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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/11/2019 TO 26/11/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	2025	06/02/2020			Bond Future	136.7892	136.7892	136.6503	136.6503	(0.102)	0.0000	0.0000	4,913
2019/11/26	2025	07/05/2020			Bond Future	139.3117	139.3117	139.1724	139.1724	(0.100)	0.0000	0.0000	0
2019/11/26	2025	06/08/2020			Bond Future	140.4364	140.4364	140.2988	140.2988	(0.098)	0.0000	0.0000	0
2019/11/26	2025	05/11/2020			Bond Future	143.0720	143.0720	142.9335	142.9335	(0.097)	0.0000	0.0000	0
2019/11/26	2029	06/02/2020			Bond Future	101.5195	101.5195	101.4734	101.4734	(0.045)	0.0000	0.0000	3,860
2019/11/26	2029	07/05/2020			Bond Future	102.2791	102.2791	102.2336	102.2336	(0.044)	0.0000	0.0000	0
2019/11/26	2029	06/08/2020			Bond Future	104.2101	104.2101	104.1670	104.1670	(0.041)	0.0000	0.0000	0
2019/11/26	2029	05/11/2020			Bond Future	105.0231	105.0231	104.9803	104.9803	(0.041)	0.0000	0.0000	0
2019/11/26	2030	06/02/2020	9.15	Put	Bond Future	1,957.7600	1.9578	2,000.3600	2.0004	2.176	0	0	0
2019/11/26	2030	06/02/2020	9.14	Call	Bond Future	1,152.5600	1.1526	1,104.0600	1.1041	(4.208)	0	0	0
2019/11/26	2030	06/02/2020	9.40	Put	Bond Future	1,223.2900	1.2233	1,251.3700	1.2514	2.295	0	0	5,000
2019/11/26	2030	06/02/2020	9.25	Call	Bond Future	1,463.8600	1.4639	1,408.6400	1.4086	(3.772)	0	0	0
2019/11/26	2030	06/02/2020	8.40	Call	Bond Future	98.5300	0.0985	89.7800	0.0898	(8.881)	0	0	5,820
2019/11/26	2030	06/02/2020			Bond Future	9.2777	92.0408	9.2929	91.9490	0.163	0.0000	0.0000	78,246
2019/11/26	2030	06/02/2020	9.00	Put	Bond Future	2,524.4200	2.5244	2,576.4600	2.5765	2.061	0	0	0
2019/11/26	2030	06/02/2020	9.00	Call	Bond Future	820.0700	0.8201	780.3800	0.7804	(4.840)	0	0	5,820
2019/11/26	2030	06/02/2020	9.15	Call	Bond Future	1,179.0800	1.1791	1,129.9500	1.1300	(4.167)	0	0	0
2019/11/26	2030	06/02/2020	9.14	Put	Bond Future	1,992.5800	1.9926	2,035.8100	2.0358	2.170	0	0	0
2019/11/26	2030	06/02/2020	9.40	Call	Bond Future	1,960.7200	1.9607	1,897.0700	1.8971	(3.246)	0	0	0
2019/11/26	2030	06/02/2020	9.25	Put	Bond Future	1,632.1300	1.6321	1,668.6400	1.6686	2.237	0	0	5,000
2019/11/26	2030	06/02/2020	8.40	Put	Bond Future	5,629.5500	5.6296	5,712.5300	5.7125	1.474	0	0	0
2019/11/26	2030	06/02/2020	9.16	Call	Bond Future	1,205.9600	1.2060	1,156.2100	1.1562	(4.125)	0	0	0
2019/11/26	2030	06/02/2020	9.16	Put	Bond Future	1,923.3600	1.9234	1,965.3400	1.9653	2.183	0	0	0
2019/11/26	2030	07/05/2020	8.79	Call	Bond Future	925.9300	0.9259	894.8300	0.8948	(3.359)	0	0	0
2019/11/26	2030	07/05/2020	8.78	Put	Bond Future	4,382.1200	4.3821	4,443.3300	4.4433	1.397	0	0	0
2019/11/26	2030	07/05/2020			Bond Future	9.3509	93.7156	9.3663	93.6237	0.166	0.0000	0.0000	0
2019/11/26	2030	07/05/2020	8.80	Call	Bond Future	944.6500	0.9447	913.1400	0.9131	(3.336)	0	0	0
2019/11/26	2030	07/05/2020	8.80	Put	Bond Future	4,294.9000	4.2949	4,355.2800	4.3553	1.406	0	0	0
2019/11/26	2030	07/05/2020	8.79	Put	Bond Future	4,338.4700	4.3385	4,399.2600	4.3993	1.401	0	0	0
2019/11/26	2030	07/05/2020	8.78	Call	Bond Future	907.2400	0.9072	876.5600	0.8766	(3.382)	0	0	0
2019/11/26	2030	06/08/2020	9.11	Call	Bond Future	2,001.0900	2.0011	1,958.6100	1.9586	(2.123)	0	0	0
2019/11/26	2030	06/08/2020			Bond Future	9.4259	91.4301	9.4415	91.3394	0.166	0.0000	0.0000	0
2019/11/26	2030	06/08/2020	9.09	Call	Bond Future	1,949.0200	1.9490	1,907.1900	1.9072	(2.146)	0	0	0
2019/11/26	2030	06/08/2020	9.09	Put	Bond Future	3,929.0800	3.9291	3,977.9900	3.9780	1.245	0	0	0
2019/11/26	2030	06/08/2020	9.11	Put	Bond Future	3,861.6800	3.8617	3,909.9400	3.9099	1.250	0	0	0
2019/11/26	2030	06/08/2020	9.10	Call	Bond Future	1,975.1100	1.9751	1,932.9600	1.9330	(2.134)	0	0	0
2019/11/26	2030	06/08/2020	9.10	Put	Bond Future	3,895.4100	3.8954	3,944.0000	3.9440	1.247	0	0	0
2019/11/26	2030	05/11/2020	10.06	Put	Bond Future	2,398.8900	2.3989	2,425.8600	2.4259	1.124	0	0	1,000
2019/11/26	2030	05/11/2020	9.39	Put	Bond Future	3,736.8800	3.7369	3,778.6300	3.7786	1.117	0	0	0
2019/11/26	2030	05/11/2020	9.38	Call	Bond Future	3,113.1300	3.1131	3,063.8000	3.0638	(1.585)	0	0	0
2019/11/26	2030	05/11/2020			Bond Future	9.4938	93.1488	9.5098	93.0574	0.169	0.0000	0.0000	0
2019/11/26	2030	05/11/2020	8.34	Put	Bond Future	7,610.8500	7.6109	7,682.3300	7.6823	0.939	0	0	0

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2019/11/26	2030	05/11/2020	8.34	Call	Bond Future	720.3100	0.7203	700.4600	0.7005	(2.756)	0	0	1,000
2019/11/26	2030	05/11/2020	9.04	Put	Bond Future	4,786.6900	4.7867	4,837.8800	4.8379	1.069	0	0	0
2019/11/26	2030	05/11/2020	9.04	Call	Bond Future	2,154.3100	2.1543	2,114.1700	2.1142	(1.863)	0	0	1,000
2019/11/26	2030	05/11/2020	10.06	Call	Bond Future	5,549.7400	5.5497	5,485.3800	5.4854	(1.160)	0	0	0
2019/11/26	2030	05/11/2020	10.37	Put	Bond Future	1,920.8800	1.9209	1,942.6500	1.9426	1.133	0	0	16,000
2019/11/26	2030	05/11/2020	9.39	Call	Bond Future	3,143.4900	3.1435	3,093.9100	3.0939	(1.577)	0	0	0
2019/11/26	2030	05/11/2020	9.38	Put	Bond Future	3,763.9700	3.7640	3,805.9700	3.8060	1.116	0	0	0
2019/11/26	2030	05/11/2020	8.53	Put	Bond Future	6,737.2300	6.7372	6,803.3100	6.8033	0.981	0	0	0
2019/11/26	2030	05/11/2020	8.53	Call	Bond Future	1,026.8600	1.0269	1,001.6100	1.0016	(2.459)	0	0	16,000
2019/11/26	2030	05/11/2020	9.03	Put	Bond Future	4,820.1500	4.8201	4,871.6300	4.8716	1.068	0	0	0
2019/11/26	2030	05/11/2020	9.03	Call	Bond Future	2,128.6500	2.1287	2,088.8000	2.0888	(1.872)	0	0	16,000
2019/11/26	2030	05/11/2020	10.37	Call	Bond Future	6,736.2900	6.7363	6,666.7300	6.6667	(1.033)	0	0	0
2019/11/26	2030	05/11/2020	9.40	Call	Bond Future	3,174.3400	3.1743	3,124.5100	3.1245	(1.570)	0	0	0
2019/11/26	2030	05/11/2020	9.40	Put	Bond Future	3,710.3300	3.7103	3,751.8300	3.7518	1.118	0	0	0
2019/11/26	2032	06/02/2020	9.40	Put	Bond Future	2,695.4900	2.6955	2,747.6900	2.7477	1.937	0	0	0
2019/11/26	2032	06/02/2020			Bond Future	9.6480	93.1300	9.6630	93.0315	0.155	0.0000	0.0000	69,176
2019/11/26	2032	06/02/2020	9.39	Call	Bond Future	1,019.3800	1.0194	973.7600	0.9738	(4.475)	0	0	0
2019/11/26	2032	06/02/2020	9.39	Put	Bond Future	2,738.0200	2.7380	2,790.8800	2.7909	1.931	0	0	0
2019/11/26	2032	06/02/2020	9.40	Call	Bond Future	1,044.2900	1.0443	998.0100	0.9980	(4.432)	0	0	0
2019/11/26	2032	06/02/2020	9.38	Call	Bond Future	995.0100	0.9950	950.0400	0.9500	(4.520)	0	0	0
2019/11/26	2032	06/02/2020	9.38	Put	Bond Future	2,781.1600	2.7812	2,834.6700	2.8347	1.924	0	0	0
2019/11/26	2032	07/05/2020	9.19	Call	Bond Future	1,179.3900	1.1794	1,143.0100	1.1430	(3.085)	0	0	0
2019/11/26	2032	07/05/2020			Bond Future	9.7255	90.6651	9.7409	90.5663	0.157	0.0000	0.0000	0
2019/11/26	2032	07/05/2020	9.17	Call	Bond Future	1,136.1100	1.1361	1,100.6000	1.1006	(3.126)	0	0	0
2019/11/26	2032	07/05/2020	9.17	Put	Bond Future	4,825.1300	4.8251	4,888.4300	4.8884	1.312	0	0	0
2019/11/26	2032	07/05/2020	9.19	Put	Bond Future	4,732.0300	4.7320	4,794.4600	4.7945	1.319	0	0	0
2019/11/26	2032	07/05/2020	9.18	Call	Bond Future	1,157.5200	1.1575	1,121.5800	1.1216	(3.105)	0	0	0
2019/11/26	2032	07/05/2020	9.18	Put	Bond Future	4,778.3100	4.7783	4,841.1800	4.8412	1.316	0	0	0
2019/11/26	2032	06/08/2020	9.46	Put	Bond Future	4,390.2900	4.3903	4,442.6700	4.4427	1.193	0	0	0
2019/11/26	2032	06/08/2020	9.45	Call	Bond Future	2,142.4700	2.1425	2,097.4400	2.0974	(2.102)	0	0	0
2019/11/26	2032	06/08/2020			Bond Future	9.8041	92.3310	9.8195	92.2333	0.157	0.0000	0.0000	0
2019/11/26	2032	06/08/2020	9.46	Call	Bond Future	2,170.1700	2.1702	2,124.7900	2.1248	(2.091)	0	0	0
2019/11/26	2032	06/08/2020	9.45	Put	Bond Future	4,428.2300	4.4282	4,480.9600	4.4810	1.191	0	0	0
