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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/11/2019 TO 27/11/2019

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
2019/11/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/11/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	2025	06/02/2020			Bond Future	136.6503	136.6503	136.4456	136.4456	(0.150)	0.0000	0.0000	4,913
2019/11/27	2025	07/05/2020			Bond Future	139.1724	139.1724	138.9641	138.9641	(0.150)	0.0000	0.0000	0
2019/11/27	2025	06/08/2020			Bond Future	140.2988	140.2988	140.0867	140.0867	(0.151)	0.0000	0.0000	0
2019/11/27	2025	05/11/2020			Bond Future	142.9335	142.9335	142.7176	142.7176	(0.151)	0.0000	0.0000	0
2019/11/27	2029	06/02/2020			Bond Future	101.4734	101.4734	101.5976	101.5976	0.122	0.0000	0.0000	3,860
2019/11/27	2029	07/05/2020			Bond Future	102.2336	102.2336	102.3603	102.3603	0.124	0.0000	0.0000	0
2019/11/27	2029	06/08/2020			Bond Future	104.1670	104.1670	104.2963	104.2963	0.124	0.0000	0.0000	0
2019/11/27	2029	05/11/2020			Bond Future	104.9803	104.9803	105.1121	105.1121	0.126	0.0000	0.0000	0
2019/11/27	2030	06/02/2020	9.15	Put	Bond Future	2,000.3600	2.0004	1,652.8400	1.6528	(17.373)	0	0	0
2019/11/27	2030	06/02/2020	9.14	Call	Bond Future	1,104.0600	1.1041	1,175.4200	1.1754	6.463	0	0	0
2019/11/27	2030	06/02/2020	9.40	Put	Bond Future	1,251.3700	1.2514	975.0900	0.9751	(22.078)	0	0	5,000
2019/11/27	2030	06/02/2020	9.25	Call	Bond Future	1,408.6400	1.4086	1,509.4100	1.5094	7.154	0	0	0
2019/11/27	2030	06/02/2020	8.40	Call	Bond Future	89.7800	0.0898	84.4900	0.0845	(5.892)	0	0	5,820
2019/11/27	2030	06/02/2020			Bond Future	9.2929	91.9490	9.2235	92.3704	(0.747)	0.0000	0.0000	78,246
2019/11/27	2030	06/02/2020	9.00	Put	Bond Future	2,576.4600	2.5765	2,194.8000	2.1948	(14.813)	0	0	0
2019/11/27	2030	06/02/2020	9.00	Call	Bond Future	780.3800	0.7804	820.0800	0.8201	5.087	0	0	5,820
2019/11/27	2030	06/02/2020	9.15	Call	Bond Future	1,129.9500	1.1300	1,203.7900	1.2038	6.535	0	0	0
2019/11/27	2030	06/02/2020	9.14	Put	Bond Future	2,035.8100	2.0358	1,685.8100	1.6858	(17.192)	0	0	0
2019/11/27	2030	06/02/2020	9.40	Call	Bond Future	1,897.0700	1.8971	2,042.1500	2.0422	7.648	0	0	0
2019/11/27	2030	06/02/2020	9.25	Put	Bond Future	1,668.6400	1.6686	1,348.0500	1.3481	(19.213)	0	0	5,000
2019/11/27	2030	06/02/2020	8.40	Put	Bond Future	5,712.5300	5.7125	5,285.8800	5.2859	(7.469)	0	0	0
2019/11/27	2030	06/02/2020	9.16	Call	Bond Future	1,156.2100	1.1562	1,232.5500	1.2325	6.603	0	0	0
2019/11/27	2030	06/02/2020	9.16	Put	Bond Future	1,965.3400	1.9653	1,620.3200	1.6203	(17.555)	0	0	0
2019/11/27	2030	07/05/2020	8.79	Call	Bond Future	894.8300	0.8948	945.1500	0.9452	5.623	0	0	0
2019/11/27	2030	07/05/2020	8.78	Put	Bond Future	4,443.3300	4.4433	4,063.2000	4.0632	(8.555)	0	0	0
2019/11/27	2030	07/05/2020			Bond Future	9.3663	93.6237	9.2942	94.0529	(0.770)	0.0000	0.0000	0
2019/11/27	2030	07/05/2020	8.80	Call	Bond Future	913.1400	0.9131	964.7100	0.9647	5.648	0	0	0
2019/11/27	2030	07/05/2020	8.80	Put	Bond Future	4,355.2800	4.3553	3,977.6600	3.9777	(8.670)	0	0	0
2019/11/27	2030	07/05/2020	8.79	Put	Bond Future	4,399.2600	4.3993	4,020.3900	4.0204	(8.612)	0	0	0
2019/11/27	2030	07/05/2020	8.78	Call	Bond Future	876.5600	0.8766	925.6200	0.9256	5.597	0	0	0
2019/11/27	2030	06/08/2020	9.11	Call	Bond Future	1,958.6100	1.9586	1,916.9200	1.9169	(2.129)	0	0	0
2019/11/27	2030	06/08/2020			Bond Future	9.4415	91.3394	9.3664	91.7768	(0.796)	0.0000	0.0000	0
2019/11/27	2030	06/08/2020	9.09	Call	Bond Future	1,907.1900	1.9072	1,862.1400	1.8621	(2.362)	0	0	0
