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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/12/2019 TO 04/12/2019

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
2019/12/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	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
2019/12/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	2025	06/02/2020			Bond Future	136.4821	136.4821	136.4094	136.4094	(0.053)	0.0000	0.0000	4,913
2019/12/04	2025	07/05/2020			Bond Future	139.0046	139.0046	138.9308	138.9308	(0.053)	0.0000	0.0000	0
2019/12/04	2025	06/08/2020			Bond Future	140.1308	140.1308	140.0559	140.0559	(0.053)	0.0000	0.0000	0
2019/12/04	2025	05/11/2020			Bond Future	142.7629	142.7629	142.6868	142.6868	(0.053)	0.0000	0.0000	0
2019/12/04	2029	06/02/2020			Bond Future	101.5945	101.5945	101.5909	101.5909	(0.004)	0.0000	0.0000	3,765
2019/12/04	2029	07/05/2020			Bond Future	102.3624	102.3624	102.3589	102.3589	(0.003)	0.0000	0.0000	0
2019/12/04	2029	06/08/2020			Bond Future	104.2977	104.2977	104.2943	104.2943	(0.003)	0.0000	0.0000	0
2019/12/04	2029	05/11/2020			Bond Future	105.1167	105.1167	105.1134	105.1134	(0.003)	0.0000	0.0000	0
2019/12/04	2030	06/02/2020	9.15	Put	Bond Future	1,866.8600	1.8669	1,586.5400	1.5865	(15.016)	0	0	0
2019/12/04	2030	06/02/2020	9.14	Call	Bond Future	913.7800	0.9138	1,081.3200	1.0813	18.335	0	0	0
2019/12/04	2030	06/02/2020	9.40	Put	Bond Future	1,106.3500	1.1064	906.3700	0.9064	(18.076)	0	0	5,000
2019/12/04	2030	06/02/2020	9.25	Call	Bond Future	1,209.0400	1.2090	1,411.7000	1.4117	16.762	0	0	0
2019/12/04	2030	06/02/2020	8.40	Call	Bond Future	46.7400	0.0467	62.5400	0.0625	33.804	0	0	5,820
2019/12/04	2030	06/02/2020			Bond Future	9.3024	91.8911	9.2281	92.3421	(0.799)	0.0000	0.0000	77,478
2019/12/04	2030	06/02/2020	9.00	Put	Bond Future	2,463.9400	2.4639	2,137.9700	2.1380	(13.230)	0	0	0
2019/12/04	2030	06/02/2020	9.00	Call	Bond Future	609.9400	0.6099	734.9900	0.7350	20.502	0	0	5,820
2019/12/04	2030	06/02/2020	9.15	Call	Bond Future	938.5300	0.9385	1,109.2300	1.1092	18.188	0	0	0
2019/12/04	2030	06/02/2020	9.14	Put	Bond Future	1,903.4500	1.9034	1,619.9700	1.6200	(14.893)	0	0	0
2019/12/04	2030	06/02/2020	9.40	Call	Bond Future	1,694.1300	1.6941	1,945.1700	1.9452	14.818	0	0	0
2019/12/04	2030	06/02/2020	9.25	Put	Bond Future	1,526.9600	1.5270	1,278.6000	1.2786	(16.265)	0	0	5,000
2019/12/04	2030	06/02/2020	8.40	Put	Bond Future	5,727.4100	5.7274	5,292.1900	5.2922	(7.599)	0	0	0
2019/12/04	2030	06/02/2020	9.16	Call	Bond Future	963.6900	0.9637	1,137.5500	1.1375	18.041	0	0	0
2019/12/04	2030	06/02/2020	9.16	Put	Bond Future	1,830.7400	1.8307	1,553.5800	1.5536	(15.139)	0	0	0
2019/12/04	2030	07/05/2020	8.79	Call	Bond Future	778.5800	0.7786	857.3300	0.8573	10.115	0	0	0
2019/12/04	2030	07/05/2020	8.78	Put	Bond Future	4,384.8100	4.3848	4,002.3500	4.0024	(8.722)	0	0	0
2019/12/04	2030	07/05/2020			Bond Future	9.3759	93.5670	9.2986	94.0265	(0.824)	0.0000	0.0000	0
2019/12/04	2030	07/05/2020	8.80	Call	Bond Future	795.8400	0.7958	876.3700	0.8764	10.119	0	0	0
2019/12/04	2030	07/05/2020	8.80	Put	Bond Future	4,294.6600	4.2947	3,915.7500	3.9157	(8.823)	0	0	0
2019/12/04	2030	07/05/2020	8.79	Put	Bond Future	4,339.6900	4.3397	3,959.0000	3.9590	(8.772)	0	0	0
2019/12/04	2030	07/05/2020	8.78	Call	Bond Future	761.3600	0.7614	838.3400	0.8383	10.111	0	0	0
2019/12/04	2030	06/08/2020	9.11	Call	Bond Future	1,685.5800	1.6856	1,894.8300	1.8948	12.414	0	0	0
2019/12/04	2030	06/08/2020			Bond Future	9.4515	91.2811	9.3711	91.7494	(0.851)	0.0000	0.0000	0
2019/12/04	2030	06/08/2020	9.09	Call	Bond Future	1,634.7400	1.6347	1,840.4100	1.8404	12.581	0	0	0
2019/12/04	2030	06/08/2020	9.09	Put	Bond Future	3,763.8000	3.7638	3,501.2100	3.5012	(6.977)	0	0	0
2019/12/04	2030	06/08/2020	9.11	Put	Bond Future	3,695.1700	3.6952	3,436.1600	3.4362	(7.009)	0	0	0
2019/12/04	2030	06/08/2020	9.10	Call	Bond Future	1,660.2000	1.6602	1,867.6700	1.8677	12.497	0	0	0
2019/12/04	2030	06/08/2020	9.10	Put	Bond Future	3,729.5000	3.7295	3,468.7100	3.4687	(6.993)	0	0	0
2019/12/04	2030	05/11/2020	10.06	Put	Bond Future	2,155.3200	2.1553	2,013.2900	2.0133	(6.590)	0	0	1,000
2019/12/04	2030	05/11/2020	8.73	Call	Bond Future	1,107.2200	1.1072	1,249.9600	1.2500	12.892	0	0	3,000
2019/12/04	2030	05/11/2020	9.39	Put	Bond Future	3,533.9300	3.5339	3,304.9400	3.3049	(6.480)	0	0	0
2019/12/04	2030	05/11/2020	9.38	Call	Bond Future	2,759.9400	2.7599	3,006.1600	3.0062	8.921	0	0	0
2019/12/04	2030	05/11/2020			Bond Future	9.5202	92.9983	9.4366	93.4753	(0.879)	0.0000	0.0000	0

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2019/12/04	2030	05/11/2020	8.34	Put	Bond Future	7,590.8000	7.5908	7,199.8600	7.1999	(5.150)	0	0	0
2019/12/04	2030	05/11/2020	8.34	Call	Bond Future	549.8200	0.5498	635.8500	0.6359	15.647	0	0	1,000
2019/12/04	2030	05/11/2020	9.04	Put	Bond Future	4,596.9800	4.5970	4,312.2700	4.3123	(6.193)	0	0	0
2019/12/04	2030	05/11/2020	9.04	Call	Bond Future	1,814.1600	1.8142	2,006.4200	2.0064	10.598	0	0	1,000
2019/12/04	2030	05/11/2020	10.06	Call	Bond Future	5,155.7300	5.1557	5,490.6700	5.4907	6.496	0	0	0
2019/12/04	2030	05/11/2020	8.73	Put	Bond Future	5,745.5600	5.7456	5,411.3300	5.4113	(5.817)	0	0	0
2019/12/04	2030	05/11/2020	9.23	Put	Bond Future	3,992.0500	3.9920	3,736.1000	3.7361	(6.411)	0	0	0
2019/12/04	2030	05/11/2020	10.37	Put	Bond Future	1,762.6900	1.7627	1,649.1900	1.6492	(6.439)	0	0	16,000
2019/12/04	2030	05/11/2020	9.39	Call	Bond Future	2,790.1000	2.7901	3,038.0800	3.0381	8.888	0	0	0
2019/12/04	2030	05/11/2020	9.38	Put	Bond Future	3,561.2200	3.5612	3,330.4700	3.3305	(6.480)	0	0	0
2019/12/04	2030	05/11/2020	10.47	Call	Bond Future	6,850.0900	6.8501	7,220.7000	7.2207	5.410	0	0	0
2019/12/04	2030	05/11/2020	10.47	Put	Bond Future	1,657.0300	1.6570	1,550.6700	1.5507	(6.419)	0	0	3,000
2019/12/04	2030	05/11/2020	9.23	Call	Bond Future	2,323.3600	2.3234	2,544.3800	2.5444	9.513	0	0	3,000
2019/12/04	2030	05/11/2020	8.53	Put	Bond Future	6,617.4800	6.6175	6,249.9400	6.2499	(5.554)	0	0	0
2019/12/04	2030	05/11/2020	8.53	Call	Bond Future	756.6700	0.7567	866.1000	0.8661	14.462	0	0	16,000
2019/12/04	2030	05/11/2020	9.03	Put	Bond Future	4,630.9600	4.6310	4,344.7000	4.3447	(6.181)	0	0	0
2019/12/04	2030	05/11/2020	9.03	Call	Bond Future	1,789.0200	1.7890	1,979.7300	1.9797	10.660	0	0	16,000
2019/12/04	2030	05/11/2020	10.37	Call	Bond Future	6,427.6600	6.4277	6,791.1300	6.7911	5.655	0	0	0
2019/12/04	2030	05/11/2020	9.40	Call	Bond Future	2,820.4000	2.8204	3,070.1400	3.0701	8.855	0	0	0
2019/12/04	2030	05/11/2020	9.40	Put	Bond Future	3,506.8300	3.5068	3,279.6000	3.2796	(6.480)	0	0	0
2019/12/04	2032	06/02/2020	9.40	Put	Bond Future	2,581.0800	2.5811	2,221.9000	2.2219	(13.916)	0	0	0
2019/12/04	2032	06/02/2020			Bond Future	9.6772	92.9383	9.5977	93.4616	(0.822)	0.0000	0.0000	70,493
2019/12/04	2032	06/02/2020	9.39	Call	Bond Future	715.6200	0.7156	876.2400	0.8762	22.445	0	0	0
2019/12/04	2032	06/02/2020	9.39	Put	Bond Future	2,625.9500	2.6260	2,263.2900	2.2633	(13.811)	0	0	0
2019/12/04	2032	06/02/2020	9.40	Call	Bond Future	738.1900	0.7382	902.2900	0.9023	22.230	0	0	0
2019/12/04	2032	06/02/2020	9.38	Call	Bond Future	693.5000	0.6935	850.6600	0.8507	22.662	0	0	0
2019/12/04	2032	06/02/2020	9.38	Put	Bond Future	2,671.3400	2.6713	2,305.2200	2.3052	(13.705)	0	0	0
2019/12/04	2032	07/05/2020	9.19	Call	Bond Future	931.5500	0.9316	1,120.1100	1.1201	20.242	0	0	0
2019/12/04	2032	07/05/2020			Bond Future	9.7552	90.4736	9.6728	91.0066	(0.845)	0.0000	0.0000	0
2019/12/04	2032	07/05/2020	9.17	Call	Bond Future	892.1000	0.8921	1,075.7900	1.0758	20.591	0	0	0
2019/12/04	2032	07/05/2020	9.17	Put	Bond Future	4,772.6000	4.7726	4,423.3400	4.4233	(7.318)	0	0	0
2019/12/04	2032	07/05/2020	9.19	Put	Bond Future	4,675.6700	4.6757	4,331.2800	4.3313	(7.366)	0	0	0
2019/12/04	2032	07/05/2020	9.18	Call	Bond Future	911.5900	0.9116	1,097.7100	1.0977	20.417	0	0	0
2019/12/04	2032	07/05/2020	9.18	Put	Bond Future	4,723.8600	4.7239	4,377.0300	4.3770	(7.342)	0	0	0
