Put	Bond Future	11,729.6300	11.7296	11,958.2000	11.9582	1.949	0	0	0
2019/12/03	2044	05/11/2020	9.96	Put	Bond Future	7,402.1200	7.4021	7,580.8600	7.5809	2.415	0	0	0
2019/12/03	2044	05/11/2020	10.36	Call	Bond Future	3,694.0300	3.6940	3,558.2300	3.5582	(3.676)	0	0	0
2019/12/03	2044	05/11/2020			Bond Future	10.6001	86.5293	10.6382	86.2469	0.360	0.0000	0.0000	0
2019/12/03	2044	05/11/2020	9.72	Call	Bond Future	1,772.2300	1.7722	1,687.9400	1.6879	(4.756)	0	0	1,815
2019/12/03	2044	05/11/2020	9.97	Put	Bond Future	7,349.4900	7.3495	7,527.4100	7.5274	2.421	0	0	0
2019/12/03	2044	05/11/2020	9.96	Call	Bond Future	2,409.8500	2.4099	2,306.1500	2.3062	(4.303)	0	0	0
2019/12/03	2044	05/11/2020	11.38	Call	Bond Future	8,045.0400	8.0450	7,841.9200	7.8419	(2.525)	0	0	0
2019/12/03	2044	05/11/2020	11.38	Put	Bond Future	2,568.5700	2.5686	2,647.8900	2.6479	3.088	0	0	568
2019/12/03	2044	05/11/2020	10.34	Call	Bond Future	3,623.7200	3.6237	3,489.4900	3.4895	(3.704)	0	0	0
2019/12/03	2044	05/11/2020	10.34	Put	Bond Future	5,594.6400	5.5946	5,742.8500	5.7428	2.649	0	0	0
2019/12/03	2044	05/11/2020	11.17	Put	Bond Future	2,982.3900	2.9824	3,073.0400	3.0730	3.040	0	0	1,815
2019/12/03	2044	05/11/2020	11.43	Put	Bond Future	2,480.3900	2.4804	2,557.2200	2.5572	3.097	0	0	1,815
2019/12/03	2044	05/11/2020	8.87	Put	Bond Future	15,208.3000	15.2083	15,458.5300	15.4585	1.645	0	0	0
2019/12/03	2044	05/11/2020	9.29	Call	Bond Future	965.3800	0.9654	911.5100	0.9115	(5.580)	0	0	568
2019/12/03	2044	05/11/2020	10.36	Put	Bond Future	5,510.6700	5.5107	5,657.3100	5.6573	2.661	0	0	0
2019/12/03	2044	05/11/2020	11.17	Call	Bond Future	7,045.0600	7.0451	6,853.2700	6.8533	(2.722)	0	0	0
2019/12/03	2044	05/11/2020	8.87	Call	Bond Future	508.4300	0.5084	476.2200	0.4762	(6.335)	0	0	1,815
2019/12/03	2044	05/11/2020	10.02	Put	Bond Future	7,089.4100	7.0894	7,263.2700	7.2633	2.452	0	0	0
2019/12/03	2044	05/11/2020	10.02	Call	Bond Future	2,585.7900	2.5858	2,477.2100	2.4772	(4.199)	0	0	1,815
2019/12/03	2044	05/11/2020	10.35	Call	Bond Future	3,658.7900	3.6588	3,523.7800	3.5238	(3.690)	0	0	0
2019/12/03	2044	05/11/2020	10.35	Put	Bond Future	5,552.5100	5.5525	5,699.9400	5.6999	2.655	0	0	0
2019/12/03	2046	06/02/2020			Bond Future	106.8145	106.8145	106.8155	106.8155	0.001	0.0000	0.0000	11,575
2019/12/03	2046	07/05/2020			Bond Future	107.0381	107.0381	107.0459	107.0459	0.007	0.0000	0.0000	0
2019/12/03	2046	06/08/2020			Bond Future	109.0625	109.0625	109.0696	109.0696	0.007	0.0000	0.0000	0
2019/12/03	2046	05/11/2020			Bond Future	109.3150	109.3150	109.3269	109.3269	0.011	0.0000	0.0000	0
2019/12/03	2050	06/02/2020			Bond Future	108.5827	108.5827	108.5840	108.5840	0.001	0.0000	0.0000	11,827
2019/12/03	2050	07/05/2020			Bond Future	110.5872	110.5872	110.5908	110.5908	0.003	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
2019/12/03	2050	06/08/2020			Bond Future	110.7986	110.7986	110.8061	110.8061	0.007	0.0000	0.0000	0
2019/12/03	2050	05/11/2020			Bond Future	112.8797	112.8797	112.8873	112.8873	0.007	0.0000	0.0000	0
2019/12/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	AL37	06/02/2020			Index Future	676.7890	676.7890	677.1550	677.1550	0.054	0.0000	0.0000	0
2019/12/03	AL37	07/05/2020			Index Future	689.1190	689.1190	689.5060	689.5060	0.056	0.0000	0.0000	0
2019/12/03	AL37	06/08/2020			Index Future	701.8560	701.8560	702.2440	702.2440	0.055	0.0000	0.0000	0
2019/12/03	AL7T	06/02/2020			Index Future	778.6500	778.6500	778.5720	778.5720	(0.010)	0.0000	0.0000	0
2019/12/03	AL7T	07/05/2020			Index Future	792.8350	792.8350	792.7730	792.7730	(0.008)	0.0000	0.0000	0
2019/12/03	AL7T	06/08/2020			Index Future	807.4890	807.4890	807.4190	807.4190	(0.009)	0.0000	0.0000	0
2019/12/03	ALBI	06/02/2020			Index Future	693.1130	693.1130	692.0820	692.0820	(0.149)	0.0000	0.0000	414
2019/12/03	ALBI	07/05/2020			Index Future	705.7410	705.7410	704.7060	704.7060	(0.147)	0.0000	0.0000	0
2019/12/03	ALBI	06/08/2020			Index Future	718.7840	718.7840	717.7250	717.7250	(0.147)	0.0000	0.0000	0
2019/12/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/12/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/03	ES33	06/02/2020			Bond Future	11.1742	77.6756	11.2085	77.4836	0.307	0.0000	0.0000	350
2019/12/03	ES33	07/05/2020			Bond Future	11.2987	75.2970	11.3340	75.1031	0.313	0.0000	0.0000	0
2019/12/03	ES33	06/08/2020			Bond Future	11.4259	76.6802	11.4627	76.4820	0.322	0.0000	0.0000	0
2019/12/03	ES33	05/11/2020			Bond Future	11.5552	74.3333	11.5934	74.1315	0.330	0.0000	0.0000	0
2019/12/03	ES42	06/02/2020			Bond Future	11.5204	78.4657	11.5548	78.2484	0.299	0.0000	0.0000	4,919
2019/12/03	ES42	07/05/2020			Bond Future	11.6446	75.6306	11.6800	75.4111	0.304	0.0000	0.0000	0
2019/12/03	ES42	06/08/2020			Bond Future	11.7697	77.0190	11.8066	76.7947	0.313	0.0000	0.0000	0
