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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/10/2019 TO 23/10/2019

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
2019/10/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	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
2019/10/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	2025	07/11/2019			Bond Future	137.6990	137.6990	137.6342	137.6342	(0.047)	0.0000	0.0000	731
2019/10/23	2025	06/02/2020			Bond Future	138.7440	138.7440	138.6775	138.6775	(0.048)	0.0000	0.0000	861
2019/10/23	2025	07/05/2020			Bond Future	141.3004	141.3004	141.2330	141.2330	(0.048)	0.0000	0.0000	0
2019/10/23	2025	06/08/2020			Bond Future	142.4553	142.4553	142.3867	142.3867	(0.048)	0.0000	0.0000	0
2019/10/23	2029	07/11/2019			Bond Future	102.0074	102.0074	101.8819	101.8819	(0.123)	0.0000	0.0000	1,851
2019/10/23	2029	06/02/2020			Bond Future	103.8734	103.8734	103.7453	103.7453	(0.123)	0.0000	0.0000	3,860
2019/10/23	2029	07/05/2020			Bond Future	104.6748	104.6748	104.5446	104.5446	(0.124)	0.0000	0.0000	0
2019/10/23	2029	06/08/2020			Bond Future	106.6454	106.6454	106.5128	106.5128	(0.124)	0.0000	0.0000	0
2019/10/23	2030	07/11/2019	9.49	Put	Bond Future	22.8400	0.0228	18.0700	0.0181	(20.884)	0	0	0
2019/10/23	2030	07/11/2019	9.76	Put	Bond Future	2.8600	0.0029	1.9600	0.0020	(31.469)	0	0	5,500
2019/10/23	2030	07/11/2019	9.30	Put	Bond Future	83.9200	0.0839	71.7800	0.0718	(14.466)	0	0	2,750
2019/10/23	2030	07/11/2019	9.20	Put	Bond Future	157.0700	0.1571	139.2100	0.1392	(11.371)	0	0	2,750
2019/10/23	2030	07/11/2019	8.40	Put	Bond Future	3,314.1900	3.3142	3,297.9900	3.2980	(0.489)	0	0	0
2019/10/23	2030	07/11/2019			Bond Future	8.9069	96.2372	8.9049	96.2499	(0.022)	0.0000	0.0000	47,738
2019/10/23	2030	07/11/2019	9.48	Call	Bond Future	3,575.6700	3.5757	3,583.3400	3.5833	0.215	0	0	0
2019/10/23	2030	07/11/2019	9.48	Put	Bond Future	24.5500	0.0246	19.5000	0.0195	(20.570)	0	0	0
2019/10/23	2030	07/11/2019	9.10	Put	Bond Future	280.0300	0.2800	255.9300	0.2559	(8.606)	0	0	0
2019/10/23	2030	07/11/2019	9.10	Call	Bond Future	1,496.8200	1.4968	1,485.4400	1.4854	(0.760)	0	0	5,500
2019/10/23	2030	07/11/2019	8.60	Put	Bond Future	2,091.3100	2.0913	2,067.0600	2.0671	(1.160)	0	0	0
2019/10/23	2030	07/11/2019	8.60	Call	Bond Future	113.7500	0.1138	102.2200	0.1022	(10.136)	0	0	5,500
2019/10/23	2030	07/11/2019	9.30	Call	Bond Future	2,539.1200	2.5391	2,539.7000	2.5397	0.023	0	0	0
2019/10/23	2030	07/11/2019	9.05	Call	Bond Future	1,269.2400	1.2692	1,254.9800	1.2550	(1.124)	0	0	0
2019/10/23	2030	07/11/2019	9.05	Put	Bond Future	365.5100	0.3655	338.5300	0.3385	(7.381)	0	0	5,403
2019/10/23	2030	07/11/2019	9.49	Call	Bond Future	3,634.3400	3.6343	3,642.2900	3.6423	0.219	0	0	0
2019/10/23	2030	07/11/2019	9.76	Call	Bond Future	5,224.3800	5.2244	5,236.2000	5.2362	0.226	0	0	0
2019/10/23	2030	07/11/2019	9.85	Put	Bond Future	1.3300	0.0013	0.8700	0.0009	(34.586)	0	0	2,500
2019/10/23	2030	07/11/2019	8.57	Put	Bond Future	2,263.1900	2.2632	2,240.4200	2.2404	(1.006)	0	0	0
2019/10/23	2030	07/11/2019	9.20	Call	Bond Future	1,995.8200	1.9958	1,990.6800	1.9907	(0.258)	0	0	0
2019/10/23	2030	07/11/2019	9.25	Call	Bond Future	2,262.6700	2.2627	2,260.5600	2.2606	(0.093)	0	0	0
2019/10/23	2030	07/11/2019	8.40	Call	Bond Future	18.3700	0.0184	14.8900	0.0149	(18.944)	0	0	0
2019/10/23	2030	07/11/2019	9.47	Call	Bond Future	3,517.0800	3.5171	3,524.4700	3.5245	0.210	0	0	0
2019/10/23	2030	07/11/2019	9.47	Put	Bond Future	26.3800	0.0264	21.0500	0.0210	(20.205)	0	0	0
2019/10/23	2030	07/11/2019	9.12	Put	Bond Future	250.6400	0.2506	227.7600	0.2278	(9.129)	0	0	0
2019/10/23	2030	07/11/2019	9.12	Call	Bond Future	1,592.2600	1.5923	1,582.1000	1.5821	(0.638)	0	0	0
2019/10/23	2030	07/11/2019	9.70	Call	Bond Future	4,871.6800	4.8717	4,883.0500	4.8831	0.233	0	0	0
2019/10/23	2030	07/11/2019	9.70	Put	Bond Future	4.6300	0.0046	3.2800	0.0033	(29.158)	0	0	0
2019/10/23	2030	07/11/2019	9.35	Call	Bond Future	2,821.8900	2.8219	2,824.8800	2.8249	0.106	0	0	0
2019/10/23	2030	07/11/2019	9.35	Put	Bond Future	60.5100	0.0605	50.7800	0.0508	(16.080)	0	0	2,500
2019/10/23	2030	07/11/2019	9.85	Call	Bond Future	5,751.0300	5.7510	5,763.2900	5.7633	0.213	0	0	0
2019/10/23	2030	07/11/2019	8.57	Call	Bond Future	89.4000	0.0894	79.3500	0.0793	(11.242)	0	0	0
2019/10/23	2030	07/11/2019	8.95	Call	Bond Future	868.7600	0.8688	850.1800	0.8502	(2.139)	0	0	0
2019/10/23	2030	07/11/2019	8.95	Put	Bond Future	595.3600	0.5954	564.0600	0.5641	(5.257)	0	0	5,070

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2019/10/23	2030	07/11/2019	9.25	Put	Bond Future	115.0100	0.1150	100.1800	0.1002	(12.895)	0	0	0
2019/10/23	2030	06/02/2020	8.40	Call	Bond Future	529.3100	0.5293	519.4800	0.5195	(1.857)	0	0	5,820
2019/10/23	2030	06/02/2020	9.25	Call	Bond Future	2,920.6700	2.9207	2,911.1200	2.9111	(0.327)	0	0	0
2019/10/23	2030	06/02/2020	9.14	Call	Bond Future	2,490.9000	2.4909	2,480.9600	2.4810	(0.399)	0	0	0
2019/10/23	2030	06/02/2020	9.15	Put	Bond Future	1,383.0800	1.3831	1,360.5300	1.3605	(1.630)	0	0	0
2019/10/23	2030	06/02/2020			Bond Future	8.9646	93.9651	8.9626	93.9777	(0.022)	0.0000	0.0000	55,005
2019/10/23	2030	06/02/2020	9.00	Put	Bond Future	1,771.1200	1.7711	1,748.3700	1.7484	(1.284)	0	0	0
2019/10/23	2030	06/02/2020	9.00	Call	Bond Future	1,991.1700	1.9912	1,980.9400	1.9809	(0.514)	0	0	5,820
2019/10/23	2030	06/02/2020	8.40	Put	Bond Future	4,135.9300	4.1359	4,113.5800	4.1136	(0.540)	0	0	0
2019/10/23	2030	06/02/2020	9.25	Put	Bond Future	1,164.5400	1.1645	1,142.4700	1.1425	(1.895)	0	0	5,000
2019/10/23	2030	06/02/2020	9.14	Put	Bond Future	1,406.5200	1.4065	1,384.0600	1.3841	(1.597)	0	0	0
2019/10/23	2030	06/02/2020	9.15	Call	Bond Future	2,528.8000	2.5288	2,518.7700	2.5188	(0.397)	0	0	0
2019/10/23	2030	06/02/2020	9.16	Call	Bond Future	2,566.7600	2.5668	2,556.8400	2.5568	(0.386)	0	0	0
2019/10/23	2030	06/02/2020	9.16	Put	Bond Future	1,359.7600	1.3598	1,337.3200	1.3373	(1.650)	0	0	0
2019/10/23	2030	07/05/2020	8.78	Put	Bond Future	3,357.0700	3.3571	3,329.6000	3.3296	(0.818)	0	0	0
2019/10/23	2030	07/05/2020	8.79	Call	Bond Future	1,867.8000	1.8678	1,853.2900	1.8533	(0.777)	0	0	0
2019/10/23	2030	07/05/2020			Bond Future	9.0257	95.6738	9.0236	95.6868	(0.023)	0.0000	0.0000	0
2019/10/23	2030	07/05/2020	8.80	Call	Bond Future	1,895.1100	1.8951	1,880.6000	1.8806	(0.766)	0	0	0
2019/10/23	2030	07/05/2020	8.80	Put	Bond Future	3,287.1000	3.2871	3,259.6400	3.2596	(0.835)	0	0	0
2019/10/23	2030	07/05/2020	8.78	Call	Bond Future	1,840.4500	1.8404	1,825.9300	1.8259	(0.789)	0	0	0
2019/10/23	2030	07/05/2020	8.79	Put	Bond Future	3,322.0800	3.3221	3,294.6200	3.2946	(0.827)	0	0	0
2019/10/23	2030	06/08/2020	9.11	Call	Bond Future	3,203.8400	3.2038	3,292.9500	3.2930	2.781	0	0	0
2019/10/23	2030	06/08/2020			Bond Future	9.0843	93.4440	9.0821	93.4572	(0.024)	0.0000	0.0000	0
2019/10/23	2030	06/08/2020	9.09	Call	Bond Future	3,137.2500	3.1373	3,226.0400	3.2260	2.830	0	0	0
2019/10/23	2030	06/08/2020	9.09	Put	Bond Future	3,103.4000	3.1034	3,178.9700	3.1790	2.435	0	0	0
2019/10/23	2030	06/08/2020	9.11	Put	Bond Future	3,050.5200	3.0505	3,126.4100	3.1264	2.488	0	0	0
2019/10/23	2030	06/08/2020	9.10	Call	Bond Future	3,170.6300	3.1706	3,259.4200	3.2594	2.800	0	0	0
2019/10/23	2030	06/08/2020	9.10	Put	Bond Future	3,077.0200	3.0770	3,152.5900	3.1526	2.456	0	0	0
2019/10/23	2032	07/11/2019	9.71	Call	Bond Future	3,259.9300	3.2599	3,264.1100	3.2641	0.128	0	0	0
2019/10/23	2032	07/11/2019	9.70	Put	Bond Future	75.0500	0.0750	63.5900	0.0636	(15.270)	0	0	0
2019/10/23	2032	07/11/2019			Bond Future	9.2381	93.7528	9.2359	93.7680	(0.024)	0.0000	0.0000	37,141