2019/12/04	2032	06/08/2020	9.46	Put	Bond Future	4,349.8600	4.3499	4,061.1200	4.0611	(6.638)	0	0	0
2019/12/04	2032	06/08/2020	9.45	Call	Bond Future	1,910.4000	1.9104	2,162.5700	2.1626	13.200	0	0	0
2019/12/04	2032	06/08/2020			Bond Future	9.8345	92.1383	9.7490	92.6815	(0.869)	0.0000	0.0000	0
2019/12/04	2032	06/08/2020	9.46	Call	Bond Future	1,937.0300	1.9370	2,191.4500	2.1915	13.135	0	0	0
2019/12/04	2032	06/08/2020	9.45	Put	Bond Future	4,388.8700	4.3889	4,097.8800	4.0979	(6.630)	0	0	0
2019/12/04	2032	06/08/2020	9.47	Call	Bond Future	1,964.1500	1.9641	2,220.5300	2.2205	13.053	0	0	0
2019/12/04	2032	06/08/2020	9.47	Put	Bond Future	4,311.4000	4.3114	4,024.6200	4.0246	(6.652)	0	0	0
2019/12/04	2032	05/11/2020	9.61	Put	Bond Future	4,560.9800	4.5610	4,275.2000	4.2752	(6.266)	0	0	0
2019/12/04	2032	05/11/2020	10.99	Call	Bond Future	7,935.4700	7.9355	8,390.5700	8.3906	5.735	0	0	0
2019/12/04	2032	05/11/2020	9.44	Put	Bond Future	5,183.8700	5.1839	4,867.1700	4.8672	(6.109)	0	0	0
2019/12/04	2032	05/11/2020	11.08	Call	Bond Future	8,305.9000	8.3059	8,768.6200	8.7686	5.571	0	0	0
2019/12/04	2032	05/11/2020	9.77	Put	Bond Future	4,031.1000	4.0311	3,773.0100	3.7730	(6.402)	0	0	0
2019/12/04	2032	05/11/2020			Bond Future	9.9126	89.7130	9.8239	90.2662	(0.895)	0.0000	0.0000	0

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2019/12/04	2032	05/11/2020	10.99	Put	Bond Future	1,574.0100	1.5740	1,475.8500	1.4759	(6.236)	0	0	3,000
2019/12/04	2032	05/11/2020	9.76	Call	Bond Future	3,107.6700	3.1077	3,401.2700	3.4013	9.448	0	0	0
2019/12/04	2032	05/11/2020	9.76	Put	Bond Future	4,062.6400	4.0626	3,802.9800	3.8030	(6.391)	0	0	0
2019/12/04	2032	05/11/2020	9.11	Call	Bond Future	1,398.3400	1.3983	1,574.8900	1.5749	12.626	0	0	3,000
2019/12/04	2032	05/11/2020	9.61	Call	Bond Future	2,653.5900	2.6536	2,921.0700	2.9211	10.080	0	0	3,000
2019/12/04	2032	05/11/2020	9.44	Call	Bond Future	2,180.3600	2.1804	2,416.9200	2.4169	10.850	0	0	1,000
2019/12/04	2032	05/11/2020	11.08	Put	Bond Future	1,441.8500	1.4419	1,351.3100	1.3513	(6.279)	0	0	1,000
2019/12/04	2032	05/11/2020	9.77	Call	Bond Future	3,139.1300	3.1391	3,434.3000	3.4343	9.403	0	0	0
2019/12/04	2032	05/11/2020	9.11	Put	Bond Future	6,581.5100	6.5815	6,204.8000	6.2048	(5.724)	0	0	0
2019/12/04	2032	05/11/2020	8.94	Put	Bond Future	7,426.3000	7.4263	7,021.4800	7.0215	(5.451)	0	0	0
2019/12/04	2032	05/11/2020	8.94	Call	Bond Future	1,092.8800	1.0929	1,241.3200	1.2413	13.582	0	0	1,000
2019/12/04	2032	05/11/2020	9.75	Call	Bond Future	3,076.7000	3.0767	3,368.3900	3.3684	9.481	0	0	0
2019/12/04	2032	05/11/2020	9.75	Put	Bond Future	4,094.7400	4.0947	3,833.1700	3.8332	(6.388)	0	0	0
2019/12/04	2033	06/02/2020			Bond Future	100.9020	100.9020	100.9567	100.9567	0.054	0.0000	0.0000	6,260
2019/12/04	2033	07/05/2020			Bond Future	101.5747	101.5747	101.6306	101.6306	0.055	0.0000	0.0000	0
2019/12/04	2033	06/08/2020			Bond Future	103.4951	103.4951	103.5523	103.5523	0.055	0.0000	0.0000	0
2019/12/04	2033	05/11/2020			Bond Future	104.2206	104.2206	104.2790	104.2790	0.056	0.0000	0.0000	0
2019/12/04	2037	06/02/2020	9.67	Call	Bond Future	469.5900	0.4696	518.6800	0.5187	10.454	0	0	0
2019/12/04	2037	06/02/2020	9.66	Put	Bond Future	4,169.1100	4.1691	3,678.3400	3.6783	(11.772)	0	0	0
2019/12/04	2037	06/02/2020			Bond Future	10.1604	86.9488	10.0861	87.4865	(0.732)	0.0000	0.0000	74,958
2019/12/04	2037	06/02/2020	9.68	Call	Bond Future	486.6900	0.4867	537.9600	0.5380	10.534	0	0	0
2019/12/04	2037	06/02/2020	9.68	Put	Bond Future	4,049.9100	4.0499	3,563.4700	3.5635	(12.011)	0	0	0
2019/12/04	2037	06/02/2020	9.67	Put	Bond Future	4,109.3000	4.1093	3,620.6800	3.6207	(11.891)	0	0	0
2019/12/04	2037	06/02/2020	9.66	Call	Bond Future	452.8100	0.4528	499.7500	0.4998	10.366	0	0	0
2019/12/04	2037	07/05/2020	9.60	Put	Bond Future	5,682.3100	5.6823	5,331.2100	5.3312	(6.179)	0	0	0
2019/12/04	2037	07/05/2020	9.59	Call	Bond Future	908.3600	0.9084	1,102.3600	1.1024	21.357	0	0	0
2019/12/04	2037	07/05/2020			Bond Future	10.2440	88.5346	10.1671	89.0822	(0.751)	0.0000	0.0000	0
2019/12/04	2037	07/05/2020	9.60	Call	Bond Future	928.7400	0.9287	1,125.3000	1.1253	21.164	0	0	0
2019/12/04	2037	07/05/2020	9.59	Put	Bond Future	5,738.8100	5.7388	5,385.1500	5.3851	(6.163)	0	0	0
2019/12/04	2037	07/05/2020	9.61	Call	Bond Future	949.5900	0.9496	1,148.7200	1.1487	20.970	0	0	0
2019/12/04	2037	07/05/2020	9.61	Put	Bond Future	5,626.3700	5.6264	5,277.8400	5.2778	(6.195)	0	0	0
2019/12/04	2037	06/08/2020	9.88	Put	Bond Future	5,278.8100	5.2788	4,994.3100	4.9943	(5.389)	0	0	0
2019/12/04	2037	06/08/2020			Bond Future	10.3302	85.9035	10.2506	86.4616	(0.770)	0.0000	0.0000	0
2019/12/04	2037	06/08/2020	9.87	Call	Bond Future	2,020.3200	2.0203	2,291.9000	2.2919	13.442	0	0	0
2019/12/04	2037	06/08/2020	9.87	Put	Bond Future	5,324.5300	5.3245	5,038.0100	5.0380	(5.381)	0	0	0
2019/12/04	2037	06/08/2020	9.88	Call	Bond Future	2,048.4200	2.0484	2,322.0200	2.3220	13.357	0	0	0
2019/12/04	2037	06/08/2020	9.86	Call	Bond Future	1,992.4300	1.9924	2,261.9900	2.2620	13.529	0	0	0
2019/12/04	2037	06/08/2020	9.86	Put	Bond Future	5,370.5500	5.3705	5,082.0100	5.0820	(5.373)	0	0	0
2019/12/04	2037	05/11/2020	10.18	Call	Bond Future	3,432.9000	3.4329	3,668.0500	3.6681	6.850	0	0	0
2019/12/04	2037	05/11/2020	10.17	Put	Bond Future	5,072.4400	5.0724	4,737.5500	4.7375	(6.602)	0	0	0
2019/12/04	2037	05/11/2020			Bond Future	10.4095	87.5215	10.3273	88.0900	(0.790)	0.0000	0.0000	0
2019/12/04	2037	05/11/2020	10.19	Call	Bond Future	3,465.7600	3.4658	3,702.4400	3.7024	6.829	0	0	0
2019/12/04	2037	05/11/2020	10.19	Put	Bond Future	4,996.5000	4.9965	4,664.6700	4.6647	(6.641)	0	0	0
2019/12/04	2037	05/11/2020	10.17	Call	Bond Future	3,400.1900	3.4002	3,633.8100	3.6338	6.871	0	0	0
2019/12/04	2037	05/11/2020	10.18	Put	Bond Future	5,034.3500	5.0344	4,700.9900	4.7010	(6.622)	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
2019/12/04	2038	06/02/2020			Bond Future	115.3947	115.3947	115.7222	115.7222	0.284	0.0000	0.0000	10,798
2019/12/04	2038	07/05/2020			Bond Future	117.5273	117.5273	117.8611	117.8611	0.284	0.0000	0.0000	0
2019/12/04	2038	06/08/2020			Bond Future	118.0597	118.0597	118.4002	118.4002	0.288	0.0000	0.0000	0
2019/12/04	2038	05/11/2020			Bond Future	120.2772	120.2772	120.6240	120.6240	0.288	0.0000	0.0000	0
2019/12/04	2040	06/02/2020	9.76	Call	Bond Future	369.7300	0.3697	484.5800	0.4846	31.063	0	0	0
2019/12/04	2040	06/02/2020	9.00	Put	Bond Future	11,057.2000	11.0572	10,410.1500	10.4102	(5.852)	0	0	0
2019/12/04	2040	06/02/2020			Bond Future	10.3167	89.2151	10.2320	89.8664	(0.821)	0.0000	0.0000	52,705
2019/12/04	2040	06/02/2020	9.74	Call	Bond Future	340.7000	0.3407	448.8400	0.4488	31.741	0	0	0
2019/12/04	2040	06/02/2020	9.74	Put	Bond Future	4,931.3200	4.9313	4,388.0900	4.3881	(11.016)	0	0	0
2019/12/04	2040	06/02/2020	8.40	Put	Bond Future	16,813.4400	16.8134	16,162.1300	16.1621	(3.874)	0	0	0
2019/12/04	2040	06/02/2020	8.40	Call	Bond Future	0.0600	0.0001	0.1200	0.0001	100.000	0	0	0
2019/12/04	2040	06/02/2020	9.76	Put	Bond Future	4,794.9100	4.7949	4,258.3900	4.2584	(11.189)	0	0	0
2019/12/04	2040	06/02/2020	9.00	Call	Bond Future	5.8800	0.0059	10.2000	0.0102	73.469	0	0	0
2019/12/04	2040	06/02/2020	9.75	Call	Bond Future	355.0500	0.3551	466.5300	0.4665	31.398	0	0	0
2019/12/04	2040	06/02/2020	9.75	Put	Bond Future	4,862.8900	4.8629	4,323.0000	4.3230	(11.102)	0	0	0
2019/12/04	2040	07/05/2020	9.74	Call	Bond Future	1,010.3700	1.0104	1,147.4700	1.1475	13.569	0	0	0
2019/12/04	2040	07/05/2020	9.75	Put	Bond Future	6,170.5000	6.1705	5,646.7500	5.6467	(8.488)	0	0	0
2019/12/04	2040	07/05/2020			Bond Future	10.4017	90.8422	10.3142	91.5056	(0.841)	0.0000	0.0000	0
2019/12/04	2040	07/05/2020	9.50	Put	Bond Future	7,800.3200	7.8003	7,221.3500	7.2213	(7.422)	0	0	0
2019/12/04	2040	07/05/2020	9.50	Call	Bond Future	565.3700	0.5654	649.8000	0.6498	14.934	0	0	2,640
2019/12/04	2040	07/05/2020	10.00	Put	Bond Future	4,782.3800	4.7824	4,334.7200	4.3347	(9.361)	0	0	0