2019/11/27	2030	06/08/2020	9.09	Put	Bond Future	3,977.9900	3.9780	3,495.4800	3.4955	(12.129)	0	0	0
2019/11/27	2030	06/08/2020	9.11	Put	Bond Future	3,909.9400	3.9099	3,430.7900	3.4308	(12.255)	0	0	0
2019/11/27	2030	06/08/2020	9.10	Call	Bond Future	1,932.9600	1.9330	1,889.5800	1.8896	(2.244)	0	0	0
2019/11/27	2030	06/08/2020	9.10	Put	Bond Future	3,944.0000	3.9440	3,463.1600	3.4632	(12.192)	0	0	0
2019/11/27	2030	05/11/2020	10.06	Put	Bond Future	2,425.8600	2.4259	2,013.8000	2.0138	(16.986)	0	0	1,000
2019/11/27	2030	05/11/2020	9.39	Put	Bond Future	3,778.6300	3.7786	3,305.4700	3.3055	(12.522)	0	0	0
2019/11/27	2030	05/11/2020	9.38	Call	Bond Future	3,063.8000	3.0638	3,034.6100	3.0346	(0.953)	0	0	0
2019/11/27	2030	05/11/2020			Bond Future	9.5098	93.0574	9.4317	93.5030	(0.821)	0.0000	0.0000	0
2019/11/27	2030	05/11/2020	8.34	Put	Bond Future	7,682.3300	7.6823	7,188.3000	7.1883	(6.431)	0	0	0

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2019/11/27	2030	05/11/2020	8.34	Call	Bond Future	700.4600	0.7005	651.9800	0.6520	(6.921)	0	0	1,000
2019/11/27	2030	05/11/2020	9.04	Put	Bond Future	4,837.8800	4.8379	4,311.3700	4.3114	(10.883)	0	0	0
2019/11/27	2030	05/11/2020	9.04	Call	Bond Future	2,114.1700	2.1142	2,033.2100	2.0332	(3.829)	0	0	1,000
2019/11/27	2030	05/11/2020	10.06	Call	Bond Future	5,485.3800	5.4854	5,518.8700	5.5189	0.611	0	0	0
2019/11/27	2030	05/11/2020	10.37	Put	Bond Future	1,942.6500	1.9426	1,649.9600	1.6500	(15.067)	0	0	16,000
2019/11/27	2030	05/11/2020	9.39	Call	Bond Future	3,093.9100	3.0939	3,066.3000	3.0663	(0.892)	0	0	0
2019/11/27	2030	05/11/2020	9.38	Put	Bond Future	3,805.9700	3.8060	3,331.2300	3.3312	(12.474)	0	0	0
2019/11/27	2030	05/11/2020	8.53	Put	Bond Future	6,803.3100	6.8033	6,241.2400	6.2412	(8.262)	0	0	0
2019/11/27	2030	05/11/2020	8.53	Call	Bond Future	1,001.6100	1.0016	885.0900	0.8851	(11.633)	0	0	16,000
2019/11/27	2030	05/11/2020	9.03	Put	Bond Future	4,871.6300	4.8716	4,343.6300	4.3436	(10.838)	0	0	0
2019/11/27	2030	05/11/2020	9.03	Call	Bond Future	2,088.8000	2.0888	2,006.3500	2.0063	(3.947)	0	0	16,000
2019/11/27	2030	05/11/2020	10.37	Call	Bond Future	6,666.7300	6.6667	6,819.5900	6.8196	2.293	0	0	0
2019/11/27	2030	05/11/2020	9.40	Call	Bond Future	3,124.5100	3.1245	3,098.1200	3.0981	(0.845)	0	0	0
2019/11/27	2030	05/11/2020	9.40	Put	Bond Future	3,751.8300	3.7518	3,279.8900	3.2799	(12.579)	0	0	0
2019/11/27	2032	06/02/2020	9.40	Put	Bond Future	2,747.6900	2.7477	2,304.3600	2.3044	(16.135)	0	0	0
2019/11/27	2032	06/02/2020			Bond Future	9.6630	93.0315	9.5987	93.4549	(0.665)	0.0000	0.0000	69,176
2019/11/27	2032	06/02/2020	9.39	Call	Bond Future	973.7600	0.9738	951.4600	0.9515	(2.290)	0	0	0
2019/11/27	2032	06/02/2020	9.39	Put	Bond Future	2,790.8800	2.7909	2,345.1800	2.3452	(15.970)	0	0	0
2019/11/27	2032	06/02/2020	9.40	Call	Bond Future	998.0100	0.9980	978.0800	0.9781	(1.997)	0	0	0
2019/11/27	2032	06/02/2020	9.38	Call	Bond Future	950.0400	0.9500	925.2700	0.9253	(2.607)	0	0	0
2019/11/27	2032	06/02/2020	9.38	Put	Bond Future	2,834.6700	2.8347	2,386.5000	2.3865	(15.810)	0	0	0
2019/11/27	2032	07/05/2020	9.19	Call	Bond Future	1,143.0100	1.1430	1,120.9400	1.1209	(1.931)	0	0	0
2019/11/27	2032	07/05/2020			Bond Future	9.7409	90.5663	9.6742	90.9975	(0.684)	0.0000	0.0000	0
2019/11/27	2032	07/05/2020	9.17	Call	Bond Future	1,100.6000	1.1006	1,076.5200	1.0765	(2.188)	0	0	0
2019/11/27	2032	07/05/2020	9.17	Put	Bond Future	4,888.4300	4.8884	4,433.1000	4.4331	(9.314)	0	0	0
2019/11/27	2032	07/05/2020	9.19	Put	Bond Future	4,794.4600	4.7945	4,341.1400	4.3411	(9.455)	0	0	0