2019/10/23	2032	07/11/2019	9.72	Call	Bond Future	3,321.6200	3.3216	3,326.2600	3.3263	0.140	0	0	0
2019/10/23	2032	07/11/2019	9.72	Put	Bond Future	66.3300	0.0663	55.8100	0.0558	(15.860)	0	0	0
2019/10/23	2032	07/11/2019	9.71	Put	Bond Future	70.5700	0.0706	59.5900	0.0596	(15.559)	0	0	0
2019/10/23	2032	07/11/2019	9.70	Call	Bond Future	3,198.4200	3.1984	3,202.1200	3.2021	0.116	0	0	0
2019/10/23	2032	06/02/2020	9.40	Put	Bond Future	1,843.3800	1.8434	1,818.6300	1.8186	(1.343)	0	0	0
2019/10/23	2032	06/02/2020			Bond Future	9.3021	95.4447	9.2999	95.4597	(0.024)	0.0000	0.0000	36,505
2019/10/23	2032	06/02/2020	9.39	Call	Bond Future	2,468.3400	2.4683	2,458.5300	2.4585	(0.397)	0	0	0
2019/10/23	2032	06/02/2020	9.39	Put	Bond Future	1,872.2900	1.8723	1,847.4400	1.8474	(1.327)	0	0	0
2019/10/23	2032	06/02/2020	9.40	Call	Bond Future	2,506.8700	2.5069	2,497.1600	2.4972	(0.387)	0	0	0
2019/10/23	2032	06/02/2020	9.38	Call	Bond Future	2,430.1000	2.4301	2,420.2000	2.4202	(0.407)	0	0	0
2019/10/23	2032	06/02/2020	9.38	Put	Bond Future	1,901.5600	1.9016	1,876.6200	1.8766	(1.312)	0	0	0
2019/10/23	2032	07/05/2020	9.19	Call	Bond Future	2,247.4700	2.2475	2,309.3600	2.3094	2.754	0	0	0
2019/10/23	2032	07/05/2020			Bond Future	9.3673	93.0208	9.3650	93.0363	(0.025)	0.0000	0.0000	0
2019/10/23	2032	07/05/2020	9.17	Call	Bond Future	2,183.7200	2.1837	2,247.2400	2.2472	2.909	0	0	0
2019/10/23	2032	07/05/2020	9.17	Put	Bond Future	3,517.0500	3.5170	3,565.0400	3.5650	1.364	0	0	0
2019/10/23	2032	07/05/2020	9.19	Put	Bond Future	3,444.4200	3.4444	3,490.7800	3.4908	1.346	0	0	0

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2019/10/23	2032	07/05/2020	9.18	Call	Bond Future	2,215.3400	2.2153	2,278.1900	2.2782	2.837	0	0	0
2019/10/23	2032	07/05/2020	9.18	Put	Bond Future	3,480.4400	3.4804	3,527.7600	3.5278	1.360	0	0	0
2019/10/23	2032	06/08/2020	9.46	Put	Bond Future	3,516.8100	3.5168	3,490.0100	3.4900	(0.762)	0	0	0
2019/10/23	2032	06/08/2020	9.45	Call	Bond Future	3,681.1700	3.6812	3,670.5100	3.6705	(0.290)	0	0	0
2019/10/23	2032	06/08/2020			Bond Future	9.4297	94.7506	9.4272	94.7664	(0.026)	0.0000	0.0000	0
2019/10/23	2032	06/08/2020	9.46	Call	Bond Future	3,716.2300	3.7162	3,705.2900	3.7053	(0.294)	0	0	0
2019/10/23	2032	06/08/2020	9.45	Put	Bond Future	3,547.3900	3.5474	3,520.8700	3.5209	(0.748)	0	0	0
2019/10/23	2032	06/08/2020	9.47	Call	Bond Future	3,751.4600	3.7515	3,740.5700	3.7406	(0.290)	0	0	0
2019/10/23	2032	06/08/2020	9.47	Put	Bond Future	3,486.4600	3.4865	3,459.7100	3.4597	(0.767)	0	0	0
2019/10/23	2033	07/11/2019			Bond Future	102.3627	102.3627	102.1343	102.1343	(0.223)	0.0000	0.0000	490
2019/10/23	2033	06/02/2020			Bond Future	104.2352	104.2352	104.0023	104.0023	(0.223)	0.0000	0.0000	5,770
2019/10/23	2033	07/05/2020			Bond Future	104.9603	104.9603	104.7234	104.7234	(0.226)	0.0000	0.0000	0
2019/10/23	2033	06/08/2020			Bond Future	106.9363	106.9363	106.6950	106.6950	(0.226)	0.0000	0.0000	0
2019/10/23	2037	07/11/2019	9.97	Call	Bond Future	2,726.7600	2.7268	2,689.4900	2.6895	(1.367)	0	0	0
2019/10/23	2037	07/11/2019			Bond Future	9.6335	92.9399	9.6363	92.9185	0.029	0.0000	0.0000	59,223
2019/10/23	2037	07/11/2019	9.95	Call	Bond Future	2,600.1200	2.6001	2,561.9300	2.5619	(1.469)	0	0	0
2019/10/23	2037	07/11/2019	9.95	Put	Bond Future	202.3100	0.2023	185.4600	0.1855	(8.329)	0	0	0
2019/10/23	2037	07/11/2019	9.97	Put	Bond Future	180.6600	0.1807	164.7300	0.1647	(8.818)	0	0	0
2019/10/23	2037	07/11/2019	9.96	Call	Bond Future	2,663.2300	2.6632	2,625.4900	2.6255	(1.417)	0	0	0
2019/10/23	2037	07/11/2019	9.96	Put	Bond Future	191.2300	0.1912	174.8300	0.1748	(8.576)	0	0	0
2019/10/23	2037	06/02/2020	9.67	Call	Bond Future	2,304.3000	2.3043	2,275.3900	2.2754	(1.255)	0	0	0
2019/10/23	2037	06/02/2020	9.66	Put	Bond Future	2,572.7600	2.5728	2,566.2800	2.5663	(0.252)	0	0	0
2019/10/23	2037	06/02/2020			Bond Future	9.7002	90.3578	9.7031	90.3357	0.030	0.0000	0.0000	31,839
2019/10/23	2037	06/02/2020	9.68	Call	Bond Future	2,343.2900	2.3433	2,314.4500	2.3144	(1.231)	0	0	0
2019/10/23	2037	06/02/2020	9.68	Put	Bond Future	2,497.5200	2.4975	2,490.7900	2.4908	(0.269)	0	0	0
2019/10/23	2037	06/02/2020	9.67	Put	Bond Future	2,535.0200	2.5350	2,528.2200	2.5282	(0.268)	0	0	0
2019/10/23	2037	06/02/2020	9.66	Call	Bond Future	2,265.4500	2.2654	2,236.8600	2.2369	(1.262)	0	0	0
2019/10/23	2037	07/05/2020	9.60	Put	Bond Future	3,960.1700	3.9602	3,956.1500	3.9562	(0.102)	0	0	0
2019/10/23	2037	07/05/2020	9.59	Call	Bond Future	2,637.4900	2.6375	2,611.2400	2.6112	(0.995)	0	0	0
2019/10/23	2037	07/05/2020			Bond Future	9.7693	92.0009	9.7723	91.9785	0.030	0.0000	0.0000	0
2019/10/23	2037	07/05/2020	9.60	Call	Bond Future	2,672.8900	2.6729	2,646.5300	2.6465	(0.986)	0	0	0
2019/10/23	2037	07/05/2020	9.59	Put	Bond Future	4,001.6500	4.0017	3,997.7400	3.9977	(0.098)	0	0	0
2019/10/23	2037	07/05/2020	9.61	Call	Bond Future	2,708.5300	2.7085	2,682.0600	2.6821	(0.977)	0	0	0
2019/10/23	2037	07/05/2020	9.61	Put	Bond Future	3,919.0200	3.9190	3,914.8900	3.9149	(0.105)	0	0	0
2019/10/23	2037	06/08/2020	9.88	Put	Bond Future	4,065.6200	4.0656	4,057.8200	4.0578	(0.192)	0	0	0
2019/10/23	2037	06/08/2020			Bond Future	9.8370	89.4522	9.8400	89.4295	0.031	0.0000	0.0000	0
2019/10/23	2037	06/08/2020	9.87	Call	Bond Future	4,344.8000	4.3448	4,314.3600	4.3144	(0.701)	0	0	0
2019/10/23	2037	06/08/2020	9.87	Put	Bond Future	4,100.3300	4.1003	4,092.5800	4.0926	(0.189)	0	0	0
2019/10/23	2037	06/08/2020	9.88	Call	Bond Future	4,383.9100	4.3839	4,353.4200	4.3534	(0.695)	0	0	0
2019/10/23	2037	06/08/2020	9.86	Call	Bond Future	4,305.8500	4.3058	4,275.7900	4.2758	(0.698)	0	0	0
2019/10/23	2037	06/08/2020	9.86	Put	Bond Future	4,135.2900	4.1353	4,127.9200	4.1279	(0.178)	0	0	0
2019/10/23	2038	07/11/2019			Bond Future	120.6470	120.6470	120.3077	120.3077	(0.281)	0.0000	0.0000	13,976
2019/10/23	2038	06/02/2020			Bond Future	121.1958	121.1958	120.8499	120.8499	(0.285)	0.0000	0.0000	8,044
2019/10/23	2038	07/05/2020			Bond Future	123.4288	123.4288	123.0768	123.0768	(0.285)	0.0000	0.0000	0
2019/10/23	2038	06/08/2020			Bond Future	124.0591	124.0591	123.7006	123.7006	(0.289)	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
2019/10/23	2040	07/11/2019	10.04	Put	Bond Future	326.7000	0.3267	296.8600	0.2969	(9.134)	0	0	0
2019/10/23	2040	07/11/2019	10.03	Call	Bond Future	2,301.8800	2.3019	2,290.4600	2.2905	(0.496)	0	0	0
2019/10/23	2040	07/11/2019	9.80	Put	Bond Future	974.5800	0.9746	930.7300	0.9307	(4.499)	0	0	0
2019/10/23	2040	07/11/2019	9.30	Put	Bond Future	4,221.2100	4.2212	4,195.9200	4.1959	(0.599)	0	0	0
2019/10/23	2040	07/11/2019			Bond Future	9.7888	95.6256	9.7865	95.6447	(0.024)	0.0000	0.0000	22,727
2019/10/23	2040	07/11/2019	10.04	Call	Bond Future	2,365.0100	2.3650	2,354.3400	2.3543	(0.451)	0	0	0
2019/10/23	2040	07/11/2019	10.03	Put	Bond Future	343.3700	0.3434	312.7800	0.3128	(8.909)	0	0	0
2019/10/23	2040	07/11/2019	9.80	Call	Bond Future	1,066.6000	1.0666	1,041.9200	1.0419	(2.314)	0	0	1,260
2019/10/23	2040	07/11/2019	9.30	Call	Bond Future	40.8200	0.0408	34.7000	0.0347	(14.993)	0	0	1,260
2019/10/23	2040	07/11/2019	10.05	Call	Bond Future	2,428.7100	2.4287	2,418.7900	2.4188	(0.408)	0	0	0
2019/10/23	2040	07/11/2019	10.05	Put	Bond Future	310.7200	0.3107	281.6300	0.2816	(9.362)	0	0	0
2019/10/23	2040	06/02/2020	9.76	Call	Bond Future	2,168.6600	2.1687	2,235.3200	2.2353	3.074	0	0	0
2019/10/23	2040	06/02/2020	9.00	Put	Bond Future	7,693.8900	7.6939	7,706.3100	7.7063	0.161	0	0	0
2019/10/23	2040	06/02/2020			Bond Future	9.8574	92.8413	9.8550	92.8605	(0.024)	0.0000	0.0000	25,542
2019/10/23	2040	06/02/2020	8.40	Put	Bond Future	13,214.1500	13.2141	13,193.8200	13.1938	(0.154)	0	0	0