2019/12/04	2040	07/05/2020	10.00	Call	Bond Future	1,669.8400	1.6698	1,885.5800	1.8856	12.920	0	0	2,640
2019/12/04	2040	07/05/2020	9.74	Put	Bond Future	6,230.8800	6.2309	5,704.5800	5.7046	(8.447)	0	0	0
2019/12/04	2040	07/05/2020	9.75	Call	Bond Future	1,032.4700	1.0325	1,172.1200	1.1721	13.526	0	0	0
2019/12/04	2040	07/05/2020	9.73	Call	Bond Future	988.3900	0.9884	1,123.1400	1.1231	13.633	0	0	0
2019/12/04	2040	07/05/2020	9.73	Put	Bond Future	6,291.5000	6.2915	5,762.8500	5.7628	(8.403)	0	0	0
2019/12/04	2040	06/08/2020	10.04	Call	Bond Future	2,163.2600	2.1633	2,484.7100	2.4847	14.860	0	0	0
2019/12/04	2040	06/08/2020	10.02	Put	Bond Future	5,701.2800	5.7013	5,341.9300	5.3419	(6.303)	0	0	0
2019/12/04	2040	06/08/2020	10.03	Call	Bond Future	2,133.2000	2.1332	2,452.2100	2.4522	14.955	0	0	0
2019/12/04	2040	06/08/2020			Bond Future	10.4895	88.0027	10.3990	88.6786	(0.863)	0.0000	0.0000	0
2019/12/04	2040	06/08/2020	10.04	Put	Bond Future	5,602.9300	5.6029	5,248.4500	5.2485	(6.327)	0	0	0
2019/12/04	2040	06/08/2020	10.02	Call	Bond Future	2,103.6300	2.1036	2,420.2100	2.4202	15.049	0	0	0
2019/12/04	2040	06/08/2020	10.03	Put	Bond Future	5,651.8000	5.6518	5,294.8800	5.2949	(6.315)	0	0	0
2019/12/04	2040	05/11/2020	11.70	Put	Bond Future	1,857.4500	1.8575	1,738.2300	1.7382	(6.418)	0	0	2,000
2019/12/04	2040	05/11/2020	10.23	Call	Bond Future	3,268.0400	3.2680	3,626.5200	3.6265	10.969	0	0	2,000
2019/12/04	2040	05/11/2020	9.50	Call	Bond Future	1,309.1900	1.3092	1,515.9600	1.5160	15.794	0	0	2,000
2019/12/04	2040	05/11/2020	10.00	Call	Bond Future	2,550.0800	2.5501	2,859.7200	2.8597	12.142	0	0	2,000
2019/12/04	2040	05/11/2020	10.30	Call	Bond Future	3,504.0700	3.5041	3,876.3700	3.8764	10.625	0	0	0
2019/12/04	2040	05/11/2020			Bond Future	10.5704	89.6605	10.4769	90.3492	(0.884)	0.0000	0.0000	0
2019/12/04	2040	05/11/2020	9.73	Put	Bond Future	8,333.2600	8.3333	7,901.3800	7.9014	(5.183)	0	0	0
2019/12/04	2040	05/11/2020	9.73	Call	Bond Future	1,820.2500	1.8203	2,077.0100	2.0770	14.106	0	0	2,000
2019/12/04	2040	05/11/2020	10.23	Put	Bond Future	5,817.3700	5.8174	5,487.2100	5.4872	(5.675)	0	0	0
2019/12/04	2040	05/11/2020	10.30	Put	Bond Future	5,519.5800	5.5196	5,203.2400	5.2032	(5.731)	0	0	0
2019/12/04	2040	05/11/2020	11.70	Call	Bond Future	9,538.2600	9.5383	10,107.6800	10.1077	5.970	0	0	0
2019/12/04	2040	05/11/2020	9.50	Put	Bond Future	9,738.1700	9.7382	9,256.3000	9.2563	(4.948)	0	0	0
2019/12/04	2040	05/11/2020	10.00	Put	Bond Future	6,889.3400	6.8893	6,510.3400	6.5103	(5.501)	0	0	0
2019/12/04	2040	05/11/2020	10.32	Put	Bond Future	5,436.8400	5.4368	5,124.3100	5.1243	(5.748)	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
2019/12/04	2040	05/11/2020	10.31	Call	Bond Future	3,538.2500	3.5382	3,912.4600	3.9125	10.576	0	0	0
2019/12/04	2040	05/11/2020	11.50	Call	Bond Future	8,645.2200	8.6452	9,193.5800	9.1936	6.343	0	0	0
2019/12/04	2040	05/11/2020	11.50	Put	Bond Future	2,242.7900	2.2428	2,102.5100	2.1025	(6.255)	0	0	2,000
2019/12/04	2040	05/11/2020	10.32	Call	Bond Future	3,572.9300	3.5729	3,949.0400	3.9490	10.527	0	0	0
2019/12/04	2040	05/11/2020	10.31	Put	Bond Future	5,477.9100	5.4779	5,163.4800	5.1635	(5.740)	0	0	0
2019/12/04	2044	06/02/2020	9.77	Put	Bond Future	5,320.0400	5.3200	4,668.3500	4.6683	(12.250)	0	0	0
2019/12/04	2044	06/02/2020	9.74	Call	Bond Future	266.8000	0.2668	306.7700	0.3068	14.981	0	0	328
2019/12/04	2044	06/02/2020	10.78	Put	Bond Future	889.2600	0.8893	643.4700	0.6435	(27.640)	0	0	328
2019/12/04	2044	06/02/2020			Bond Future	10.3904	85.8632	10.3007	86.5594	(0.863)	0.0000	0.0000	49,291
2019/12/04	2044	06/02/2020	9.77	Call	Bond Future	303.8000	0.3038	348.3100	0.3483	14.651	0	0	0
2019/12/04	2044	06/02/2020	9.09	Put	Bond Future	11,106.0900	11.1061	10,414.9100	10.4149	(6.223)	0	0	0
2019/12/04	2044	06/02/2020	9.09	Call	Bond Future	6.5600	0.0066	11.5800	0.0116	76.524	0	0	328
2019/12/04	2044	06/02/2020	9.74	Put	Bond Future	5,537.9800	5.5380	4,881.7500	4.8818	(11.850)	0	0	0
2019/12/04	2044	06/02/2020	9.78	Call	Bond Future	316.8600	0.3169	363.5900	0.3636	14.748	0	0	0
2019/12/04	2044	06/02/2020	9.76	Put	Bond Future	5,392.2300	5.3922	4,738.3800	4.7384	(12.126)	0	0	0
2019/12/04	2044	06/02/2020	10.78	Call	Bond Future	3,805.5100	3.8055	4,255.9200	4.2559	11.836	0	0	0
2019/12/04	2044	06/02/2020	9.78	Put	Bond Future	5,248.3800	5.2484	4,598.9100	4.5989	(12.375)	0	0	0
2019/12/04	2044	06/02/2020	9.76	Call	Bond Future	291.1400	0.2911	333.4900	0.3335	14.546	0	0	0
2019/12/04	2044	07/05/2020	9.45	Put	Bond Future	8,795.4200	8.7954	8,218.7500	8.2188	(6.556)	0	0	0
2019/12/04	2044	07/05/2020	9.97	Put	Bond Future	5,328.2400	5.3282	4,907.4100	4.9074	(7.898)	0	0	0
2019/12/04	2044	07/05/2020	9.33	Call	Bond Future	276.5700	0.2766	382.4200	0.3824	38.272	0	0	100
2019/12/04	2044	07/05/2020	9.98	Call	Bond Future	1,378.0300	1.3780	1,669.4000	1.6694	21.144	0	0	100
2019/12/04	2044	07/05/2020	9.26	Call	Bond Future	229.1400	0.2291	321.2600	0.3213	40.202	0	0	556
2019/12/04	2044	07/05/2020	9.81	Call	Bond Future	961.2800	0.9613	1,199.6900	1.1997	24.801	0	0	0
2019/12/04	2044	07/05/2020	9.79	Put	Bond Future	6,392.8000	6.3928	5,916.1300	5.9161	(7.456)	0	0	0
2019/12/04	2044	07/05/2020			Bond Future	10.4736	87.4292	10.3810	88.1381	(0.884)	0.0000	0.0000	0
2019/12/04	2044	07/05/2020	10.81	Call	Bond Future	4,500.2000	4.5002	5,020.2100	5.0202	11.555	0	0	0
2019/12/04	2044	07/05/2020	10.81	Put	Bond Future	2,006.7600	2.0068	1,817.8200	1.8178	(9.415)	0	0	129
2019/12/04	2044	07/05/2020	9.33	Put	Bond Future	9,773.0200	9.7730	9,169.9200	9.1699	(6.171)	0	0	0
2019/12/04	2044	07/05/2020	9.81	Put	Bond Future	6,267.4100	6.2674	5,796.8700	5.7969	(7.508)	0	0	0
2019/12/04	2044	07/05/2020	9.79	Call	Bond Future	918.2400	0.9182	1,150.5200	1.1505	25.296	0	0	0
2019/12/04	2044	07/05/2020	9.45	Call	Bond Future	376.0900	0.3761	508.3700	0.5084	35.172	0	0	129
2019/12/04	2044	07/05/2020	9.97	Call	Bond Future	1,351.1200	1.3511	1,639.2400	1.6392	21.325	0	0	129
2019/12/04	2044	07/05/2020	9.98	Put	Bond Future	5,273.1600	5.2732	4,855.5800	4.8556	(7.919)	0	0	0
2019/12/04	2044	07/05/2020	11.09	Call	Bond Future	5,909.0100	5.9090	6,478.6200	6.4786	9.640	0	0	0
2019/12/04	2044	07/05/2020	9.26	Put	Bond Future	10,363.3300	10.3633	9,746.5000	9.7465	(5.952)	0	0	0
2019/12/04	2044	07/05/2020	9.91	Put	Bond Future	5,667.1400	5.6671	5,227.7100	5.2277	(7.754)	0	0	0
2019/12/04	2044	07/05/2020	9.80	Put	Bond Future	6,329.8000	6.3298	5,856.1800	5.8562	(7.482)	0	0	0
2019/12/04	2044	07/05/2020	11.09	Put	Bond Future	1,433.4200	1.4334	1,294.0800	1.2941	(9.721)	0	0	100
2019/12/04	2044	07/05/2020	9.91	Call	Bond Future	1,195.4700	1.1955	1,464.9900	1.4650	22.545	0	0	556
2019/12/04	2044	07/05/2020	11.02	Call	Bond Future	5,545.0500	5.5450	6,103.6100	6.1036	10.073	0	0	0
2019/12/04	2044	07/05/2020	11.02	Put	Bond Future	1,557.3300	1.5573	1,406.9400	1.4069	(9.657)	0	0	556
2019/12/04	2044	07/05/2020	9.80	Call	Bond Future	939.5200	0.9395	1,174.8500	1.1748	25.048	0	0	0
2019/12/04	2044	06/08/2020	9.98	Call	Bond Future	1,846.2500	1.8463	2,154.3900	2.1544	16.690	0	0	602
2019/12/04	2044	06/08/2020	11.09	Put	Bond Future	2,314.4800	2.3145	2,138.7000	2.1387	(7.595)	0	0	602
2019/12/04	2044	06/08/2020	9.01	Call	Bond Future	300.9600	0.3010	393.2500	0.3933	30.665	0	0	140
2019/12/04	2044	06/08/2020	9.66	Call	Bond Future	1,072.1800	1.0722	1,297.4200	1.2974	21.008	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
2019/12/04	2044	06/08/2020	9.88	Call	Bond Future	1,578.4100	1.5784	1,860.9700	1.8610	17.902	0	0	0
2019/12/04	2044	06/08/2020			Bond Future	10.5593	84.6519	10.4635	85.3743	(0.907)	0.0000	0.0000	0
2019/12/04	2044	06/08/2020	9.36	Put	Bond Future	10,451.9900	10.4520	9,883.5000	9.8835	(5.439)	0	0	0
2019/12/04	2044	06/08/2020	9.36	Call	Bond Future	603.5900	0.6036	757.4900	0.7575	25.497	0	0	602
2019/12/04	2044	06/08/2020	9.98	Put	Bond Future	6,378.6700	6.3787	5,964.4200	5.9644	(6.494)	0	0	0