2019/12/03	ES42	05/11/2020			Bond Future	11.8960	74.2087	11.9342	73.9803	0.321	0.0000	0.0000	0

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2019/12/03	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	GOVI	06/02/2020	703.15	Put	GOVI	179,200.0000	17.9200	190,290.0000	19.0290	6.189	0	0	0
2019/12/03	GOVI	06/02/2020			GOVI	685.2300	685.2300	684.1210	684.1210	(0.162)	0.0000	0.0000	1,242
2019/12/03	GOVI	06/02/2020	703.14	Put	GOVI	179,100.0000	17.9100	190,190.0000	19.0190	6.192	0	0	0
2019/12/03	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	GOVI	06/02/2020	703.13	Put	GOVI	179,000.0000	17.9000	190,090.0000	19.0090	6.196	0	0	0
2019/12/03	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	GOVI	07/05/2020			GOVI	697.7140	697.7140	696.6000	696.6000	(0.160)	0.0000	0.0000	0
2019/12/03	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	GOVI	07/05/2020	720.00	Put	GOVI	222,860.0000	22.2860	234,000.0000	23.4000	4.999	0	0	0
2019/12/03	GOVI	07/05/2020	719.98	Put	GOVI	222,660.0000	22.2660	233,800.0000	23.3800	5.003	0	0	0
2019/12/03	GOVI	07/05/2020	719.99	Put	GOVI	222,760.0000	22.2760	233,900.0000	23.3900	5.001	0	0	0
2019/12/03	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	GOVI	06/08/2020	728.12	Put	GOVI	175,110.0000	17.5110	186,510.0000	18.6510	6.510	0	0	0
2019/12/03	GOVI	06/08/2020			GOVI	710.6090	710.6090	709.4690	709.4690	(0.160)	0.0000	0.0000	0
2019/12/03	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	GOVI	06/08/2020	728.14	Put	GOVI	175,310.0000	17.5310	186,710.0000	18.6710	6.503	0	0	0
2019/12/03	GOVI	06/08/2020	728.13	Put	GOVI	175,210.0000	17.5210	186,610.0000	18.6610	6.506	0	0	0
2019/12/03	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/03	IGOV	06/02/2020			Index Future	258.8320	258.8320	258.8060	258.8060	(0.010)	0.0000	0.0000	1,011
2019/12/03	IGOV	07/05/2020			Index Future	263.6100	263.6100	263.5900	263.5900	(0.008)	0.0000	0.0000	47
2019/12/03	IGOV	06/08/2020			Index Future	268.5440	268.5440	268.5210	268.5210	(0.009)	0.0000	0.0000	0
2019/12/03	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/03	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/03	IS02	22/06/2020			Interest Rate Swap	102.0700	102.0700	102.0600	102.0600	(0.010)	0.0000	0.0000	0
2019/12/03	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/03	IS05	17/12/2020			Interest Rate Swap	95.5600	95.5600	95.5400	95.5400	(0.021)	0.0000	0.0000	0
2019/12/03	IS05	16/03/2021			Interest Rate Swap	94.5700	94.5700	94.5300	94.5300	(0.042)	0.0000	0.0000	0
2019/12/03	IS05	15/06/2021			Interest Rate Swap	93.5300	93.5300	93.4800	93.4800	(0.053)	0.0000	0.0000	0
2019/12/03	IS05	21/09/2021			Interest Rate Swap	93.4600	93.4600	93.4000	93.4000	(0.064)	0.0000	0.0000	0
2019/12/03	IS05	21/12/2021			Interest Rate Swap	95.4400	95.4400	95.3900	95.3900	(0.052)	0.0000	0.0000	51
2019/12/03	IS05	15/03/2022			Interest Rate Swap	95.4000	95.4000	95.3300	95.3300	(0.073)	0.0000	0.0000	0
2019/12/03	IS05	21/06/2022			Interest Rate Swap	96.3900	96.3900	96.3000	96.3000	(0.093)	0.0000	0.0000	0
2019/12/03	IS05	20/09/2022			Interest Rate Swap	100.1700	100.1700	100.0600	100.0600	(0.110)	0.0000	0.0000	0
2019/12/03	IS05	20/12/2022			Interest Rate Swap	101.2600	101.2600	101.1400	101.1400	(0.119)	0.0000	0.0000	0
2019/12/03	IS05	22/03/2023			Interest Rate Swap	94.3900	94.3900	94.2700	94.2700	(0.127)	0.0000	0.0000	0
2019/12/03	IS05	20/06/2023			Interest Rate Swap	100.3200	100.3200	100.2100	100.2100	(0.110)	0.0000	0.0000	0
2019/12/03	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/03	IS10	17/12/2025			Interest Rate Swap	91.3200	91.3200	91.1700	91.1700	(0.164)	0.0000	0.0000	0

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2019/12/03	IS10	16/03/2026			Interest Rate Swap	88.2000	88.2000	88.0500	88.0500	(0.170)	0.0000	0.0000	0
2019/12/03	IS10	15/06/2026			Interest Rate Swap	86.8600	86.8600	86.7300	86.7300	(0.150)	0.0000	0.0000	0
2019/12/03	IS10	21/09/2026			Interest Rate Swap	89.0200	89.0200	88.9100	88.9100	(0.124)	0.0000	0.0000	0
2019/12/03	IS10	21/12/2026			Interest Rate Swap	92.8700	92.8700	92.7700	92.7700	(0.108)	0.0000	0.0000	0
2019/12/03	IS10	15/03/2027			Interest Rate Swap	91.3900	91.3900	91.2700	91.2700	(0.131)	0.0000	0.0000	0
2019/12/03	IS10	21/06/2027			Interest Rate Swap	93.4900	93.4900	93.3600	93.3600	(0.139)	0.0000	0.0000	0
2019/12/03	IS10	20/09/2027			Interest Rate Swap	99.0400	99.0400	98.9000	98.9000	(0.141)	0.0000	0.0000	0
2019/12/03	IS10	20/12/2027			Interest Rate Swap	99.4100	99.4100	99.2600	99.2600	(0.151)	0.0000	0.0000	0
2019/12/03	IS10	22/03/2028			Interest Rate Swap	92.7900	92.7900	92.6400	92.6400	(0.162)	0.0000	0.0000	0
2019/12/03	IS10	20/06/2028			Interest Rate Swap	100.1600	100.1600	100.0200	100.0200	(0.140)	0.0000	0.0000	0