2019/10/23	2040	06/02/2020	8.40	Call	Bond Future	27.0300	0.0270	25.8500	0.0259	(4.366)	0	0	0
2019/10/23	2040	06/02/2020	9.74	Call	Bond Future	2,089.8800	2.0899	2,157.6100	2.1576	3.241	0	0	0
2019/10/23	2040	06/02/2020	9.74	Put	Bond Future	3,054.2400	3.0542	3,102.8200	3.1028	1.591	0	0	0
2019/10/23	2040	06/02/2020	9.76	Put	Bond Future	2,967.5800	2.9676	3,015.0900	3.0151	1.601	0	0	0
2019/10/23	2040	06/02/2020	9.00	Call	Bond Future	268.8300	0.2688	300.4000	0.3004	11.743	0	0	0
2019/10/23	2040	06/02/2020	9.75	Call	Bond Future	2,129.7800	2.1298	2,196.2800	2.1963	3.122	0	0	0
2019/10/23	2040	06/02/2020	9.75	Put	Bond Future	3,011.3600	3.0114	3,058.7100	3.0587	1.572	0	0	0
2019/10/23	2040	07/05/2020	9.74	Call	Bond Future	2,764.6100	2.7646	2,756.5500	2.7565	(0.292)	0	0	0
2019/10/23	2040	07/05/2020	9.75	Put	Bond Future	4,253.8500	4.2538	4,226.1300	4.2261	(0.652)	0	0	0
2019/10/23	2040	07/05/2020			Bond Future	9.9282	94.5296	9.9257	94.5493	(0.025)	0.0000	0.0000	0
2019/10/23	2040	07/05/2020	9.74	Put	Bond Future	4,297.7600	4.2978	4,269.9900	4.2700	(0.646)	0	0	0
2019/10/23	2040	07/05/2020	9.75	Call	Bond Future	2,803.1800	2.8032	2,795.1700	2.7952	(0.286)	0	0	0
2019/10/23	2040	07/05/2020	9.73	Call	Bond Future	2,726.3000	2.7263	2,718.4800	2.7185	(0.287)	0	0	0
2019/10/23	2040	07/05/2020	9.73	Put	Bond Future	4,342.0500	4.3420	4,314.5200	4.3145	(0.634)	0	0	0
2019/10/23	2040	06/08/2020	10.02	Put	Bond Future	4,417.1700	4.4172	4,390.2300	4.3902	(0.610)	0	0	0
2019/10/23	2040	06/08/2020	10.03	Call	Bond Future	4,635.5800	4.6356	4,628.7900	4.6288	(0.146)	0	0	0
2019/10/23	2040	06/08/2020	10.04	Call	Bond Future	4,677.1700	4.6772	4,670.4400	4.6704	(0.144)	0	0	0
2019/10/23	2040	06/08/2020			Bond Future	9.9977	91.7773	9.9951	91.7974	(0.025)	0.0000	0.0000	0
2019/10/23	2040	06/08/2020	10.02	Call	Bond Future	4,594.1500	4.5942	4,587.2900	4.5873	(0.149)	0	0	0
2019/10/23	2040	06/08/2020	10.04	Put	Bond Future	4,342.2100	4.3422	4,315.4000	4.3154	(0.617)	0	0	0
2019/10/23	2040	06/08/2020	10.03	Put	Bond Future	4,379.5500	4.3795	4,352.6800	4.3527	(0.614)	0	0	0
2019/10/23	2044	07/11/2019	10.07	Put	Bond Future	406.3000	0.4063	362.9800	0.3630	(10.662)	0	0	0
2019/10/23	2044	07/11/2019	9.74	Put	Bond Future	1,586.3300	1.5863	1,515.1600	1.5152	(4.486)	0	0	0
2019/10/23	2044	07/11/2019	10.52	Call	Bond Future	5,347.1400	5.3471	5,400.6400	5.4006	1.001	0	0	0
2019/10/23	2044	07/11/2019			Bond Future	9.8535	92.3381	9.8462	92.3993	(0.074)	0.0000	0.0000	16,648
2019/10/23	2044	07/11/2019	10.06	Call	Bond Future	2,130.8100	2.1308	2,147.5600	2.1476	0.786	0	0	0
2019/10/23	2044	07/11/2019	10.06	Put	Bond Future	426.0500	0.4260	381.6100	0.3816	(10.431)	0	0	0
2019/10/23	2044	07/11/2019	10.52	Put	Bond Future	34.0100	0.0340	26.3200	0.0263	(22.611)	0	0	328
2019/10/23	2044	07/11/2019	10.07	Call	Bond Future	2,192.2500	2.1922	2,210.1200	2.2101	0.815	0	0	0
2019/10/23	2044	07/11/2019	9.19	Call	Bond Future	6.5100	0.0065	5.3100	0.0053	(18.433)	0	0	328
2019/10/23	2044	07/11/2019	9.74	Call	Bond Future	625.6400	0.6256	615.6600	0.6157	(1.595)	0	0	328

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/23	2044	07/11/2019	10.05	Call	Bond Future	2,070.0500		2.0700	2,085.6700	2.0857	0.755	0	0	0
2019/10/23	2044	07/11/2019	10.05	Put	Bond Future	446.6000		0.4466	401.0300	0.4010	(10.204)	0	0	0
2019/10/23	2044	07/11/2019	9.19	Put	Bond Future	5,872.6200		5.8726	5,810.2300	5.8102	(1.062)	0	0	0
2019/10/23	2044	06/02/2020	9.74	Call	Bond Future	1,909.8500		1.9099	1,920.4500	1.9204	0.555	0	0	328
2019/10/23	2044	06/02/2020	10.78	Put	Bond Future	688.6000		0.6886	666.1100	0.6661	(3.266)	0	0	328
2019/10/23	2044	06/02/2020	9.77	Put	Bond Future	3,282.4300		3.2824	3,231.9200	3.2319	(1.539)	0	0	0
2019/10/23	2044	06/02/2020			Bond Future	9.9203		89.6199	9.9128	89.6819	(0.075)	0.0000	0.0000	25,302
2019/10/23	2044	06/02/2020	9.09	Put	Bond Future	7,653.2800		7.6533	7,592.0600	7.5921	(0.800)	0	0	0
2019/10/23	2044	06/02/2020	9.09	Call	Bond Future	310.5100		0.3105	311.2100	0.3112	0.225	0	0	328
2019/10/23	2044	06/02/2020	9.74	Put	Bond Future	3,424.2700		3.4243	3,372.9500	3.3730	(1.499)	0	0	0
2019/10/23	2044	06/02/2020	9.77	Call	Bond Future	2,022.9500		2.0229	2,034.3600	2.0344	0.564	0	0	0
2019/10/23	2044	06/02/2020	10.78	Call	Bond Future	7,361.6100		7.3616	7,401.0400	7.4010	0.536	0	0	0
2019/10/23	2044	06/02/2020	9.78	Call	Bond Future	2,060.9100		2.0609	2,072.6000	2.0726	0.567	0	0	0
2019/10/23	2044	06/02/2020	9.76	Put	Bond Future	3,329.5100		3.3295	3,278.7300	3.2787	(1.525)	0	0	0
2019/10/23	2044	06/02/2020	9.78	Put	Bond Future	3,235.6700		3.2357	3,185.4400	3.1854	(1.552)	0	0	0
2019/10/23	2044	06/02/2020	9.76	Call	Bond Future	1,985.1800		1.9852	1,996.3200	1.9963	0.561	0	0	0
2019/10/23	2044	07/05/2020	9.81	Call	Bond Future	2,875.1600		2.8752	2,889.7000	2.8897	0.506	0	0	0
2019/10/23	2044	07/05/2020	9.79	Put	Bond Future	4,453.1300		4.4531	4,403.9700	4.4040	(1.104)	0	0	0
2019/10/23	2044	07/05/2020	9.26	Call	Bond Future	1,128.1800		1.1282	1,134.9800	1.1350	0.603	0	0	556
2019/10/23	2044	07/05/2020	9.33	Call	Bond Future	1,303.4300		1.3034	1,311.3300	1.3113	0.606	0	0	100
2019/10/23	2044	07/05/2020	9.98	Call	Bond Future	3,564.6800		3.5647	3,583.0000	3.5830	0.514	0	0	100
2019/10/23	2044	07/05/2020			Bond Future	9.9891		91.2495	9.9814	91.3128	(0.077)	0.0000	0.0000	0
2019/10/23	2044	07/05/2020	9.81	Put	Bond Future	4,360.9000		4.3609	4,312.1600	4.3122	(1.118)	0	0	0
2019/10/23	2044	07/05/2020	9.79	Call	Bond Future	2,798.9600		2.7990	2,813.0800	2.8131	0.504	0	0	0
2019/10/23	2044	07/05/2020	9.33	Put	Bond Future	6,979.4900		6.9795	6,924.1100	6.9241	(0.793)	0	0	0
2019/10/23	2044	07/05/2020	9.80	Put	Bond Future	4,406.8200		4.4068	4,357.8700	4.3579	(1.111)	0	0	0
2019/10/23	2044	07/05/2020	9.26	Put	Bond Future	7,441.9800		7.4420	7,385.5000	7.3855	(0.759)	0	0	0
2019/10/23	2044	07/05/2020	9.91	Put	Bond Future	3,923.3200		3.9233	3,876.7800	3.8768	(1.186)	0	0	0
2019/10/23	2044	07/05/2020	9.98	Put	Bond Future	3,639.4200		3.6394	3,594.4600	3.5945	(1.235)	0	0	0
2019/10/23	2044	07/05/2020	11.09	Call	Bond Future	9,391.9100		9.3919	9,433.1300	9.4331	0.439	0	0	0
2019/10/23	2044	07/05/2020	9.80	Call	Bond Future	2,836.9300		2.8369	2,851.2600	2.8513	0.505	0	0	0
2019/10/23	2044	07/05/2020	9.91	Call	Bond Future	3,272.0400		3.2720	3,288.7800	3.2888	0.512	0	0	556
2019/10/23	2044	07/05/2020	11.02	Call	Bond Future	9,013.1500		9.0132	9,052.9900	9.0530	0.442	0	0	0
2019/10/23	2044	07/05/2020	11.02	Put	Bond Future	1,205.0400		1.2050	1,181.6000	1.1816	(1.945)	0	0	556
2019/10/23	2044	07/05/2020	11.09	Put	Bond Future	1,095.9300		1.0959	1,073.8700	1.0739	(2.013)	0	0	100
2019/10/23	2044	06/08/2020	9.01	Call	Bond Future	1,266.9500		1.2669	1,271.1200	1.2711	0.329	0	0	140
2019/10/23	2044	06/08/2020	9.66	Call	Bond Future	3,092.0000		3.0920	3,104.8300	3.1048	0.415	0	0	140
2019/10/23	2044	06/08/2020	9.88	Call	Bond Future	3,899.2800		3.8993	3,915.8500	3.9158	0.425	0	0	0
2019/10/23	2044	06/08/2020			Bond Future	10.0566		88.5617	10.0487	88.6261	(0.079)	0.0000	0.0000	0
2019/10/23	2044	06/08/2020	9.86	Call	Bond Future	3,822.5900		3.8226	3,838.8000	3.8388	0.424	0	0	0
2019/10/23	2044	06/08/2020	9.86	Put	Bond Future	5,435.0200		5.4350	5,386.8100	5.3868	(0.887)	0	0	0
2019/10/23	2044	06/08/2020	9.01	Put	Bond Future	10,440.5000		10.4405	10,380.2500	10.3803	(0.577)	0	0	0
2019/10/23	2044	06/08/2020	9.66	Put	Bond Future	6,394.9700		6.3950	6,343.3800	6.3434	(0.807)	0	0	0
2019/10/23	2044	06/08/2020	9.88	Put	Bond Future	5,345.4900		5.3455	5,297.6400	5.2976	(0.895)	0	0	0
2019/10/23	2044	06/08/2020	10.93	Call	Bond Future	8,845.8700		8.8459	8,880.6400	8.8806	0.393	0	0	0
2019/10/23	2044	06/08/2020	10.93	Put	Bond Future	2,235.2400		2.2352	2,205.5900	2.2056	(1.326)	0	0	140