2019/12/04	2044	06/08/2020	9.86	Call	Bond Future	1,527.7300	1.5277	1,805.2000	1.8052	18.162	0	0	0
2019/12/04	2044	06/08/2020	9.86	Put	Bond Future	7,049.8800	7.0499	6,604.9600	6.6050	(6.311)	0	0	0
2019/12/04	2044	06/08/2020	11.09	Call	Bond Future	6,136.1500	6.1362	6,682.7600	6.6828	8.908	0	0	0
2019/12/04	2044	06/08/2020	9.01	Put	Bond Future	13,384.2300	13.3842	12,754.1300	12.7541	(4.708)	0	0	0
2019/12/04	2044	06/08/2020	9.66	Put	Bond Future	8,284.8700	8.2849	7,787.7200	7.7877	(6.001)	0	0	0
2019/12/04	2044	06/08/2020	9.88	Put	Bond Future	6,934.3400	6.9343	6,494.5100	6.4945	(6.343)	0	0	0
2019/12/04	2044	06/08/2020	10.93	Call	Bond Future	5,379.3600	5.3794	5,900.2900	5.9003	9.684	0	0	0
2019/12/04	2044	06/08/2020	10.93	Put	Bond Future	2,678.4500	2.6785	2,476.9900	2.4770	(7.522)	0	0	140
2019/12/04	2044	06/08/2020	9.87	Call	Bond Future	1,552.9500	1.5529	1,833.0900	1.8331	18.039	0	0	0
2019/12/04	2044	06/08/2020	9.87	Put	Bond Future	6,991.9300	6.9919	6,549.6800	6.5497	(6.325)	0	0	0
2019/12/04	2044	05/11/2020	11.43	Call	Bond Future	8,081.5900	8.0816	8,519.8000	8.5198	5.422	0	0	0
2019/12/04	2044	05/11/2020	9.72	Put	Bond Future	8,962.4300	8.9624	8,397.1400	8.3971	(6.307)	0	0	0
2019/12/04	2044	05/11/2020	9.97	Call	Bond Future	2,334.4500	2.3344	2,546.0000	2.5460	9.062	0	0	568
2019/12/04	2044	05/11/2020	9.29	Put	Bond Future	11,958.2000	11.9582	11,388.8300	11.3888	(4.761)	0	0	0
2019/12/04	2044	05/11/2020	9.96	Put	Bond Future	7,580.8600	7.5809	7,054.6200	7.0546	(6.942)	0	0	0
2019/12/04	2044	05/11/2020	10.36	Call	Bond Future	3,558.2300	3.5582	3,857.0400	3.8570	8.398	0	0	0
2019/12/04	2044	05/11/2020			Bond Future	10.6382	86.2469	10.5394	86.9827	(0.929)	0.0000	0.0000	0
2019/12/04	2044	05/11/2020	9.72	Call	Bond Future	1,687.9400	1.6879	1,858.4900	1.8585	10.104	0	0	1,815
2019/12/04	2044	05/11/2020	9.97	Put	Bond Future	7,527.4100	7.5274	7,003.1200	7.0031	(6.965)	0	0	0
2019/12/04	2044	05/11/2020	9.96	Call	Bond Future	2,306.1500	2.3062	2,515.7500	2.5157	9.089	0	0	0
2019/12/04	2044	05/11/2020	11.38	Call	Bond Future	7,841.9200	7.8419	8,274.0500	8.2740	5.511	0	0	0
2019/12/04	2044	05/11/2020	11.38	Put	Bond Future	2,647.8900	2.6479	2,344.1800	2.3442	(11.470)	0	0	568
2019/12/04	2044	05/11/2020	10.34	Call	Bond Future	3,489.4900	3.4895	3,783.9800	3.7840	8.439	0	0	0
2019/12/04	2044	05/11/2020	10.34	Put	Bond Future	5,742.8500	5.7428	5,301.5000	5.3015	(7.685)	0	0	0
2019/12/04	2044	05/11/2020	11.17	Put	Bond Future	3,073.0400	3.0730	2,746.5800	2.7466	(10.623)	0	0	1,815
2019/12/04	2044	05/11/2020	11.43	Put	Bond Future	2,557.2200	2.5572	2,259.5900	2.2596	(11.639)	0	0	1,815
2019/12/04	2044	05/11/2020	8.87	Put	Bond Future	15,458.5300	15.4585	14,825.3200	14.8253	(4.096)	0	0	0
2019/12/04	2044	05/11/2020	9.29	Call	Bond Future	911.5100	0.9115	1,077.9800	1.0780	18.263	0	0	568
2019/12/04	2044	05/11/2020	10.36	Put	Bond Future	5,657.3100	5.6573	5,220.2800	5.2203	(7.725)	0	0	0
2019/12/04	2044	05/11/2020	11.17	Call	Bond Future	6,853.2700	6.8533	7,262.6500	7.2626	5.973	0	0	0
2019/12/04	2044	05/11/2020	8.87	Call	Bond Future	476.2200	0.4762	578.8500	0.5788	21.551	0	0	1,815
2019/12/04	2044	05/11/2020	10.02	Put	Bond Future	7,263.2700	7.2633	6,749.9600	6.7500	(7.067)	0	0	0
2019/12/04	2044	05/11/2020	10.02	Call	Bond Future	2,477.2100	2.4772	2,699.7400	2.6997	8.983	0	0	1,815
2019/12/04	2044	05/11/2020	10.35	Call	Bond Future	3,523.7800	3.5238	3,820.2700	3.8203	8.414	0	0	0
2019/12/04	2044	05/11/2020	10.35	Put	Bond Future	5,699.9400	5.6999	5,260.5900	5.2606	(7.708)	0	0	0
2019/12/04	2046	06/02/2020			Bond Future	106.8155	106.8155	107.1948	107.1948	0.355	0.0000	0.0000	11,575
2019/12/04	2046	07/05/2020			Bond Future	107.0459	107.0459	107.4322	107.4322	0.361	0.0000	0.0000	0
2019/12/04	2046	06/08/2020			Bond Future	109.0696	109.0696	109.4636	109.4636	0.361	0.0000	0.0000	0
2019/12/04	2046	05/11/2020			Bond Future	109.3269	109.3269	109.7284	109.7284	0.367	0.0000	0.0000	0
2019/12/04	2050	06/02/2020			Bond Future	108.5840	108.5840	108.6889	108.6889	0.097	0.0000	0.0000	11,827
2019/12/04	2050	07/05/2020			Bond Future	110.5908	110.5908	110.6980	110.6980	0.097	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
2019/12/04	2050	06/08/2020			Bond Future	110.8061	110.8061	110.9156	110.9156	0.099	0.0000	0.0000	0
2019/12/04	2050	05/11/2020			Bond Future	112.8873	112.8873	112.9990	112.9990	0.099	0.0000	0.0000	0
2019/12/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	AL37	06/02/2020			Index Future	677.1550	677.1550	678.6190	678.6190	0.216	0.0000	0.0000	0
2019/12/04	AL37	07/05/2020			Index Future	689.5060	689.5060	690.9970	690.9970	0.216	0.0000	0.0000	0
2019/12/04	AL37	06/08/2020			Index Future	702.2440	702.2440	703.7630	703.7630	0.216	0.0000	0.0000	0
2019/12/04	AL7T	06/02/2020			Index Future	778.5720	778.5720	781.6810	781.6810	0.399	0.0000	0.0000	0
2019/12/04	AL7T	07/05/2020			Index Future	792.7730	792.7730	795.9400	795.9400	0.399	0.0000	0.0000	0
2019/12/04	AL7T	06/08/2020			Index Future	807.4190	807.4190	810.6450	810.6450	0.400	0.0000	0.0000	0
2019/12/04	ALBI	06/02/2020			Index Future	692.0820	692.0820	695.6750	695.6750	0.519	0.0000	0.0000	414
2019/12/04	ALBI	07/05/2020			Index Future	704.7060	704.7060	708.3650	708.3650	0.519	0.0000	0.0000	0
2019/12/04	ALBI	06/08/2020			Index Future	717.7250	717.7250	721.4510	721.4510	0.519	0.0000	0.0000	0
2019/12/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	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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2019/12/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/04	ES33	06/02/2020			Bond Future	11.2085	77.4836	11.1273	77.9389	(0.725)	0.0000	0.0000	350
2019/12/04	ES33	07/05/2020			Bond Future	11.3340	75.1031	11.2497	75.5669	(0.743)	0.0000	0.0000	0
2019/12/04	ES33	06/08/2020			Bond Future	11.4627	76.4820	11.3752	76.9546	(0.763)	0.0000	0.0000	0
2019/12/04	ES33	05/11/2020			Bond Future	11.5934	74.1315	11.5026	74.6130	(0.783)	0.0000	0.0000	0
2019/12/04	ES42	06/02/2020			Bond Future	11.5548	78.2484	11.4635	78.8272	(0.790)	0.0000	0.0000	4,919
2019/12/04	ES42	07/05/2020			Bond Future	11.6800	75.4111	11.5853	76.0005	(0.811)	0.0000	0.0000	0
2019/12/04	ES42	06/08/2020			Bond Future	11.8066	76.7947	11.7084	77.3952	(0.832)	0.0000	0.0000	0
2019/12/04	ES42	05/11/2020			Bond Future	11.9342	73.9803	11.8322	74.5921	(0.855)	0.0000	0.0000	0

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2019/12/04	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	GOVI	06/02/2020	703.15	Put	GOVI	190,290.0000	19.0290	153,700.0000	15.3700	(19.229)	0	0	0
2019/12/04	GOVI	06/02/2020			GOVI	684.1210	684.1210	687.7800	687.7800	0.535	0.0000	0.0000	1,242
2019/12/04	GOVI	06/02/2020	703.14	Put	GOVI	190,190.0000	19.0190	153,600.0000	15.3600	(19.239)	0	0	0
2019/12/04	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	GOVI	06/02/2020	703.13	Put	GOVI	190,090.0000	19.0090	153,500.0000	15.3500	(19.249)	0	0	0
2019/12/04	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	GOVI	07/05/2020			GOVI	696.6000	696.6000	700.3260	700.3260	0.535	0.0000	0.0000	0
2019/12/04	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	GOVI	07/05/2020	720.00	Put	GOVI	234,000.0000	23.4000	196,740.0000	19.6740	(15.923)	0	0	0
2019/12/04	GOVI	07/05/2020	719.98	Put	GOVI	233,800.0000	23.3800	196,540.0000	19.6540	(15.937)	0	0	0
2019/12/04	GOVI	07/05/2020	719.99	Put	GOVI	233,900.0000	23.3900	196,640.0000	19.6640	(15.930)	0	0	0
2019/12/04	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	GOVI	06/08/2020	728.12	Put	GOVI	186,510.0000	18.6510	148,560.0000	14.8560	(20.347)	0	0	0
2019/12/04	GOVI	06/08/2020			GOVI	709.4690	709.4690	713.2640	713.2640	0.535	0.0000	0.0000	0
2019/12/04	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	GOVI	06/08/2020	728.14	Put	GOVI	186,710.0000	18.6710	148,760.0000	14.8760	(20.326)	0	0	0
2019/12/04	GOVI	06/08/2020	728.13	Put	GOVI	186,610.0000	18.6610	148,660.0000	14.8660	(20.337)	0	0	0