2019/12/03	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/03	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/03	R023	06/02/2020	7.54	Call	Bond Future	508.6500	0.5087	539.7800	0.5398	6.120	0	0	0
2019/12/03	R023	06/02/2020			Bond Future	7.4816	104.2244	7.4593	104.2844	(0.298)	0.0000	0.0000	42,651
2019/12/03	R023	06/02/2020	7.52	Call	Bond Future	475.9100	0.4759	505.8700	0.5059	6.295	0	0	0
2019/12/03	R023	06/02/2020	7.52	Put	Bond Future	372.4900	0.3725	342.4500	0.3424	(8.065)	0	0	0
2019/12/03	R023	06/02/2020	7.54	Put	Bond Future	351.4500	0.3515	322.5800	0.3226	(8.215)	0	0	0
2019/12/03	R023	06/02/2020	7.53	Call	Bond Future	492.2400	0.4922	522.7800	0.5228	6.204	0	0	0
2019/12/03	R023	06/02/2020	7.53	Put	Bond Future	361.9300	0.3619	332.4700	0.3325	(8.140)	0	0	0
2019/12/03	R023	07/05/2020	6.91	Put	Bond Future	1,563.8600	1.5639	1,509.6100	1.5096	(3.469)	0	0	0
2019/12/03	R023	07/05/2020			Bond Future	7.4853	102.1906	7.4599	102.2539	(0.339)	0.0000	0.0000	13,512
2019/12/03	R023	07/05/2020	6.90	Call	Bond Future	109.6200	0.1096	118.4200	0.1184	8.028	0	0	0
2019/12/03	R023	07/05/2020	6.90	Put	Bond Future	1,584.3600	1.5844	1,529.8100	1.5298	(3.443)	0	0	0
2019/12/03	R023	07/05/2020	6.91	Call	Bond Future	114.5500	0.1146	123.6500	0.1237	7.944	0	0	0
2019/12/03	R023	07/05/2020	6.89	Call	Bond Future	104.8400	0.1048	113.3500	0.1134	8.117	0	0	0
2019/12/03	R023	07/05/2020	6.89	Put	Bond Future	1,605.0000	1.6050	1,550.1600	1.5502	(3.417)	0	0	0
2019/12/03	R023	06/08/2020	7.26	Call	Bond Future	551.6300	0.5516	576.1900	0.5762	4.452	0	0	0
2019/12/03	R023	06/08/2020			Bond Future	7.4748	104.0785	7.4470	104.1423	(0.371)	0.0000	0.0000	0
2019/12/03	R023	06/08/2020	7.26	Put	Bond Future	1,046.3200	1.0463	1,007.1500	1.0072	(3.744)	0	0	0
2019/12/03	R023	06/08/2020	7.27	Call	Bond Future	562.8300	0.5628	587.6900	0.5877	4.417	0	0	0
2019/12/03	R023	06/08/2020	7.28	Put	Bond Future	1,022.6300	1.0226	984.0600	0.9841	(3.772)	0	0	0
2019/12/03	R023	06/08/2020	7.27	Put	Bond Future	1,034.4100	1.0344	995.5400	0.9955	(3.758)	0	0	0
2019/12/03	R023	06/08/2020	7.28	Call	Bond Future	574.1400	0.5741	599.3000	0.5993	4.382	0	0	0
2019/12/03	R023	05/11/2020	7.46	Put	Bond Future	922.7000	0.9227	889.4700	0.8895	(3.601)	0	0	0
2019/12/03	R023	05/11/2020	7.47	Put	Bond Future	914.1200	0.9141	881.1200	0.8811	(3.610)	0	0	0
2019/12/03	R023	05/11/2020			Bond Future	7.4636	102.0993	7.4326	102.1642	(0.415)	0.0000	0.0000	0
2019/12/03	R023	05/11/2020	7.46	Call	Bond Future	915.2300	0.9152	946.8800	0.9469	3.458	0	0	0
2019/12/03	R023	05/11/2020	7.47	Call	Bond Future	927.5700	0.9276	959.4500	0.9594	3.437	0	0	0
2019/12/03	R023	05/11/2020	7.45	Call	Bond Future	902.9700	0.9030	934.3900	0.9344	3.480	0	0	0
2019/12/03	R023	05/11/2020	7.45	Put	Bond Future	931.3500	0.9314	897.8900	0.8979	(3.593)	0	0	0
2019/12/03	R035	06/02/2020	9.60	Call	Bond Future	645.0000	0.6450	571.5400	0.5715	(11.389)	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
2019/12/03	R035	06/02/2020	9.61	Put	Bond Future	3,314.4800	3.3145	3,489.9700	3.4900	5.295	0	0	0
2019/12/03	R035	06/02/2020			Bond Future	9.9687	95.5787	10.0034	95.3281	0.348	0.0000	0.0000	118,781
2019/12/03	R035	06/02/2020	9.60	Put	Bond Future	3,368.1400	3.3681	3,545.3300	3.5453	5.261	0	0	0
2019/12/03	R035	06/02/2020	9.61	Call	Bond Future	666.7600	0.6668	591.6000	0.5916	(11.272)	0	0	0
2019/12/03	R035	06/02/2020	9.59	Call	Bond Future	623.7000	0.6237	551.9300	0.5519	(11.507)	0	0	0
2019/12/03	R035	06/02/2020	9.59	Put	Bond Future	3,422.3500	3.4224	3,601.2300	3.6012	5.227	0	0	0
2019/12/03	R035	07/05/2020	10.57	Put	Bond Future	1,462.5100	1.4625	1,530.7900	1.5308	4.669	0	0	3,530
2019/12/03	R035	07/05/2020	9.75	Call	Bond Future	1,795.8500	1.7959	1,690.4700	1.6905	(5.868)	0	0	5,000
2019/12/03	R035	07/05/2020	10.75	Put	Bond Future	1,172.0900	1.1721	1,228.0100	1.2280	4.771	0	0	5,000
2019/12/03	R035	07/05/2020	9.48	Put	Bond Future	5,260.7900	5.2608	5,438.2900	5.4383	3.374	0	0	0
2019/12/03	R035	07/05/2020	9.47	Call	Bond Future	1,065.8700	1.0659	991.2400	0.9912	(7.002)	0	0	0
2019/12/03	R035	07/05/2020			Bond Future	10.0472	92.8165	10.0828	92.5633	0.355	0.0000	0.0000	0
2019/12/03	R035	07/05/2020	9.11	Put	Bond Future	7,484.3000	7.4843	7,698.2300	7.6982	2.858	0	0	0
2019/12/03	R035	07/05/2020	9.11	Call	Bond Future	438.9100	0.4389	399.6300	0.3996	(8.949)	0	0	5,000
2019/12/03	R035	07/05/2020	9.78	Put	Bond Future	3,817.1400	3.8171	3,961.6800	3.9617	3.787	0	0	0
2019/12/03	R035	07/05/2020	10.57	Call	Bond Future	5,075.5600	5.0756	4,890.6300	4.8906	(3.644)	0	0	0
2019/12/03	R035	07/05/2020	9.75	Put	Bond Future	3,948.0700	3.9481	4,095.9000	4.0959	3.744	0	0	0
2019/12/03	R035	07/05/2020	10.75	Call	Bond Future	5,980.2200	5.9802	5,782.9300	5.7829	(3.299)	0	0	0
2019/12/03	R035	07/05/2020	9.48	Call	Bond Future	1,088.3900	1.0884	1,012.6800	1.0127	(6.956)	0	0	0