2019/10/23	2044	06/08/2020	9.87	Call	Bond Future	3,861.0000		3.8610	3,877.3900	3.8774	0.425	0	0	0
2019/10/23	2044	06/08/2020	9.87	Put	Bond Future	5,390.2600		5.3903	5,342.2300	5.3422	(0.891)	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
2019/10/23	2046	07/11/2019			Bond Future	110.9252	110.9252	110.7296	110.7296	(0.176)	0.0000	0.0000	12,374
2019/10/23	2046	06/02/2020			Bond Future	112.9543	112.9543	112.7549	112.7549	(0.177)	0.0000	0.0000	4,591
2019/10/23	2046	07/05/2020			Bond Future	113.2875	113.2875	113.0846	113.0846	(0.179)	0.0000	0.0000	0
2019/10/23	2046	06/08/2020			Bond Future	115.4202	115.4202	115.2135	115.2135	(0.179)	0.0000	0.0000	0
2019/10/23	2050	07/11/2019			Bond Future	115.4759	115.4759	115.2528	115.2528	(0.193)	0.0000	0.0000	7,941
2019/10/23	2050	06/02/2020			Bond Future	115.7526	115.7526	115.5252	115.5252	(0.196)	0.0000	0.0000	5,011
2019/10/23	2050	07/05/2020			Bond Future	117.8855	117.8855	117.6541	117.6541	(0.196)	0.0000	0.0000	0
2019/10/23	2050	06/08/2020			Bond Future	118.2249	118.2249	117.9891	117.9891	(0.199)	0.0000	0.0000	0
2019/10/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	AL37	07/11/2019			Index Future	668.6750	668.6750	668.6120	668.6120	(0.009)	0.0000	0.0000	0
2019/10/23	AL37	06/02/2020			Index Future	680.7400	680.7400	680.6750	680.6750	(0.010)	0.0000	0.0000	0
2019/10/23	AL37	07/05/2020			Index Future	693.1220	693.1220	693.0560	693.0560	(0.010)	0.0000	0.0000	0
2019/10/23	AL37	06/08/2020			Index Future	706.0120	706.0120	705.9440	705.9440	(0.010)	0.0000	0.0000	0
2019/10/23	AL7T	07/11/2019			Index Future	778.1820	778.1820	778.2090	778.2090	0.003	0.0000	0.0000	120
2019/10/23	AL7T	06/02/2020			Index Future	792.2220	792.2220	792.2490	792.2490	0.003	0.0000	0.0000	0
2019/10/23	AL7T	07/05/2020			Index Future	806.6320	806.6320	806.6600	806.6600	0.003	0.0000	0.0000	0
2019/10/23	AL7T	06/08/2020			Index Future	821.6330	821.6330	821.6610	821.6610	0.003	0.0000	0.0000	0
2019/10/23	ALBI	07/11/2019			Index Future	698.0930	698.0930	698.1520	698.1520	0.008	0.0000	0.0000	202
2019/10/23	ALBI	06/02/2020			Index Future	710.6890	710.6890	710.7480	710.7480	0.008	0.0000	0.0000	352
2019/10/23	ALBI	07/05/2020			Index Future	723.6150	723.6150	723.6760	723.6760	0.008	0.0000	0.0000	0
2019/10/23	ALBI	06/08/2020			Index Future	737.0720	737.0720	737.1340	737.1340	0.008	0.0000	0.0000	0
2019/10/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C040	06/10/2015			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
2019/10/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	CS26	02/04/2026			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
2019/10/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/23	ES33	07/11/2019			Bond Future	10.7071	78.2917	10.7085	78.2838	0.012	0.0000	0.0000	0
2019/10/23	ES33	06/02/2020			Bond Future	10.8190	79.7045	10.8205	79.6962	0.013	0.0000	0.0000	350
2019/10/23	ES33	07/05/2020			Bond Future	10.9309	77.3605	10.9323	77.3522	0.013	0.0000	0.0000	0
2019/10/23	ES33	06/08/2020			Bond Future	11.0413	78.7990	11.0428	78.7906	0.014	0.0000	0.0000	0
2019/10/23	ES42	07/11/2019			Bond Future	11.0763	79.2157	11.0728	79.2398	(0.032)	0.0000	0.0000	0
2019/10/23	ES42	06/02/2020			Bond Future	11.1843	80.6452	11.1807	80.6694	(0.033)	0.0000	0.0000	4,919
2019/10/23	ES42	07/05/2020			Bond Future	11.2965	77.8474	11.2927	77.8723	(0.034)	0.0000	0.0000	0
2019/10/23	ES42	06/08/2020			Bond Future	11.4061	79.2951	11.4021	79.3204	(0.035)	0.0000	0.0000	0
2019/10/23	GOVI	07/11/2019	672.90	Call	GOVI	180,240.0000	18.0240	180,950.0000	18.0950	0.394	0	0	0
2019/10/23	GOVI	07/11/2019			GOVI	690.9240	690.9240	690.9950	690.9950	0.010	0.0000	0.0000	436
2019/10/23	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	07/11/2019	672.91	Call	GOVI	180,140.0000	18.0140	180,850.0000	18.0850	0.394	0	0	0
2019/10/23	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	07/11/2019	672.92	Call	GOVI	180,040.0000	18.0040	180,750.0000	18.0750	0.394	0	0	0
2019/10/23	GOVI	06/02/2020	703.14	Call	GOVI	2,500.0000	0.2500	3,220.0000	0.3220	28.800	0	0	0
2019/10/23	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	06/02/2020			GOVI	703.3900	703.3900	703.4620	703.4620	0.010	0.0000	0.0000	1,005
2019/10/23	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	06/02/2020	703.15	Call	GOVI	2,400.0000	0.2400	3,120.0000	0.3120	30.000	0	0	0
2019/10/23	GOVI	06/02/2020	703.13	Call	GOVI	2,600.0000	0.2600	3,320.0000	0.3320	27.692	0	0	0
2019/10/23	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	07/05/2020			GOVI	716.1840	716.1840	716.2580	716.2580	0.010	0.0000	0.0000	0
2019/10/23	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	07/05/2020	720.00	Put	GOVI	38,160.0000	3.8160	37,420.0000	3.7420	(1.939)	0	0	0
2019/10/23	GOVI	07/05/2020	719.98	Put	GOVI	37,960.0000	3.7960	37,220.0000	3.7220	(1.949)	0	0	0
2019/10/23	GOVI	07/05/2020	719.99	Put	GOVI	38,060.0000	3.8060	37,320.0000	3.7320	(1.944)	0	0	0
2019/10/23	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	06/08/2020	728.13	Call	GOVI	13,730.0000	1.3730	14,480.0000	1.4480	5.462	0	0	0
2019/10/23	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	06/08/2020			GOVI	729.5030	729.5030	729.5780	729.5780	0.010	0.0000	0.0000	0
2019/10/23	GOVI	06/08/2020	728.14	Call	GOVI	13,630.0000	1.3630	14,380.0000	1.4380	5.503	0	0	0
2019/10/23	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	GOVI	06/08/2020	728.12	Call	GOVI	13,830.0000	1.3830	14,580.0000	1.4580	5.423	0	0	0
2019/10/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/23	IGOV	07/11/2019			Index Future	261.7830	261.7830	261.4480	261.4480	(0.128)	0.0000	0.0000	1,030
2019/10/23	IGOV	06/02/2020			Index Future	266.5720	266.5720	266.2300	266.2300	(0.128)	0.0000	0.0000	149
2019/10/23	IGOV	07/05/2020			Index Future	271.4840	271.4840	271.1360	271.1360	(0.128)	0.0000	0.0000	0
2019/10/23	IGOV	06/08/2020			Index Future	276.5950	276.5950	276.2410	276.2410	(0.128)	0.0000	0.0000	0

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2019/10/23	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/10/23	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/23	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9600	101.9600	(0.010)	0.0000	0.0000	0
2019/10/23	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7500	98.7500	(0.010)	0.0000	0.0000	0
2019/10/23	IS05	17/12/2020			Interest Rate Swap	95.3500	95.3500	95.3400	95.3400	(0.010)	0.0000	0.0000	0
2019/10/23	IS05	16/03/2021			Interest Rate Swap	94.3000	94.3000	94.2900	94.2900	(0.011)	0.0000	0.0000	0
2019/10/23	IS05	15/06/2021			Interest Rate Swap	93.2100	93.2100	93.1900	93.1900	(0.021)	0.0000	0.0000	0
2019/10/23	IS05	21/09/2021			Interest Rate Swap	93.0800	93.0800	93.0500	93.0500	(0.032)	0.0000	0.0000	0
2019/10/23	IS05	21/12/2021			Interest Rate Swap	95.0200	95.0200	94.9900	94.9900	(0.032)	0.0000	0.0000	51
2019/10/23	IS05	15/03/2022			Interest Rate Swap	94.9300	94.9300	94.9000	94.9000	(0.032)	0.0000	0.0000	0
2019/10/23	IS05	21/06/2022			Interest Rate Swap	95.8700	95.8700	95.8300	95.8300	(0.042)	0.0000	0.0000	0
2019/10/23	IS05	20/09/2022			Interest Rate Swap	99.5900	99.5900	99.5500	99.5500	(0.040)	0.0000	0.0000	0
2019/10/23	IS05	20/12/2022			Interest Rate Swap	100.6300	100.6300	100.5900	100.5900	(0.040)	0.0000	0.0000	0
2019/10/23	IS05	22/03/2023			Interest Rate Swap	93.7000	93.7000	93.6600	93.6600	(0.043)	0.0000	0.0000	0
2019/10/23	IS05	20/06/2023			Interest Rate Swap	99.6100	99.6100	99.5700	99.5700	(0.040)	0.0000	0.0000	0
2019/10/23	IS05	19/09/2023			Interest Rate Swap	94.8600	94.8600	94.8100	94.8100	(0.053)	0.0000	0.0000	0
2019/10/23	IS10	17/12/2025			Interest Rate Swap	90.0800	90.0800	90.0000	90.0000	(0.089)	0.0000	0.0000	0