2019/12/04	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/04	IGOV	06/02/2020			Index Future	258.8060	258.8060	258.9370	258.9370	0.051	0.0000	0.0000	1,011
2019/12/04	IGOV	07/05/2020			Index Future	263.5900	263.5900	263.7230	263.7230	0.050	0.0000	0.0000	47
2019/12/04	IGOV	06/08/2020			Index Future	268.5210	268.5210	268.6570	268.6570	0.051	0.0000	0.0000	0
2019/12/04	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/04	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/04	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2019/12/04	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/04	IS05	17/12/2020			Interest Rate Swap	95.5400	95.5400	95.5100	95.5100	(0.031)	0.0000	0.0000	0
2019/12/04	IS05	16/03/2021			Interest Rate Swap	94.5300	94.5300	94.4900	94.4900	(0.042)	0.0000	0.0000	0
2019/12/04	IS05	15/06/2021			Interest Rate Swap	93.4800	93.4800	93.4200	93.4200	(0.064)	0.0000	0.0000	0
2019/12/04	IS05	21/09/2021			Interest Rate Swap	93.4000	93.4000	93.3300	93.3300	(0.075)	0.0000	0.0000	0
2019/12/04	IS05	21/12/2021			Interest Rate Swap	95.3900	95.3900	95.3000	95.3000	(0.094)	0.0000	0.0000	51
2019/12/04	IS05	15/03/2022			Interest Rate Swap	95.3300	95.3300	95.2200	95.2200	(0.115)	0.0000	0.0000	0
2019/12/04	IS05	21/06/2022			Interest Rate Swap	96.3000	96.3000	96.1800	96.1800	(0.125)	0.0000	0.0000	0
2019/12/04	IS05	20/09/2022			Interest Rate Swap	100.0600	100.0600	99.9200	99.9200	(0.140)	0.0000	0.0000	0
2019/12/04	IS05	20/12/2022			Interest Rate Swap	101.1400	101.1400	100.9800	100.9800	(0.158)	0.0000	0.0000	0
2019/12/04	IS05	22/03/2023			Interest Rate Swap	94.2700	94.2700	94.0900	94.0900	(0.191)	0.0000	0.0000	0
2019/12/04	IS05	20/06/2023			Interest Rate Swap	100.2100	100.2100	100.0200	100.0200	(0.190)	0.0000	0.0000	0
2019/12/04	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/04	IS10	17/12/2025			Interest Rate Swap	91.1700	91.1700	90.8600	90.8600	(0.340)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/04	IS10	16/03/2026			Interest Rate Swap	88.0500	88.0500	87.7300	87.7300	(0.363)	0.0000	0.0000	0
2019/12/04	IS10	15/06/2026			Interest Rate Swap	86.7300	86.7300	86.3800	86.3800	(0.404)	0.0000	0.0000	0
2019/12/04	IS10	21/09/2026			Interest Rate Swap	88.9100	88.9100	88.5500	88.5500	(0.405)	0.0000	0.0000	0
2019/12/04	IS10	21/12/2026			Interest Rate Swap	92.7700	92.7700	92.3900	92.3900	(0.410)	0.0000	0.0000	0
2019/12/04	IS10	15/03/2027			Interest Rate Swap	91.2700	91.2700	90.8800	90.8800	(0.427)	0.0000	0.0000	0
2019/12/04	IS10	21/06/2027			Interest Rate Swap	93.3600	93.3600	92.9600	92.9600	(0.428)	0.0000	0.0000	0
2019/12/04	IS10	20/09/2027			Interest Rate Swap	98.9000	98.9000	98.4900	98.4900	(0.415)	0.0000	0.0000	0
2019/12/04	IS10	20/12/2027			Interest Rate Swap	99.2600	99.2600	98.8400	98.8400	(0.423)	0.0000	0.0000	0
2019/12/04	IS10	22/03/2028			Interest Rate Swap	92.6400	92.6400	92.2000	92.2000	(0.475)	0.0000	0.0000	0
2019/12/04	IS10	20/06/2028			Interest Rate Swap	100.0200	100.0200	99.5800	99.5800	(0.440)	0.0000	0.0000	0
2019/12/04	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/04	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/04	R023	06/02/2020	7.54	Call	Bond Future	539.7800	0.5398	661.3300	0.6613	22.518	0	0	0
2019/12/04	R023	06/02/2020			Bond Future	7.4593	104.2844	7.3839	104.4879	(1.011)	0.0000	0.0000	42,421
2019/12/04	R023	06/02/2020	7.52	Call	Bond Future	505.8700	0.5059	623.5500	0.6235	23.263	0	0	0
2019/12/04	R023	06/02/2020	7.52	Put	Bond Future	342.4500	0.3424	256.6500	0.2566	(25.055)	0	0	0
2019/12/04	R023	06/02/2020	7.54	Put	Bond Future	322.5800	0.3226	240.6500	0.2407	(25.398)	0	0	0
2019/12/04	R023	06/02/2020	7.53	Call	Bond Future	522.7800	0.5228	642.4100	0.6424	22.883	0	0	0
2019/12/04	R023	06/02/2020	7.53	Put	Bond Future	332.4700	0.3325	248.6200	0.2486	(25.220)	0	0	0
2019/12/04	R023	07/05/2020	6.91	Put	Bond Future	1,509.6100	1.5096	1,351.6600	1.3517	(10.463)	0	0	0
2019/12/04	R023	07/05/2020			Bond Future	7.4599	102.2539	7.3771	102.4613	(1.111)	0.0000	0.0000	13,512
2019/12/04	R023	07/05/2020	6.90	Call	Bond Future	118.4200	0.1184	166.4900	0.1665	40.593	0	0	0
2019/12/04	R023	07/05/2020	6.90	Put	Bond Future	1,529.8100	1.5298	1,370.5400	1.3705	(10.411)	0	0	0
2019/12/04	R023	07/05/2020	6.91	Call	Bond Future	123.6500	0.1237	173.0400	0.1730	39.943	0	0	0
2019/12/04	R023	07/05/2020	6.89	Call	Bond Future	113.3500	0.1134	160.2900	0.1603	41.412	0	0	0
2019/12/04	R023	07/05/2020	6.89	Put	Bond Future	1,550.1600	1.5502	1,389.7600	1.3898	(10.347)	0	0	0
2019/12/04	R023	06/08/2020	7.26	Call	Bond Future	576.1900	0.5762	680.7200	0.6807	18.142	0	0	0
2019/12/04	R023	06/08/2020			Bond Future	7.4470	104.1423	7.3551	104.3539	(1.235)	0.0000	0.0000	0
2019/12/04	R023	06/08/2020	7.26	Put	Bond Future	1,007.1500	1.0072	900.0700	0.9001	(10.632)	0	0	0
2019/12/04	R023	06/08/2020	7.27	Call	Bond Future	587.6900	0.5877	693.2600	0.6933	17.964	0	0	0
2019/12/04	R023	06/08/2020	7.28	Put	Bond Future	984.0600	0.9841	879.0500	0.8791	(10.671)	0	0	0
2019/12/04	R023	06/08/2020	7.27	Put	Bond Future	995.5400	0.9955	889.5000	0.8895	(10.652)	0	0	0
2019/12/04	R023	06/08/2020	7.28	Call	Bond Future	599.3000	0.5993	705.9000	0.7059	17.787	0	0	0
2019/12/04	R023	05/11/2020	7.46	Put	Bond Future	889.4700	0.8895	795.3000	0.7953	(10.587)	0	0	0
2019/12/04	R023	05/11/2020	7.47	Put	Bond Future	881.1200	0.8811	787.7100	0.7877	(10.601)	0	0	0
2019/12/04	R023	05/11/2020			Bond Future	7.4326	102.1642	7.3298	102.3796	(1.383)	0.0000	0.0000	0
2019/12/04	R023	05/11/2020	7.46	Call	Bond Future	946.8800	0.9469	1,068.1500	1.0681	12.807	0	0	0
2019/12/04	R023	05/11/2020	7.47	Call	Bond Future	959.4500	0.9594	1,081.4800	1.0815	12.719	0	0	0
2019/12/04	R023	05/11/2020	7.45	Call	Bond Future	934.3900	0.9344	1,054.9000	1.0549	12.897	0	0	0
2019/12/04	R023	05/11/2020	7.45	Put	Bond Future	897.8900	0.8979	802.9600	0.8030	(10.573)	0	0	0
2019/12/04	R035	06/02/2020	9.60	Call	Bond Future	571.5400	0.5715	729.8300	0.7298	27.695	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
2019/12/04	R035	06/02/2020	9.61	Put	Bond Future	3,489.9700	3.4900	3,038.1800	3.0382	(12.945)	0	0	0
2019/12/04	R035	06/02/2020			Bond Future	10.0034	95.3281	9.9185	95.9421	(0.848)	0.0000	0.0000	118,879
2019/12/04	R035	06/02/2020	9.60	Put	Bond Future	3,545.3300	3.5453	3,089.5800	3.0896	(12.855)	0	0	0
2019/12/04	R035	06/02/2020	9.61	Call	Bond Future	591.6000	0.5916	753.8500	0.7539	27.426	0	0	0
2019/12/04	R035	06/02/2020	9.59	Call	Bond Future	551.9300	0.5519	706.2900	0.7063	27.967	0	0	0
2019/12/04	R035	06/02/2020	9.59	Put	Bond Future	3,601.2300	3.6012	3,141.5500	3.1415	(12.765)	0	0	0
2019/12/04	R035	07/05/2020	10.57	Put	Bond Future	1,530.7900	1.5308	1,392.3000	1.3923	(9.047)	0	0	3,530
2019/12/04	R035	07/05/2020	9.75	Call	Bond Future	1,690.4700	1.6905	1,994.5500	1.9946	17.988	0	0	5,000
2019/12/04	R035	07/05/2020	10.75	Put	Bond Future	1,228.0100	1.2280	1,116.3300	1.1163	(9.094)	0	0	5,000
2019/12/04	R035	07/05/2020	9.48	Put	Bond Future	5,438.2900	5.4383	5,042.6100	5.0426	(7.276)	0	0	0
2019/12/04	R035	07/05/2020	9.47	Call	Bond Future	991.2400	0.9912	1,218.1200	1.2181	22.889	0	0	0
2019/12/04	R035	07/05/2020			Bond Future	10.0828	92.5633	9.9951	93.1887	(0.870)	0.0000	0.0000	0
2019/12/04	R035	07/05/2020	9.11	Put	Bond Future	7,698.2300	7.6982	7,202.5600	7.2026	(6.439)	0	0	0
2019/12/04	R035	07/05/2020	9.11	Call	Bond Future	399.6300	0.3996	529.4000	0.5294	32.473	0	0	5,000
2019/12/04	R035	07/05/2020	9.78	Put	Bond Future	3,961.6800	3.9617	3,648.3800	3.6484	(7.908)	0	0	0
2019/12/04	R035	07/05/2020	10.57	Call	Bond Future	4,890.6300	4.8906	5,377.5800	5.3776	9.957	0	0	0
2019/12/04	R035	07/05/2020	9.75	Put	Bond Future	4,095.9000	4.0959	3,774.5400	3.7745	(7.846)	0	0	0
2019/12/04	R035	07/05/2020	10.75	Call	Bond Future	5,782.9300	5.7829	6,296.6900	6.2967	8.884	0	0	0
2019/12/04	R035	07/05/2020	9.48	Call	Bond Future	1,012.6800	1.0127	1,242.4400	1.2424	22.688	0	0	0
2019/12/04	R035	07/05/2020	9.47	Put	Bond Future	5,492.8900	5.4929	5,094.3300	5.0943	(7.256)	0	0	0