2019/12/03	R035	07/05/2020	9.47	Put	Bond Future	5,314.3100	5.3143	5,492.8900	5.4929	3.360	0	0	0
2019/12/03	R035	07/05/2020	9.78	Call	Bond Future	1,885.5300	1.8855	1,776.8600	1.7769	(5.763)	0	0	3,530
2019/12/03	R035	07/05/2020	9.18	Put	Bond Future	7,025.5400	7.0255	7,233.3000	7.2333	2.957	0	0	0
2019/12/03	R035	07/05/2020	9.18	Call	Bond Future	533.2000	0.5332	487.7500	0.4877	(8.524)	0	0	3,530
2019/12/03	R035	07/05/2020	9.49	Call	Bond Future	1,111.4100	1.1114	1,034.6100	1.0346	(6.910)	0	0	0
2019/12/03	R035	07/05/2020	9.49	Put	Bond Future	5,207.8600	5.2079	5,384.2700	5.3843	3.387	0	0	0
2019/12/03	R035	06/08/2020	9.00	Put	Bond Future	9,028.6500	9.0287	9,244.3600	9.2444	2.389	0	0	0
2019/12/03	R035	06/08/2020	9.92	Put	Bond Future	4,224.9400	4.2249	4,361.8600	4.3619	3.241	0	0	0
2019/12/03	R035	06/08/2020			Bond Future	10.1263	94.5248	10.1633	94.2660	0.365	0.0000	0.0000	0
2019/12/03	R035	06/08/2020	9.00	Call	Bond Future	608.3700	0.6084	565.2800	0.5653	(7.083)	0	0	24,761
2019/12/03	R035	06/08/2020	9.92	Call	Bond Future	2,762.4900	2.7625	2,640.6100	2.6406	(4.412)	0	0	0
2019/12/03	R035	06/08/2020	9.93	Call	Bond Future	2,795.4500	2.7955	2,672.6900	2.6727	(4.391)	0	0	0
2019/12/03	R035	06/08/2020	9.91	Put	Bond Future	4,263.9600	4.2640	4,401.7600	4.4018	3.232	0	0	0
2019/12/03	R035	06/08/2020	8.75	Put	Bond Future	10,819.9100	10.8199	11,049.3100	11.0493	2.120	0	0	0
2019/12/03	R035	06/08/2020	8.75	Call	Bond Future	378.3600	0.3784	348.9600	0.3490	(7.770)	0	0	3,000
2019/12/03	R035	06/08/2020	9.93	Put	Bond Future	4,186.2100	4.1862	4,322.2500	4.3223	3.250	0	0	0
2019/12/03	R035	06/08/2020	9.91	Call	Bond Future	2,729.7400	2.7297	2,608.7400	2.6087	(4.433)	0	0	0
2019/12/03	R035	05/11/2020	10.34	Put	Bond Future	3,688.2100	3.6882	3,800.1000	3.8001	3.034	0	0	0
2019/12/03	R035	05/11/2020			Bond Future	10.2076	91.8020	10.2459	91.5386	0.375	0.0000	0.0000	0
2019/12/03	R035	05/11/2020	10.33	Call	Bond Future	4,556.6200	4.5566	4,405.7300	4.4057	(3.311)	0	0	0
2019/12/03	R035	05/11/2020	10.33	Put	Bond Future	3,718.3200	3.7183	3,830.9000	3.8309	3.028	0	0	0
2019/12/03	R035	05/11/2020	10.34	Call	Bond Future	4,594.5100	4.5945	4,442.9300	4.4429	(3.299)	0	0	0
2019/12/03	R035	05/11/2020	10.32	Call	Bond Future	4,518.5000	4.5185	4,368.3000	4.3683	(3.324)	0	0	0
2019/12/03	R035	05/11/2020	10.32	Put	Bond Future	3,748.2800	3.7483	3,861.5500	3.8615	3.022	0	0	0
2019/12/03	R186	06/02/2020	8.57	Call	Bond Future	1,278.6100	1.2786	1,273.0400	1.2730	(0.436)	0	0	0
2019/12/03	R186	06/02/2020	8.50	Call	Bond Future	1,076.2800	1.0763	1,070.4300	1.0704	(0.544)	0	0	0
2019/12/03	R186	06/02/2020	8.11	Put	Bond Future	2,569.2000	2.5692	2,558.9100	2.5589	(0.401)	0	0	0
2019/12/03	R186	06/02/2020			Bond Future	8.5182	111.6052	8.5172	111.6107	(0.012)	0.0000	0.0000	103,718

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2019/12/03	R186	06/02/2020	8.55	Call	Bond Future	1,218.7700	1.2188	1,213.1100	1.2131	(0.464)	0	0	0
2019/12/03	R186	06/02/2020	8.55	Put	Bond Future	1,045.7500	1.0458	1,034.5900	1.0346	(1.067)	0	0	0
2019/12/03	R186	06/02/2020	8.11	Call	Bond Future	318.4400	0.3184	313.6500	0.3136	(1.504)	0	0	821
2019/12/03	R186	06/02/2020	8.57	Put	Bond Future	997.0200	0.9970	985.9500	0.9859	(1.110)	0	0	0
2019/12/03	R186	06/02/2020	9.00	Put	Bond Future	321.4000	0.3214	314.1200	0.3141	(2.265)	0	0	821
2019/12/03	R186	06/02/2020	8.50	Put	Bond Future	1,175.3000	1.1753	1,163.9500	1.1639	(0.966)	0	0	821
2019/12/03	R186	06/02/2020	8.56	Call	Bond Future	1,248.4900	1.2485	1,242.8800	1.2429	(0.449)	0	0	0
2019/12/03	R186	06/02/2020	8.56	Put	Bond Future	1,021.1700	1.0212	1,010.0600	1.0101	(1.088)	0	0	0
2019/12/03	R186	06/02/2020	9.00	Call	Bond Future	2,904.3900	2.9044	2,902.6100	2.9026	(0.061)	0	0	0
2019/12/03	R186	07/05/2020	7.90	Put	Bond Future	4,074.4300	4.0744	4,064.3400	4.0643	(0.248)	0	0	2,500
2019/12/03	R186	07/05/2020	8.28	Put	Bond Future	2,638.9700	2.6390	2,628.6700	2.6287	(0.390)	0	0	0
2019/12/03	R186	07/05/2020	8.93	Call	Bond Future	2,949.5000	2.9495	2,949.2400	2.9492	(0.009)	0	0	0
2019/12/03	R186	07/05/2020	8.09	Put	Bond Future	3,306.6000	3.3066	3,296.2800	3.2963	(0.312)	0	0	0
2019/12/03	R186	07/05/2020			Bond Future	8.5761	113.6383	8.5746	113.6464	(0.018)	0.0000	0.0000	1,650
2019/12/03	R186	07/05/2020	8.50	Call	Bond Future	1,584.3400	1.5843	1,582.4900	1.5825	(0.117)	0	0	0
2019/12/03	R186	07/05/2020	8.50	Put	Bond Future	1,986.2700	1.9863	1,976.3700	1.9764	(0.498)	0	0	23,208
2019/12/03	R186	07/05/2020	8.08	Call	Bond Future	691.3800	0.6914	689.1200	0.6891	(0.327)	0	0	0
2019/12/03	R186	07/05/2020	8.08	Put	Bond Future	3,344.6400	3.3446	3,334.3300	3.3343	(0.308)	0	0	0
2019/12/03	R186	07/05/2020	7.90	Call	Bond Future	438.3300	0.4383	436.2900	0.4363	(0.465)	0	0	0