2019/11/26	2032	06/08/2020	9.47	Call	Bond Future	2,198.0500	2.1981	2,152.3400	2.1523	(2.080)	0	0	0
2019/11/26	2032	06/08/2020	9.47	Put	Bond Future	4,352.5900	4.3526	4,404.6400	4.4046	1.196	0	0	0
2019/11/26	2032	05/11/2020	9.44	Put	Bond Future	5,323.2600	5.3233	5,377.2000	5.3772	1.013	0	0	0
2019/11/26	2032	05/11/2020	11.08	Call	Bond Future	8,553.9800	8.5540	8,473.2800	8.4733	(0.943)	0	0	0
2019/11/26	2032	05/11/2020	9.77	Put	Bond Future	4,177.7000	4.1777	4,222.4700	4.2225	1.072	0	0	0
2019/11/26	2032	05/11/2020			Bond Future	9.8813	89.9079	9.8971	89.8094	0.160	0.0000	0.0000	0
2019/11/26	2032	05/11/2020	9.76	Call	Bond Future	3,449.3200	3.4493	3,395.7800	3.3958	(1.552)	0	0	0
2019/11/26	2032	05/11/2020	9.76	Put	Bond Future	4,209.3000	4.2093	4,254.3300	4.2543	1.070	0	0	0
2019/11/26	2032	05/11/2020	9.44	Call	Bond Future	2,514.7400	2.5147	2,470.1100	2.4701	(1.775)	0	0	1,000
2019/11/26	2032	05/11/2020	11.08	Put	Bond Future	1,494.9400	1.4949	1,512.8100	1.5128	1.195	0	0	1,000
2019/11/26	2032	05/11/2020	9.77	Call	Bond Future	3,480.7200	3.4807	3,426.9200	3.4269	(1.546)	0	0	0
2019/11/26	2032	05/11/2020	8.94	Put	Bond Future	7,489.8000	7.4898	7,558.2600	7.5583	0.914	0	0	0
2019/11/26	2032	05/11/2020	8.94	Call	Bond Future	1,351.3700	1.3514	1,321.2600	1.3213	(2.228)	0	0	1,000
2019/11/26	2032	05/11/2020	9.75	Call	Bond Future	3,417.6900	3.4177	3,364.4300	3.3644	(1.558)	0	0	0

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2019/11/26	2032	05/11/2020	9.75	Put	Bond Future	4,240.7400	4.2407	4,286.0500	4.2861	1.068	0	0	0
2019/11/26	2033	06/02/2020			Bond Future	101.1357	101.1357	101.1324	101.1324	(0.003)	0.0000	0.0000	6,260
2019/11/26	2033	07/05/2020			Bond Future	101.8053	101.8053	101.8034	101.8034	(0.002)	0.0000	0.0000	0
2019/11/26	2033	06/08/2020			Bond Future	103.7274	103.7274	103.7286	103.7286	0.001	0.0000	0.0000	0
2019/11/26	2033	05/11/2020			Bond Future	104.4526	104.4526	104.4551	104.4551	0.002	0.0000	0.0000	0
2019/11/26	2037	06/02/2020	9.67	Call	Bond Future	762.0600	0.7621	713.4000	0.7134	(6.385)	0	0	0
2019/11/26	2037	06/02/2020	9.66	Put	Bond Future	3,989.5100	3.9895	4,086.7000	4.0867	2.436	0	0	0
2019/11/26	2037	06/02/2020			Bond Future	10.0958	87.4161	10.1158	87.2711	0.198	0.0000	0.0000	70,432
2019/11/26	2037	06/02/2020	9.68	Call	Bond Future	783.9300	0.7839	734.3600	0.7344	(6.323)	0	0	0
2019/11/26	2037	06/02/2020	9.68	Put	Bond Future	3,879.9000	3.8799	3,975.2700	3.9753	2.458	0	0	0
2019/11/26	2037	06/02/2020	9.67	Put	Bond Future	3,934.5200	3.9345	4,030.8000	4.0308	2.447	0	0	0
2019/11/26	2037	06/02/2020	9.66	Call	Bond Future	740.4600	0.7405	692.7100	0.6927	(6.449)	0	0	0
2019/11/26	2037	07/05/2020	9.60	Put	Bond Future	5,555.2100	5.5552	5,651.5100	5.6515	1.734	0	0	0
2019/11/26	2037	07/05/2020	9.59	Call	Bond Future	1,250.4300	1.2504	1,201.1500	1.2011	(3.941)	0	0	0
2019/11/26	2037	07/05/2020			Bond Future	10.1777	89.0068	10.1982	88.8606	0.201	0.0000	0.0000	0
2019/11/26	2037	07/05/2020	9.60	Call	Bond Future	1,273.8600	1.2739	1,223.9800	1.2240	(3.916)	0	0	0
2019/11/26	2037	07/05/2020	9.59	Put	Bond Future	5,608.6600	5.6087	5,705.5600	5.7056	1.728	0	0	0
2019/11/26	2037	07/05/2020	9.61	Call	Bond Future	1,297.5700	1.2976	1,247.0800	1.2471	(3.891)	0	0	0
2019/11/26	2037	07/05/2020	9.61	Put	Bond Future	5,502.1300	5.5021	5,597.8200	5.5978	1.739	0	0	0
2019/11/26	2037	06/08/2020	9.88	Put	Bond Future	5,230.5400	5.2305	5,311.2300	5.3112	1.543	0	0	0
2019/11/26	2037	06/08/2020			Bond Future	10.2619	86.3822	10.2827	86.2362	0.202	0.0000	0.0000	0
2019/11/26	2037	06/08/2020	9.87	Call	Bond Future	2,448.8400	2.4488	2,383.9700	2.3840	(2.649)	0	0	0
2019/11/26	2037	06/08/2020	9.87	Put	Bond Future	5,274.3100	5.2743	5,355.4800	5.3555	1.539	0	0	0
2019/11/26	2037	06/08/2020	9.88	Call	Bond Future	2,478.8900	2.4789	2,413.5400	2.4135	(2.636)	0	0	0
2019/11/26	2037	06/08/2020	9.86	Call	Bond Future	2,419.2700	2.4193	2,354.8700	2.3549	(2.662)	0	0	0
2019/11/26	2037	06/08/2020	9.86	Put	Bond Future	5,318.6500	5.3187	5,400.2900	5.4003	1.535	0	0	0
2019/11/26	2037	05/11/2020	10.18	Call	Bond Future	3,844.7900	3.8448	3,767.3300	3.7673	(2.015)	0	0	0
2019/11/26	2037	05/11/2020	10.17	Put	Bond Future	4,996.5500	4.9965	5,067.3000	5.0673	1.416	0	0	0
2019/11/26	2037	05/11/2020			Bond Future	10.3391	88.0079	10.3605	87.8600	0.206	0.0000	0.0000	0
2019/11/26	2037	05/11/2020	10.19	Call	Bond Future	3,879.0600	3.8791	3,801.2100	3.8012	(2.007)	0	0	0
2019/11/26	2037	05/11/2020	10.19	Put	Bond Future	4,923.4400	4.9234	4,993.4100	4.9934	1.421	0	0	0
2019/11/26	2037	05/11/2020	10.17	Call	Bond Future	3,810.6600	3.8107	3,733.5900	3.7336	(2.022)	0	0	0
2019/11/26	2037	05/11/2020	10.18	Put	Bond Future	4,959.8800	4.9599	5,030.2400	5.0302	1.419	0	0	0
2019/11/26	2038	06/02/2020			Bond Future	116.0523	116.0523	115.6338	115.6338	(0.361)	0.0000	0.0000	10,721
2019/11/26	2038	07/05/2020			Bond Future	118.1922	118.1922	117.7680	117.7680	(0.359)	0.0000	0.0000	0
2019/11/26	2038	06/08/2020			Bond Future	118.7299	118.7299	118.3013	118.3013	(0.361)	0.0000	0.0000	0
2019/11/26	2038	05/11/2020			Bond Future	120.9582	120.9582	120.5228	120.5228	(0.360)	0.0000	0.0000	0
2019/11/26	2040	06/02/2020	9.76	Call	Bond Future	685.5000	0.6855	657.5500	0.6575	(4.077)	0	0	0
2019/11/26	2040	06/02/2020	9.00	Put	Bond Future	10,696.3300	10.6963	10,768.8900	10.7689	0.678	0	0	0
2019/11/26	2040	06/02/2020			Bond Future	10.2676	89.5920	10.2772	89.5174	0.094	0.0000	0.0000	45,516
2019/11/26	2040	06/02/2020	9.74	Call	Bond Future	646.2600	0.6463	619.3400	0.6193	(4.166)	0	0	0
2019/11/26	2040	06/02/2020	9.74	Put	Bond Future	4,859.9700	4.8600	4,907.6800	4.9077	0.982	0	0	0
2019/11/26	2040	06/02/2020	8.40	Put	Bond Future	16,437.0400	16.4370	16,511.5800	16.5116	0.453	0	0	0
2019/11/26	2040	06/02/2020	8.40	Call	Bond Future	0.5700	0.0006	0.4800	0.0005	(15.789)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/26	2040	06/02/2020	9.76	Put	Bond Future	4,733.7700	4.7338	4,780.4500	4.7805	0.986	0	0	0
2019/11/26	2040	06/02/2020	9.00	Call	Bond Future	21.9200	0.0219	19.8500	0.0199	(9.443)	0	0	0
2019/11/26	2040	06/02/2020	9.75	Call	Bond Future	666.1100	0.6661	638.6600	0.6387	(4.121)	0	0	0
2019/11/26	2040	06/02/2020	9.75	Put	Bond Future	4,797.0400	4.7970	4,844.2200	4.8442	0.984	0	0	0
2019/11/26	2040	07/05/2020	9.74	Call	Bond Future	1,257.6100	1.2576	1,229.1400	1.2291	(2.264)	0	0	0
2019/11/26	2040	07/05/2020	9.75	Put	Bond Future	6,040.2800	6.0403	6,086.0100	6.0860	0.757	0	0	0
2019/11/26	2040	07/05/2020			Bond Future	10.3515	91.2223	10.3613	91.1477	0.095	0.0000	0.0000	0
2019/11/26	2040	07/05/2020	9.50	Put	Bond Future	7,602.5700	7.6026	7,656.8300	7.6568	0.714	0	0	0
2019/11/26	2040	07/05/2020	9.50	Call	Bond Future	747.7100	0.7477	727.4200	0.7274	(2.714)	0	0	2,640
2019/11/26	2040	07/05/2020	10.00	Put	Bond Future	4,712.9700	4.7130	4,750.1800	4.7502	0.790	0	0	0
2019/11/26	2040	07/05/2020	10.00	Call	Bond Future	1,980.5200	1.9805	1,943.1800	1.9432	(1.885)	0	0	2,640
2019/11/26	2040	07/05/2020	9.74	Put	Bond Future	6,098.0300	6.0980	6,144.1100	6.1441	0.756	0	0	0
2019/11/26	2040	07/05/2020	9.75	Call	Bond Future	1,282.3400	1.2823	1,253.5200	1.2535	(2.247)	0	0	0
2019/11/26	2040	07/05/2020	9.73	Call	Bond Future	1,232.9700	1.2330	1,204.8500	1.2048	(2.281)	0	0	0
2019/11/26	2040	07/05/2020	9.73	Put	Bond Future	6,155.9900	6.1560	6,202.4200	6.2024	0.754	0	0	0
2019/11/26	2040	06/08/2020	10.04	Call	Bond Future	2,581.6100	2.5816	2,545.2700	2.5453	(1.408)	0	0	0
2019/11/26	2040	06/08/2020	10.02	Put	Bond Future	5,731.9100	5.7319	5,769.1200	5.7691	0.649	0	0	0
2019/11/26	2040	06/08/2020	10.03	Call	Bond Future	2,550.3800	2.5504	2,514.2900	2.5143	(1.415)	0	0	0
2019/11/26	2040	06/08/2020			Bond Future	10.4378	88.3875	10.4476	88.3144	0.094	0.0000	0.0000	0