2019/12/04	R035	07/05/2020	9.78	Call	Bond Future	1,776.8600	1.7769	2,089.0000	2.0890	17.567	0	0	3,530
2019/12/04	R035	07/05/2020	9.18	Put	Bond Future	7,233.3000	7.2333	6,755.6000	6.7556	(6.604)	0	0	0
2019/12/04	R035	07/05/2020	9.18	Call	Bond Future	487.7500	0.4877	635.4900	0.6355	30.290	0	0	3,530
2019/12/04	R035	07/05/2020	9.49	Call	Bond Future	1,034.6100	1.0346	1,267.2600	1.2673	22.487	0	0	0
2019/12/04	R035	07/05/2020	9.49	Put	Bond Future	5,384.2700	5.3843	4,991.4800	4.9915	(7.295)	0	0	0
2019/12/04	R035	06/08/2020	9.00	Put	Bond Future	9,244.3600	9.2444	8,749.3100	8.7493	(5.355)	0	0	0
2019/12/04	R035	06/08/2020	9.92	Put	Bond Future	4,361.8600	4.3619	3,991.2900	3.9913	(8.496)	0	0	0
2019/12/04	R035	06/08/2020			Bond Future	10.1633	94.2660	10.0724	94.9034	(0.894)	0.0000	0.0000	0
2019/12/04	R035	06/08/2020	9.00	Call	Bond Future	565.2800	0.5653	707.5900	0.7076	25.175	0	0	24,761
2019/12/04	R035	06/08/2020	9.92	Call	Bond Future	2,640.6100	2.6406	2,907.4000	2.9074	10.103	0	0	0
2019/12/04	R035	06/08/2020	9.93	Call	Bond Future	2,672.6900	2.6727	2,941.9000	2.9419	10.073	0	0	0
2019/12/04	R035	06/08/2020	9.91	Put	Bond Future	4,401.7600	4.4018	4,028.4600	4.0285	(8.481)	0	0	0
2019/12/04	R035	06/08/2020	8.75	Put	Bond Future	11,049.3100	11.0493	10,512.5000	10.5125	(4.858)	0	0	0
2019/12/04	R035	06/08/2020	8.75	Call	Bond Future	348.9600	0.3490	449.5100	0.4495	28.814	0	0	3,000
2019/12/04	R035	06/08/2020	9.93	Put	Bond Future	4,322.2500	4.3223	3,954.1000	3.9541	(8.518)	0	0	0
2019/12/04	R035	06/08/2020	9.91	Call	Bond Future	2,608.7400	2.6087	2,872.8000	2.8728	10.122	0	0	0
2019/12/04	R035	05/11/2020	10.34	Put	Bond Future	3,800.1000	3.8001	3,563.8000	3.5638	(6.218)	0	0	0
2019/12/04	R035	05/11/2020			Bond Future	10.2459	91.5386	10.1519	92.1878	(0.918)	0.0000	0.0000	0
2019/12/04	R035	05/11/2020	10.33	Call	Bond Future	4,405.7300	4.4057	4,816.9800	4.8170	9.334	0	0	0
2019/12/04	R035	05/11/2020	10.33	Put	Bond Future	3,830.9000	3.8309	3,592.9600	3.5930	(6.211)	0	0	0
2019/12/04	R035	05/11/2020	10.34	Call	Bond Future	4,442.9300	4.4429	4,855.8200	4.8558	9.293	0	0	0
2019/12/04	R035	05/11/2020	10.32	Call	Bond Future	4,368.3000	4.3683	4,777.9300	4.7779	9.377	0	0	0
2019/12/04	R035	05/11/2020	10.32	Put	Bond Future	3,861.5500	3.8615	3,621.9900	3.6220	(6.204)	0	0	0
2019/12/04	R186	06/02/2020	8.57	Call	Bond Future	1,273.0400	1.2730	1,464.6100	1.4646	15.048	0	0	0
2019/12/04	R186	06/02/2020	8.50	Call	Bond Future	1,070.4300	1.0704	1,241.2500	1.2413	15.958	0	0	0
2019/12/04	R186	06/02/2020	8.11	Put	Bond Future	2,558.9100	2.5589	2,246.8100	2.2468	(12.197)	0	0	0
2019/12/04	R186	06/02/2020			Bond Future	8.5172	111.6107	8.4478	111.9889	(0.814)	0.0000	0.0000	103,598

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2019/12/04	R186	06/02/2020	8.55	Call	Bond Future	1,213.1100	1.2131	1,398.7700	1.3988	15.304	0	0	0
2019/12/04	R186	06/02/2020	8.55	Put	Bond Future	1,034.5900	1.0346	842.0300	0.8420	(18.612)	0	0	0
2019/12/04	R186	06/02/2020	8.11	Call	Bond Future	313.6500	0.3136	379.7700	0.3798	21.081	0	0	821
2019/12/04	R186	06/02/2020	8.57	Put	Bond Future	985.9500	0.9859	799.3000	0.7993	(18.931)	0	0	0
2019/12/04	R186	06/02/2020	9.00	Put	Bond Future	314.1200	0.3141	233.6600	0.2337	(25.614)	0	0	821
2019/12/04	R186	06/02/2020	8.50	Put	Bond Future	1,163.9500	1.1639	956.5500	0.9566	(17.819)	0	0	821
2019/12/04	R186	06/02/2020	8.56	Call	Bond Future	1,242.8800	1.2429	1,431.5000	1.4315	15.176	0	0	0
2019/12/04	R186	06/02/2020	8.56	Put	Bond Future	1,010.0600	1.0101	820.4600	0.8205	(18.771)	0	0	0
2019/12/04	R186	06/02/2020	9.00	Call	Bond Future	2,902.6100	2.9026	3,200.3700	3.2004	10.258	0	0	0
2019/12/04	R186	07/05/2020	7.90	Put	Bond Future	4,064.3400	4.0643	3,763.7000	3.7637	(7.397)	0	0	2,500
2019/12/04	R186	07/05/2020	8.28	Put	Bond Future	2,628.6700	2.6287	2,394.6200	2.3946	(8.904)	0	0	0
2019/12/04	R186	07/05/2020	8.93	Call	Bond Future	2,949.2400	2.9492	3,212.6300	3.2126	8.931	0	0	0
2019/12/04	R186	07/05/2020	8.09	Put	Bond Future	3,296.2800	3.2963	3,028.7000	3.0287	(8.118)	0	0	0
2019/12/04	R186	07/05/2020			Bond Future	8.5746	113.6464	8.5016	114.0317	(0.851)	0.0000	0.0000	1,650
2019/12/04	R186	07/05/2020	8.50	Call	Bond Future	1,582.4900	1.5825	1,777.3600	1.7774	12.314	0	0	0
2019/12/04	R186	07/05/2020	8.50	Put	Bond Future	1,976.3700	1.9764	1,785.9300	1.7859	(9.636)	0	0	23,208
2019/12/04	R186	07/05/2020	8.08	Call	Bond Future	689.1200	0.6891	805.0400	0.8050	16.821	0	0	0
2019/12/04	R186	07/05/2020	8.08	Put	Bond Future	3,334.3300	3.3343	3,064.9400	3.0649	(8.079)	0	0	0
2019/12/04	R186	07/05/2020	7.90	Call	Bond Future	436.2900	0.4363	520.9600	0.5210	19.407	0	0	0
2019/12/04	R186	07/05/2020	8.28	Call	Bond Future	1,062.7900	1.0628	1,214.0500	1.2141	14.232	0	0	6,000
2019/12/04	R186	07/05/2020	8.93	Put	Bond Future	1,097.6400	1.0976	975.7200	0.9757	(11.107)	0	0	6,000
2019/12/04	R186	07/05/2020	8.09	Call	Bond Future	705.3600	0.7054	823.0900	0.8231	16.691	0	0	0
2019/12/04	R186	07/05/2020	7.60	Put	Bond Future	5,467.1000	5.4671	5,124.3700	5.1244	(6.269)	0	0	0
2019/12/04	R186	07/05/2020	7.60	Call	Bond Future	176.5000	0.1765	219.0800	0.2191	24.125	0	0	6,000
2019/12/04	R186	07/05/2020	8.07	Call	Bond Future	673.1200	0.6731	787.2500	0.7872	16.955	0	0	0
2019/12/04	R186	07/05/2020	8.07	Put	Bond Future	3,372.6400	3.3726	3,101.4600	3.1015	(8.041)	0	0	0
2019/12/04	R186	06/08/2020	8.38	Put	Bond Future	2,712.5100	2.7125	2,500.8900	2.5009	(7.802)	0	0	0
2019/12/04	R186	06/08/2020			Bond Future	8.6324	110.4370	8.5555	110.8298	(0.892)	0.0000	0.0000	0
2019/12/04	R186	06/08/2020	8.37	Call	Bond Future	1,391.9600	1.3920	1,572.1600	1.5722	12.946	0	0	0
2019/12/04	R186	06/08/2020	8.37	Put	Bond Future	2,738.5600	2.7386	2,525.9500	2.5259	(7.764)	0	0	0
2019/12/04	R186	06/08/2020	8.38	Call	Bond Future	1,417.6100	1.4176	1,598.8000	1.5988	12.781	0	0	0
2019/12/04	R186	06/08/2020	8.36	Call	Bond Future	1,366.1800	1.3662	1,545.7300	1.5457	13.142	0	0	0
2019/12/04	R186	06/08/2020	8.36	Put	Bond Future	2,764.5100	2.7645	2,551.2500	2.5513	(7.714)	0	0	0
2019/12/04	R186	05/11/2020	8.64	Put	Bond Future	2,582.6900	2.5827	2,386.8500	2.3869	(7.583)	0	0	0
2019/12/04	R186	05/11/2020	8.65	Call	Bond Future	2,379.3000	2.3793	2,584.8400	2.5848	8.639	0	0	0
2019/12/04	R186	05/11/2020			Bond Future	8.6872	112.5124	8.6060	112.9126	(0.935)	0.0000	0.0000	0
2019/12/04	R186	05/11/2020	8.66	Call	Bond Future	2,408.9200	2.4089	2,615.7200	2.6157	8.585	0	0	0
2019/12/04	R186	05/11/2020	8.66	Put	Bond Future	2,542.8600	2.5429	2,349.5400	2.3495	(7.602)	0	0	0
2019/12/04	R186	05/11/2020	8.64	Call	Bond Future	2,350.2400	2.3502	2,554.5200	2.5545	8.692	0	0	0
2019/12/04	R186	05/11/2020	8.65	Put	Bond Future	2,562.4800	2.5625	2,367.9000	2.3679	(7.593)	0	0	0
2019/12/04	R197	06/02/2020			Bond Future	301.7532	301.7532	301.8399	301.8399	0.029	0.0000	0.0000	2,540
2019/12/04	R197	07/05/2020			Bond Future	307.3302	307.3302	307.4192	307.4192	0.029	0.0000	0.0000	0
2019/12/04	R197	06/08/2020			Bond Future	305.3660	305.3660	305.4571	305.4571	0.030	0.0000	0.0000	0
2019/12/04	R197	05/11/2020			Bond Future	311.1013	311.1013	311.1947	311.1947	0.030	0.0000	0.0000	0
2019/12/04	R202	06/02/2020			Bond Future	226.6593	226.6593	226.6530	226.6530	(0.003)	0.0000	0.0000	8,469
2019/12/04	R202	07/05/2020			Bond Future	230.8485	230.8485	230.8425	230.8425	(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
2019/12/04	R202	06/08/2020			Bond Future	231.0833	231.0833	231.0778	231.0778	(0.002)	0.0000	0.0000	0
2019/12/04	R202	05/11/2020			Bond Future	235.4238	235.4238	235.4185	235.4185	(0.002)	0.0000	0.0000	0
2019/12/04	R208	06/02/2020	6.13	Put	Bond Future	504.4700	0.5045	509.0900	0.5091	0.916	0	0	0
2019/12/04	R208	06/02/2020	6.12	Call	Bond Future	0.3500	0.0004	0.3000	0.0003	(14.286)	0	0	0
2019/12/04	R208	06/02/2020			Bond Future	6.5957	102.6265	6.6000	102.6218	0.066	0.0000	0.0000	12,519
2019/12/04	R208	06/02/2020	6.13	Call	Bond Future	0.4000	0.0004	0.3500	0.0004	(12.500)	0	0	0