2019/12/03	R186	07/05/2020	8.28	Call	Bond Future	1,065.0400	1.0650	1,062.7900	1.0628	(0.211)	0	0	6,000
2019/12/03	R186	07/05/2020	8.93	Put	Bond Future	1,105.9500	1.1059	1,097.6400	1.0976	(0.751)	0	0	6,000
2019/12/03	R186	07/05/2020	8.09	Call	Bond Future	707.6300	0.7076	705.3600	0.7054	(0.321)	0	0	0
2019/12/03	R186	07/05/2020	7.60	Put	Bond Future	5,476.5300	5.4765	5,467.1000	5.4671	(0.172)	0	0	0
2019/12/03	R186	07/05/2020	7.60	Call	Bond Future	177.8800	0.1779	176.5000	0.1765	(0.776)	0	0	6,000
2019/12/03	R186	07/05/2020	8.07	Call	Bond Future	675.3800	0.6754	673.1200	0.6731	(0.335)	0	0	0
2019/12/03	R186	07/05/2020	8.07	Put	Bond Future	3,382.9500	3.3830	3,372.6400	3.3726	(0.305)	0	0	0
2019/12/03	R186	06/08/2020	8.38	Put	Bond Future	2,720.7400	2.7207	2,712.5100	2.7125	(0.302)	0	0	0
2019/12/03	R186	06/08/2020			Bond Future	8.6339	110.4297	8.6324	110.4370	(0.017)	0.0000	0.0000	0
2019/12/03	R186	06/08/2020	8.37	Call	Bond Future	1,392.9200	1.3929	1,391.9600	1.3920	(0.069)	0	0	0
2019/12/03	R186	06/08/2020	8.37	Put	Bond Future	2,746.8000	2.7468	2,738.5600	2.7386	(0.300)	0	0	0
2019/12/03	R186	06/08/2020	8.38	Call	Bond Future	1,418.5600	1.4186	1,417.6100	1.4176	(0.067)	0	0	0
2019/12/03	R186	06/08/2020	8.36	Call	Bond Future	1,367.1400	1.3671	1,366.1800	1.3662	(0.070)	0	0	0
2019/12/03	R186	06/08/2020	8.36	Put	Bond Future	2,772.7500	2.7727	2,764.5100	2.7645	(0.297)	0	0	0
2019/12/03	R186	05/11/2020	8.64	Put	Bond Future	2,590.1000	2.5901	2,582.6900	2.5827	(0.286)	0	0	0
2019/12/03	R186	05/11/2020	8.65	Call	Bond Future	2,379.2200	2.3792	2,379.3000	2.3793	0.003	0	0	0
2019/12/03	R186	05/11/2020			Bond Future	8.6888	112.5050	8.6872	112.5124	(0.017)	0.0000	0.0000	0
2019/12/03	R186	05/11/2020	8.66	Call	Bond Future	2,408.8300	2.4088	2,408.9200	2.4089	0.004	0	0	0
2019/12/03	R186	05/11/2020	8.66	Put	Bond Future	2,550.2400	2.5502	2,542.8600	2.5429	(0.289)	0	0	0
2019/12/03	R186	05/11/2020	8.64	Call	Bond Future	2,350.1800	2.3502	2,350.2400	2.3502	0.003	0	0	0
2019/12/03	R186	05/11/2020	8.65	Put	Bond Future	2,569.8700	2.5699	2,562.4800	2.5625	(0.288)	0	0	0
2019/12/03	R197	06/02/2020			Bond Future	301.7556	301.7556	301.7532	301.7532	(0.001)	0.0000	0.0000	2,540
2019/12/03	R197	07/05/2020			Bond Future	307.3260	307.3260	307.3302	307.3302	0.001	0.0000	0.0000	0
2019/12/03	R197	06/08/2020			Bond Future	305.3448	305.3448	305.3660	305.3660	0.007	0.0000	0.0000	0
2019/12/03	R197	05/11/2020			Bond Future	311.0796	311.0796	311.1013	311.1013	0.007	0.0000	0.0000	0
2019/12/03	R202	06/02/2020			Bond Future	226.6578	226.6578	226.6593	226.6593	0.001	0.0000	0.0000	8,469
2019/12/03	R202	07/05/2020			Bond Future	230.8418	230.8418	230.8485	230.8485	0.003	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
2019/12/03	R202	06/08/2020			Bond Future	231.0684	231.0684	231.0833	231.0833	0.006	0.0000	0.0000	0
2019/12/03	R202	05/11/2020			Bond Future	235.4081	235.4081	235.4238	235.4238	0.007	0.0000	0.0000	0
2019/12/03	R208	06/02/2020	6.13	Put	Bond Future	504.6000	0.5046	504.4700	0.5045	(0.026)	0	0	0
2019/12/03	R208	06/02/2020	6.12	Call	Bond Future	0.3800	0.0004	0.3500	0.0004	(7.895)	0	0	0
2019/12/03	R208	06/02/2020			Bond Future	6.5958	102.6264	6.5957	102.6265	(0.001)	0.0000	0.0000	12,519
2019/12/03	R208	06/02/2020	6.13	Call	Bond Future	0.4300	0.0004	0.4000	0.0004	(6.977)	0	0	0
2019/12/03	R208	06/02/2020	6.12	Put	Bond Future	515.4200	0.5154	515.2900	0.5153	(0.025)	0	0	0
2019/12/03	R208	06/02/2020	6.14	Call	Bond Future	0.4800	0.0005	0.4500	0.0005	(6.250)	0	0	0
2019/12/03	R208	06/02/2020	6.14	Put	Bond Future	493.7900	0.4938	493.6600	0.4937	(0.026)	0	0	0
2019/12/03	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	R208	07/05/2020	4.80	Put	Bond Future	1,345.5100	1.3455	1,343.1700	1.3432	(0.174)	0	0	0
2019/12/03	R208	07/05/2020			Bond Future	6.3639	101.0925	6.3612	101.0949	(0.043)	0.0000	0.0000	0
2019/12/03	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/03	R208	07/05/2020	4.82	Put	Bond Future	1,328.1300	1.3281	1,325.7900	1.3258	(0.176)	0	0	0
2019/12/03	R208	07/05/2020	4.81	Put	Bond Future	1,336.8100	1.3368	1,334.4700	1.3345	(0.175)	0	0	0
2019/12/03	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	R208	06/08/2020	5.57	Put	Bond Future	250.4000	0.2504	249.0900	0.2491	(0.523)	0	0	0
2019/12/03	R208	06/08/2020			Bond Future	5.9038	102.9643	5.9014	102.9658	(0.041)	0.0000	0.0000	0
2019/12/03	R208	06/08/2020	5.56	Call	Bond Future	41.1600	0.0412	41.3200	0.0413	0.389	0	0	0
2019/12/03	R208	06/08/2020	5.56	Put	Bond Future	254.8800	0.2549	253.5500	0.2536	(0.522)	0	0	0
2019/12/03	R208	06/08/2020	5.57	Call	Bond Future	42.9100	0.0429	43.0900	0.0431	0.419	0	0	0
2019/12/03	R208	06/08/2020	5.55	Call	Bond Future	39.1900	0.0392	39.3500	0.0394	0.408	0	0	0
2019/12/03	R208	06/08/2020	5.55	Put	Bond Future	259.1400	0.2591	257.8100	0.2578	(0.513)	0	0	0