2019/11/26	2040	06/08/2020	10.04	Put	Bond Future	5,636.4600	5.6365	5,673.1700	5.6732	0.651	0	0	0
2019/11/26	2040	06/08/2020	10.02	Call	Bond Future	2,519.0800	2.5191	2,483.2400	2.4832	(1.423)	0	0	0
2019/11/26	2040	06/08/2020	10.03	Put	Bond Future	5,684.1600	5.6842	5,721.1200	5.7211	0.650	0	0	0
2019/11/26	2040	05/11/2020	9.50	Call	Bond Future	1,645.5200	1.6455	1,621.2000	1.6212	(1.478)	0	0	2,000
2019/11/26	2040	05/11/2020	10.00	Call	Bond Future	2,983.9400	2.9839	2,948.7700	2.9488	(1.179)	0	0	2,000
2019/11/26	2040	05/11/2020	10.30	Call	Bond Future	3,975.2500	3.9752	3,933.9200	3.9339	(1.040)	0	0	0
2019/11/26	2040	05/11/2020			Bond Future	10.5172	90.0513	10.5272	89.9778	0.095	0.0000	0.0000	0
2019/11/26	2040	05/11/2020	10.30	Put	Bond Future	5,600.0200	5.6000	5,632.1400	5.6321	0.574	0	0	0
2019/11/26	2040	05/11/2020	9.50	Put	Bond Future	9,683.7600	9.6838	9,732.8900	9.7329	0.507	0	0	0
2019/11/26	2040	05/11/2020	10.00	Put	Bond Future	6,932.4600	6.9325	6,970.7400	6.9707	0.552	0	0	0
2019/11/26	2040	05/11/2020	10.32	Put	Bond Future	5,519.4500	5.5195	5,551.1700	5.5512	0.575	0	0	0
2019/11/26	2040	05/11/2020	10.31	Call	Bond Future	4,010.6900	4.0107	3,969.1600	3.9692	(1.035)	0	0	0
2019/11/26	2040	05/11/2020	11.50	Call	Bond Future	9,097.4400	9.0974	9,037.6100	9.0376	(0.658)	0	0	0
2019/11/26	2040	05/11/2020	11.50	Put	Bond Future	2,304.2700	2.3043	2,317.8900	2.3179	0.591	0	0	2,000
2019/11/26	2040	05/11/2020	10.32	Call	Bond Future	4,046.2800	4.0463	4,004.5500	4.0045	(1.031)	0	0	0
2019/11/26	2040	05/11/2020	10.31	Put	Bond Future	5,559.6100	5.5596	5,591.5300	5.5915	0.574	0	0	0
2019/11/26	2044	06/02/2020	9.77	Put	Bond Future	5,167.0600	5.1671	5,218.4000	5.2184	0.994	0	0	0
2019/11/26	2044	06/02/2020	9.74	Call	Bond Future	480.2400	0.4802	457.8700	0.4579	(4.658)	0	0	328
2019/11/26	2044	06/02/2020	10.78	Put	Bond Future	1,003.6900	1.0037	1,010.8900	1.0109	0.717	0	0	328
2019/11/26	2044	06/02/2020			Bond Future	10.3412	86.2441	10.3509	86.1689	0.094	0.0000	0.0000	43,401
2019/11/26	2044	06/02/2020	9.77	Call	Bond Future	531.7800	0.5318	507.8400	0.5078	(4.502)	0	0	0
2019/11/26	2044	06/02/2020	9.09	Put	Bond Future	10,742.7000	10.7427	10,815.7300	10.8157	0.680	0	0	0
2019/11/26	2044	06/02/2020	9.09	Call	Bond Future	24.1300	0.0241	21.8800	0.0219	(9.324)	0	0	328
2019/11/26	2044	06/02/2020	9.74	Put	Bond Future	5,370.4600	5.3705	5,423.3700	5.4234	0.985	0	0	0
2019/11/26	2044	06/02/2020	9.78	Call	Bond Future	549.5800	0.5496	525.1200	0.5251	(4.451)	0	0	0
2019/11/26	2044	06/02/2020	9.76	Put	Bond Future	5,234.5000	5.2345	5,286.3700	5.2864	0.991	0	0	0
2019/11/26	2044	06/02/2020	10.78	Call	Bond Future	4,300.9000	4.3009	4,232.8200	4.2328	(1.583)	0	0	0
2019/11/26	2044	06/02/2020	9.78	Put	Bond Future	5,100.1400	5.1001	5,150.9600	5.1510	0.996	0	0	0

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2019/11/26	2044	06/02/2020	9.76	Call	Bond Future	514.3700	0.5144	490.9600	0.4910	(4.551)	0	0	0
2019/11/26	2044	07/05/2020	9.45	Put	Bond Future	8,616.0400	8.6160	8,674.2400	8.6742	0.675	0	0	0
2019/11/26	2044	07/05/2020	9.97	Put	Bond Future	5,323.1300	5.3231	5,363.7700	5.3638	0.763	0	0	0
2019/11/26	2044	07/05/2020	9.33	Call	Bond Future	417.5900	0.4176	404.1300	0.4041	(3.223)	0	0	100
2019/11/26	2044	07/05/2020	9.98	Call	Bond Future	1,759.5500	1.7596	1,724.6200	1.7246	(1.985)	0	0	100
2019/11/26	2044	07/05/2020	9.26	Call	Bond Future	338.9400	0.3389	327.3900	0.3274	(3.408)	0	0	556
2019/11/26	2044	07/05/2020	9.81	Call	Bond Future	1,300.5200	1.3005	1,271.4300	1.2714	(2.237)	0	0	0
2019/11/26	2044	07/05/2020	9.79	Put	Bond Future	6,342.0500	6.3421	6,388.8800	6.3889	0.738	0	0	0
2019/11/26	2044	07/05/2020			Bond Future	10.4232	87.8135	10.4330	87.7383	0.094	0.0000	0.0000	0
2019/11/26	2044	07/05/2020	10.81	Call	Bond Future	5,029.1000	5.0291	4,970.4600	4.9705	(1.166)	0	0	0
2019/11/26	2044	07/05/2020	10.81	Put	Bond Future	2,151.3000	2.1513	2,167.8900	2.1679	0.771	0	0	129
2019/11/26	2044	07/05/2020	9.33	Put	Bond Future	9,529.6800	9.5297	9,591.4500	9.5914	0.648	0	0	0
2019/11/26	2044	07/05/2020	9.81	Put	Bond Future	6,222.2900	6.2223	6,268.4300	6.2684	0.742	0	0	0
2019/11/26	2044	07/05/2020	9.79	Call	Bond Future	1,251.8500	1.2519	1,223.4500	1.2234	(2.269)	0	0	0
2019/11/26	2044	07/05/2020	9.45	Call	Bond Future	581.0700	0.5811	564.0400	0.5640	(2.931)	0	0	129
2019/11/26	2044	07/05/2020	9.97	Call	Bond Future	1,730.3700	1.7304	1,695.7800	1.6958	(1.999)	0	0	129
2019/11/26	2044	07/05/2020	9.98	Put	Bond Future	5,270.3200	5.2703	5,310.6200	5.3106	0.765	0	0	0
2019/11/26	2044	07/05/2020	11.09	Call	Bond Future	6,451.9700	6.4520	6,388.1500	6.3882	(0.989)	0	0	0
2019/11/26	2044	07/05/2020	9.26	Put	Bond Future	10,088.7700	10.0888	10,152.4500	10.1525	0.631	0	0	0
2019/11/26	2044	07/05/2020	9.91	Put	Bond Future	5,648.0500	5.6480	5,690.7500	5.6908	0.756	0	0	0
2019/11/26	2044	07/05/2020	9.80	Put	Bond Future	6,281.8600	6.2819	6,328.3500	6.3284	0.740	0	0	0
2019/11/26	2044	07/05/2020	11.09	Put	Bond Future	1,592.0200	1.5920	1,603.4300	1.6034	0.717	0	0	100
2019/11/26	2044	07/05/2020	9.91	Call	Bond Future	1,560.7400	1.5607	1,528.2100	1.5282	(2.084)	0	0	556
2019/11/26	2044	07/05/2020	11.02	Call	Bond Future	6,087.4400	6.0874	6,024.7700	6.0248	(1.029)	0	0	0
2019/11/26	2044	07/05/2020	11.02	Put	Bond Future	1,715.3600	1.7154	1,727.9200	1.7279	0.732	0	0	556
2019/11/26	2044	07/05/2020	9.80	Call	Bond Future	1,275.9400	1.2759	1,247.2000	1.2472	(2.252)	0	0	0
2019/11/26	2044	06/08/2020	9.98	Call	Bond Future	2,252.2500	2.2522	2,218.5700	2.2186	(1.495)	0	0	602
2019/11/26	2044	06/08/2020	11.09	Put	Bond Future	2,488.9300	2.4889	2,505.1700	2.5052	0.652	0	0	602
2019/11/26	2044	06/08/2020	9.01	Call	Bond Future	413.7500	0.4138	403.2100	0.4032	(2.547)	0	0	140
2019/11/26	2044	06/08/2020	9.66	Call	Bond Future	1,408.4800	1.4085	1,383.3200	1.3833	(1.786)	0	0	140
2019/11/26	2044	06/08/2020	9.88	Call	Bond Future	1,965.5400	1.9655	1,934.5100	1.9345	(1.579)	0	0	0
2019/11/26	2044	06/08/2020			Bond Future	10.5075	85.0413	10.5173	84.9674	0.093	0.0000	0.0000	0
2019/11/26	2044	06/08/2020	9.36	Put	Bond Future	10,272.6700	10.2727	10,329.1900	10.3292	0.550	0	0	0
2019/11/26	2044	06/08/2020	9.36	Call	Bond Future	813.6000	0.8136	796.2100	0.7962	(2.137)	0	0	602
2019/11/26	2044	06/08/2020	9.98	Put	Bond Future	6,395.3400	6.3953	6,435.5700	6.4356	0.629	0	0	0
2019/11/26	2044	06/08/2020	9.86	Call	Bond Future	1,910.8300	1.9108	1,880.3200	1.8803	(1.597)	0	0	0
2019/11/26	2044	06/08/2020	9.86	Put	Bond Future	7,043.6500	7.0437	7,087.0500	7.0871	0.616	0	0	0
2019/11/26	2044	06/08/2020	11.09	Call	Bond Future	6,699.9300	6.6999	6,642.2600	6.6423	(0.861)	0	0	0
2019/11/26	2044	06/08/2020	9.01	Put	Bond Future	13,107.6900	13.1077	13,171.0600	13.1711	0.483	0	0	0
2019/11/26	2044	06/08/2020	9.66	Put	Bond Future	8,231.8400	8.2318	8,280.5900	8.2806	0.592	0	0	0
2019/11/26	2044	06/08/2020	9.88	Put	Bond Future	6,932.1400	6.9321	6,975.0200	6.9750	0.619	0	0	0
2019/11/26	2044	06/08/2020	10.93	Call	Bond Future	5,932.2500	5.9323	5,877.2000	5.8772	(0.928)	0	0	0
2019/11/26	2044	06/08/2020	10.93	Put	Bond Future	2,842.0100	2.8420	2,860.8700	2.8609	0.664	0	0	140
2019/11/26	2044	06/08/2020	9.87	Call	Bond Future	1,938.0800	1.9381	1,907.3000	1.9073	(1.588)	0	0	0
2019/11/26	2044	06/08/2020	9.87	Put	Bond Future	6,987.7300	6.9877	7,030.8600	7.0309	0.617	0	0	0
2019/11/26	2044	05/11/2020	11.43	Call	Bond Future	8,539.6800	8.5397	8,480.7200	8.4807	(0.690)	0	0	0
2019/11/26	2044	05/11/2020	9.72	Put	Bond Future	8,854.6900	8.8547	8,901.3200	8.9013	0.527	0	0	0
2019/11/26	2044	05/11/2020	9.97	Call	Bond Future	2,669.1300	2.6691	2,635.8300	2.6358	(1.248)	0	0	568