2019/11/27	2032	07/05/2020	9.18	Call	Bond Future	1,121.5800	1.1216	1,098.4900	1.0985	(2.059)	0	0	0
2019/11/27	2032	07/05/2020	9.18	Put	Bond Future	4,841.1800	4.8412	4,386.8400	4.3868	(9.385)	0	0	0
2019/11/27	2032	06/08/2020	9.46	Put	Bond Future	4,442.6700	4.4427	4,065.8500	4.0658	(8.482)	0	0	0
2019/11/27	2032	06/08/2020	9.45	Call	Bond Future	2,097.4400	2.0974	2,158.9000	2.1589	2.930	0	0	0
2019/11/27	2032	06/08/2020			Bond Future	9.8195	92.2333	9.7504	92.6728	(0.704)	0.0000	0.0000	0
2019/11/27	2032	06/08/2020	9.46	Call	Bond Future	2,124.7900	2.1248	2,187.5000	2.1875	2.951	0	0	0
2019/11/27	2032	06/08/2020	9.45	Put	Bond Future	4,480.9600	4.4810	4,102.8900	4.1029	(8.437)	0	0	0
2019/11/27	2032	06/08/2020	9.47	Call	Bond Future	2,152.3400	2.1523	2,216.6000	2.2166	2.986	0	0	0
2019/11/27	2032	06/08/2020	9.47	Put	Bond Future	4,404.6400	4.4046	4,029.3700	4.0294	(8.520)	0	0	0
2019/11/27	2032	05/11/2020	9.44	Put	Bond Future	5,377.2000	5.3772	4,884.5500	4.8845	(9.162)	0	0	0
2019/11/27	2032	05/11/2020	11.08	Call	Bond Future	8,473.2800	8.4733	8,757.3800	8.7574	3.353	0	0	0
2019/11/27	2032	05/11/2020	9.77	Put	Bond Future	4,222.4700	4.2225	3,786.3400	3.7863	(10.329)	0	0	0
2019/11/27	2032	05/11/2020			Bond Future	9.8971	89.8094	9.8254	90.2571	(0.725)	0.0000	0.0000	0
2019/11/27	2032	05/11/2020	9.76	Call	Bond Future	3,395.7800	3.3958	3,405.5100	3.4055	0.287	0	0	0
2019/11/27	2032	05/11/2020	9.76	Put	Bond Future	4,254.3300	4.2543	3,816.3000	3.8163	(10.296)	0	0	0
2019/11/27	2032	05/11/2020	9.44	Call	Bond Future	2,470.1100	2.4701	2,425.2200	2.4252	(1.817)	0	0	1,000
2019/11/27	2032	05/11/2020	11.08	Put	Bond Future	1,512.8100	1.5128	1,349.1500	1.3491	(10.818)	0	0	1,000
2019/11/27	2032	05/11/2020	9.77	Call	Bond Future	3,426.9200	3.4269	3,438.5500	3.4386	0.339	0	0	0
2019/11/27	2032	05/11/2020	8.94	Put	Bond Future	7,558.2600	7.5583	7,041.5000	7.0415	(6.837)	0	0	0
2019/11/27	2032	05/11/2020	8.94	Call	Bond Future	1,321.2600	1.3213	1,252.2600	1.2523	(5.222)	0	0	1,000
2019/11/27	2032	05/11/2020	9.75	Call	Bond Future	3,364.4300	3.3644	3,372.9600	3.3730	0.254	0	0	0

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2019/11/27	2032	05/11/2020	9.75	Put	Bond Future	4,286.0500	4.2861	3,846.8200	3.8468	(10.248)	0	0	0
2019/11/27	2033	06/02/2020			Bond Future	101.1324	101.1324	101.1309	101.1309	(0.001)	0.0000	0.0000	6,260
2019/11/27	2033	07/05/2020			Bond Future	101.8034	101.8034	101.8021	101.8021	(0.001)	0.0000	0.0000	0
2019/11/27	2033	06/08/2020			Bond Future	103.7286	103.7286	103.7275	103.7275	(0.001)	0.0000	0.0000	0
2019/11/27	2033	05/11/2020			Bond Future	104.4551	104.4551	104.4540	104.4540	(0.001)	0.0000	0.0000	0
2019/11/27	2037	06/02/2020	9.67	Call	Bond Future	713.4000	0.7134	715.4900	0.7155	0.293	0	0	0
2019/11/27	2037	06/02/2020	9.66	Put	Bond Future	4,086.7000	4.0867	3,620.2900	3.6203	(11.413)	0	0	0
2019/11/27	2037	06/02/2020			Bond Future	10.1158	87.2711	10.0515	87.7381	(0.636)	0.0000	0.0000	71,492
2019/11/27	2037	06/02/2020	9.68	Call	Bond Future	734.3600	0.7344	738.0300	0.7380	0.500	0	0	0
2019/11/27	2037	06/02/2020	9.68	Put	Bond Future	3,975.2700	3.9753	3,511.9700	3.5120	(11.655)	0	0	0
2019/11/27	2037	06/02/2020	9.67	Put	Bond Future	4,030.8000	4.0308	3,565.9200	3.5659	(11.533)	0	0	0
2019/11/27	2037	06/02/2020	9.66	Call	Bond Future	692.7100	0.6927	693.2700	0.6933	0.081	0	0	0
2019/11/27	2037	07/05/2020	9.60	Put	Bond Future	5,651.5100	5.6515	5,139.3300	5.1393	(9.063)	0	0	0
2019/11/27	2037	07/05/2020	9.59	Call	Bond Future	1,201.1500	1.2011	1,163.3300	1.1633	(3.149)	0	0	0