2019/12/03	R208	05/11/2020	4.78	Call	Bond Future	87.9100	0.0879	88.5300	0.0885	0.705	0	0	0
2019/12/03	R208	05/11/2020	4.77	Put	Bond Future	102.4600	0.1025	101.4900	0.1015	(0.947)	0	0	0
2019/12/03	R208	05/11/2020			Bond Future	4.8125	101.4883	4.8084	101.4898	(0.085)	0.0000	0.0000	0
2019/12/03	R208	05/11/2020	4.79	Call	Bond Future	90.1600	0.0902	90.7800	0.0908	0.688	0	0	0
2019/12/03	R208	05/11/2020	4.79	Put	Bond Future	98.8300	0.0988	97.8800	0.0979	(0.961)	0	0	0
2019/12/03	R208	05/11/2020	4.78	Put	Bond Future	100.4300	0.1004	99.4800	0.0995	(0.946)	0	0	0
2019/12/03	R208	05/11/2020	4.77	Call	Bond Future	86.0900	0.0861	86.6900	0.0867	0.697	0	0	0
2019/12/03	R209	06/02/2020	9.52	Put	Bond Future	3,369.4800	3.3695	3,532.3300	3.5323	4.833	0	0	0
2019/12/03	R209	06/02/2020			Bond Future	9.9849	72.6338	10.0197	72.4198	0.349	0.0000	0.0000	103,380
2019/12/03	R209	06/02/2020	9.51	Call	Bond Future	403.2600	0.4033	353.4300	0.3534	(12.357)	0	0	0
2019/12/03	R209	06/02/2020	9.51	Put	Bond Future	3,420.4400	3.4204	3,584.5800	3.5846	4.799	0	0	0
2019/12/03	R209	06/02/2020	9.40	Put	Bond Future	4,009.9900	4.0100	4,187.2500	4.1873	4.420	0	0	0
2019/12/03	R209	06/02/2020	9.40	Call	Bond Future	267.4400	0.2674	230.7300	0.2307	(13.726)	0	0	7,500
2019/12/03	R209	06/02/2020	9.52	Call	Bond Future	417.7300	0.4177	366.6100	0.3666	(12.238)	0	0	0
2019/12/03	R209	06/02/2020	9.50	Call	Bond Future	389.1400	0.3891	340.5900	0.3406	(12.476)	0	0	0
2019/12/03	R209	06/02/2020	9.50	Put	Bond Future	3,471.8400	3.4718	3,637.2600	3.6373	4.765	0	0	0
2019/12/03	R209	07/05/2020	9.47	Call	Bond Future	910.2700	0.9103	846.6700	0.8467	(6.987)	0	0	0
2019/12/03	R209	07/05/2020			Bond Future	10.0584	70.8057	10.0940	70.5894	0.354	0.0000	0.0000	0
2019/12/03	R209	07/05/2020	9.45	Call	Bond Future	872.5900	0.8726	810.8200	0.8108	(7.079)	0	0	0
2019/12/03	R209	07/05/2020	9.45	Put	Bond Future	4,720.0300	4.7200	4,874.5500	4.8745	3.274	0	0	0
2019/12/03	R209	07/05/2020	9.47	Put	Bond Future	4,626.4700	4.6265	4,779.1600	4.7792	3.300	0	0	0
2019/12/03	R209	07/05/2020	9.46	Call	Bond Future	891.2300	0.8912	828.5500	0.8286	(7.033)	0	0	0
2019/12/03	R209	07/05/2020	9.46	Put	Bond Future	4,673.0100	4.6730	4,826.6200	4.8266	3.287	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
2019/12/03	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	R209	06/08/2020	5.55	Put	Bond Future	37,408.2200	37.4082	37,629.1400	37.6291	0.591	0	0	0
2019/12/03	R209	06/08/2020			Bond Future	10.1323	72.1085	10.1692	71.8876	0.364	0.0000	0.0000	0
2019/12/03	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	R209	06/08/2020	5.57	Put	Bond Future	37,191.3800	37.1914	37,412.3000	37.4123	0.594	0	0	0
2019/12/03	R209	06/08/2020	5.56	Put	Bond Future	37,299.7300	37.2997	37,520.6500	37.5207	0.592	0	0	0
2019/12/03	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/03	R209	05/11/2020	10.02	Call	Bond Future	2,970.8000	2.9708	2,860.1800	2.8602	(3.724)	0	0	0
2019/12/03	R209	05/11/2020			Bond Future	10.2048	70.3151	10.2428	70.0901	0.372	0.0000	0.0000	0
2019/12/03	R209	05/11/2020	10.00	Call	Bond Future	2,910.2800	2.9103	2,800.9600	2.8010	(3.756)	0	0	0
2019/12/03	R209	05/11/2020	10.00	Put	Bond Future	4,140.7400	4.1407	4,256.3700	4.2564	2.792	0	0	0
2019/12/03	R209	05/11/2020	10.02	Put	Bond Future	4,079.7500	4.0798	4,194.0800	4.1941	2.802	0	0	0
2019/12/03	R209	05/11/2020	10.01	Call	Bond Future	2,940.4700	2.9405	2,830.5000	2.8305	(3.740)	0	0	0
2019/12/03	R209	05/11/2020	10.01	Put	Bond Future	4,110.1400	4.1101	4,225.1200	4.2251	2.797	0	0	0
2019/12/03	R210	06/02/2020			Bond Future	188.7276	188.7276	188.5899	188.5899	(0.073)	0.0000	0.0000	1,721
2019/12/03	R210	07/05/2020			Bond Future	189.5615	189.5615	189.4320	189.4320	(0.068)	0.0000	0.0000	0
2019/12/03	R210	06/08/2020			Bond Future	193.1468	193.1468	193.0133	193.0133	(0.069)	0.0000	0.0000	0
2019/12/03	R210	05/11/2020			Bond Future	194.0522	194.0522	193.9231	193.9231	(0.067)	0.0000	0.0000	0
2019/12/03	R212	06/02/2020			Bond Future	161.7208	161.7208	161.7341	161.7341	0.008	0.0000	0.0000	7,963
2019/12/03	R212	07/05/2020			Bond Future	164.7060	164.7060	164.7232	164.7232	0.010	0.0000	0.0000	0
2019/12/03	R212	06/08/2020			Bond Future	165.5274	165.5274	165.5493	165.5493	0.013	0.0000	0.0000	0
2019/12/03	R212	05/11/2020			Bond Future	168.6363	168.6363	168.6587	168.6587	0.013	0.0000	0.0000	0
2019/12/03	R213	06/02/2020	9.27	Call	Bond Future	721.0200	0.7210	703.8300	0.7038	(2.384)	0	0	0
2019/12/03	R213	06/02/2020	9.26	Put	Bond Future	2,319.3700	2.3194	2,326.4200	2.3264	0.304	0	0	0
2019/12/03	R213	06/02/2020			Bond Future	9.5284	86.1183	9.5324	86.0943	0.042	0.0000	0.0000	24,118
2019/12/03	R213	06/02/2020	9.28	Call	Bond Future	741.8800	0.7419	724.4500	0.7244	(2.349)	0	0	0