2019/12/04	R208	06/02/2020	6.12	Put	Bond Future	515.2900	0.5153	519.9100	0.5199	0.897	0	0	0
2019/12/04	R208	06/02/2020	6.14	Call	Bond Future	0.4500	0.0005	0.3900	0.0004	(13.333)	0	0	0
2019/12/04	R208	06/02/2020	6.14	Put	Bond Future	493.6600	0.4937	498.2700	0.4983	0.934	0	0	0
2019/12/04	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2019/12/04	R208	07/05/2020	4.80	Put	Bond Future	1,343.1700	1.3432	1,347.7800	1.3478	0.343	0	0	0
2019/12/04	R208	07/05/2020			Bond Future	6.3612	101.0949	6.3666	101.0903	0.085	0.0000	0.0000	0
2019/12/04	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/04	R208	07/05/2020	4.82	Put	Bond Future	1,325.7900	1.3258	1,330.3900	1.3304	0.347	0	0	0
2019/12/04	R208	07/05/2020	4.81	Put	Bond Future	1,334.4700	1.3345	1,339.0800	1.3391	0.345	0	0	0
2019/12/04	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2019/12/04	R208	06/08/2020	5.57	Put	Bond Future	249.0900	0.2491	257.6400	0.2576	3.432	0	0	0
2019/12/04	R208	06/08/2020			Bond Future	5.9014	102.9658	5.9087	102.9613	0.123	0.0000	0.0000	0
2019/12/04	R208	06/08/2020	5.56	Call	Bond Future	41.3200	0.0413	45.3200	0.0453	9.681	0	0	0
2019/12/04	R208	06/08/2020	5.56	Put	Bond Future	253.5500	0.2536	262.0600	0.2621	3.356	0	0	0
2019/12/04	R208	06/08/2020	5.57	Call	Bond Future	43.0900	0.0431	47.1300	0.0471	9.376	0	0	0
2019/12/04	R208	06/08/2020	5.55	Call	Bond Future	39.3500	0.0394	43.3000	0.0433	10.038	0	0	0
2019/12/04	R208	06/08/2020	5.55	Put	Bond Future	257.8100	0.2578	266.2700	0.2663	3.281	0	0	0
2019/12/04	R208	05/11/2020	4.78	Call	Bond Future	88.5300	0.0885	90.1400	0.0901	1.819	0	0	0
2019/12/04	R208	05/11/2020	4.77	Put	Bond Future	101.4900	0.1015	107.5900	0.1076	6.010	0	0	0
2019/12/04	R208	05/11/2020			Bond Future	4.8084	101.4898	4.8200	101.4854	0.241	0.0000	0.0000	0
2019/12/04	R208	05/11/2020	4.79	Call	Bond Future	90.7800	0.0908	92.3700	0.0924	1.751	0	0	0
2019/12/04	R208	05/11/2020	4.79	Put	Bond Future	97.8800	0.0979	103.9300	0.1039	6.181	0	0	0
2019/12/04	R208	05/11/2020	4.78	Put	Bond Future	99.4800	0.0995	105.5500	0.1055	6.102	0	0	0
2019/12/04	R208	05/11/2020	4.77	Call	Bond Future	86.6900	0.0867	88.3300	0.0883	1.892	0	0	0
2019/12/04	R209	06/02/2020	9.52	Put	Bond Future	3,532.3300	3.5323	3,134.7500	3.1348	(11.255)	0	0	0
2019/12/04	R209	06/02/2020			Bond Future	10.0197	72.4198	9.9406	72.9078	(0.790)	0.0000	0.0000	104,009
2019/12/04	R209	06/02/2020	9.51	Call	Bond Future	353.4300	0.3534	441.4000	0.4414	24.890	0	0	0
2019/12/04	R209	06/02/2020	9.51	Put	Bond Future	3,584.5800	3.5846	3,184.5800	3.1846	(11.159)	0	0	0
2019/12/04	R209	06/02/2020	9.40	Put	Bond Future	4,187.2500	4.1873	3,763.1200	3.7631	(10.129)	0	0	0
2019/12/04	R209	06/02/2020	9.40	Call	Bond Future	230.7300	0.2307	294.5700	0.2946	27.669	0	0	7,500
2019/12/04	R209	06/02/2020	9.52	Call	Bond Future	366.6100	0.3666	457.0000	0.4570	24.656	0	0	0
2019/12/04	R209	06/02/2020	9.50	Call	Bond Future	340.5900	0.3406	426.0900	0.4261	25.103	0	0	0
2019/12/04	R209	06/02/2020	9.50	Put	Bond Future	3,637.2600	3.6373	3,234.7900	3.2348	(11.065)	0	0	0
2019/12/04	R209	07/05/2020	9.47	Call	Bond Future	846.6700	0.8467	1,011.9200	1.0119	19.518	0	0	0
2019/12/04	R209	07/05/2020			Bond Future	10.0940	70.5894	10.0124	71.0863	(0.809)	0.0000	0.0000	0
2019/12/04	R209	07/05/2020	9.45	Call	Bond Future	810.8200	0.8108	971.7100	0.9717	19.843	0	0	0
2019/12/04	R209	07/05/2020	9.45	Put	Bond Future	4,874.5500	4.8745	4,538.4800	4.5385	(6.894)	0	0	0
2019/12/04	R209	07/05/2020	9.47	Put	Bond Future	4,779.1600	4.7792	4,447.4500	4.4475	(6.941)	0	0	0
2019/12/04	R209	07/05/2020	9.46	Call	Bond Future	828.5500	0.8286	991.6100	0.9916	19.680	0	0	0
2019/12/04	R209	07/05/2020	9.46	Put	Bond Future	4,826.6200	4.8266	4,492.7200	4.4927	(6.918)	0	0	0

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2019/12/04	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	R209	06/08/2020	5.55	Put	Bond Future	37,629.1400	37.6291	37,122.7600	37.1228	(1.346)	0	0	0
2019/12/04	R209	06/08/2020			Bond Future	10.1692	71.8876	10.0850	72.3940	(0.828)	0.0000	0.0000	0
2019/12/04	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	R209	06/08/2020	5.57	Put	Bond Future	37,412.3000	37.4123	36,905.9200	36.9059	(1.354)	0	0	0
2019/12/04	R209	06/08/2020	5.56	Put	Bond Future	37,520.6500	37.5207	37,014.2700	37.0143	(1.350)	0	0	0
2019/12/04	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/04	R209	05/11/2020	10.02	Call	Bond Future	2,860.1800	2.8602	3,127.7200	3.1277	9.354	0	0	0
2019/12/04	R209	05/11/2020			Bond Future	10.2428	70.0901	10.1559	70.6060	(0.848)	0.0000	0.0000	0
2019/12/04	R209	05/11/2020	10.00	Call	Bond Future	2,800.9600	2.8010	3,065.3000	3.0653	9.437	0	0	0
2019/12/04	R209	05/11/2020	10.00	Put	Bond Future	4,256.3700	4.2564	4,004.8800	4.0049	(5.909)	0	0	0
2019/12/04	R209	05/11/2020	10.02	Put	Bond Future	4,194.0800	4.1941	3,945.7900	3.9458	(5.920)	0	0	0
2019/12/04	R209	05/11/2020	10.01	Call	Bond Future	2,830.5000	2.8305	3,096.5800	3.0966	9.400	0	0	0
2019/12/04	R209	05/11/2020	10.01	Put	Bond Future	4,225.1200	4.2251	3,975.3700	3.9754	(5.911)	0	0	0
2019/12/04	R210	06/02/2020			Bond Future	188.5899	188.5899	188.1692	188.1692	(0.223)	0.0000	0.0000	1,721
2019/12/04	R210	07/05/2020			Bond Future	189.4320	189.4320	189.0038	189.0038	(0.226)	0.0000	0.0000	0
2019/12/04	R210	06/08/2020			Bond Future	193.0133	193.0133	192.5774	192.5774	(0.226)	0.0000	0.0000	0
2019/12/04	R210	05/11/2020			Bond Future	193.9231	193.9231	193.4792	193.4792	(0.229)	0.0000	0.0000	0
2019/12/04	R212	06/02/2020			Bond Future	161.7341	161.7341	161.8210	161.8210	0.054	0.0000	0.0000	7,963
2019/12/04	R212	07/05/2020			Bond Future	164.7232	164.7232	164.8120	164.8120	0.054	0.0000	0.0000	0
2019/12/04	R212	06/08/2020			Bond Future	165.5493	165.5493	165.6401	165.6401	0.055	0.0000	0.0000	0
2019/12/04	R212	05/11/2020			Bond Future	168.6587	168.6587	168.7514	168.7514	0.055	0.0000	0.0000	0
2019/12/04	R213	06/02/2020	9.27	Call	Bond Future	703.8300	0.7038	849.5100	0.8495	20.698	0	0	0
2019/12/04	R213	06/02/2020	9.26	Put	Bond Future	2,326.4200	2.3264	1,993.6800	1.9937	(14.303)	0	0	0
2019/12/04	R213	06/02/2020			Bond Future	9.5324	86.0943	9.4529	86.5697	(0.835)	0.0000	0.0000	24,118
2019/12/04	R213	06/02/2020	9.28	Call	Bond Future	724.4500	0.7244	873.2300	0.8732	20.537	0	0	0
2019/12/04	R213	06/02/2020	9.28	Put	Bond Future	2,245.2100	2.2452	1,918.6500	1.9187	(14.545)	0	0	0
2019/12/04	R213	06/02/2020	9.27	Put	Bond Future	2,285.5900	2.2856	1,955.9300	1.9559	(14.423)	0	0	0
2019/12/04	R213	06/02/2020	9.26	Call	Bond Future	683.6000	0.6836	826.2000	0.8262	20.860	0	0	0
2019/12/04	R213	07/05/2020	9.01	Put	Bond Future	4,362.2000	4.3622	4,028.2900	4.0283	(7.655)	0	0	0
2019/12/04	R213	07/05/2020	9.00	Call	Bond Future	772.6600	0.7727	920.8200	0.9208	19.175	0	0	0
2019/12/04	R213	07/05/2020			Bond Future	9.6038	84.1126	9.5213	84.5968	(0.858)	0.0000	0.0000	0
2019/12/04	R213	07/05/2020	9.01	Call	Bond Future	789.7300	0.7897	939.9800	0.9400	19.025	0	0	0
2019/12/04	R213	07/05/2020	9.00	Put	Bond Future	4,407.0200	4.4070	4,071.0200	4.0710	(7.624)	0	0	0
2019/12/04	R213	07/05/2020	9.02	Call	Bond Future	807.0300	0.8070	959.3900	0.9594	18.879	0	0	0
2019/12/04	R213	07/05/2020	9.02	Put	Bond Future	4,317.6700	4.3177	3,985.8700	3.9859	(7.685)	0	0	0
2019/12/04	R213	06/08/2020	9.31	Call	Bond Future	1,654.1700	1.6542	1,870.2800	1.8703	13.065	0	0	0
2019/12/04	R213	06/08/2020			Bond Future	9.6757	85.6610	9.5902	86.1544	(0.884)	0.0000	0.0000	0
2019/12/04	R213	06/08/2020	9.29	Call	Bond Future	1,604.1000	1.6041	1,817.0300	1.8170	13.274	0	0	0
2019/12/04	R213	06/08/2020	9.29	Put	Bond Future	3,860.5100	3.8605	3,580.0600	3.5801	(7.265)	0	0	0
2019/12/04	R213	06/08/2020	9.31	Put	Bond Future	3,791.6000	3.7916	3,514.3300	3.5143	(7.313)	0	0	0
2019/12/04	R213	06/08/2020	9.30	Call	Bond Future	1,629.0300	1.6290	1,843.5600	1.8436	13.169	0	0	0
2019/12/04	R213	06/08/2020	9.30	Put	Bond Future	3,825.9200	3.8259	3,547.0700	3.5471	(7.288)	0	0	0