2019/11/27	2037	07/05/2020			Bond Future	10.1982	88.8606	10.1317	89.3361	(0.651)	0.0000	0.0000	0
2019/11/27	2037	07/05/2020	9.60	Call	Bond Future	1,223.9800	1.2240	1,187.3000	1.1873	(2.997)	0	0	0
2019/11/27	2037	07/05/2020	9.59	Put	Bond Future	5,705.5600	5.7056	5,192.2400	5.1922	(8.997)	0	0	0
2019/11/27	2037	07/05/2020	9.61	Call	Bond Future	1,247.0800	1.2471	1,211.7700	1.2118	(2.831)	0	0	0
2019/11/27	2037	07/05/2020	9.61	Put	Bond Future	5,597.8200	5.5978	5,087.0100	5.0870	(9.125)	0	0	0
2019/11/27	2037	06/08/2020	9.88	Put	Bond Future	5,311.2300	5.3112	4,820.4000	4.8204	(9.241)	0	0	0
2019/11/27	2037	06/08/2020			Bond Future	10.2827	86.2362	10.2139	86.7207	(0.669)	0.0000	0.0000	0
2019/11/27	2037	06/08/2020	9.87	Call	Bond Future	2,383.9700	2.3840	2,376.2300	2.3762	(0.325)	0	0	0
2019/11/27	2037	06/08/2020	9.87	Put	Bond Future	5,355.4800	5.3555	4,863.2200	4.8632	(9.192)	0	0	0
2019/11/27	2037	06/08/2020	9.88	Call	Bond Future	2,413.5400	2.4135	2,407.2300	2.4072	(0.261)	0	0	0
2019/11/27	2037	06/08/2020	9.86	Call	Bond Future	2,354.8700	2.3549	2,345.4400	2.3454	(0.400)	0	0	0
2019/11/27	2037	06/08/2020	9.86	Put	Bond Future	5,400.2900	5.4003	4,906.3400	4.9063	(9.147)	0	0	0
2019/11/27	2037	05/11/2020	10.18	Call	Bond Future	3,767.3300	3.7673	3,868.3600	3.8684	2.682	0	0	0
2019/11/27	2037	05/11/2020	10.17	Put	Bond Future	5,067.3000	5.0673	4,673.3900	4.6734	(7.774)	0	0	0
2019/11/27	2037	05/11/2020			Bond Future	10.3605	87.8600	10.2894	88.3537	(0.685)	0.0000	0.0000	0
2019/11/27	2037	05/11/2020	10.19	Call	Bond Future	3,801.2100	3.8012	3,903.5100	3.9035	2.691	0	0	0
2019/11/27	2037	05/11/2020	10.19	Put	Bond Future	4,993.4100	4.9934	4,602.0300	4.6020	(7.838)	0	0	0
2019/11/27	2037	05/11/2020	10.17	Call	Bond Future	3,733.5900	3.7336	3,833.3600	3.8334	2.672	0	0	0
2019/11/27	2037	05/11/2020	10.18	Put	Bond Future	5,030.2400	5.0302	4,637.5900	4.6376	(7.806)	0	0	0
2019/11/27	2038	06/02/2020			Bond Future	115.6338	115.6338	115.6322	115.6322	(0.001)	0.0000	0.0000	10,721
2019/11/27	2038	07/05/2020			Bond Future	117.7680	117.7680	117.7664	117.7664	(0.001)	0.0000	0.0000	0
2019/11/27	2038	06/08/2020			Bond Future	118.3013	118.3013	118.3000	118.3000	(0.001)	0.0000	0.0000	0
2019/11/27	2038	05/11/2020			Bond Future	120.5228	120.5228	120.5217	120.5217	(0.001)	0.0000	0.0000	0
2019/11/27	2040	06/02/2020	9.76	Call	Bond Future	657.5500	0.6575	579.1300	0.5791	(11.926)	0	0	0
2019/11/27	2040	06/02/2020	9.00	Put	Bond Future	10,768.8900	10.7689	10,267.8200	10.2678	(4.653)	0	0	0
2019/11/27	2040	06/02/2020			Bond Future	10.2772	89.5174	10.2129	90.0143	(0.626)	0.0000	0.0000	47,188
2019/11/27	2040	06/02/2020	9.74	Call	Bond Future	619.3400	0.6193	539.4700	0.5395	(12.896)	0	0	0
2019/11/27	2040	06/02/2020	9.74	Put	Bond Future	4,907.6800	4.9077	4,330.9000	4.3309	(11.753)	0	0	0
2019/11/27	2040	06/02/2020	8.40	Put	Bond Future	16,511.5800	16.5116	16,014.4500	16.0144	(3.011)	0	0	0
2019/11/27	2040	06/02/2020	8.40	Call	Bond Future	0.4800	0.0005	0.2600	0.0003	(45.833)	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
2019/11/27	2040	06/02/2020	9.76	Put	Bond Future	4,780.4500	4.7805	4,205.1200	4.2051	(12.035)	0	0	0
2019/11/27	2040	06/02/2020	9.00	Call	Bond Future	19.8500	0.0199	15.6900	0.0157	(20.957)	0	0	0
2019/11/27	2040	06/02/2020	9.75	Call	Bond Future	638.6600	0.6387	559.1300	0.5591	(12.453)	0	0	0
2019/11/27	2040	06/02/2020	9.75	Put	Bond Future	4,844.2200	4.8442	4,267.7800	4.2678	(11.900)	0	0	0
2019/11/27	2040	07/05/2020	9.74	Call	Bond Future	1,229.1400	1.2291	1,273.9200	1.2739	3.643	0	0	0