2019/12/03	R213	06/02/2020	9.28	Put	Bond Future	2,238.6400	2.2386	2,245.2100	2.2452	0.293	0	0	0
2019/12/03	R213	06/02/2020	9.27	Put	Bond Future	2,278.7800	2.2788	2,285.5900	2.2856	0.299	0	0	0
2019/12/03	R213	06/02/2020	9.26	Call	Bond Future	700.5500	0.7006	683.6000	0.6836	(2.420)	0	0	0
2019/12/03	R213	07/05/2020	9.01	Put	Bond Future	4,350.9000	4.3509	4,362.2000	4.3622	0.260	0	0	0
2019/12/03	R213	07/05/2020	9.00	Call	Bond Future	783.8100	0.7838	772.6600	0.7727	(1.423)	0	0	0
2019/12/03	R213	07/05/2020			Bond Future	9.5999	84.1352	9.6038	84.1126	0.040	0.0000	0.0000	0
2019/12/03	R213	07/05/2020	9.01	Call	Bond Future	801.0200	0.8010	789.7300	0.7897	(1.409)	0	0	0
2019/12/03	R213	07/05/2020	9.00	Put	Bond Future	4,395.5800	4.3956	4,407.0200	4.4070	0.260	0	0	0
2019/12/03	R213	07/05/2020	9.02	Call	Bond Future	818.4600	0.8185	807.0300	0.8070	(1.397)	0	0	0
2019/12/03	R213	07/05/2020	9.02	Put	Bond Future	4,306.5100	4.3065	4,317.6700	4.3177	0.259	0	0	0
2019/12/03	R213	06/08/2020	9.31	Call	Bond Future	1,668.2700	1.6683	1,654.1700	1.6542	(0.845)	0	0	0
2019/12/03	R213	06/08/2020			Bond Future	9.6716	85.6847	9.6757	85.6610	0.043	0.0000	0.0000	0
2019/12/03	R213	06/08/2020	9.29	Call	Bond Future	1,617.9800	1.6180	1,604.1000	1.6041	(0.858)	0	0	0
2019/12/03	R213	06/08/2020	9.29	Put	Bond Future	3,850.6600	3.8507	3,860.5100	3.8605	0.256	0	0	0
2019/12/03	R213	06/08/2020	9.31	Put	Bond Future	3,781.9700	3.7820	3,791.6000	3.7916	0.255	0	0	0
2019/12/03	R213	06/08/2020	9.30	Call	Bond Future	1,643.0300	1.6430	1,629.0300	1.6290	(0.852)	0	0	0
2019/12/03	R213	06/08/2020	9.30	Put	Bond Future	3,816.1900	3.8162	3,825.9200	3.8259	0.255	0	0	0
2019/12/03	R213	05/11/2020	9.60	Put	Bond Future	3,623.6200	3.6236	3,631.5700	3.6316	0.219	0	0	0
2019/12/03	R213	05/11/2020	9.59	Call	Bond Future	2,762.8300	2.7628	2,746.7200	2.7467	(0.583)	0	0	0

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2019/12/03	R213	05/11/2020			Bond Future	9.7462	83.7458	9.7504	83.7217	0.044	0.0000	0.0000	0
2019/12/03	R213	05/11/2020	9.60	Call	Bond Future	2,793.0700	2.7931	2,776.8700	2.7769	(0.580)	0	0	0
2019/12/03	R213	05/11/2020	9.59	Put	Bond Future	3,650.6100	3.6506	3,658.6500	3.6587	0.220	0	0	0
2019/12/03	R213	05/11/2020	9.61	Call	Bond Future	2,823.1200	2.8231	2,806.8500	2.8069	(0.576)	0	0	0
2019/12/03	R213	05/11/2020	9.61	Put	Bond Future	3,596.4900	3.5965	3,604.3700	3.6044	0.219	0	0	0
2019/12/03	R214	06/02/2020	9.73	Call	Bond Future	375.8300	0.3758	328.8200	0.3288	(12.508)	0	0	0
2019/12/03	R214	06/02/2020	9.87	Put	Bond Future	3,074.3600	3.0744	3,227.6500	3.2276	4.986	0	0	0
2019/12/03	R214	06/02/2020	10.42	Call	Bond Future	2,193.4800	2.1935	2,048.9500	2.0490	(6.589)	0	0	0
2019/12/03	R214	06/02/2020			Bond Future	10.2496	70.8180	10.2843	70.5988	0.339	0.0000	0.0000	17,680
2019/12/03	R214	06/02/2020	9.71	Call	Bond Future	349.1200	0.3491	304.5900	0.3046	(12.755)	0	0	0
2019/12/03	R214	06/02/2020	9.71	Put	Bond Future	3,904.2700	3.9043	4,078.9600	4.0790	4.474	0	0	0
2019/12/03	R214	06/02/2020	10.42	Put	Bond Future	1,128.7500	1.1288	1,203.4400	1.2034	6.617	0	0	1,000
2019/12/03	R214	06/02/2020	9.73	Put	Bond Future	3,794.0000	3.7940	3,966.2100	3.9662	4.539	0	0	0
2019/12/03	R214	06/02/2020	9.52	Call	Bond Future	158.8100	0.1588	134.4800	0.1345	(15.320)	0	0	1,000
2019/12/03	R214	06/02/2020	9.87	Call	Bond Future	603.6100	0.6036	537.6800	0.5377	(10.923)	0	0	1,000
2019/12/03	R214	06/02/2020	9.72	Call	Bond Future	362.2600	0.3623	316.5000	0.3165	(12.632)	0	0	0
2019/12/03	R214	06/02/2020	9.72	Put	Bond Future	3,848.8700	3.8489	4,022.3300	4.0223	4.507	0	0	0
2019/12/03	R214	06/02/2020	9.52	Put	Bond Future	5,036.2000	5.0362	5,231.0900	5.2311	3.870	0	0	0
2019/12/03	R214	07/05/2020	9.77	Put	Bond Future	4,668.0700	4.6681	4,819.5600	4.8196	3.245	0	0	0
2019/12/03	R214	07/05/2020			Bond Future	10.3231	68.8100	10.3587	68.5882	0.344	0.0000	0.0000	0
2019/12/03	R214	07/05/2020	9.76	Call	Bond Future	1,043.4500	1.0434	974.1100	0.9741	(6.645)	0	0	0
2019/12/03	R214	07/05/2020	9.76	Put	Bond Future	4,715.3500	4.7154	4,867.7700	4.8678	3.232	0	0	0
2019/12/03	R214	07/05/2020	9.31	Put	Bond Future	7,189.9700	7.1900	7,380.1400	7.3801	2.645	0	0	0
2019/12/03	R214	07/05/2020	10.66	Put	Bond Future	1,731.2000	1.7312	1,804.2200	1.8042	4.218	0	0	1,250
2019/12/03	R214	07/05/2020	9.77	Call	Bond Future	1,064.1000	1.0641	993.8300	0.9938	(6.604)	0	0	0
2019/12/03	R214	07/05/2020	9.31	Call	Bond Future	353.0800	0.3531	321.4900	0.3215	(8.947)	0	0	1,250
2019/12/03	R214	07/05/2020	9.91	Put	Bond Future	4,041.4600	4.0415	4,179.7900	4.1798	3.423	0	0	0
2019/12/03	R214	07/05/2020	9.91	Call	Bond Future	1,377.9100	1.3779	1,294.4800	1.2945	(6.055)	0	0	1,250
2019/12/03	R214	07/05/2020	10.66	Call	Bond Future	3,786.2200	3.7862	3,637.4800	3.6375	(3.928)	0	0	0
2019/12/03	R214	07/05/2020	9.75	Call	Bond Future	1,023.0400	1.0230	954.6300	0.9546	(6.687)	0	0	0