2019/10/23	IS10	16/03/2026			Interest Rate Swap	86.8800	86.8800	86.8100	86.8100	(0.081)	0.0000	0.0000	0
2019/10/23	IS10	15/06/2026			Interest Rate Swap	85.4800	85.4800	85.4000	85.4000	(0.094)	0.0000	0.0000	0
2019/10/23	IS10	21/09/2026			Interest Rate Swap	87.5900	87.5900	87.5100	87.5100	(0.091)	0.0000	0.0000	0
2019/10/23	IS10	21/12/2026			Interest Rate Swap	91.4100	91.4100	91.3300	91.3300	(0.088)	0.0000	0.0000	0
2019/10/23	IS10	15/03/2027			Interest Rate Swap	89.8900	89.8900	89.8000	89.8000	(0.100)	0.0000	0.0000	0
2019/10/23	IS10	21/06/2027			Interest Rate Swap	91.9700	91.9700	91.8700	91.8700	(0.109)	0.0000	0.0000	0
2019/10/23	IS10	20/09/2027			Interest Rate Swap	97.5100	97.5100	97.4100	97.4100	(0.103)	0.0000	0.0000	0
2019/10/23	IS10	20/12/2027			Interest Rate Swap	97.8500	97.8500	97.7500	97.7500	(0.102)	0.0000	0.0000	0
2019/10/23	IS10	22/03/2028			Interest Rate Swap	91.1700	91.1700	91.0600	91.0600	(0.121)	0.0000	0.0000	0
2019/10/23	IS10	20/06/2028			Interest Rate Swap	98.5500	98.5500	98.4500	98.4500	(0.101)	0.0000	0.0000	0
2019/10/23	IS10	19/09/2028			Interest Rate Swap	91.9200	91.9200	91.8100	91.8100	(0.120)	0.0000	0.0000	0
2019/10/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/23	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/23	R023	07/11/2019	7.98	Call	Bond Future	2,049.9200	2.0499	2,036.8600	2.0369	(0.637)	0	0	0
2019/10/23	R023	07/11/2019			Bond Future	7.2677	102.9384	7.2723	102.9250	0.063	0.0000	0.0000	32,540
2019/10/23	R023	07/11/2019	7.99	Call	Bond Future	2,078.2800	2.0783	2,065.2000	2.0652	(0.629)	0	0	0
2019/10/23	R023	07/11/2019	7.98	Put	Bond Future	0.5400	0.0005	0.8500	0.0009	57.407	0	0	0
2019/10/23	R023	07/11/2019	7.99	Put	Bond Future	0.5000	0.0005	0.7900	0.0008	58.000	0	0	0
2019/10/23	R023	07/11/2019	8.00	Call	Bond Future	2,106.6300	2.1066	2,093.5400	2.0935	(0.621)	0	0	0
2019/10/23	R023	07/11/2019	8.00	Put	Bond Future	0.4500	0.0005	0.7300	0.0007	62.222	0	0	0
2019/10/23	R023	06/02/2020	7.54	Call	Bond Future	1,055.6400	1.0556	1,045.2900	1.0453	(0.980)	0	0	0
2019/10/23	R023	06/02/2020			Bond Future	7.2701	104.7960	7.2752	104.7819	0.071	0.0000	0.0000	29,306

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
2019/10/23	R023	06/02/2020	7.52	Call	Bond Future	1,015.4900	1.0155	1,004.4800	1.0045	(1.084)	0	0	0
2019/10/23	R023	06/02/2020	7.52	Put	Bond Future	340.5300	0.3405	343.5400	0.3435	0.884	0	0	0
2019/10/23	R023	06/02/2020	7.54	Put	Bond Future	326.9000	0.3269	330.5700	0.3306	1.123	0	0	0
2019/10/23	R023	06/02/2020	7.53	Call	Bond Future	1,035.5000	1.0355	1,024.8200	1.0248	(1.031)	0	0	0
2019/10/23	R023	06/02/2020	7.53	Put	Bond Future	333.6500	0.3337	336.9900	0.3370	1.001	0	0	0
2019/10/23	R023	07/05/2020	6.91	Put	Bond Future	1,248.4500	1.2484	1,255.8100	1.2558	0.590	0	0	0
2019/10/23	R023	07/05/2020			Bond Future	7.2543	102.7693	7.2599	102.7553	0.077	0.0000	0.0000	0
2019/10/23	R023	07/05/2020	6.90	Call	Bond Future	367.5300	0.3675	361.5000	0.3615	(1.641)	0	0	0
2019/10/23	R023	07/05/2020	6.90	Put	Bond Future	1,263.5200	1.2635	1,271.5200	1.2715	0.633	0	0	0
2019/10/23	R023	07/05/2020	6.91	Call	Bond Future	377.8900	0.3779	371.2200	0.3712	(1.765)	0	0	0
2019/10/23	R023	07/05/2020	6.89	Call	Bond Future	357.6000	0.3576	352.2000	0.3522	(1.510)	0	0	0
2019/10/23	R023	07/05/2020	6.89	Put	Bond Future	1,279.0100	1.2790	1,287.6400	1.2876	0.675	0	0	0
2019/10/23	R023	06/08/2020	7.26	Call	Bond Future	1,000.1700	1.0002	1,017.0200	1.0170	1.685	0	0	0
2019/10/23	R023	06/08/2020			Bond Future	7.2136	104.6805	7.2198	104.6662	0.086	0.0000	0.0000	0
2019/10/23	R023	06/08/2020	7.26	Put	Bond Future	892.9600	0.8930	924.0800	0.9241	3.485	0	0	0
2019/10/23	R023	06/08/2020	7.27	Call	Bond Future	1,014.3000	1.0143	1,030.7200	1.0307	1.619	0	0	0
2019/10/23	R023	06/08/2020	7.28	Put	Bond Future	875.1100	0.8751	905.7200	0.9057	3.498	0	0	0
2019/10/23	R023	06/08/2020	7.27	Put	Bond Future	883.9800	0.8840	914.6700	0.9147	3.472	0	0	0
2019/10/23	R023	06/08/2020	7.28	Call	Bond Future	1,028.5200	1.0285	1,044.8600	1.0449	1.589	0	0	0
2019/10/23	R035	07/11/2019	9.88	Call	Bond Future	3,040.8900	3.0409	2,971.7400	2.9717	(2.274)	0	0	0
2019/10/23	R035	07/11/2019	9.89	Call	Bond Future	3,106.6900	3.1067	3,037.7800	3.0378	(2.218)	0	0	0
2019/10/23	R035	07/11/2019	9.87	Put	Bond Future	146.8400	0.1468	136.3800	0.1364	(7.123)	0	0	0
2019/10/23	R035	07/11/2019	10.21	Put	Bond Future	17.6200	0.0176	14.6100	0.0146	(17.083)	0	0	3,500
2019/10/23	R035	07/11/2019			Bond Future	9.4943	96.8205	9.5019	96.7616	0.081	0.0000	0.0000	67,942
2019/10/23	R035	07/11/2019	9.89	Put	Bond Future	131.0000	0.1310	121.0200	0.1210	(7.618)	0	0	0
2019/10/23	R035	07/11/2019	9.87	Call	Bond Future	2,975.4500	2.9755	2,906.0600	2.9061	(2.332)	0	0	0
2019/10/23	R035	07/11/2019	8.92	Put	Bond Future	4,588.2900	4.5883	4,643.2300	4.6432	1.197	0	0	0
2019/10/23	R035	07/11/2019	8.92	Call	Bond Future	14.1000	0.0141	10.1100	0.0101	(28.298)	0	0	3,500
2019/10/23	R035	07/11/2019	9.52	Put	Bond Future	837.6300	0.8376	831.6500	0.8317	(0.714)	0	0	0
2019/10/23	R035	07/11/2019	9.52	Call	Bond Future	1,035.3600	1.0354	970.4500	0.9705	(6.269)	0	0	3,500
2019/10/23	R035	07/11/2019	9.88	Put	Bond Future	138.7000	0.1387	128.4800	0.1285	(7.368)	0	0	0
2019/10/23	R035	07/11/2019	10.21	Call	Bond Future	5,300.3400	5.3003	5,238.4000	5.2384	(1.169)	0	0	0
2019/10/23	R035	06/02/2020	9.60	Call	Bond Future	2,554.9200	2.5549	2,501.1400	2.5011	(2.105)	0	0	0
2019/10/23	R035	06/02/2020	9.61	Put	Bond Future	2,254.6700	2.2547	2,261.0400	2.2610	0.283	0	0	0
2019/10/23	R035	06/02/2020			Bond Future	9.5648	98.5677	9.5728	98.5073	0.083	0.0000	0.0000	44,898
2019/10/23	R035	06/02/2020	9.60	Put	Bond Future	2,289.0400	2.2890	2,295.7100	2.2957	0.291	0	0	0
2019/10/23	R035	06/02/2020	9.61	Call	Bond Future	2,595.9700	2.5960	2,541.8900	2.5419	(2.083)	0	0	0
2019/10/23	R035	06/02/2020	9.59	Call	Bond Future	2,514.2100	2.5142	2,460.7100	2.4607	(2.128)	0	0	0
2019/10/23	R035	06/02/2020	9.59	Put	Bond Future	2,323.8400	2.3238	2,330.7900	2.3308	0.299	0	0	0
2019/10/23	R035	07/05/2020	9.75	Call	Bond Future	3,689.4500	3.6894	3,633.1500	3.6331	(1.526)	0	0	5,000
2019/10/23	R035	07/05/2020	10.75	Put	Bond Future	920.5800	0.9206	914.3800	0.9144	(0.673)	0	0	5,000
2019/10/23	R035	07/05/2020	9.48	Put	Bond Future	3,770.5400	3.7705	3,782.1900	3.7822	0.309	0	0	0
2019/10/23	R035	07/05/2020	9.47	Call	Bond Future	2,602.1200	2.6021	2,552.9500	2.5529	(1.890)	0	0	0
2019/10/23	R035	07/05/2020			Bond Future	9.6302	95.8570	9.6385	95.7957	0.085	0.0000	0.0000	0
2019/10/23	R035	07/05/2020	9.11	Put	Bond Future	5,467.5200	5.4675	5,493.0300	5.4930	0.467	0	0	0
2019/10/23	R035	07/05/2020	9.11	Call	Bond Future	1,462.6500	1.4626	1,426.7900	1.4268	(2.452)	0	0	5,000
2019/10/23	R035	07/05/2020	9.75	Put	Bond Future	2,801.1500	2.8012	2,806.2200	2.8062	0.181	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
2019/10/23	R035	07/05/2020	10.75	Call	Bond Future	8,769.2300	8.7692	8,701.6600	8.7017	(0.771)	0	0	0
2019/10/23	R035	07/05/2020	9.48	Call	Bond Future	2,638.6600	2.6387	2,588.9400	2.5889	(1.884)	0	0	0
2019/10/23	R035	07/05/2020	9.47	Put	Bond Future	3,810.0400	3.8100	3,822.2400	3.8222	0.320	0	0	0
2019/10/23	R035	07/05/2020	9.49	Call	Bond Future	2,675.1800	2.6752	2,624.9100	2.6249	(1.879)	0	0	0
2019/10/23	R035	07/05/2020	9.49	Put	Bond Future	3,731.1100	3.7311	3,742.2100	3.7422	0.297	0	0	0
2019/10/23	R035	06/08/2020	9.00	Put	Bond Future	7,788.4300	7.7884	7,809.3100	7.8093	0.268	0	0	0
2019/10/23	R035	06/08/2020	9.92	Put	Bond Future	3,920.5100	3.9205	3,924.8700	3.9249	0.111	0	0	0
2019/10/23	R035	06/08/2020			Bond Future	9.6926	97.6396	9.7011	97.5771	0.088	0.0000	0.0000	0