2019/11/27	2040	07/05/2020	9.75	Put	Bond Future	6,086.0100	6.0860	5,626.0800	5.6261	(7.557)	0	0	0
2019/11/27	2040	07/05/2020			Bond Future	10.3613	91.1477	10.2948	91.6538	(0.642)	0.0000	0.0000	0
2019/11/27	2040	07/05/2020	9.50	Put	Bond Future	7,656.8300	7.6568	7,169.1000	7.1691	(6.370)	0	0	0
2019/11/27	2040	07/05/2020	9.50	Call	Bond Future	727.4200	0.7274	745.7200	0.7457	2.516	0	0	2,640
2019/11/27	2040	07/05/2020	10.00	Put	Bond Future	4,750.1800	4.7502	4,328.2600	4.3283	(8.882)	0	0	0
2019/11/27	2040	07/05/2020	10.00	Call	Bond Future	1,943.1800	1.9432	2,027.2900	2.0273	4.328	0	0	2,640
2019/11/27	2040	07/05/2020	9.74	Put	Bond Future	6,144.1100	6.1441	5,682.8600	5.6829	(7.507)	0	0	0
2019/11/27	2040	07/05/2020	9.75	Call	Bond Future	1,253.5200	1.2535	1,299.6200	1.2996	3.678	0	0	0
2019/11/27	2040	07/05/2020	9.73	Call	Bond Future	1,204.8500	1.2048	1,248.3100	1.2483	3.607	0	0	0
2019/11/27	2040	07/05/2020	9.73	Put	Bond Future	6,202.4200	6.2024	5,739.8500	5.7399	(7.458)	0	0	0
2019/11/27	2040	06/08/2020	10.04	Call	Bond Future	2,545.2700	2.5453	2,527.5300	2.5275	(0.697)	0	0	0
2019/11/27	2040	06/08/2020	10.02	Put	Bond Future	5,769.1200	5.7691	5,232.2500	5.2323	(9.306)	0	0	0
2019/11/27	2040	06/08/2020	10.03	Call	Bond Future	2,514.2900	2.5143	2,494.5000	2.4945	(0.787)	0	0	0
2019/11/27	2040	06/08/2020			Bond Future	10.4476	88.3144	10.3788	88.8300	(0.658)	0.0000	0.0000	0
2019/11/27	2040	06/08/2020	10.04	Put	Bond Future	5,673.1700	5.6732	5,139.8300	5.1398	(9.401)	0	0	0
2019/11/27	2040	06/08/2020	10.02	Call	Bond Future	2,483.2400	2.4832	2,461.9700	2.4620	(0.857)	0	0	0
2019/11/27	2040	06/08/2020	10.03	Put	Bond Future	5,721.1200	5.7211	5,185.7300	5.1857	(9.358)	0	0	0
2019/11/27	2040	05/11/2020	9.50	Call	Bond Future	1,621.2000	1.6212	1,545.1200	1.5451	(4.693)	0	0	2,000
2019/11/27	2040	05/11/2020	10.00	Call	Bond Future	2,948.7700	2.9488	2,910.3500	2.9104	(1.303)	0	0	2,000
2019/11/27	2040	05/11/2020	10.30	Call	Bond Future	3,933.9200	3.9339	3,937.1600	3.9372	0.082	0	0	0
2019/11/27	2040	05/11/2020			Bond Future	10.5272	89.9778	10.4562	90.5031	(0.675)	0.0000	0.0000	0
2019/11/27	2040	05/11/2020	10.30	Put	Bond Future	5,632.1400	5.6321	5,110.0900	5.1101	(9.269)	0	0	0
2019/11/27	2040	05/11/2020	9.50	Put	Bond Future	9,732.8900	9.7329	9,131.5200	9.1315	(6.179)	0	0	0
2019/11/27	2040	05/11/2020	10.00	Put	Bond Future	6,970.7400	6.9707	6,407.0300	6.4070	(8.087)	0	0	0
2019/11/27	2040	05/11/2020	10.32	Put	Bond Future	5,551.1700	5.5512	5,032.0600	5.0321	(9.351)	0	0	0
2019/11/27	2040	05/11/2020	10.31	Call	Bond Future	3,969.1600	3.9692	3,973.6900	3.9737	0.114	0	0	0
2019/11/27	2040	05/11/2020	11.50	Call	Bond Future	9,037.6100	9.0376	9,302.4400	9.3024	2.930	0	0	0
2019/11/27	2040	05/11/2020	11.50	Put	Bond Future	2,317.8900	2.3179	2,057.4300	2.0574	(11.237)	0	0	2,000
2019/11/27	2040	05/11/2020	10.32	Call	Bond Future	4,004.5500	4.0045	4,010.7300	4.0107	0.154	0	0	0
2019/11/27	2040	05/11/2020	10.31	Put	Bond Future	5,591.5300	5.5915	5,070.7700	5.0708	(9.313)	0	0	0
2019/11/27	2044	06/02/2020	9.77	Put	Bond Future	5,218.4000	5.2184	4,665.1000	4.6651	(10.603)	0	0	0
2019/11/27	2044	06/02/2020	9.74	Call	Bond Future	457.8700	0.4579	442.7900	0.4428	(3.294)	0	0	328
2019/11/27	2044	06/02/2020	10.78	Put	Bond Future	1,010.8900	1.0109	751.4400	0.7514	(25.666)	0	0	328
2019/11/27	2044	06/02/2020			Bond Future	10.3509	86.1689	10.2815	86.7097	(0.670)	0.0000	0.0000	50,185
2019/11/27	2044	06/02/2020	9.77	Call	Bond Future	507.8400	0.5078	495.3900	0.4954	(2.452)	0	0	0