2019/12/03	R214	07/05/2020	9.75	Put	Bond Future	4,762.9700	4.7630	4,916.3200	4.9163	3.220	0	0	0
2019/12/03	R214	06/08/2020	9.98	Put	Bond Future	4,523.7000	4.5237	4,659.2200	4.6592	2.996	0	0	0
2019/12/03	R214	06/08/2020	9.97	Call	Bond Future	1,840.9400	1.8409	1,750.8100	1.7508	(4.896)	0	0	0
2019/12/03	R214	06/08/2020			Bond Future	10.3970	70.0759	10.4338	69.8494	0.354	0.0000	0.0000	0
2019/12/03	R214	06/08/2020	9.98	Call	Bond Future	1,867.5400	1.8675	1,776.6000	1.7766	(4.870)	0	0	0
2019/12/03	R214	06/08/2020	9.97	Put	Bond Future	4,562.8200	4.5628	4,699.1500	4.6992	2.988	0	0	0
2019/12/03	R214	06/08/2020	9.99	Call	Bond Future	1,894.3400	1.8943	1,802.5900	1.8026	(4.843)	0	0	0
2019/12/03	R214	06/08/2020	9.99	Put	Bond Future	4,484.8800	4.4849	4,619.5900	4.6196	3.004	0	0	0
2019/12/03	R214	05/11/2020	10.26	Put	Bond Future	4,407.7500	4.4077	4,525.6300	4.5256	2.674	0	0	0
2019/12/03	R214	05/11/2020			Bond Future	10.4723	68.0982	10.5102	67.8675	0.362	0.0000	0.0000	0
2019/12/03	R214	05/11/2020	10.25	Call	Bond Future	3,061.4100	3.0614	2,949.2300	2.9492	(3.664)	0	0	0
2019/12/03	R214	05/11/2020	10.25	Put	Bond Future	4,440.3600	4.4404	4,558.8900	4.5589	2.669	0	0	0
2019/12/03	R214	05/11/2020	10.26	Call	Bond Future	3,091.7900	3.0918	2,978.9600	2.9790	(3.649)	0	0	0
2019/12/03	R214	05/11/2020	10.24	Call	Bond Future	3,030.9100	3.0309	2,919.3800	2.9194	(3.680)	0	0	0
2019/12/03	R214	05/11/2020	10.24	Put	Bond Future	4,472.9500	4.4730	4,592.1300	4.5921	2.664	0	0	0
2019/12/03	R248	06/02/2020	9.71	Put	Bond Future	5,464.3800	5.4644	5,733.5600	5.7336	4.926	0	0	0

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2019/12/03	R248	06/02/2020			Bond Future	10.3264	89.5956	10.3662	89.2791	0.386	0.0000	0.0000	94,080
2019/12/03	R248	06/02/2020	9.71	Call	Bond Future	299.4400	0.2994	252.1600	0.2522	(15.789)	0	0	0
2019/12/03	R248	06/02/2020	9.70	Put	Bond Future	5,539.6400	5.5396	5,810.4100	5.8104	4.888	0	0	0
2019/12/03	R248	06/02/2020	9.72	Call	Bond Future	312.9100	0.3129	264.0100	0.2640	(15.627)	0	0	0
2019/12/03	R248	06/02/2020	9.72	Put	Bond Future	5,389.7500	5.3898	5,657.3100	5.6573	4.964	0	0	0
2019/12/03	R248	06/02/2020	9.70	Call	Bond Future	286.4600	0.2865	240.7700	0.2408	(15.950)	0	0	0
2019/12/03	R248	07/05/2020	9.79	Call	Bond Future	1,066.4400	1.0664	978.8800	0.9789	(8.210)	0	0	0
2019/12/03	R248	07/05/2020	9.77	Put	Bond Future	6,252.6700	6.2527	6,488.2000	6.4882	3.767	0	0	0
2019/12/03	R248	07/05/2020			Bond Future	10.4022	86.7878	10.4431	86.4675	0.393	0.0000	0.0000	0
2019/12/03	R248	07/05/2020	9.79	Put	Bond Future	6,125.7100	6.1257	6,358.5100	6.3585	3.800	0	0	0
2019/12/03	R248	07/05/2020	9.77	Call	Bond Future	1,019.3300	1.0193	934.5000	0.9345	(8.322)	0	0	0
2019/12/03	R248	07/05/2020	9.78	Put	Bond Future	6,188.9600	6.1890	6,423.1200	6.4231	3.784	0	0	0
2019/12/03	R248	07/05/2020	9.78	Call	Bond Future	1,042.7200	1.0427	956.5200	0.9565	(8.267)	0	0	0
2019/12/03	R248	06/08/2020	9.00	Put	Bond Future	13,313.0700	13.3131	13,609.7300	13.6097	2.228	0	0	0
2019/12/03	R248	06/08/2020	10.20	Call	Bond Future	2,806.1900	2.8062	2,660.5600	2.6606	(5.190)	0	0	0
2019/12/03	R248	06/08/2020			Bond Future	10.4785	88.3843	10.5209	88.0573	0.404	0.0000	0.0000	0
2019/12/03	R248	06/08/2020	9.25	Put	Bond Future	11,111.9000	11.1119	11,392.7200	11.3927	2.527	0	0	0
2019/12/03	R248	06/08/2020	9.25	Call	Bond Future	561.7600	0.5618	515.5100	0.5155	(8.233)	0	0	20,640
2019/12/03	R248	06/08/2020	10.18	Call	Bond Future	2,735.6900	2.7357	2,592.3400	2.5923	(5.240)	0	0	0
2019/12/03	R248	06/08/2020	10.18	Put	Bond Future	5,106.3900	5.1064	5,290.1100	5.2901	3.598	0	0	0
2019/12/03	R248	06/08/2020	9.00	Call	Bond Future	336.9000	0.3369	306.4900	0.3065	(9.026)	0	0	3,000
2019/12/03	R248	06/08/2020	10.20	Put	Bond Future	5,014.4400	5.0144	5,195.8800	5.1959	3.618	0	0	0
2019/12/03	R248	06/08/2020	10.19	Call	Bond Future	2,770.8300	2.7708	2,626.3400	2.6263	(5.215)	0	0	0
2019/12/03	R248	06/08/2020	10.19	Put	Bond Future	5,060.2400	5.0602	5,242.8200	5.2428	3.608	0	0	0
2019/12/03	R248	05/11/2020	10.02	Put	Bond Future	7,023.9300	7.0239	7,226.5600	7.2266	2.885	0	0	0
2019/12/03	R248	05/11/2020	10.03	Call	Bond Future	2,771.2600	2.7713	2,639.8400	2.6398	(4.742)	0	0	0
2019/12/03	R248	05/11/2020			Bond Future	10.5562	85.6102	10.5999	85.2771	0.414	0.0000	0.0000	0
2019/12/03	R248	05/11/2020	10.04	Call	Bond Future	2,802.8500	2.8029	2,670.4600	2.6705	(4.723)	0	0	0
2019/12/03	R248	05/11/2020	10.04	Put	Bond Future	6,920.3500	6.9203	7,121.0500	7.1211	2.900	0	0	0
2019/12/03	R248	05/11/2020	10.02	Call	Bond Future	2,739.8600	2.7399	2,609.4000	2.6094	(4.762)	0	0	0
2019/12/03	R248	05/11/2020	10.03	Put	Bond Future	6,971.9700	6.9720	7,173.6400	7.1736	2.893	0	0	0

Total

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