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/26	2044	05/11/2020	9.29	Put	Bond Future	11,769.1900	11.7692	11,824.6900	11.8247	0.472	0	0	0
2019/11/26	2044	05/11/2020	9.96	Put	Bond Future	7,518.9400	7.5189	7,560.1500	7.5601	0.548	0	0	0
2019/11/26	2044	05/11/2020	10.36	Call	Bond Future	3,948.5600	3.9486	3,906.9400	3.9069	(1.054)	0	0	0
2019/11/26	2044	05/11/2020			Bond Future	10.5849	86.6421	10.5949	86.5678	0.094	0.0000	0.0000	0
2019/11/26	2044	05/11/2020	9.72	Call	Bond Future	1,975.4400	1.9754	1,947.7800	1.9478	(1.400)	0	0	1,815
2019/11/26	2044	05/11/2020	9.97	Put	Bond Future	7,466.8500	7.4668	7,507.8400	7.5078	0.549	0	0	0
2019/11/26	2044	05/11/2020	9.96	Call	Bond Future	2,639.4700	2.6395	2,606.3900	2.6064	(1.253)	0	0	0
2019/11/26	2044	05/11/2020	11.38	Call	Bond Future	8,299.2000	8.2992	8,240.8300	8.2408	(0.703)	0	0	0
2019/11/26	2044	05/11/2020	11.38	Put	Bond Future	2,709.9300	2.7099	2,725.8500	2.7258	0.587	0	0	568
2019/11/26	2044	05/11/2020	10.34	Call	Bond Future	3,878.0000	3.8780	3,836.7800	3.8368	(1.063)	0	0	0
2019/11/26	2044	05/11/2020	10.34	Put	Bond Future	5,736.1200	5.7361	5,769.1900	5.7692	0.577	0	0	0
2019/11/26	2044	05/11/2020	11.17	Put	Bond Future	3,129.8800	3.1299	3,148.5300	3.1485	0.596	0	0	1,815
2019/11/26	2044	05/11/2020	11.43	Put	Bond Future	2,620.0700	2.6201	2,635.4000	2.6354	0.585	0	0	1,815
2019/11/26	2044	05/11/2020	8.87	Put	Bond Future	15,201.9800	15.2020	15,264.2300	15.2642	0.409	0	0	0
2019/11/26	2044	05/11/2020	9.29	Call	Bond Future	1,117.7400	1.1177	1,098.9500	1.0989	(1.681)	0	0	568
2019/11/26	2044	05/11/2020	10.36	Put	Bond Future	5,652.4000	5.6524	5,685.0700	5.6851	0.578	0	0	0
2019/11/26	2044	05/11/2020	11.17	Call	Bond Future	7,305.3500	7.3053	7,249.7100	7.2497	(0.762)	0	0	0
2019/11/26	2044	05/11/2020	8.87	Call	Bond Future	614.9100	0.6149	602.8700	0.6029	(1.958)	0	0	1,815
2019/11/26	2044	05/11/2020	10.02	Put	Bond Future	7,211.5300	7.2115	7,251.4200	7.2514	0.553	0	0	0
2019/11/26	2044	05/11/2020	10.02	Call	Bond Future	2,820.7100	2.8207	2,786.3100	2.7863	(1.220)	0	0	1,815
2019/11/26	2044	05/11/2020	10.35	Call	Bond Future	3,913.2100	3.9132	3,871.7900	3.8718	(1.058)	0	0	0
2019/11/26	2044	05/11/2020	10.35	Put	Bond Future	5,694.1300	5.6941	5,727.0000	5.7270	0.577	0	0	0
2019/11/26	2046	06/02/2020			Bond Future	107.0107	107.0107	107.0073	107.0073	(0.003)	0.0000	0.0000	11,575
2019/11/26	2046	07/05/2020			Bond Future	107.2358	107.2358	107.2342	107.2342	(0.002)	0.0000	0.0000	0
2019/11/26	2046	06/08/2020			Bond Future	109.2604	109.2604	109.2619	109.2619	0.001	0.0000	0.0000	0
2019/11/26	2046	05/11/2020			Bond Future	109.5150	109.5150	109.5179	109.5179	0.003	0.0000	0.0000	0
2019/11/26	2050	06/02/2020			Bond Future	108.4817	108.4817	108.6923	108.6923	0.194	0.0000	0.0000	11,755
2019/11/26	2050	07/05/2020			Bond Future	110.4824	110.4824	110.6983	110.6983	0.195	0.0000	0.0000	0
2019/11/26	2050	06/08/2020			Bond Future	110.6881	110.6881	110.9114	110.9114	0.202	0.0000	0.0000	0
2019/11/26	2050	05/11/2020			Bond Future	112.7653	112.7653	112.9942	112.9942	0.203	0.0000	0.0000	0
2019/11/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	AL37	06/02/2020			Index Future	676.8060	676.8060	676.7130	676.7130	(0.014)	0.0000	0.0000	0
2019/11/26	AL37	07/05/2020			Index Future	689.1240	689.1240	689.0390	689.0390	(0.012)	0.0000	0.0000	0
2019/11/26	AL37	06/08/2020			Index Future	701.8380	701.8380	701.7720	701.7720	(0.009)	0.0000	0.0000	0
2019/11/26	AL7T	06/02/2020			Index Future	779.2580	779.2580	778.6480	778.6480	(0.078)	0.0000	0.0000	0
2019/11/26	AL7T	07/05/2020			Index Future	793.4410	793.4410	792.8310	792.8310	(0.077)	0.0000	0.0000	0
2019/11/26	AL7T	06/08/2020			Index Future	808.0790	808.0790	807.4820	807.4820	(0.074)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/26	ALBI	06/02/2020			Index Future	693.7910	693.7910	693.2550	693.2550	(0.077)	0.0000	0.0000	414
2019/11/26	ALBI	07/05/2020			Index Future	706.4180	706.4180	705.8820	705.8820	(0.076)	0.0000	0.0000	0
2019/11/26	ALBI	06/08/2020			Index Future	719.4510	719.4510	718.9270	718.9270	(0.073)	0.0000	0.0000	0
2019/11/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/26	ES33	06/02/2020			Bond Future	11.1527	77.7961	11.1672	77.7149	0.130	0.0000	0.0000	350
2019/11/26	ES33	07/05/2020			Bond Future	11.2766	75.4183	11.2914	75.3368	0.131	0.0000	0.0000	0
2019/11/26	ES33	06/08/2020			Bond Future	11.4035	76.8010	11.4184	76.7205	0.131	0.0000	0.0000	0
2019/11/26	ES33	05/11/2020			Bond Future	11.5322	74.4554	11.5475	74.3742	0.133	0.0000	0.0000	0
2019/11/26	ES42	06/02/2020			Bond Future	11.5140	78.5060	11.5233	78.4470	0.081	0.0000	0.0000	4,919
2019/11/26	ES42	07/05/2020			Bond Future	11.6383	75.6702	11.6477	75.6113	0.081	0.0000	0.0000	0
2019/11/26	ES42	06/08/2020			Bond Future	11.7636	77.0566	11.7730	76.9991	0.080	0.0000	0.0000	0
2019/11/26	ES42	05/11/2020			Bond Future	11.8897	74.2461	11.8994	74.1883	0.081	0.0000	0.0000	0
2019/11/26	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/26	GOVI	06/02/2020	703.15	Put	GOVI	172,170.0000	17.2170	177,450.0000	17.7450	3.067	0	0	0
2019/11/26	GOVI	06/02/2020			GOVI	685.9330	685.9330	685.4050	685.4050	(0.077)	0.0000	0.0000	1,237
2019/11/26	GOVI	06/02/2020	703.14	Put	GOVI	172,070.0000	17.2070	177,350.0000	17.7350	3.069	0	0	0
2019/11/26	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/26	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/26	GOVI	06/02/2020	703.13	Put	GOVI	171,970.0000	17.1970	177,250.0000	17.7250	3.070	0	0	0
2019/11/26	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/26	GOVI	07/05/2020			GOVI	698.4170	698.4170	697.8890	697.8890	(0.076)	0.0000	0.0000	0
2019/11/26	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/26	GOVI	07/05/2020	720.00	Put	GOVI	215,830.0000	21.5830	221,110.0000	22.1110	2.446	0	0	0
2019/11/26	GOVI	07/05/2020	719.98	Put	GOVI	215,630.0000	21.5630	220,910.0000	22.0910	2.449	0	0	0
2019/11/26	GOVI	07/05/2020	719.99	Put	GOVI	215,730.0000	21.5730	221,010.0000	22.1010	2.448	0	0	0
2019/11/26	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/26	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/26	GOVI	06/08/2020	728.12	Put	GOVI	168,180.0000	16.8180	173,340.0000	17.3340	3.068	0	0	0
2019/11/26	GOVI	06/08/2020			GOVI	711.3020	711.3020	710.7860	710.7860	(0.073)	0.0000	0.0000	0
2019/11/26	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/26	GOVI	06/08/2020	728.14	Put	GOVI	168,380.0000	16.8380	173,540.0000	17.3540	3.064	0	0	0
2019/11/26	GOVI	06/08/2020	728.13	Put	GOVI	168,280.0000	16.8280	173,440.0000	17.3440	3.066	0	0	0
2019/11/26	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/26	IGOV	06/02/2020			Index Future	259.1840	259.1840	259.1390	259.1390	(0.017)	0.0000	0.0000	1,011
2019/11/26	IGOV	07/05/2020			Index Future	263.9640	263.9640	263.9220	263.9220	(0.016)	0.0000	0.0000	47
2019/11/26	IGOV	06/08/2020			Index Future	268.8950	268.8950	268.8610	268.8610	(0.013)	0.0000	0.0000	0
2019/11/26	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/26	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/11/26	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0600	102.0600	0.010	0.0000	0.0000	0
2019/11/26	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/26	IS05	17/12/2020			Interest Rate Swap	95.5500	95.5500	95.5800	95.5800	0.031	0.0000	0.0000	0
2019/11/26	IS05	16/03/2021			Interest Rate Swap	94.5600	94.5600	94.5900	94.5900	0.032	0.0000	0.0000	0
2019/11/26	IS05	15/06/2021			Interest Rate Swap	93.5200	93.5200	93.5600	93.5600	0.043	0.0000	0.0000	0
2019/11/26	IS05	21/09/2021			Interest Rate Swap	93.4500	93.4500	93.4900	93.4900	0.043	0.0000	0.0000	0
2019/11/26	IS05	21/12/2021			Interest Rate Swap	95.4500	95.4500	95.4900	95.4900	0.042	0.0000	0.0000	51