2019/11/27	2044	06/02/2020	9.09	Put	Bond Future	10,815.7300	10.8157	10,270.7600	10.2708	(5.039)	0	0	0
2019/11/27	2044	06/02/2020	9.09	Call	Bond Future	21.8800	0.0219	17.7600	0.0178	(18.830)	0	0	328
2019/11/27	2044	06/02/2020	9.74	Put	Bond Future	5,423.3700	5.4234	4,867.4400	4.8674	(10.251)	0	0	0
2019/11/27	2044	06/02/2020	9.78	Call	Bond Future	525.1200	0.5251	513.7600	0.5138	(2.163)	0	0	0
2019/11/27	2044	06/02/2020	9.76	Put	Bond Future	5,286.3700	5.2864	4,732.0400	4.7320	(10.486)	0	0	0
2019/11/27	2044	06/02/2020	10.78	Call	Bond Future	4,232.8200	4.2328	4,514.2200	4.5142	6.648	0	0	0
2019/11/27	2044	06/02/2020	9.78	Put	Bond Future	5,150.9600	5.1510	4,598.7500	4.5988	(10.721)	0	0	0

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2019/11/27	2044	06/02/2020	9.76	Call	Bond Future	490.9600	0.4910	477.4800	0.4775	(2.746)	0	0	0
2019/11/27	2044	07/05/2020	9.45	Put	Bond Future	8,674.2400	8.6742	8,079.5300	8.0795	(6.856)	0	0	0
2019/11/27	2044	07/05/2020	9.97	Put	Bond Future	5,363.7700	5.3638	4,802.4500	4.8025	(10.465)	0	0	0
2019/11/27	2044	07/05/2020	9.33	Call	Bond Future	404.1300	0.4041	391.0800	0.3911	(3.229)	0	0	100
2019/11/27	2044	07/05/2020	9.98	Call	Bond Future	1,724.6200	1.7246	1,716.1200	1.7161	(0.493)	0	0	100
2019/11/27	2044	07/05/2020	9.26	Call	Bond Future	327.3900	0.3274	328.4100	0.3284	0.312	0	0	556
2019/11/27	2044	07/05/2020	9.81	Call	Bond Future	1,271.4300	1.2714	1,232.2800	1.2323	(3.079)	0	0	0
2019/11/27	2044	07/05/2020	9.79	Put	Bond Future	6,388.8800	6.3889	5,796.1100	5.7961	(9.278)	0	0	0
2019/11/27	2044	07/05/2020			Bond Future	10.4330	87.7383	10.3614	88.2891	(0.687)	0.0000	0.0000	0
2019/11/27	2044	07/05/2020	10.81	Call	Bond Future	4,970.4600	4.9705	5,124.3700	5.1244	3.096	0	0	0
2019/11/27	2044	07/05/2020	10.81	Put	Bond Future	2,167.8900	2.1679	1,771.0100	1.7710	(18.307)	0	0	129
2019/11/27	2044	07/05/2020	9.33	Put	Bond Future	9,591.4500	9.5914	9,027.6100	9.0276	(5.879)	0	0	0
2019/11/27	2044	07/05/2020	9.81	Put	Bond Future	6,268.4300	6.2684	5,678.4900	5.6785	(9.411)	0	0	0
2019/11/27	2044	07/05/2020	9.79	Call	Bond Future	1,223.4500	1.2234	1,181.4700	1.1815	(3.431)	0	0	0
2019/11/27	2044	07/05/2020	9.45	Call	Bond Future	564.0400	0.5640	520.1200	0.5201	(7.787)	0	0	129
2019/11/27	2044	07/05/2020	9.97	Call	Bond Future	1,695.7800	1.6958	1,685.2500	1.6853	(0.621)	0	0	129
2019/11/27	2044	07/05/2020	9.98	Put	Bond Future	5,310.6200	5.3106	4,751.3300	4.7513	(10.532)	0	0	0
2019/11/27	2044	07/05/2020	11.09	Call	Bond Future	6,388.1500	6.3882	6,598.8500	6.5988	3.298	0	0	0
2019/11/27	2044	07/05/2020	9.26	Put	Bond Future	10,152.4500	10.1525	9,602.6800	9.6027	(5.415)	0	0	0
2019/11/27	2044	07/05/2020	9.91	Put	Bond Future	5,690.7500	5.6908	5,117.5500	5.1175	(10.072)	0	0	0
2019/11/27	2044	07/05/2020	9.80	Put	Bond Future	6,328.3500	6.3284	5,736.9800	5.7370	(9.345)	0	0	0
2019/11/27	2044	07/05/2020	11.09	Put	Bond Future	1,603.4300	1.6034	1,263.3400	1.2633	(21.210)	0	0	100
2019/11/27	2044	07/05/2020	9.91	Call	Bond Future	1,528.2100	1.5282	1,505.8000	1.5058	(1.466)	0	0	556
2019/11/27	2044	07/05/2020	11.02	Call	Bond Future	6,024.7700	6.0248	6,220.1800	6.2202	3.243	0	0	0
2019/11/27	2044	07/05/2020	11.02	Put	Bond Future	1,727.9200	1.7279	1,372.5400	1.3725	(20.567)	0	0	556
2019/11/27	2044	07/05/2020	9.80	Call	Bond Future	1,247.2000	1.2472	1,206.6200	1.2066	(3.254)	0	0	0
2019/11/27	2044	06/08/2020	9.98	Call	Bond Future	2,218.5700	2.2186	2,192.9000	2.1929	(1.157)	0	0	602
2019/11/27	2044	06/08/2020	11.09	Put	Bond Future	2,505.1700	2.5052	2,083.6300	2.0836	(16.827)	0	0	602