2019/10/23	R035	06/08/2020	9.00	Call	Bond Future	2,482.8900	2.4829	2,441.3100	2.4413	(1.675)	0	0	24,761
2019/10/23	R035	06/08/2020	9.92	Call	Bond Future	5,572.8000	5.5728	5,514.7000	5.5147	(1.043)	0	0	0
2019/10/23	R035	06/08/2020	9.93	Call	Bond Future	5,614.0500	5.6140	5,555.8200	5.5558	(1.037)	0	0	0
2019/10/23	R035	06/08/2020	9.91	Put	Bond Future	3,951.1500	3.9512	3,955.3000	3.9553	0.105	0	0	0
2019/10/23	R035	06/08/2020	8.75	Put	Bond Future	9,015.7200	9.0157	9,043.6800	9.0437	0.310	0	0	0
2019/10/23	R035	06/08/2020	8.75	Call	Bond Future	1,688.9100	1.6889	1,654.4100	1.6544	(2.043)	0	0	3,000
2019/10/23	R035	06/08/2020	9.93	Put	Bond Future	3,890.0700	3.8901	3,894.3000	3.8943	0.109	0	0	0
2019/10/23	R035	06/08/2020	9.91	Call	Bond Future	5,531.6700	5.5317	5,473.3600	5.4734	(1.054)	0	0	0
2019/10/23	R186	07/11/2019	8.94	Call	Bond Future	4,075.9000	4.0759	4,084.3400	4.0843	0.207	0	0	0
2019/10/23	R186	07/11/2019	8.20	Call	Bond Future	567.8400	0.5678	551.6700	0.5517	(2.848)	0	0	0
2019/10/23	R186	07/11/2019	8.23	Call	Bond Future	656.1400	0.6561	640.4300	0.6404	(2.394)	0	0	4,955
2019/10/23	R186	07/11/2019			Bond Future	8.2098	116.2615	8.2082	116.2709	(0.020)	0.0000	0.0000	89,879
2019/10/23	R186	07/11/2019	8.94	Put	Bond Future	3.3800	0.0034	2.3900	0.0024	(29.290)	0	0	0
2019/10/23	R186	07/11/2019	8.25	Put	Bond Future	489.9400	0.4899	465.2500	0.4652	(5.039)	0	0	3,750
2019/10/23	R186	07/11/2019	8.25	Call	Bond Future	719.2300	0.7192	703.9700	0.7040	(2.122)	0	0	3,750
2019/10/23	R186	07/11/2019	8.73	Call	Bond Future	2,941.4300	2.9414	2,946.6700	2.9467	0.178	0	0	0
2019/10/23	R186	07/11/2019	8.73	Put	Bond Future	20.3500	0.0204	16.1600	0.0162	(20.590)	0	0	4,955
2019/10/23	R186	07/11/2019	8.95	Call	Bond Future	4,130.0400	4.1300	4,138.5500	4.1386	0.206	0	0	0
2019/10/23	R186	07/11/2019	8.96	Put	Bond Future	2.8200	0.0028	1.9700	0.0020	(30.142)	0	0	0
2019/10/23	R186	07/11/2019	8.20	Put	Bond Future	623.8300	0.6238	598.2300	0.5982	(4.104)	0	0	7,500
2019/10/23	R186	07/11/2019	8.23	Put	Bond Future	540.8500	0.5409	515.7100	0.5157	(4.648)	0	0	0
2019/10/23	R186	07/11/2019	8.95	Put	Bond Future	3.0900	0.0031	2.1700	0.0022	(29.773)	0	0	0
2019/10/23	R186	07/11/2019	8.96	Call	Bond Future	4,184.1800	4.1842	4,192.7600	4.1928	0.205	0	0	0
2019/10/23	R186	06/02/2020	8.11	Put	Bond Future	1,959.5000	1.9595	1,942.5100	1.9425	(0.867)	0	0	0
2019/10/23	R186	06/02/2020	8.50	Call	Bond Future	2,335.3700	2.3354	2,329.7300	2.3297	(0.242)	0	0	0
2019/10/23	R186	06/02/2020	8.57	Call	Bond Future	2,596.0400	2.5960	2,591.0700	2.5911	(0.191)	0	0	0
2019/10/23	R186	06/02/2020			Bond Future	8.2540	113.0555	8.2523	113.0645	(0.020)	0.0000	0.0000	63,290
2019/10/23	R186	06/02/2020	8.11	Call	Bond Future	1,158.9700	1.1590	1,151.0500	1.1511	(0.683)	0	0	1,007
2019/10/23	R186	06/02/2020	8.55	Call	Bond Future	2,520.4300	2.5204	2,515.2600	2.5153	(0.205)	0	0	0
2019/10/23	R186	06/02/2020	8.55	Put	Bond Future	897.1800	0.8972	882.9400	0.8829	(1.587)	0	0	0
2019/10/23	R186	06/02/2020	9.00	Put	Bond Future	376.1100	0.3761	366.7300	0.3667	(2.494)	0	0	1,007
2019/10/23	R186	06/02/2020	8.50	Put	Bond Future	984.1600	0.9842	969.4500	0.9694	(1.495)	0	0	1,007
2019/10/23	R186	06/02/2020	8.57	Put	Bond Future	864.2200	0.8642	850.1800	0.8502	(1.625)	0	0	0
2019/10/23	R186	06/02/2020	9.00	Call	Bond Future	4,409.3300	4.4093	4,409.0200	4.4090	(0.007)	0	0	0
2019/10/23	R186	06/02/2020	8.56	Call	Bond Future	2,558.2300	2.5582	2,553.1600	2.5532	(0.198)	0	0	0
2019/10/23	R186	06/02/2020	8.56	Put	Bond Future	880.6800	0.8807	866.5400	0.8665	(1.606)	0	0	0
2019/10/23	R186	07/05/2020	8.93	Call	Bond Future	4,331.3500	4.3313	4,325.7600	4.3258	(0.129)	0	0	0
2019/10/23	R186	07/05/2020	8.28	Put	Bond Future	2,156.7300	2.1567	2,139.9000	2.1399	(0.780)	0	0	0
2019/10/23	R186	07/05/2020	8.09	Put	Bond Future	2,679.5600	2.6796	2,662.3300	2.6623	(0.643)	0	0	0

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2019/10/23	R186	07/05/2020			Bond Future	8.2988	115.1114	8.2970	115.1209	(0.021)	0.0000	0.0000	0
2019/10/23	R186	07/05/2020	8.08	Call	Bond Future	1,529.4300	1.5294	1,521.7300	1.5217	(0.503)	0	0	0
2019/10/23	R186	07/05/2020	8.08	Put	Bond Future	2,709.6400	2.7096	2,692.4000	2.6924	(0.636)	0	0	0
2019/10/23	R186	07/05/2020	8.93	Put	Bond Future	1,014.7500	1.0147	999.6200	0.9996	(1.491)	0	0	6,000
2019/10/23	R186	07/05/2020	8.28	Call	Bond Future	2,055.8500	2.0559	2,048.5600	2.0486	(0.355)	0	0	6,000
2019/10/23	R186	07/05/2020	8.09	Call	Bond Future	1,553.6400	1.5536	1,545.9500	1.5459	(0.495)	0	0	0
2019/10/23	R186	07/05/2020	8.07	Call	Bond Future	1,505.1100	1.5051	1,497.4000	1.4974	(0.512)	0	0	0
2019/10/23	R186	07/05/2020	8.07	Put	Bond Future	2,739.6300	2.7396	2,722.3800	2.7224	(0.630)	0	0	0
2019/10/23	R186	07/05/2020	7.60	Put	Bond Future	4,435.3900	4.4354	4,420.8000	4.4208	(0.329)	0	0	0
2019/10/23	R186	07/05/2020	7.60	Call	Bond Future	609.7900	0.6098	604.7400	0.6047	(0.828)	0	0	6,000
2019/10/23	R186	06/08/2020	8.38	Put	Bond Future	2,492.2400	2.4922	2,475.2000	2.4752	(0.684)	0	0	0
2019/10/23	R186	06/08/2020			Bond Future	8.3384	111.9473	8.3365	111.9570	(0.023)	0.0000	0.0000	0
2019/10/23	R186	06/08/2020	8.37	Call	Bond Future	2,677.0000	2.6770	2,669.6700	2.6697	(0.274)	0	0	0
2019/10/23	R186	06/08/2020	8.37	Put	Bond Future	2,513.3300	2.5133	2,496.2600	2.4963	(0.679)	0	0	0
2019/10/23	R186	06/08/2020	8.38	Call	Bond Future	2,707.6100	2.7076	2,700.3100	2.7003	(0.270)	0	0	0
2019/10/23	R186	06/08/2020	8.36	Call	Bond Future	2,646.1400	2.6461	2,638.7800	2.6388	(0.278)	0	0	0
2019/10/23	R186	06/08/2020	8.36	Put	Bond Future	2,534.2000	2.5342	2,517.1000	2.5171	(0.675)	0	0	0
2019/10/23	R197	07/11/2019			Bond Future	308.5804	308.5804	308.5770	308.5770	(0.001)	0.0000	0.0000	1,557
2019/10/23	R197	06/02/2020			Bond Future	306.5703	306.5703	306.5659	306.5659	(0.001)	0.0000	0.0000	2,390
2019/10/23	R197	07/05/2020			Bond Future	312.2190	312.2190	312.2152	312.2152	(0.001)	0.0000	0.0000	0
2019/10/23	R197	06/08/2020			Bond Future	310.3038	310.3038	310.3001	310.3001	(0.001)	0.0000	0.0000	0
2019/10/23	R202	07/11/2019			Bond Future	233.3715	233.3715	232.8726	232.8726	(0.214)	0.0000	0.0000	8,018
2019/10/23	R202	06/02/2020			Bond Future	233.5746	233.5746	233.0658	233.0658	(0.218)	0.0000	0.0000	2,647
2019/10/23	R202	07/05/2020			Bond Future	237.8784	237.8784	237.3608	237.3608	(0.218)	0.0000	0.0000	0
2019/10/23	R202	06/08/2020			Bond Future	238.2175	238.2175	237.6903	237.6903	(0.221)	0.0000	0.0000	0
2019/10/23	R207	07/11/2019	2.08	Put	Bond Future	850.4500	0.8505	852.4000	0.8524	0.229	0	0	0
2019/10/23	R207	07/11/2019			Bond Future	6.8339	102.3980	6.8449	102.3960	0.161	0.0000	0.0000	3,123
2019/10/23	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	R207	07/11/2019	2.07	Put	Bond Future	852.2500	0.8522	854.2000	0.8542	0.229	0	0	0
2019/10/23	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/23	R207	07/11/2019	2.06	Put	Bond Future	854.0600	0.8541	856.0100	0.8560	0.228	0	0	0
2019/10/23	R208	07/11/2019	6.83	Call	Bond Future	285.7200	0.2857	282.2500	0.2823	(1.214)	0	0	0
2019/10/23	R208	07/11/2019	6.82	Put	Bond Future	6.5700	0.0066	7.5600	0.0076	15.068	0	0	0
2019/10/23	R208	07/11/2019			Bond Future	6.6148	100.9591	6.6181	100.9548	0.050	0.0000	0.0000	10,561
2019/10/23	R208	07/11/2019	6.84	Call	Bond Future	297.9400	0.2979	294.3000	0.2943	(1.222)	0	0	0
2019/10/23	R208	07/11/2019	6.84	Put	Bond Future	4.9200	0.0049	5.5900	0.0056	13.618	0	0	0
2019/10/23	R208	07/11/2019	6.83	Put	Bond Future	5.6800	0.0057	6.5200	0.0065	14.789	0	0	0
2019/10/23	R208	07/11/2019	6.82	Call	Bond Future	273.6200	0.2736	270.3000	0.2703	(1.213)	0	0	0
2019/10/23	R208	06/02/2020	6.13	Put	Bond Future	370.7100	0.3707	381.8700	0.3819	3.010	0	0	0