2019/11/26	IS05	15/03/2022			Interest Rate Swap	95.4000	95.4000	95.4600	95.4600	0.063	0.0000	0.0000	0
2019/11/26	IS05	21/06/2022			Interest Rate Swap	96.4000	96.4000	96.4600	96.4600	0.062	0.0000	0.0000	0
2019/11/26	IS05	20/09/2022			Interest Rate Swap	100.1700	100.1700	100.2400	100.2400	0.070	0.0000	0.0000	0
2019/11/26	IS05	20/12/2022			Interest Rate Swap	101.2600	101.2600	101.3500	101.3500	0.089	0.0000	0.0000	0
2019/11/26	IS05	22/03/2023			Interest Rate Swap	94.4100	94.4100	94.5000	94.5000	0.095	0.0000	0.0000	0
2019/11/26	IS05	20/06/2023			Interest Rate Swap	100.3600	100.3600	100.4500	100.4500	0.090	0.0000	0.0000	0
2019/11/26	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/26	IS10	17/12/2025			Interest Rate Swap	91.4000	91.4000	91.5600	91.5600	0.175	0.0000	0.0000	0
2019/11/26	IS10	16/03/2026			Interest Rate Swap	88.2800	88.2800	88.4500	88.4500	0.193	0.0000	0.0000	0
2019/11/26	IS10	15/06/2026			Interest Rate Swap	86.9400	86.9400	87.1300	87.1300	0.219	0.0000	0.0000	0
2019/11/26	IS10	21/09/2026			Interest Rate Swap	89.1000	89.1000	89.3100	89.3100	0.236	0.0000	0.0000	0
2019/11/26	IS10	21/12/2026			Interest Rate Swap	92.9400	92.9400	93.1600	93.1600	0.237	0.0000	0.0000	0
2019/11/26	IS10	15/03/2027			Interest Rate Swap	91.4500	91.4500	91.6800	91.6800	0.252	0.0000	0.0000	0
2019/11/26	IS10	21/06/2027			Interest Rate Swap	93.5400	93.5400	93.7700	93.7700	0.246	0.0000	0.0000	0
2019/11/26	IS10	20/09/2027			Interest Rate Swap	99.0900	99.0900	99.3100	99.3100	0.222	0.0000	0.0000	0
2019/11/26	IS10	20/12/2027			Interest Rate Swap	99.4600	99.4600	99.6800	99.6800	0.221	0.0000	0.0000	0
2019/11/26	IS10	22/03/2028			Interest Rate Swap	92.8600	92.8600	93.0800	93.0800	0.237	0.0000	0.0000	0
2019/11/26	IS10	20/06/2028			Interest Rate Swap	100.2400	100.2400	100.4500	100.4500	0.209	0.0000	0.0000	0
2019/11/26	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/26	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/26	R023	06/02/2020	7.54	Call	Bond Future	607.6600	0.6077	602.8400	0.6028	(0.793)	0	0	0
2019/11/26	R023	06/02/2020			Bond Future	7.4825	104.2218	7.4834	104.2196	0.011	0.0000	0.0000	42,750
2019/11/26	R023	06/02/2020	7.52	Call	Bond Future	574.5700	0.5746	569.8000	0.5698	(0.830)	0	0	0
2019/11/26	R023	06/02/2020	7.52	Put	Bond Future	473.7600	0.4738	471.2200	0.4712	(0.536)	0	0	0
2019/11/26	R023	06/02/2020	7.54	Put	Bond Future	453.0700	0.4531	450.4800	0.4505	(0.572)	0	0	0
2019/11/26	R023	06/02/2020	7.53	Call	Bond Future	590.9200	0.5909	586.1200	0.5861	(0.812)	0	0	0
2019/11/26	R023	06/02/2020	7.53	Put	Bond Future	463.2200	0.4632	460.6500	0.4606	(0.555)	0	0	0
2019/11/26	R023	07/05/2020	6.91	Put	Bond Future	1,636.7200	1.6367	1,635.8300	1.6358	(0.054)	0	0	0
2019/11/26	R023	07/05/2020			Bond Future	7.4871	102.1860	7.4874	102.1853	0.004	0.0000	0.0000	13,512
2019/11/26	R023	07/05/2020	6.90	Call	Bond Future	176.4800	0.1765	174.9600	0.1750	(0.861)	0	0	0
2019/11/26	R023	07/05/2020	6.90	Put	Bond Future	1,655.7900	1.6558	1,654.9400	1.6549	(0.051)	0	0	0
2019/11/26	R023	07/05/2020	6.91	Call	Bond Future	182.8400	0.1828	181.2800	0.1813	(0.853)	0	0	0
2019/11/26	R023	07/05/2020	6.89	Call	Bond Future	170.4700	0.1705	168.9700	0.1690	(0.880)	0	0	0
2019/11/26	R023	07/05/2020	6.89	Put	Bond Future	1,675.2000	1.6752	1,674.3700	1.6744	(0.050)	0	0	0
2019/11/26	R023	06/08/2020	7.26	Call	Bond Future	646.6800	0.6467	646.0500	0.6461	(0.097)	0	0	0
2019/11/26	R023	06/08/2020			Bond Future	7.4783	104.0704	7.4772	104.0729	(0.015)	0.0000	0.0000	0
2019/11/26	R023	06/08/2020	7.26	Put	Bond Future	1,149.5200	1.1495	1,146.3600	1.1464	(0.275)	0	0	0
2019/11/26	R023	06/08/2020	7.27	Call	Bond Future	658.1300	0.6581	657.5000	0.6575	(0.096)	0	0	0
2019/11/26	R023	06/08/2020	7.28	Put	Bond Future	1,126.3100	1.1263	1,123.1600	1.1232	(0.280)	0	0	0
2019/11/26	R023	06/08/2020	7.27	Put	Bond Future	1,137.8600	1.1379	1,134.7000	1.1347	(0.278)	0	0	0
2019/11/26	R023	06/08/2020	7.28	Call	Bond Future	669.6700	0.6697	669.0500	0.6691	(0.093)	0	0	0
2019/11/26	R023	05/11/2020	7.46	Put	Bond Future	1,019.4400	1.0194	1,016.1200	1.0161	(0.326)	0	0	0
2019/11/26	R023	05/11/2020	7.47	Put	Bond Future	1,010.8400	1.0108	1,007.5300	1.0075	(0.327)	0	0	0
2019/11/26	R023	05/11/2020			Bond Future	7.4682	102.0896	7.4664	102.0933	(0.024)	0.0000	0.0000	0
2019/11/26	R023	05/11/2020	7.46	Call	Bond Future	1,002.2700	1.0023	1,002.6900	1.0027	0.042	0	0	0
2019/11/26	R023	05/11/2020	7.47	Call	Bond Future	1,014.5900	1.0146	1,015.0200	1.0150	0.042	0	0	0
2019/11/26	R023	05/11/2020	7.45	Call	Bond Future	990.0300	0.9900	990.4400	0.9904	0.041	0	0	0
2019/11/26	R023	05/11/2020	7.45	Put	Bond Future	1,028.1100	1.0281	1,024.7800	1.0248	(0.324)	0	0	0
2019/11/26	R035	06/02/2020	9.60	Call	Bond Future	947.3700	0.9474	902.6000	0.9026	(4.726)	0	0	0
2019/11/26	R035	06/02/2020	9.61	Put	Bond Future	3,441.6200	3.4416	3,503.8600	3.5039	1.808	0	0	0
2019/11/26	R035	06/02/2020			Bond Future	9.9441	95.7565	9.9590	95.6488	0.150	0.0000	0.0000	118,749
2019/11/26	R035	06/02/2020	9.60	Put	Bond Future	3,492.7100	3.4927	3,555.6500	3.5556	1.802	0	0	0
2019/11/26	R035	06/02/2020	9.61	Call	Bond Future	971.7000	0.9717	926.2300	0.9262	(4.679)	0	0	0
2019/11/26	R035	06/02/2020	9.59	Call	Bond Future	923.2800	0.9233	879.2300	0.8792	(4.771)	0	0	0
2019/11/26	R035	06/02/2020	9.59	Put	Bond Future	3,544.1300	3.5441	3,607.7900	3.6078	1.796	0	0	0
2019/11/26	R035	07/05/2020	10.57	Put	Bond Future	1,646.9800	1.6470	1,671.1900	1.6712	1.470	0	0	3,530
2019/11/26	R035	07/05/2020	9.75	Call	Bond Future	2,086.9800	2.0870	2,034.1200	2.0341	(2.533)	0	0	5,000
2019/11/26	R035	07/05/2020	10.75	Put	Bond Future	1,349.4600	1.3495	1,369.0700	1.3691	1.453	0	0	5,000
2019/11/26	R035	07/05/2020	9.48	Put	Bond Future	5,343.3500	5.3434	5,411.0800	5.4111	1.268	0	0	0
2019/11/26	R035	07/05/2020	9.47	Call	Bond Future	1,326.0600	1.3261	1,286.0400	1.2860	(3.018)	0	0	0
2019/11/26	R035	07/05/2020			Bond Future	10.0220	92.9958	10.0372	92.8876	0.151	0.0000	0.0000	0
2019/11/26	R035	07/05/2020	9.11	Put	Bond Future	7,489.7900	7.4898	7,573.9700	7.5740	1.124	0	0	0
2019/11/26	R035	07/05/2020	9.11	Call	Bond Future	623.7100	0.6237	599.6700	0.5997	(3.854)	0	0	5,000
2019/11/26	R035	07/05/2020	9.78	Put	Bond Future	3,932.9600	3.9330	3,986.9600	3.9870	1.373	0	0	0

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2019/11/26	R035	07/05/2020	10.57	Call	Bond Future	5,439.3400	5.4393	5,355.3300	5.3553	(1.544)	0	0	0
2019/11/26	R035	07/05/2020	9.75	Put	Bond Future	4,059.8900	4.0599	4,115.2500	4.1152	1.364	0	0	0
2019/11/26	R035	07/05/2020	10.75	Call	Bond Future	6,336.9000	6.3369	6,248.2900	6.2483	(1.398)	0	0	0
2019/11/26	R035	07/05/2020	9.48	Call	Bond Future	1,350.2600	1.3503	1,309.7700	1.3098	(2.999)	0	0	0
2019/11/26	R035	07/05/2020	9.47	Put	Bond Future	5,395.1900	5.3952	5,463.3900	5.4634	1.264	0	0	0
2019/11/26	R035	07/05/2020	9.78	Call	Bond Future	2,180.6600	2.1807	2,126.4400	2.1264	(2.486)	0	0	3,530
2019/11/26	R035	07/05/2020	9.18	Put	Bond Future	7,049.1300	7.0491	7,130.3500	7.1303	1.152	0	0	0
2019/11/26	R035	07/05/2020	9.18	Call	Bond Future	736.1000	0.7361	709.1000	0.7091	(3.668)	0	0	3,530
2019/11/26	R035	07/05/2020	9.49	Call	Bond Future	1,374.5000	1.3745	1,333.5500	1.3335	(2.979)	0	0	0
2019/11/26	R035	07/05/2020	9.49	Put	Bond Future	5,291.6400	5.2916	5,358.9100	5.3589	1.271	0	0	0
2019/11/26	R035	06/08/2020	9.00	Put	Bond Future	8,980.9500	8.9810	9,065.4900	9.0655	0.941	0	0	0
2019/11/26	R035	06/08/2020	9.92	Put	Bond Future	4,291.1700	4.2912	4,342.0900	4.3421	1.187	0	0	0
2019/11/26	R035	06/08/2020			Bond Future	10.1007	94.7042	10.1160	94.5970	0.151	0.0000	0.0000	0
2019/11/26	R035	06/08/2020	9.00	Call	Bond Future	740.1000	0.7401	717.3500	0.7173	(3.074)	0	0	24,761