2019/12/04	R213	05/11/2020	9.60	Put	Bond Future	3,631.5700	3.6316	3,386.0900	3.3861	(6.760)	0	0	0
2019/12/04	R213	05/11/2020	9.59	Call	Bond Future	2,746.7200	2.7467	3,002.3900	3.0024	9.308	0	0	0

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2019/12/04	R213	05/11/2020			Bond Future	9.7504	83.7217	9.6617	84.2243	(0.910)	0.0000	0.0000	0
2019/12/04	R213	05/11/2020	9.60	Call	Bond Future	2,776.8700	2.7769	3,034.0100	3.0340	9.260	0	0	0
2019/12/04	R213	05/11/2020	9.59	Put	Bond Future	3,658.6500	3.6587	3,411.7000	3.4117	(6.750)	0	0	0
2019/12/04	R213	05/11/2020	9.61	Call	Bond Future	2,806.8500	2.8069	3,065.4400	3.0654	9.213	0	0	0
2019/12/04	R213	05/11/2020	9.61	Put	Bond Future	3,604.3700	3.6044	3,360.3400	3.3603	(6.770)	0	0	0
2019/12/04	R214	06/02/2020	9.73	Call	Bond Future	328.8200	0.3288	424.9900	0.4250	29.247	0	0	0
2019/12/04	R214	06/02/2020	9.87	Put	Bond Future	3,227.6500	3.2276	2,798.2100	2.7982	(13.305)	0	0	0
2019/12/04	R214	06/02/2020	10.42	Call	Bond Future	2,048.9500	2.0490	2,383.8000	2.3838	16.343	0	0	0
2019/12/04	R214	06/02/2020			Bond Future	10.2843	70.5988	10.1947	71.1664	(0.871)	0.0000	0.0000	17,680
2019/12/04	R214	06/02/2020	9.71	Call	Bond Future	304.5900	0.3046	395.5200	0.3955	29.853	0	0	0
2019/12/04	R214	06/02/2020	9.71	Put	Bond Future	4,078.9600	4.0790	3,602.2900	3.6023	(11.686)	0	0	0
2019/12/04	R214	06/02/2020	10.42	Put	Bond Future	1,203.4400	1.2034	970.6900	0.9707	(19.340)	0	0	1,000
2019/12/04	R214	06/02/2020	9.73	Put	Bond Future	3,966.2100	3.9662	3,494.7800	3.4948	(11.886)	0	0	0
2019/12/04	R214	06/02/2020	9.52	Call	Bond Future	134.4800	0.1345	183.3200	0.1833	36.318	0	0	1,000
2019/12/04	R214	06/02/2020	9.87	Call	Bond Future	537.6800	0.5377	675.8400	0.6758	25.696	0	0	1,000
2019/12/04	R214	06/02/2020	9.72	Call	Bond Future	316.5000	0.3165	410.0700	0.4101	29.564	0	0	0
2019/12/04	R214	06/02/2020	9.72	Put	Bond Future	4,022.3300	4.0223	3,548.3000	3.5483	(11.785)	0	0	0
2019/12/04	R214	06/02/2020	9.52	Put	Bond Future	5,231.0900	5.2311	4,712.3300	4.7123	(9.917)	0	0	0
2019/12/04	R214	07/05/2020	9.77	Put	Bond Future	4,819.5600	4.8196	4,443.3900	4.4434	(7.805)	0	0	0
2019/12/04	R214	07/05/2020			Bond Future	10.3587	68.5882	10.2664	69.1663	(0.891)	0.0000	0.0000	0
2019/12/04	R214	07/05/2020	9.76	Call	Bond Future	974.1100	0.9741	1,173.5300	1.1735	20.472	0	0	0
2019/12/04	R214	07/05/2020	9.76	Put	Bond Future	4,867.7700	4.8678	4,489.1200	4.4891	(7.779)	0	0	0
2019/12/04	R214	07/05/2020	9.31	Put	Bond Future	7,380.1400	7.3801	6,900.6800	6.9007	(6.497)	0	0	0
2019/12/04	R214	07/05/2020	10.66	Put	Bond Future	1,804.2200	1.8042	1,629.8700	1.6299	(9.663)	0	0	1,250
2019/12/04	R214	07/05/2020	9.77	Call	Bond Future	993.8300	0.9938	1,195.7300	1.1957	20.315	0	0	0
2019/12/04	R214	07/05/2020	9.31	Call	Bond Future	321.4900	0.3215	420.1000	0.4201	30.673	0	0	1,250
2019/12/04	R214	07/05/2020	9.91	Put	Bond Future	4,179.7900	4.1798	3,839.4600	3.8395	(8.142)	0	0	0
2019/12/04	R214	07/05/2020	9.91	Call	Bond Future	1,294.4800	1.2945	1,532.2200	1.5322	18.366	0	0	1,250
2019/12/04	R214	07/05/2020	10.66	Call	Bond Future	3,637.4800	3.6375	4,041.2000	4.0412	11.099	0	0	0
2019/12/04	R214	07/05/2020	9.75	Call	Bond Future	954.6300	0.9546	1,151.5800	1.1516	20.631	0	0	0
2019/12/04	R214	07/05/2020	9.75	Put	Bond Future	4,916.3200	4.9163	4,535.2000	4.5352	(7.752)	0	0	0
2019/12/04	R214	06/08/2020	9.98	Put	Bond Future	4,659.2200	4.6592	4,327.1600	4.3272	(7.127)	0	0	0
2019/12/04	R214	06/08/2020	9.97	Call	Bond Future	1,750.8100	1.7508	2,005.6200	2.0056	14.554	0	0	0
2019/12/04	R214	06/08/2020			Bond Future	10.4338	69.8494	10.3386	70.4384	(0.912)	0.0000	0.0000	0
2019/12/04	R214	06/08/2020	9.98	Call	Bond Future	1,776.6000	1.7766	2,033.5300	2.0335	14.462	0	0	0
2019/12/04	R214	06/08/2020	9.97	Put	Bond Future	4,699.1500	4.6992	4,364.9700	4.3650	(7.111)	0	0	0
2019/12/04	R214	06/08/2020	9.99	Call	Bond Future	1,802.5900	1.8026	2,061.8500	2.0619	14.383	0	0	0
2019/12/04	R214	06/08/2020	9.99	Put	Bond Future	4,619.5900	4.6196	4,289.8600	4.2899	(7.138)	0	0	0
2019/12/04	R214	05/11/2020	10.26	Put	Bond Future	4,525.6300	4.5256	4,230.7700	4.2308	(6.515)	0	0	0
2019/12/04	R214	05/11/2020			Bond Future	10.5102	67.8675	10.4120	68.4675	(0.934)	0.0000	0.0000	0
2019/12/04	R214	05/11/2020	10.25	Call	Bond Future	2,949.2300	2.9492	3,252.4800	3.2525	10.282	0	0	0
2019/12/04	R214	05/11/2020	10.25	Put	Bond Future	4,558.8900	4.5589	4,262.1200	4.2621	(6.510)	0	0	0
2019/12/04	R214	05/11/2020	10.26	Call	Bond Future	2,978.9600	2.9790	3,284.1200	3.2841	10.244	0	0	0
2019/12/04	R214	05/11/2020	10.24	Call	Bond Future	2,919.3800	2.9194	3,220.7000	3.2207	10.321	0	0	0
2019/12/04	R214	05/11/2020	10.24	Put	Bond Future	4,592.1300	4.5921	4,293.4300	4.2934	(6.505)	0	0	0
2019/12/04	R248	06/02/2020	9.71	Put	Bond Future	5,733.5600	5.7336	5,145.3700	5.1454	(10.259)	0	0	0

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2019/12/04	R248	06/02/2020			Bond Future	10.3662	89.2791	10.2816	89.9533	(0.817)	0.0000	0.0000	94,080
2019/12/04	R248	06/02/2020	9.71	Call	Bond Future	252.1600	0.2522	338.1500	0.3381	34.101	0	0	0
2019/12/04	R248	06/02/2020	9.70	Put	Bond Future	5,810.4100	5.8104	5,219.3300	5.2193	(10.173)	0	0	0
2019/12/04	R248	06/02/2020	9.72	Call	Bond Future	264.0100	0.2640	352.9500	0.3530	33.688	0	0	0
2019/12/04	R248	06/02/2020	9.72	Put	Bond Future	5,657.3100	5.6573	5,072.0700	5.0721	(10.345)	0	0	0
2019/12/04	R248	06/02/2020	9.70	Call	Bond Future	240.7700	0.2408	323.8700	0.3239	34.514	0	0	0
2019/12/04	R248	07/05/2020	9.79	Call	Bond Future	978.8800	0.9789	1,211.4100	1.2114	23.755	0	0	0
2019/12/04	R248	07/05/2020	9.77	Put	Bond Future	6,488.2000	6.4882	6,027.8800	6.0279	(7.095)	0	0	0
2019/12/04	R248	07/05/2020			Bond Future	10.4431	86.4675	10.3558	87.1541	(0.836)	0.0000	0.0000	0
2019/12/04	R248	07/05/2020	9.79	Put	Bond Future	6,358.5100	6.3585	5,904.4200	5.9044	(7.141)	0	0	0
2019/12/04	R248	07/05/2020	9.77	Call	Bond Future	934.5000	0.9345	1,160.8000	1.1608	24.216	0	0	0
2019/12/04	R248	07/05/2020	9.78	Put	Bond Future	6,423.1200	6.4231	5,965.8300	5.9658	(7.119)	0	0	0
2019/12/04	R248	07/05/2020	9.78	Call	Bond Future	956.5200	0.9565	1,185.8500	1.1858	23.975	0	0	0
2019/12/04	R248	06/08/2020	9.00	Put	Bond Future	13,609.7300	13.6097	12,999.8900	12.9999	(4.481)	0	0	0
2019/12/04	R248	06/08/2020	10.20	Call	Bond Future	2,660.5600	2.6606	3,023.0200	3.0230	13.623	0	0	0
2019/12/04	R248	06/08/2020			Bond Future	10.5209	88.0573	10.4307	88.7568	(0.857)	0.0000	0.0000	0
2019/12/04	R248	06/08/2020	9.25	Put	Bond Future	11,392.7200	11.3927	10,824.9800	10.8250	(4.983)	0	0	0
2019/12/04	R248	06/08/2020	9.25	Call	Bond Future	515.5100	0.5155	647.3300	0.6473	25.571	0	0	20,640
2019/12/04	R248	06/08/2020	10.18	Call	Bond Future	2,592.3400	2.5923	2,949.8800	2.9499	13.792	0	0	0
2019/12/04	R248	06/08/2020	10.18	Put	Bond Future	5,290.1100	5.2901	4,948.0900	4.9481	(6.465)	0	0	0
2019/12/04	R248	06/08/2020	9.00	Call	Bond Future	306.4900	0.3065	396.2100	0.3962	29.273	0	0	3,000
2019/12/04	R248	06/08/2020	10.20	Put	Bond Future	5,195.8800	5.1959	4,858.7800	4.8588	(6.488)	0	0	0
2019/12/04	R248	06/08/2020	10.19	Call	Bond Future	2,626.3400	2.6263	2,986.3400	2.9863	13.707	0	0	0
2019/12/04	R248	06/08/2020	10.19	Put	Bond Future	5,242.8200	5.2428	4,903.2600	4.9033	(6.477)	0	0	0
2019/12/04	R248	05/11/2020	10.02	Put	Bond Future	7,226.5600	7.2266	6,834.6600	6.8347	(5.423)	0	0	0
2019/12/04	R248	05/11/2020	10.03	Call	Bond Future	2,639.8400	2.6398	2,962.7400	2.9627	12.232	0	0	0
2019/12/04	R248	05/11/2020			Bond Future	10.5999	85.2771	10.5068	85.9897	(0.879)	0.0000	0.0000	0
2019/12/04	R248	05/11/2020	10.04	Call	Bond Future	2,670.4600	2.6705	2,995.4900	2.9955	12.171	0	0	0
2019/12/04	R248	05/11/2020	10.04	Put	Bond Future	7,121.0500	7.1211	6,733.4100	6.7334	(5.444)	0	0	0
2019/12/04	R248	05/11/2020	10.02	Call	Bond Future	2,609.4000	2.6094	2,930.1700	2.9302	12.293	0	0	0
2019/12/04	R248	05/11/2020	10.03	Put	Bond Future	7,173.6400	7.1736	6,783.8700	6.7839	(5.433)	0	0	0

Total

1199932