2019/10/23	R208	06/02/2020	6.12	Call	Bond Future	19.8900	0.0199	26.3200	0.0263	32.328	0	0	0
2019/10/23	R208	06/02/2020			Bond Future	6.4527	102.7809	6.4571	102.7761	0.069	0.0000	0.0000	549
2019/10/23	R208	06/02/2020	6.13	Call	Bond Future	21.0600	0.0211	27.4300	0.0274	30.247	0	0	0
2019/10/23	R208	06/02/2020	6.12	Put	Bond Future	380.4100	0.3804	391.6300	0.3916	2.949	0	0	0

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2019/10/23	R208	06/02/2020	6.14	Call	Bond Future	22.4200		0.0224	28.7200	0.0287	28.100	0	0	0
2019/10/23	R208	06/02/2020	6.14	Put	Bond Future	361.2100		0.3612	372.3000	0.3723	3.070	0	0	0
2019/10/23	R208	07/05/2020	4.81	Call	Bond Future	0.0600		0.0001	0.4800	0.0005	700.000	0	0	0
2019/10/23	R208	07/05/2020	4.80	Put	Bond Future	1,191.3300		1.1913	1,196.3700	1.1964	0.423	0	0	0
2019/10/23	R208	07/05/2020			Bond Future	6.1830		101.2468	6.1884	101.2421	0.088	0.0000	0.0000	0
2019/10/23	R208	07/05/2020	4.82	Call	Bond Future	0.0700		0.0001	0.5200	0.0005	642.857	0	0	0
2019/10/23	R208	07/05/2020	4.82	Put	Bond Future	1,173.9500		1.1739	1,179.0500	1.1791	0.434	0	0	0
2019/10/23	R208	07/05/2020	4.81	Put	Bond Future	1,182.6300		1.1826	1,187.7000	1.1877	0.429	0	0	0
2019/10/23	R208	07/05/2020	4.80	Call	Bond Future	0.0600		0.0001	0.4500	0.0005	650.000	0	0	0
2019/10/23	R208	06/08/2020	5.57	Put	Bond Future	196.9300		0.1969	191.9100	0.1919	(2.549)	0	0	0
2019/10/23	R208	06/08/2020			Bond Future	5.6378		103.1296	5.6453	103.1249	0.134	0.0000	0.0000	0
2019/10/23	R208	06/08/2020	5.56	Call	Bond Future	151.5300		0.1515	141.8300	0.1418	(6.401)	0	0	0
2019/10/23	R208	06/08/2020	5.56	Put	Bond Future	199.9500		0.2000	194.9600	0.1950	(2.496)	0	0	0
2019/10/23	R208	06/08/2020	5.57	Call	Bond Future	154.7400		0.1547	145.0100	0.1450	(6.288)	0	0	0
2019/10/23	R208	06/08/2020	5.55	Call	Bond Future	148.3400		0.1483	138.6900	0.1387	(6.505)	0	0	0
2019/10/23	R208	06/08/2020	5.55	Put	Bond Future	202.9900		0.2030	198.0500	0.1980	(2.434)	0	0	0
2019/10/23	R209	07/11/2019	9.82	Call	Bond Future	2,254.4700		2.2545	2,221.3700	2.2214	(1.468)	0	0	0
2019/10/23	R209	07/11/2019	9.77	Put	Bond Future	225.2000		0.2252	210.1100	0.2101	(6.701)	0	0	8,000
2019/10/23	R209	07/11/2019	9.33	Call	Bond Future	359.1200		0.3591	331.0400	0.3310	(7.819)	0	0	8,000
2019/10/23	R209	07/11/2019			Bond Future	9.4972		74.0076	9.5002	73.9880	0.031	0.0000	0.0000	95,044
2019/10/23	R209	07/11/2019	9.80	Call	Bond Future	2,147.5300		2.1475	2,113.7700	2.1138	(1.572)	0	0	0
2019/10/23	R209	07/11/2019	9.80	Put	Bond Future	192.3500		0.1923	178.2100	0.1782	(7.351)	0	0	0
2019/10/23	R209	07/11/2019	9.50	Put	Bond Future	795.5700		0.7956	778.5000	0.7785	(2.146)	0	0	0
2019/10/23	R209	07/11/2019	9.50	Call	Bond Future	813.9400		0.8139	777.2500	0.7772	(4.508)	0	0	5,000
2019/10/23	R209	07/11/2019	8.92	Put	Bond Future	3,960.8500		3.9608	3,977.3200	3.9773	0.416	0	0	0
2019/10/23	R209	07/11/2019	8.92	Call	Bond Future	13.5800		0.0136	10.4300	0.0104	(23.196)	0	0	8,000
2019/10/23	R209	07/11/2019	9.82	Put	Bond Future	172.8300		0.1728	159.3500	0.1594	(7.800)	0	0	0
2019/10/23	R209	07/11/2019	9.77	Call	Bond Future	1,990.0600		1.9901	1,955.3500	1.9553	(1.744)	0	0	0
2019/10/23	R209	07/11/2019	9.33	Put	Bond Future	1,472.1900		1.4722	1,463.7300	1.4637	(0.575)	0	0	0
2019/10/23	R209	07/11/2019	9.81	Call	Bond Future	2,200.8300		2.2008	2,167.4000	2.1674	(1.519)	0	0	0
2019/10/23	R209	07/11/2019	9.81	Put	Bond Future	182.3800		0.1824	168.5700	0.1686	(7.572)	0	0	0
2019/10/23	R209	06/02/2020	9.52	Put	Bond Future	2,219.0900		2.2191	2,216.2800	2.2163	(0.127)	0	0	0
2019/10/23	R209	06/02/2020			Bond Future	9.5572		75.3431	9.5603	75.3229	0.033	0.0000	0.0000	9,692
2019/10/23	R209	06/02/2020	9.51	Call	Bond Future	1,943.7700		1.9438	1,920.8400	1.9208	(1.180)	0	0	0
2019/10/23	R209	06/02/2020	9.51	Put	Bond Future	2,251.6300		2.2516	2,248.9400	2.2489	(0.119)	0	0	0
2019/10/23	R209	06/02/2020	9.52	Call	Bond Future	1,976.6600		1.9767	1,953.6100	1.9536	(1.166)	0	0	0
2019/10/23	R209	06/02/2020	9.50	Call	Bond Future	1,911.3300		1.9113	1,888.5200	1.8885	(1.193)	0	0	0
2019/10/23	R209	06/02/2020	9.50	Put	Bond Future	2,284.7100		2.2847	2,282.1400	2.2821	(0.112)	0	0	0
2019/10/23	R209	07/05/2020	9.47	Call	Bond Future	2,330.0500		2.3300	2,382.3000	2.3823	2.242	0	0	0
2019/10/23	R209	07/05/2020			Bond Future	9.6178		73.5621	9.6210	73.5416	0.033	0.0000	0.0000	0
2019/10/23	R209	07/05/2020	9.45	Call	Bond Future	2,267.6500		2.2676	2,321.2400	2.3212	2.363	0	0	0
2019/10/23	R209	07/05/2020	9.45	Put	Bond Future	3,358.6900		3.3587	3,432.7300	3.4327	2.204	0	0	0
2019/10/23	R209	07/05/2020	9.47	Put	Bond Future	3,289.8500		3.2899	3,362.5500	3.3625	2.210	0	0	0
2019/10/23	R209	07/05/2020	9.46	Call	Bond Future	2,298.7500		2.2988	2,351.6700	2.3517	2.302	0	0	0
2019/10/23	R209	07/05/2020	9.46	Put	Bond Future	3,324.1300		3.3241	3,397.5000	3.3975	2.207	0	0	0
2019/10/23	R209	06/08/2020	5.55	Put	Bond Future	34,587.1800		34.5872	34,608.0100	34.6080	0.060	0	0	0
2019/10/23	R209	06/08/2020	5.56	Call	Bond Future	0.4800		0.0005	0.4600	0.0005	(4.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/23	R209	06/08/2020			Bond Future	9.6759		74.9300	9.6791	74.9092	0.034	0.0000	0.0000	0
2019/10/23	R209	06/08/2020	5.57	Call	Bond Future	0.4900		0.0005	0.4800	0.0005	(2.041)	0	0	0
2019/10/23	R209	06/08/2020	5.57	Put	Bond Future	34,370.3700		34.3704	34,391.2100	34.3912	0.061	0	0	0
2019/10/23	R209	06/08/2020	5.55	Call	Bond Future	0.4600		0.0005	0.4400	0.0004	(4.348)	0	0	0
2019/10/23	R209	06/08/2020	5.56	Put	Bond Future	34,478.7100		34.4787	34,499.5400	34.4995	0.060	0	0	0
2019/10/23	R210	07/11/2019			Bond Future	188.1684		188.1684	188.1054	188.1054	(0.033)	0.0000	0.0000	1,055
2019/10/23	R210	06/02/2020			Bond Future	191.6106		191.6106	191.5458	191.5458	(0.034)	0.0000	0.0000	1,772
2019/10/23	R210	07/05/2020			Bond Future	192.4912		192.4912	192.4257	192.4257	(0.034)	0.0000	0.0000	0
2019/10/23	R210	06/08/2020			Bond Future	196.1149		196.1149	196.0483	196.0483	(0.034)	0.0000	0.0000	0
2019/10/23	R212	07/11/2019			Bond Future	162.0711		162.0711	161.9295	161.9295	(0.087)	0.0000	0.0000	7,384
2019/10/23	R212	06/02/2020			Bond Future	162.7900		162.7900	162.6452	162.6452	(0.089)	0.0000	0.0000	4,084
2019/10/23	R212	07/05/2020			Bond Future	165.7894		165.7894	165.6424	165.6424	(0.089)	0.0000	0.0000	0
2019/10/23	R212	06/08/2020			Bond Future	166.6170		166.6170	166.4673	166.4673	(0.090)	0.0000	0.0000	0
2019/10/23	R213	07/11/2019	9.59	Put	Bond Future	44.8700		0.0449	45.6000	0.0456	1.627	0	0	0
2019/10/23	R213	07/11/2019	9.58	Call	Bond Future	3,002.4800		3.0025	3,017.0400	3.0170	0.485	0	0	0
2019/10/23	R213	07/11/2019			Bond Future	9.0981		86.7714	9.0959	86.7852	(0.024)	0.0000	0.0000	21,731
2019/10/23	R213	07/11/2019	9.59	Call	Bond Future	3,059.2200		3.0592	3,073.7600	3.0738	0.475	0	0	0
2019/10/23	R213	07/11/2019	9.58	Put	Bond Future	47.9900		0.0480	48.7400	0.0487	1.563	0	0	0
2019/10/23	R213	07/11/2019	9.60	Call	Bond Future	3,116.0700		3.1161	3,130.5700	3.1306	0.465	0	0	0
2019/10/23	R213	07/11/2019	9.60	Put	Bond Future	41.9300		0.0419	42.6200	0.0426	1.646	0	0	0
2019/10/23	R213	06/02/2020	9.27	Call	Bond Future	2,248.0400		2.2480	2,239.5000	2.2395	(0.380)	0	0	0
2019/10/23	R213	06/02/2020	9.26	Put	Bond Future	1,612.8000		1.6128	1,590.4700	1.5905	(1.385)	0	0	0
2019/10/23	R213	06/02/2020			Bond Future	9.1622		88.3372	9.1600	88.3509	(0.024)	0.0000	0.0000	2,099
2019/10/23	R213	06/02/2020	9.28	Call	Bond Future	2,283.2900		2.2833	2,274.8500	2.2749	(0.370)	0	0	0
2019/10/23	R213	06/02/2020	9.28	Put	Bond Future	1,561.1500		1.5612	1,539.0200	1.5390	(1.418)	0	0	0