2019/11/26	R035	06/08/2020	9.92	Call	Bond Future	3,008.1500	3.0081	2,951.7800	2.9518	(1.874)	0	0	0
2019/11/26	R035	06/08/2020	9.93	Call	Bond Future	3,041.8800	3.0419	2,985.1600	2.9852	(1.865)	0	0	0
2019/11/26	R035	06/08/2020	9.91	Put	Bond Future	4,329.4100	4.3294	4,380.6900	4.3807	1.184	0	0	0
2019/11/26	R035	06/08/2020	8.75	Put	Bond Future	10,740.2100	10.7402	10,831.2100	10.8312	0.847	0	0	0
2019/11/26	R035	06/08/2020	8.75	Call	Bond Future	478.0900	0.4781	461.8000	0.4618	(3.407)	0	0	3,000
2019/11/26	R035	06/08/2020	9.93	Put	Bond Future	4,253.2100	4.2532	4,303.7800	4.3038	1.189	0	0	0
2019/11/26	R035	06/08/2020	9.91	Call	Bond Future	2,974.6200	2.9746	2,918.6100	2.9186	(1.883)	0	0	0
2019/11/26	R035	05/11/2020	10.34	Put	Bond Future	3,868.9600	3.8690	3,910.1400	3.9101	1.064	0	0	0
2019/11/26	R035	05/11/2020			Bond Future	10.1813	91.9836	10.1970	91.8753	0.154	0.0000	0.0000	0
2019/11/26	R035	05/11/2020	10.33	Call	Bond Future	4,917.2400	4.9172	4,850.4500	4.8505	(1.358)	0	0	0
2019/11/26	R035	05/11/2020	10.33	Put	Bond Future	3,897.4100	3.8974	3,938.8600	3.9389	1.064	0	0	0
2019/11/26	R035	05/11/2020	10.34	Call	Bond Future	4,956.7900	4.9568	4,889.7300	4.8897	(1.353)	0	0	0
2019/11/26	R035	05/11/2020	10.32	Call	Bond Future	4,878.1600	4.8782	4,811.6300	4.8116	(1.364)	0	0	0
2019/11/26	R035	05/11/2020	10.32	Put	Bond Future	3,926.4100	3.9264	3,968.1200	3.9681	1.062	0	0	0
2019/11/26	R186	06/02/2020	8.57	Call	Bond Future	1,441.7300	1.4417	1,402.5300	1.4025	(2.719)	0	0	0
2019/11/26	R186	06/02/2020	8.50	Call	Bond Future	1,238.7200	1.2387	1,202.2200	1.2022	(2.947)	0	0	0
2019/11/26	R186	06/02/2020	8.11	Put	Bond Future	2,653.8900	2.6539	2,690.1000	2.6901	1.364	0	0	0
2019/11/26	R186	06/02/2020			Bond Future	8.5120	111.6390	8.5223	111.5827	0.121	0.0000	0.0000	101,307
2019/11/26	R186	06/02/2020	8.55	Call	Bond Future	1,381.9600	1.3820	1,343.5100	1.3435	(2.782)	0	0	0
2019/11/26	R186	06/02/2020	8.55	Put	Bond Future	1,175.1800	1.1752	1,192.9600	1.1930	1.513	0	0	0
2019/11/26	R186	06/02/2020	8.11	Call	Bond Future	436.8900	0.4369	416.8700	0.4169	(4.582)	0	0	821
2019/11/26	R186	06/02/2020	8.57	Put	Bond Future	1,126.3800	1.1264	1,143.4100	1.1434	1.512	0	0	0
2019/11/26	R186	06/02/2020	9.00	Put	Bond Future	416.2700	0.4163	421.5300	0.4215	1.264	0	0	821
2019/11/26	R186	06/02/2020	8.50	Put	Bond Future	1,303.9800	1.3040	1,323.7100	1.3237	1.513	0	0	821
2019/11/26	R186	06/02/2020	8.56	Call	Bond Future	1,411.5700	1.4116	1,372.7500	1.3728	(2.750)	0	0	0
2019/11/26	R186	06/02/2020	8.56	Put	Bond Future	1,150.4900	1.1505	1,167.9000	1.1679	1.513	0	0	0
2019/11/26	R186	06/02/2020	9.00	Call	Bond Future	3,033.0200	3.0330	2,982.0500	2.9820	(1.681)	0	0	0
2019/11/26	R186	07/05/2020	7.90	Put	Bond Future	4,128.6200	4.1286	4,168.4800	4.1685	0.965	0	0	2,500
2019/11/26	R186	07/05/2020	8.28	Put	Bond Future	2,723.9700	2.7240	2,753.3300	2.7533	1.078	0	0	0
2019/11/26	R186	07/05/2020	8.93	Call	Bond Future	3,071.8300	3.0718	3,029.9100	3.0299	(1.365)	0	0	0
2019/11/26	R186	07/05/2020	8.09	Put	Bond Future	3,378.9900	3.3790	3,413.6800	3.4137	1.027	0	0	0
2019/11/26	R186	07/05/2020			Bond Future	8.5700	113.6706	8.5805	113.6151	0.123	0.0000	0.0000	1,650
2019/11/26	R186	07/05/2020	8.50	Call	Bond Future	1,711.5300	1.7115	1,679.4100	1.6794	(1.877)	0	0	0

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2019/11/26	R186	07/05/2020	8.50	Put	Bond Future	2,081.1700	2.0812	2,104.5700	2.1046	1.124	0	0	23,208
2019/11/26	R186	07/05/2020	8.08	Call	Bond Future	795.1600	0.7952	774.6100	0.7746	(2.584)	0	0	0
2019/11/26	R186	07/05/2020	8.08	Put	Bond Future	3,416.1300	3.4161	3,451.1000	3.4511	1.024	0	0	0
2019/11/26	R186	07/05/2020	7.90	Call	Bond Future	524.8100	0.5248	509.1500	0.5091	(2.984)	0	0	0
2019/11/26	R186	07/05/2020	8.28	Call	Bond Future	1,182.3300	1.1823	1,156.1700	1.1562	(2.213)	0	0	6,000
2019/11/26	R186	07/05/2020	8.93	Put	Bond Future	1,195.9900	1.1960	1,209.5900	1.2096	1.137	0	0	6,000
2019/11/26	R186	07/05/2020	8.09	Call	Bond Future	812.3100	0.8123	791.4800	0.7915	(2.564)	0	0	0
2019/11/26	R186	07/05/2020	7.60	Put	Bond Future	5,495.7700	5.4958	5,542.6100	5.5426	0.852	0	0	0
2019/11/26	R186	07/05/2020	7.60	Call	Bond Future	229.4100	0.2294	220.7300	0.2207	(3.784)	0	0	6,000
2019/11/26	R186	07/05/2020	8.07	Call	Bond Future	778.2500	0.7783	757.9700	0.7580	(2.606)	0	0	0
2019/11/26	R186	07/05/2020	8.07	Put	Bond Future	3,453.5300	3.4535	3,488.7700	3.4888	1.020	0	0	0
2019/11/26	R186	06/08/2020	8.38	Put	Bond Future	2,988.9900	2.9890	3,015.3300	3.0153	0.881	0	0	0
2019/11/26	R186	06/08/2020			Bond Future	8.6282	110.4588	8.6386	110.4058	0.121	0.0000	0.0000	0
2019/11/26	R186	06/08/2020	8.37	Call	Bond Future	1,691.5600	1.6916	1,665.0700	1.6651	(1.566)	0	0	0
2019/11/26	R186	06/08/2020	8.37	Put	Bond Future	3,016.3700	3.0164	3,042.9200	3.0429	0.880	0	0	0
2019/11/26	R186	06/08/2020	8.38	Call	Bond Future	1,715.8800	1.7159	1,689.1800	1.6892	(1.556)	0	0	0
2019/11/26	R186	06/08/2020	8.36	Call	Bond Future	1,667.4200	1.6674	1,641.1300	1.6411	(1.577)	0	0	0
2019/11/26	R186	06/08/2020	8.36	Put	Bond Future	3,043.9600	3.0440	3,070.7100	3.0707	0.879	0	0	0
2019/11/26	R186	05/11/2020	8.64	Put	Bond Future	2,865.2800	2.8653	2,887.7700	2.8878	0.785	0	0	0
2019/11/26	R186	05/11/2020	8.65	Call	Bond Future	2,682.6700	2.6827	2,652.2100	2.6522	(1.135)	0	0	0
2019/11/26	R186	05/11/2020			Bond Future	8.6830	112.5331	8.6938	112.4803	0.124	0.0000	0.0000	0
2019/11/26	R186	05/11/2020	8.66	Call	Bond Future	2,711.9800	2.7120	2,681.3600	2.6814	(1.129)	0	0	0
2019/11/26	R186	05/11/2020	8.66	Put	Bond Future	2,825.2700	2.8253	2,847.4300	2.8474	0.784	0	0	0
2019/11/26	R186	05/11/2020	8.64	Call	Bond Future	2,653.4800	2.6535	2,623.1900	2.6232	(1.142)	0	0	0
2019/11/26	R186	05/11/2020	8.65	Put	Bond Future	2,845.2000	2.8452	2,867.5200	2.8675	0.784	0	0	0
2019/11/26	R197	06/02/2020			Bond Future	302.2500	302.2500	301.7967	301.7967	(0.150)	0.0000	0.0000	2,540
2019/11/26	R197	07/05/2020			Bond Future	307.8237	307.8237	307.3667	307.3667	(0.148)	0.0000	0.0000	0
2019/11/26	R197	06/08/2020			Bond Future	305.8415	305.8415	305.3854	305.3854	(0.149)	0.0000	0.0000	0
2019/11/26	R197	05/11/2020			Bond Future	311.5813	311.5813	311.1200	311.1200	(0.148)	0.0000	0.0000	0
2019/11/26	R202	06/02/2020			Bond Future	226.9250	226.9250	227.4156	227.4156	0.216	0.0000	0.0000	8,500
2019/11/26	R202	07/05/2020			Bond Future	231.1097	231.1097	231.6128	231.6128	0.218	0.0000	0.0000	0
2019/11/26	R202	06/08/2020			Bond Future	231.3335	231.3335	231.8531	231.8531	0.225	0.0000	0.0000	0
2019/11/26	R202	05/11/2020			Bond Future	235.6750	235.6750	236.2071	236.2071	0.226	0.0000	0.0000	0
2019/11/26	R208	06/02/2020	6.13	Put	Bond Future	494.3900	0.4944	498.6000	0.4986	0.852	0	0	0
2019/11/26	R208	06/02/2020	6.12	Call	Bond Future	3.4700	0.0035	3.2000	0.0032	(7.781)	0	0	0
2019/11/26	R208	06/02/2020			Bond Future	6.5832	102.6400	6.5874	102.6355	0.063	0.0000	0.0000	11,697
2019/11/26	R208	06/02/2020	6.13	Call	Bond Future	3.7700	0.0038	3.4800	0.0035	(7.692)	0	0	0
2019/11/26	R208	06/02/2020	6.12	Put	Bond Future	504.9600	0.5050	509.1900	0.5092	0.838	0	0	0
2019/11/26	R208	06/02/2020	6.14	Call	Bond Future	4.1300	0.0041	3.8100	0.0038	(7.748)	0	0	0
2019/11/26	R208	06/02/2020	6.14	Put	Bond Future	483.8900	0.4839	488.0700	0.4881	0.864	0	0	0
2019/11/26	R208	07/05/2020	4.81	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/11/26	R208	07/05/2020	4.80	Put	Bond Future	1,333.6000	1.3336	1,336.6300	1.3366	0.227	0	0	0
2019/11/26	R208	07/05/2020			Bond Future	6.3499	101.1045	6.3535	101.1014	0.056	0.0000	0.0000	0
2019/11/26	R208	07/05/2020	4.82	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/11/26	R208	07/05/2020	4.82	Put	Bond Future	1,316.2200	1.3162	1,319.2500	1.3193	0.230	0	0	0