2019/11/27	2044	06/08/2020	9.01	Call	Bond Future	403.2100	0.4032	397.7500	0.3977	(1.354)	0	0	140
2019/11/27	2044	06/08/2020	9.66	Call	Bond Future	1,383.3200	1.3833	1,317.9500	1.3179	(4.726)	0	0	140
2019/11/27	2044	06/08/2020	9.88	Call	Bond Future	1,934.5100	1.9345	1,893.2700	1.8933	(2.132)	0	0	0
2019/11/27	2044	06/08/2020			Bond Future	10.5173	84.9674	10.4432	85.5285	(0.704)	0.0000	0.0000	0
2019/11/27	2044	06/08/2020	9.36	Put	Bond Future	10,329.1900	10.3292	9,739.9200	9.7399	(5.705)	0	0	0
2019/11/27	2044	06/08/2020	9.36	Call	Bond Future	796.2100	0.7962	768.1200	0.7681	(3.528)	0	0	602
2019/11/27	2044	06/08/2020	9.98	Put	Bond Future	6,435.5700	6.4356	5,848.7200	5.8487	(9.119)	0	0	0
2019/11/27	2044	06/08/2020	9.86	Call	Bond Future	1,880.3200	1.8803	1,836.2500	1.8363	(2.344)	0	0	0
2019/11/27	2044	06/08/2020	9.86	Put	Bond Future	7,087.0500	7.0871	6,481.8000	6.4818	(8.540)	0	0	0
2019/11/27	2044	06/08/2020	11.09	Call	Bond Future	6,642.2600	6.6423	6,781.9000	6.7819	2.102	0	0	0
2019/11/27	2044	06/08/2020	9.01	Put	Bond Future	13,171.0600	13.1711	12,604.4200	12.6044	(4.302)	0	0	0
2019/11/27	2044	06/08/2020	9.66	Put	Bond Future	8,280.5900	8.2806	7,654.0400	7.6540	(7.566)	0	0	0
2019/11/27	2044	06/08/2020	9.88	Put	Bond Future	6,975.0200	6.9750	6,372.6000	6.3726	(8.637)	0	0	0
2019/11/27	2044	06/08/2020	10.93	Call	Bond Future	5,877.2000	5.8772	5,991.4400	5.9914	1.944	0	0	0
2019/11/27	2044	06/08/2020	10.93	Put	Bond Future	2,860.8700	2.8609	2,413.9300	2.4139	(15.623)	0	0	140
2019/11/27	2044	06/08/2020	9.87	Call	Bond Future	1,907.3000	1.9073	1,864.6300	1.8646	(2.237)	0	0	0
2019/11/27	2044	06/08/2020	9.87	Put	Bond Future	7,030.8600	7.0309	6,427.0100	6.4270	(8.589)	0	0	0
2019/11/27	2044	05/11/2020	11.43	Call	Bond Future	8,480.7200	8.4807	8,755.9900	8.7560	3.246	0	0	0
2019/11/27	2044	05/11/2020	9.72	Put	Bond Future	8,901.3200	8.9013	8,361.1800	8.3612	(6.068)	0	0	0
2019/11/27	2044	05/11/2020	9.97	Call	Bond Future	2,635.8300	2.6358	2,691.9400	2.6919	2.129	0	0	568

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/27	2044	05/11/2020	9.29	Put	Bond Future	11,824.6900		11.8247	11,255.6300	11.2556	(4.812)	0	0	0
2019/11/27	2044	05/11/2020	9.96	Put	Bond Future	7,560.1500		7.5601	7,043.0300	7.0430	(6.840)	0	0	0
2019/11/27	2044	05/11/2020	10.36	Call	Bond Future	3,906.9400		3.9069	4,016.0800	4.0161	2.793	0	0	0
2019/11/27	2044	05/11/2020			Bond Future	10.5949		86.5678	10.5185	87.1396	(0.721)	0.0000	0.0000	0
2019/11/27	2044	05/11/2020	9.72	Call	Bond Future	1,947.7800		1.9478	1,979.3600	1.9794	1.621	0	0	1,815
2019/11/27	2044	05/11/2020	9.97	Put	Bond Future	7,507.8400		7.5078	6,992.2300	6.9922	(6.868)	0	0	0
2019/11/27	2044	05/11/2020	9.96	Call	Bond Future	2,606.3900		2.6064	2,660.9900	2.6610	2.095	0	0	0
2019/11/27	2044	05/11/2020	11.38	Call	Bond Future	8,240.8300		8.2408	8,508.7700	8.5088	3.251	0	0	0
2019/11/27	2044	05/11/2020	11.38	Put	Bond Future	2,725.8500		2.7258	2,422.0700	2.4221	(11.144)	0	0	568
2019/11/27	2044	05/11/2020	10.34	Call	Bond Future	3,836.7800		3.8368	3,942.3600	3.9424	2.752	0	0	0
2019/11/27	2044	05/11/2020	10.34	Put	Bond Future	5,769.1900		5.7692	5,303.0500	5.3030	(8.080)	0	0	0
2019/11/27	2044	05/11/2020	11.17	Put	Bond Future	3,148.5300		3.1485	2,812.7100	2.8127	(10.666)	0	0	1,815
2019/11/27	2044	05/11/2020	11.43	Put	Bond Future	2,635.4000		2.6354	2,338.9500	2.3390	(11.249)	0	0	1,815
2019/11/27	2044	05/11/2020	8.87	Put	Bond Future	15,264.2300		15.2642	14,681.9700	14.6820	(3.815)	0	0	0
2019/11/27	2044	05/11/2020	9.29	Call	Bond Future	1,098.9500		1.0989	1,101.6100	1.1016	0.242	0	0	568