2019/10/23	R213	06/02/2020	9.27	Put	Bond Future	1,586.9000		1.5869	1,564.6700	1.5647	(1.401)	0	0	0
2019/10/23	R213	06/02/2020	9.26	Call	Bond Future	2,212.8800		2.2129	2,204.2400	2.2042	(0.390)	0	0	0
2019/10/23	R213	07/05/2020	9.01	Put	Bond Future	3,253.0800		3.2531	3,228.7700	3.2288	(0.747)	0	0	0
2019/10/23	R213	07/05/2020	9.00	Call	Bond Future	1,932.0700		1.9321	1,921.8700	1.9219	(0.528)	0	0	0
2019/10/23	R213	07/05/2020			Bond Future	9.2212		86.3918	9.2188	86.4060	(0.025)	0.0000	0.0000	0
2019/10/23	R213	07/05/2020	9.01	Call	Bond Future	1,959.8100		1.9598	1,949.6300	1.9496	(0.519)	0	0	0
2019/10/23	R213	07/05/2020	9.00	Put	Bond Future	3,287.2300		3.2872	3,262.9000	3.2629	(0.740)	0	0	0
2019/10/23	R213	07/05/2020	9.02	Call	Bond Future	1,987.7700		1.9878	1,977.3600	1.9774	(0.524)	0	0	0
2019/10/23	R213	07/05/2020	9.02	Put	Bond Future	3,219.2100		3.2192	3,194.6700	3.1947	(0.762)	0	0	0
2019/10/23	R213	06/08/2020	9.31	Call	Bond Future	3,364.8400		3.3648	3,353.7600	3.3538	(0.329)	0	0	0
2019/10/23	R213	06/08/2020			Bond Future	9.2764		87.9984	9.2740	88.0128	(0.026)	0.0000	0.0000	0
2019/10/23	R213	06/08/2020	9.29	Call	Bond Future	3,298.0100		3.2980	3,286.8400	3.2868	(0.339)	0	0	0
2019/10/23	R213	06/08/2020	9.29	Put	Bond Future	3,217.0400		3.2170	3,191.4400	3.1914	(0.796)	0	0	0
2019/10/23	R213	06/08/2020	9.31	Put	Bond Future	3,164.8900		3.1649	3,139.3800	3.1394	(0.806)	0	0	0
2019/10/23	R213	06/08/2020	9.30	Call	Bond Future	3,331.3600		3.3314	3,320.2300	3.3202	(0.334)	0	0	0
2019/10/23	R213	06/08/2020	9.30	Put	Bond Future	3,190.8700		3.1909	3,165.3100	3.1653	(0.801)	0	0	0
2019/10/23	R214	07/11/2019	10.02	Put	Bond Future	268.3200		0.2683	244.2500	0.2443	(8.971)	0	0	0
2019/10/23	R214	07/11/2019			Bond Future	9.7584		72.2904	9.7561	72.3056	(0.023)	0.0000	0.0000	15,768
2019/10/23	R214	07/11/2019	10.01	Call	Bond Future	1,966.1400		1.9661	1,956.6900	1.9567	(0.481)	0	0	0

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2019/10/23	R214	07/11/2019	10.01	Put	Bond Future	281.7400	0.2817	257.0800	0.2571	(8.753)	0	0	0
2019/10/23	R214	07/11/2019	10.02	Call	Bond Future	2,018.3400	2.0183	2,009.4800	2.0095	(0.439)	0	0	0
2019/10/23	R214	07/11/2019	10.00	Call	Bond Future	1,914.4100	1.9144	1,904.3700	1.9044	(0.524)	0	0	0
2019/10/23	R214	07/11/2019	10.00	Put	Bond Future	295.7200	0.2957	270.4700	0.2705	(8.538)	0	0	0
2019/10/23	R214	06/02/2020	9.73	Call	Bond Future	1,920.6000	1.9206	1,914.2100	1.9142	(0.333)	0	0	0
2019/10/23	R214	06/02/2020			Bond Future	9.8244	73.5950	9.8222	73.6102	(0.023)	0.0000	0.0000	3,247
2019/10/23	R214	06/02/2020	9.71	Call	Bond Future	1,856.1700	1.8562	1,849.6800	1.8497	(0.350)	0	0	0
2019/10/23	R214	06/02/2020	9.71	Put	Bond Future	2,634.3700	2.6344	2,612.7100	2.6127	(0.822)	0	0	0
2019/10/23	R214	06/02/2020	9.73	Put	Bond Future	2,561.8200	2.5618	2,540.2600	2.5403	(0.842)	0	0	0
2019/10/23	R214	06/02/2020	9.72	Call	Bond Future	1,888.1600	1.8882	1,881.7200	1.8817	(0.341)	0	0	0
2019/10/23	R214	06/02/2020	9.72	Put	Bond Future	2,597.8200	2.5978	2,576.2100	2.5762	(0.832)	0	0	0
2019/10/23	R214	07/05/2020	9.77	Put	Bond Future	3,375.3500	3.3754	3,355.3200	3.3553	(0.593)	0	0	0
2019/10/23	R214	07/05/2020			Bond Future	9.8857	71.6352	9.8834	71.6508	(0.024)	0.0000	0.0000	0
2019/10/23	R214	07/05/2020	9.76	Call	Bond Future	2,563.7800	2.5638	2,559.5900	2.5596	(0.163)	0	0	0
2019/10/23	R214	07/05/2020	9.76	Put	Bond Future	3,410.5000	3.4105	3,390.6300	3.3906	(0.583)	0	0	0
2019/10/23	R214	07/05/2020	9.77	Call	Bond Future	2,596.5600	2.5966	2,592.2100	2.5922	(0.168)	0	0	0
2019/10/23	R214	07/05/2020	9.75	Call	Bond Future	2,531.4100	2.5314	2,527.1900	2.5272	(0.167)	0	0	0
2019/10/23	R214	07/05/2020	9.75	Put	Bond Future	3,446.1600	3.4462	3,426.2600	3.4263	(0.577)	0	0	0
2019/10/23	R214	06/08/2020	9.98	Put	Bond Future	3,702.4900	3.7025	3,683.3300	3.6833	(0.517)	0	0	0
2019/10/23	R214	06/08/2020	9.97	Call	Bond Future	3,902.9200	3.9029	3,899.6900	3.8997	(0.083)	0	0	0
2019/10/23	R214	06/08/2020			Bond Future	9.9443	72.9673	9.9419	72.9832	(0.024)	0.0000	0.0000	0
2019/10/23	R214	06/08/2020	9.98	Call	Bond Future	3,937.7000	3.9377	3,934.5200	3.9345	(0.081)	0	0	0
2019/10/23	R214	06/08/2020	9.97	Put	Bond Future	3,733.4300	3.7334	3,714.2200	3.7142	(0.515)	0	0	0
2019/10/23	R214	06/08/2020	9.99	Call	Bond Future	3,972.3600	3.9724	3,969.2300	3.9692	(0.079)	0	0	0
2019/10/23	R214	06/08/2020	9.99	Put	Bond Future	3,671.5300	3.6715	3,652.4200	3.6524	(0.520)	0	0	0
2019/10/23	R248	07/11/2019	10.02	Call	Bond Future	1,994.8400	1.9948	2,042.4600	2.0425	2.387	0	0	0
2019/10/23	R248	07/11/2019	10.01	Put	Bond Future	518.7100	0.5187	458.0000	0.4580	(11.704)	0	0	0
2019/10/23	R248	07/11/2019			Bond Future	9.8438	91.3606	9.8314	91.4674	(0.125)	0.0000	0.0000	75,662
2019/10/23	R248	07/11/2019	10.03	Call	Bond Future	2,055.9500	2.0559	2,105.1500	2.1051	2.393	0	0	0
2019/10/23	R248	07/11/2019	10.03	Put	Bond Future	472.5000	0.4725	414.9500	0.4149	(12.180)	0	0	0
2019/10/23	R248	07/11/2019	10.02	Put	Bond Future	495.1600	0.4952	436.0300	0.4360	(11.942)	0	0	0
2019/10/23	R248	07/11/2019	10.01	Call	Bond Future	1,934.4700	1.9345	1,980.5100	1.9805	2.380	0	0	0
2019/10/23	R248	06/02/2020	9.71	Put	Bond Future	3,606.6700	3.6067	3,529.5000	3.5295	(2.140)	0	0	0
2019/10/23	R248	06/02/2020			Bond Future	9.9120	93.0093	9.8993	93.1176	(0.128)	0.0000	0.0000	32,054
2019/10/23	R248	06/02/2020	9.71	Call	Bond Future	1,855.4400	1.8554	1,886.5600	1.8866	1.677	0	0	0
2019/10/23	R248	06/02/2020	9.70	Put	Bond Future	3,656.9300	3.6569	3,579.2400	3.5792	(2.124)	0	0	0
2019/10/23	R248	06/02/2020	9.72	Call	Bond Future	1,893.8400	1.8938	1,925.4800	1.9255	1.671	0	0	0
2019/10/23	R248	06/02/2020	9.72	Put	Bond Future	3,556.9700	3.5570	3,480.3200	3.4803	(2.155)	0	0	0
2019/10/23	R248	06/02/2020	9.70	Call	Bond Future	1,817.4600	1.8175	1,848.0600	1.8481	1.684	0	0	0
2019/10/23	R248	07/05/2020	9.79	Call	Bond Future	2,902.4800	2.9025	2,943.4700	2.9435	1.412	0	0	0
2019/10/23	R248	07/05/2020	9.77	Put	Bond Future	4,584.6800	4.5847	4,514.3700	4.5144	(1.534)	0	0	0
2019/10/23	R248	07/05/2020			Bond Future	9.9754	90.2609	9.9623	90.3714	(0.131)	0.0000	0.0000	0
2019/10/23	R248	07/05/2020	9.79	Put	Bond Future	4,488.6800	4.4887	4,419.1700	4.4192	(1.549)	0	0	0
2019/10/23	R248	07/05/2020	9.77	Call	Bond Future	2,824.4100	2.8244	2,864.6000	2.8646	1.423	0	0	0
2019/10/23	R248	07/05/2020	9.78	Put	Bond Future	4,536.6100	4.5366	4,466.7000	4.4667	(1.541)	0	0	0
2019/10/23	R248	07/05/2020	9.78	Call	Bond Future	2,863.4400	2.8634	2,904.0300	2.9040	1.418	0	0	0
2019/10/23	R248	06/08/2020	9.00	Put	Bond Future	11,123.7600	11.1238	11,035.4400	11.0354	(0.794)	0	0	0

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2019/10/23	R248	06/08/2020	10.20	Call	Bond Future	6,135.3700	6.1354	6,190.2400	6.1902	0.894	0	0	0
2019/10/23	R248	06/08/2020			Bond Future	10.0361	91.9393	10.0226	92.0519	(0.135)	0.0000	0.0000	0
2019/10/23	R248	06/08/2020	9.25	Put	Bond Future	9,377.0700	9.3771	9,292.7000	9.2927	(0.900)	0	0	0
2019/10/23	R248	06/08/2020	9.25	Call	Bond Future	2,381.9100	2.3819	2,410.1100	2.4101	1.184	0	0	20,640
2019/10/23	R248	06/08/2020	10.18	Call	Bond Future	6,042.9900	6.0430	6,097.3300	6.0973	0.899	0	0	0
2019/10/23	R248	06/08/2020	10.18	Put	Bond Future	4,858.7100	4.8587	4,800.4800	4.8005	(1.198)	0	0	0
2019/10/23	R248	06/08/2020	9.00	Call	Bond Future	1,702.5700	1.7026	1,726.8200	1.7268	1.424	0	0	3,000
2019/10/23	R248	06/08/2020	10.20	Put	Bond Future	4,788.6400	4.7886	4,730.9400	4.7309	(1.205)	0	0	0
2019/10/23	R248	06/08/2020	10.19	Call	Bond Future	6,089.2800	6.0893	6,143.8900	6.1439	0.897	0	0	0
2019/10/23	R248	06/08/2020	10.19	Put	Bond Future	4,823.7100	4.8237	4,765.7500	4.7657	(1.202)	0	0	0

Total **1270897**