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2019/11/26	R208	07/05/2020	4.81	Put	Bond Future	1,324.9100	1.3249	1,327.9300	1.3279	0.228	0	0	0
2019/11/26	R208	07/05/2020	4.80	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/11/26	R208	06/08/2020	5.57	Put	Bond Future	267.3800	0.2674	267.0400	0.2670	(0.127)	0	0	0
2019/11/26	R208	06/08/2020			Bond Future	5.8898	102.9730	5.8896	102.9731	(0.003)	0.0000	0.0000	0
2019/11/26	R208	06/08/2020	5.56	Call	Bond Future	66.4700	0.0665	66.2600	0.0663	(0.316)	0	0	0
2019/11/26	R208	06/08/2020	5.56	Put	Bond Future	271.5000	0.2715	271.1600	0.2712	(0.125)	0	0	0
2019/11/26	R208	06/08/2020	5.57	Call	Bond Future	68.5800	0.0686	68.3700	0.0684	(0.306)	0	0	0
2019/11/26	R208	06/08/2020	5.55	Call	Bond Future	64.4000	0.0644	64.1900	0.0642	(0.326)	0	0	0
2019/11/26	R208	06/08/2020	5.55	Put	Bond Future	275.6600	0.2757	275.3200	0.2753	(0.123)	0	0	0
2019/11/26	R208	05/11/2020	4.78	Call	Bond Future	100.7700	0.1008	101.2600	0.1013	0.486	0	0	0
2019/11/26	R208	05/11/2020	4.77	Put	Bond Future	107.8200	0.1078	107.0100	0.1070	(0.751)	0	0	0
2019/11/26	R208	05/11/2020			Bond Future	4.7932	101.4957	4.7899	101.4970	(0.069)	0.0000	0.0000	0
2019/11/26	R208	05/11/2020	4.79	Call	Bond Future	103.0700	0.1031	103.5600	0.1036	0.475	0	0	0
2019/11/26	R208	05/11/2020	4.79	Put	Bond Future	104.3000	0.1043	103.5000	0.1035	(0.767)	0	0	0
2019/11/26	R208	05/11/2020	4.78	Put	Bond Future	105.8500	0.1059	105.0500	0.1051	(0.756)	0	0	0
2019/11/26	R208	05/11/2020	4.77	Call	Bond Future	98.8900	0.0989	99.3700	0.0994	0.485	0	0	0
2019/11/26	R209	06/02/2020	9.52	Put	Bond Future	3,445.4200	3.4454	3,504.2500	3.5043	1.707	0	0	0
2019/11/26	R209	06/02/2020			Bond Future	9.9596	72.7901	9.9745	72.6981	0.150	0.0000	0.0000	106,926
2019/11/26	R209	06/02/2020	9.51	Call	Bond Future	632.6400	0.6326	600.0200	0.6000	(5.156)	0	0	0
2019/11/26	R209	06/02/2020	9.51	Put	Bond Future	3,493.5400	3.4935	3,552.9500	3.5530	1.701	0	0	0
2019/11/26	R209	06/02/2020	9.40	Put	Bond Future	4,045.1200	4.0451	4,110.8000	4.1108	1.624	0	0	0
2019/11/26	R209	06/02/2020	9.40	Call	Bond Future	458.8500	0.4588	432.5000	0.4325	(5.743)	0	0	7,500
2019/11/26	R209	06/02/2020	9.52	Call	Bond Future	649.9500	0.6500	616.7500	0.6167	(5.108)	0	0	0
2019/11/26	R209	06/02/2020	9.50	Call	Bond Future	615.6500	0.6156	583.5900	0.5836	(5.208)	0	0	0
2019/11/26	R209	06/02/2020	9.50	Put	Bond Future	3,542.0700	3.5421	3,602.0400	3.6020	1.693	0	0	0
2019/11/26	R209	07/05/2020	9.47	Call	Bond Future	1,146.8000	1.1468	1,112.3900	1.1124	(3.001)	0	0	0
2019/11/26	R209	07/05/2020			Bond Future	10.0325	70.9635	10.0477	70.8709	0.151	0.0000	0.0000	0
2019/11/26	R209	07/05/2020	9.45	Call	Bond Future	1,106.1000	1.1061	1,072.4700	1.0725	(3.040)	0	0	0
2019/11/26	R209	07/05/2020	9.45	Put	Bond Future	4,795.7100	4.7957	4,854.7100	4.8547	1.230	0	0	0
2019/11/26	R209	07/05/2020	9.47	Put	Bond Future	4,705.1700	4.7052	4,763.3900	4.7634	1.237	0	0	0
2019/11/26	R209	07/05/2020	9.46	Call	Bond Future	1,126.3300	1.1263	1,092.3200	1.0923	(3.020)	0	0	0
2019/11/26	R209	07/05/2020	9.46	Put	Bond Future	4,750.2800	4.7503	4,808.9000	4.8089	1.234	0	0	0
2019/11/26	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/11/26	R209	06/08/2020	5.55	Put	Bond Future	37,249.8600	37.2499	37,341.9900	37.3420	0.247	0	0	0
2019/11/26	R209	06/08/2020			Bond Future	10.1060	72.2669	10.1213	72.1748	0.151	0.0000	0.0000	0
2019/11/26	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/11/26	R209	06/08/2020	5.57	Put	Bond Future	37,033.0200	37.0330	37,125.1500	37.1251	0.249	0	0	0
2019/11/26	R209	06/08/2020	5.56	Put	Bond Future	37,141.3700	37.1414	37,233.5000	37.2335	0.248	0	0	0
2019/11/26	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/11/26	R209	05/11/2020	10.02	Call	Bond Future	3,336.7000	3.3367	3,286.1800	3.2862	(1.514)	0	0	0
2019/11/26	R209	05/11/2020			Bond Future	10.1778	70.4754	10.1935	70.3824	0.154	0.0000	0.0000	0
2019/11/26	R209	05/11/2020	10.00	Call	Bond Future	3,275.8200	3.2758	3,225.8000	3.2258	(1.527)	0	0	0
2019/11/26	R209	05/11/2020	10.00	Put	Bond Future	4,345.9700	4.3460	4,388.8900	4.3889	0.988	0	0	0
2019/11/26	R209	05/11/2020	10.02	Put	Bond Future	4,285.3400	4.2853	4,327.7600	4.3278	0.990	0	0	0
2019/11/26	R209	05/11/2020	10.01	Call	Bond Future	3,306.3300	3.3063	3,256.0700	3.2561	(1.520)	0	0	0
2019/11/26	R209	05/11/2020	10.01	Put	Bond Future	4,315.6900	4.3157	4,358.3700	4.3584	0.989	0	0	0

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2019/11/26	R210	06/02/2020			Bond Future	188.7487	188.7487	188.7413	188.7413	(0.004)	0.0000	0.0000	1,772
2019/11/26	R210	07/05/2020			Bond Future	189.5794	189.5794	189.5746	189.5746	(0.003)	0.0000	0.0000	0
2019/11/26	R210	06/08/2020			Bond Future	193.1585	193.1585	193.1597	193.1597	0.001	0.0000	0.0000	0
2019/11/26	R210	05/11/2020			Bond Future	194.0613	194.0613	194.0647	194.0647	0.002	0.0000	0.0000	0
2019/11/26	R212	06/02/2020			Bond Future	161.7896	161.7896	161.7808	161.7808	(0.005)	0.0000	0.0000	7,963
2019/11/26	R212	07/05/2020			Bond Future	164.7731	164.7731	164.7666	164.7666	(0.004)	0.0000	0.0000	0
2019/11/26	R212	06/08/2020			Bond Future	165.5901	165.5901	165.5886	165.5886	(0.001)	0.0000	0.0000	0
2019/11/26	R212	05/11/2020			Bond Future	168.6977	168.6977	168.6981	168.6981	0.000	0.0000	0.0000	0
2019/11/26	R213	06/02/2020	9.27	Call	Bond Future	960.4700	0.9605	907.1500	0.9072	(5.551)	0	0	0
2019/11/26	R213	06/02/2020	9.26	Put	Bond Future	2,437.2300	2.4372	2,504.7700	2.5048	2.771	0	0	0
2019/11/26	R213	06/02/2020			Bond Future	9.5084	86.2376	9.5285	86.1176	0.212	0.0000	0.0000	24,118
2019/11/26	R213	06/02/2020	9.28	Call	Bond Future	983.4200	0.9834	929.3200	0.9293	(5.501)	0	0	0
2019/11/26	R213	06/02/2020	9.28	Put	Bond Future	2,360.8700	2.3609	2,426.8600	2.4269	2.795	0	0	0
2019/11/26	R213	06/02/2020	9.27	Put	Bond Future	2,398.9200	2.3989	2,465.6900	2.4657	2.783	0	0	0
2019/11/26	R213	06/02/2020	9.26	Call	Bond Future	937.7200	0.9377	885.1700	0.8852	(5.604)	0	0	0
2019/11/26	R213	07/05/2020	9.01	Put	Bond Future	4,369.1300	4.3691	4,450.6900	4.4507	1.867	0	0	0
2019/11/26	R213	07/05/2020	9.00	Call	Bond Future	920.7900	0.9208	881.9500	0.8819	(4.218)	0	0	0
2019/11/26	R213	07/05/2020			Bond Future	9.5795	84.2551	9.6001	84.1342	0.215	0.0000	0.0000	0
2019/11/26	R213	07/05/2020	9.01	Call	Bond Future	939.1000	0.9391	899.7500	0.8997	(4.190)	0	0	0
2019/11/26	R213	07/05/2020	9.00	Put	Bond Future	4,412.7100	4.4127	4,494.7800	4.4948	1.860	0	0	0
2019/11/26	R213	07/05/2020	9.02	Call	Bond Future	957.8300	0.9578	917.9600	0.9180	(4.163)	0	0	0
2019/11/26	R213	07/05/2020	9.02	Put	Bond Future	4,326.0300	4.3260	4,407.0700	4.4071	1.873	0	0	0
2019/11/26	R213	06/08/2020	9.31	Call	Bond Future	1,979.0300	1.9790	1,925.0200	1.9250	(2.729)	0	0	0
2019/11/26	R213	06/08/2020			Bond Future	9.6509	85.8040	9.6718	85.6834	0.217	0.0000	0.0000	0
2019/11/26	R213	06/08/2020	9.29	Call	Bond Future	1,927.5900	1.9276	1,874.4200	1.8744	(2.758)	0	0	0
2019/11/26	R213	06/08/2020	9.29	Put	Bond Future	4,041.0400	4.0410	4,108.4200	4.1084	1.667	0	0	0
2019/11/26	R213	06/08/2020	9.31	Put	Bond Future	3,973.5000	3.9735	4,040.0400	4.0400	1.675	0	0	0
2019/11/26	R213	06/08/2020	9.30	Call	Bond Future	1,953.2200	1.9532	1,899.6400	1.8996	(2.743)	0	0	0
2019/11/26	R213	06/08/2020	9.30	Put	Bond Future	4,007.1500	4.0071	4,074.1200	4.0741	1.671	0	0	0
2019/11/26	R213	05/11/2020	9.60	Put	Bond Future	3,848.3600	3.8484	3,906.0500	3.9061	1.499	0	0	0
2019/11/26	R213	05/11/2020	9.59	Call	Bond Future	3,107.7300	3.1077	3,043.9200	3.0439	(2.053)	0	0	0
2019/11/26	R213	05/11/2020			Bond Future	9.7249	83.8661	9.7464	83.7443	0.222	0.0000	0.0000	0
2019/11/26	R213	05/11/2020	9.60	Call	Bond Future	3,138.1200	3.1381	3,073.9800	3.0740	(2.044)	0	0	0
2019/11/26	R213	05/11/2020	9.59	Put	Bond Future	3,875.2000	3.8752	3,933.2200	3.9332	1.497	0	0	0
2019/11/26	R213	05/11/2020	9.61	Call	Bond Future	3,168.6500	3.1687	3,104.1600	3.1042	(2.035)	0	0	0
2019/11/26	R213	05/11/2020	9.61	Put	Bond Future	3,821.7100	3.8217	3,879.0500	3.8790	1.500	0	0	0
2019/11/26	R214	06/02/2020	9.73	Call	Bond Future	587.8100	0.5878	564.3000	0.5643	(4.000)	0	0	0
2019/11/26	R214	06/02/2020	9.87	Put	Bond Future	3,259.5800	3.2596	3,291.5300	3.2915	0.980	0	0	0
2019/11/26	R214	06/02/2020	10.42	Call	Bond Future	2,496.6900	2.4967	2,447.0100	2.4470	(1.990)	0	0	0
2019/11/26	R214	06/02/2020			Bond Future	10.2401	70.8779	10.2498	70.8166	0.095	0.0000	0.0000	17,680
2019/11/26	R214	06/02/2020	9.71	Call	Bond Future	554.6900	0.5547	532.0300	0.5320	(4.085)	0	0	0
2019/11/26	R214	06/02/2020	9.71	Put	Bond Future	4,049.9500	4.0500	4,088.6300	4.0886	0.955	0	0	0
2019/11/26	R214	06/02/2020	10.42	Put	Bond Future	1,372.0700	1.3721	1,383.7300	1.3837	0.850	0	0	1,000
2019/11/26	R214	06/02/2020	9.73	Put	Bond Future	3,946.0900	3.9461	3,983.9200	3.9839	0.959	0	0	0
2019/11/26	R214	06/02/2020	9.52	Call	Bond Future	301.3500	0.3014	286.2800	0.2863	(5.001)	0	0	1,000

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2019/11/26	R214	06/02/2020	9.87	Call	Bond Future	848.7200	0.8487	819.3300	0.8193	(3.463)	0	0	1,000
2019/11/26	R214	06/02/2020	9.72	Call	Bond Future	571.1400	0.5711	548.0600	0.5481	(4.041)	0	0	0
2019/11/26	R214	06/02/2020	9.72	Put	Bond Future	3,997.8600	3.9979	4,036.1200	4.0361	0.957	0	0	0
2019/11/26	R214	06/02/2020	9.52	Put	Bond Future	5,118.8500	5.1188	5,165.1200	5.1651	0.904	0	0	0
2019/11/26	R214	07/05/2020	9.77	Put	Bond Future	4,764.5400	4.7645	4,800.0700	4.8001	0.746	0	0	0
2019/11/26	R214	07/05/2020			Bond Future	10.3136	68.8696	10.3234	68.8082	0.095	0.0000	0.0000	0
2019/11/26	R214	07/05/2020	9.76	Call	Bond Future	1,198.4400	1.1984	1,172.8700	1.1729	(2.134)	0	0	0
2019/11/26	R214	07/05/2020	9.76	Put	Bond Future	4,810.7200	4.8107	4,846.5300	4.8465	0.744	0	0	0
2019/11/26	R214	07/05/2020	9.31	Put	Bond Future	7,222.3200	7.2223	7,270.4100	7.2704	0.666	0	0	0
2019/11/26	R214	07/05/2020	10.66	Put	Bond Future	1,855.0200	1.8550	1,869.1800	1.8692	0.763	0	0	1,250
2019/11/26	R214	07/05/2020	9.77	Call	Bond Future	1,220.1900	1.2202	1,194.3400	1.1943	(2.119)	0	0	0
2019/11/26	R214	07/05/2020	9.31	Call	Bond Future	445.0500	0.4451	431.7600	0.4318	(2.986)	0	0	1,250
2019/11/26	R214	07/05/2020	9.91	Put	Bond Future	4,151.8000	4.1518	4,183.4200	4.1834	0.762	0	0	0
2019/11/26	R214	07/05/2020	9.91	Call	Bond Future	1,547.8700	1.5479	1,518.1100	1.5181	(1.923)	0	0	1,250
2019/11/26	R214	07/05/2020	10.66	Call	Bond Future	3,969.6600	3.9697	3,922.4400	3.9224	(1.190)	0	0	0
2019/11/26	R214	07/05/2020	9.75	Call	Bond Future	1,176.9200	1.1769	1,151.6300	1.1516	(2.149)	0	0	0
2019/11/26	R214	07/05/2020	9.75	Put	Bond Future	4,857.2300	4.8572	4,893.3200	4.8933	0.743	0	0	0
2019/11/26	R214	06/08/2020	9.98	Put	Bond Future	4,768.1000	4.7681	4,798.2600	4.7983	0.633	0	0	0
2019/11/26	R214	06/08/2020	9.97	Call	Bond Future	2,143.4900	2.1435	2,113.5400	2.1135	(1.397)	0	0	0
2019/11/26	R214	06/08/2020			Bond Future	10.3875	70.1343	10.3973	70.0740	0.094	0.0000	0.0000	0
2019/11/26	R214	06/08/2020	9.98	Call	Bond Future	2,170.3600	2.1704	2,140.1900	2.1402	(1.390)	0	0	0
2019/11/26	R214	06/08/2020	9.97	Put	Bond Future	4,806.9500	4.8069	4,837.3300	4.8373	0.632	0	0	0
2019/11/26	R214	06/08/2020	9.99	Call	Bond Future	2,197.3900	2.1974	2,167.0200	2.1670	(1.382)	0	0	0
2019/11/26	R214	06/08/2020	9.99	Put	Bond Future	4,729.5100	4.7295	4,759.4700	4.7595	0.633	0	0	0
2019/11/26	R214	05/11/2020	10.26	Put	Bond Future	4,670.4200	4.6704	4,696.3400	4.6963	0.555	0	0	0
2019/11/26	R214	05/11/2020			Bond Future	10.4627	68.1568	10.4726	68.0961	0.095	0.0000	0.0000	0
2019/11/26	R214	05/11/2020	10.25	Call	Bond Future	3,382.8100	3.3828	3,348.2300	3.3482	(1.022)	0	0	0
2019/11/26	R214	05/11/2020	10.25	Put	Bond Future	4,703.2400	4.7032	4,729.3200	4.7293	0.555	0	0	0
2019/11/26	R214	05/11/2020	10.26	Call	Bond Future	3,412.9800	3.4130	3,378.2400	3.3782	(1.018)	0	0	0
2019/11/26	R214	05/11/2020	10.24	Call	Bond Future	3,352.7500	3.3527	3,318.3300	3.3183	(1.027)	0	0	0
2019/11/26	R214	05/11/2020	10.24	Put	Bond Future	4,736.2700	4.7363	4,762.5100	4.7625	0.554	0	0	0
2019/11/26	R248	06/02/2020	9.71	Put	Bond Future	5,588.5400	5.5885	5,609.7000	5.6097	0.379	0	0	0
2019/11/26	R248	06/02/2020			Bond Future	10.3222	89.6286	10.3267	89.5925	0.044	0.0000	0.0000	93,517
2019/11/26	R248	06/02/2020	9.71	Call	Bond Future	456.6500	0.4566	441.6500	0.4416	(3.285)	0	0	0
2019/11/26	R248	06/02/2020	9.70	Put	Bond Future	5,660.3600	5.6604	5,681.8700	5.6819	0.380	0	0	0
2019/11/26	R248	06/02/2020	9.72	Call	Bond Future	473.5800	0.4736	458.2300	0.4582	(3.241)	0	0	0
2019/11/26	R248	06/02/2020	9.72	Put	Bond Future	5,517.3700	5.5174	5,538.1800	5.5382	0.377	0	0	0
2019/11/26	R248	06/02/2020	9.70	Call	Bond Future	440.2300	0.4402	425.5800	0.4256	(3.328)	0	0	0
2019/11/26	R248	07/05/2020	9.79	Call	Bond Future	1,319.5900	1.3196	1,301.4800	1.3015	(1.372)	0	0	0
2019/11/26	R248	07/05/2020	9.77	Put	Bond Future	6,470.8500	6.4709	6,488.6600	6.4887	0.275	0	0	0
2019/11/26	R248	07/05/2020			Bond Future	10.3981	86.8199	10.4026	86.7844	0.043	0.0000	0.0000	0
2019/11/26	R248	07/05/2020	9.79	Put	Bond Future	6,346.7900	6.3468	6,364.2000	6.3642	0.274	0	0	0
2019/11/26	R248	07/05/2020	9.77	Call	Bond Future	1,269.5800	1.2696	1,251.8700	1.2519	(1.395)	0	0	0
2019/11/26	R248	07/05/2020	9.78	Put	Bond Future	6,408.6000	6.4086	6,426.2200	6.4262	0.275	0	0	0
2019/11/26	R248	07/05/2020	9.78	Call	Bond Future	1,294.4300	1.2944	1,276.5300	1.2765	(1.383)	0	0	0
2019/11/26	R248	06/08/2020	9.00	Put	Bond Future	13,367.6800	13.3677	13,394.5700	13.3946	0.201	0	0	0
2019/11/26	R248	06/08/2020	10.20	Call	Bond Future	3,103.6700	3.1037	3,081.1800	3.0812	(0.725)	0	0	0



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2019/11/26	R248	06/08/2020			Bond Future	10.4747	88.4140	10.4790	88.3806	0.041	0.0000	0.0000	0
2019/11/26	R248	06/08/2020	9.25	Put	Bond Future	11,195.2100	11.1952	11,219.5000	11.2195	0.217	0	0	0
2019/11/26	R248	06/08/2020	9.25	Call	Bond Future	674.6900	0.6747	665.5600	0.6656	(1.353)	0	0	20,640
2019/11/26	R248	06/08/2020	10.18	Call	Bond Future	3,033.2000	3.0332	3,010.9500	3.0110	(0.734)	0	0	0
2019/11/26	R248	06/08/2020	10.18	Put	Bond Future	5,374.2800	5.3743	5,385.4500	5.3854	0.208	0	0	0
2019/11/26	R248	06/08/2020	9.00	Call	Bond Future	421.1300	0.4211	414.6000	0.4146	(1.551)	0	0	3,000
2019/11/26	R248	06/08/2020	10.20	Put	Bond Future	5,282.3000	5.2823	5,293.2300	5.2932	0.207	0	0	0
2019/11/26	R248	06/08/2020	10.19	Call	Bond Future	3,068.3300	3.0683	3,045.9600	3.0460	(0.729)	0	0	0
2019/11/26	R248	06/08/2020	10.19	Put	Bond Future	5,328.1200	5.3281	5,339.1700	5.3392	0.207	0	0	0
2019/11/26	R248	05/11/2020	10.02	Put	Bond Future	7,307.1000	7.3071	7,320.5700	7.3206	0.184	0	0	0
2019/11/26	R248	05/11/2020	10.03	Call	Bond Future	3,083.5500	3.0836	3,063.9300	3.0639	(0.636)	0	0	0
2019/11/26	R248	05/11/2020			Bond Future	10.5524	85.6392	10.5568	85.6062	0.041	0.0000	0.0000	0
2019/11/26	R248	05/11/2020	10.04	Call	Bond Future	3,115.5500	3.1156	3,095.8300	3.0958	(0.633)	0	0	0
2019/11/26	R248	05/11/2020	10.04	Put	Bond Future	7,204.0500	7.2040	7,217.3100	7.2173	0.184	0	0	0
2019/11/26	R248	05/11/2020	10.02	Call	Bond Future	3,052.0300	3.0520	3,032.5200	3.0325	(0.639)	0	0	0
2019/11/26	R248	05/11/2020	10.03	Put	Bond Future	7,255.2600	7.2553	7,268.6200	7.2686	0.184	0	0	0

**Total**

**1157241**