2019/11/27	2044	05/11/2020	10.36	Put	Bond Future	5,685.0700		5.6851	5,222.4900	5.2225	(8.137)	0	0	0
2019/11/27	2044	05/11/2020	11.17	Call	Bond Future	7,249.7100		7.2497	7,485.6100	7.4856	3.254	0	0	0
2019/11/27	2044	05/11/2020	8.87	Call	Bond Future	602.8700		0.6029	592.3300	0.5923	(1.748)	0	0	1,815
2019/11/27	2044	05/11/2020	10.02	Put	Bond Future	7,251.4200		7.2514	6,741.2500	6.7413	(7.035)	0	0	0
2019/11/27	2044	05/11/2020	10.02	Call	Bond Future	2,786.3100		2.7863	2,847.8600	2.8479	2.209	0	0	1,815
2019/11/27	2044	05/11/2020	10.35	Call	Bond Future	3,871.7900		3.8718	3,979.1500	3.9792	2.773	0	0	0
2019/11/27	2044	05/11/2020	10.35	Put	Bond Future	5,727.0000		5.7270	5,262.6400	5.2626	(8.108)	0	0	0
2019/11/27	2046	06/02/2020			Bond Future	107.0073		107.0073	106.5312	106.5312	(0.445)	0.0000	0.0000	11,575
2019/11/27	2046	07/05/2020			Bond Future	107.2342		107.2342	106.7494	106.7494	(0.452)	0.0000	0.0000	0
2019/11/27	2046	06/08/2020			Bond Future	109.2619		109.2619	108.7682	108.7682	(0.452)	0.0000	0.0000	0
2019/11/27	2046	05/11/2020			Bond Future	109.5179		109.5179	109.0150	109.0150	(0.459)	0.0000	0.0000	0
2019/11/27	2050	06/02/2020			Bond Future	108.6923		108.6923	108.4775	108.4775	(0.198)	0.0000	0.0000	11,755
2019/11/27	2050	07/05/2020			Bond Future	110.6983		110.6983	110.4798	110.4798	(0.197)	0.0000	0.0000	0
2019/11/27	2050	06/08/2020			Bond Future	110.9114		110.9114	110.6892	110.6892	(0.200)	0.0000	0.0000	0
2019/11/27	2050	05/11/2020			Bond Future	112.9942		112.9942	112.7679	112.7679	(0.200)	0.0000	0.0000	0
2019/11/27	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	AL37	06/02/2020			Index Future	676.7130		676.7130	677.8200	677.8200	0.164	0.0000	0.0000	0
2019/11/27	AL37	07/05/2020			Index Future	689.0390		689.0390	690.1670	690.1670	0.164	0.0000	0.0000	0
2019/11/27	AL37	06/08/2020			Index Future	701.7720		701.7720	702.9210	702.9210	0.164	0.0000	0.0000	0
2019/11/27	AL7T	06/02/2020			Index Future	778.6480		778.6480	781.3940	781.3940	0.353	0.0000	0.0000	0
2019/11/27	AL7T	07/05/2020			Index Future	792.8310		792.8310	795.6280	795.6280	0.353	0.0000	0.0000	0
2019/11/27	AL7T	06/08/2020			Index Future	807.4820		807.4820	810.3310	810.3310	0.353	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
2019/11/27	ALBI	06/02/2020			Index Future	693.2550	693.2550	696.2260	696.2260	0.429	0.0000	0.0000	414
2019/11/27	ALBI	07/05/2020			Index Future	705.8820	705.8820	708.9080	708.9080	0.429	0.0000	0.0000	0
2019/11/27	ALBI	06/08/2020			Index Future	718.9270	718.9270	722.0080	722.0080	0.429	0.0000	0.0000	0
2019/11/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/27	ES33	06/02/2020			Bond Future	11.1672	77.7149	11.1012	78.0861	(0.591)	0.0000	0.0000	350
2019/11/27	ES33	07/05/2020			Bond Future	11.2914	75.3368	11.2230	75.7148	(0.606)	0.0000	0.0000	0
2019/11/27	ES33	06/08/2020			Bond Future	11.4184	76.7205	11.3474	77.1057	(0.622)	0.0000	0.0000	0
2019/11/27	ES33	05/11/2020			Bond Future	11.5475	74.3742	11.4738	74.7667	(0.638)	0.0000	0.0000	0
2019/11/27	ES42	06/02/2020			Bond Future	11.5233	78.4470	11.4524	78.8980	(0.615)	0.0000	0.0000	4,919
2019/11/27	ES42	07/05/2020			Bond Future	11.6477	75.6113	11.5741	76.0706	(0.632)	0.0000	0.0000	0
2019/11/27	ES42	06/08/2020			Bond Future	11.7730	76.9991	11.6967	77.4671	(0.648)	0.0000	0.0000	0
2019/11/27	ES42	05/11/2020			Bond Future	11.8994	74.1883	11.8202	74.6650	(0.666)	0.0000	0.0000	0
2019/11/27	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/27	GOVI	06/02/2020	703.15	Put	GOVI	177,450.0000	17.7450	147,100.0000	14.7100	(17.103)	0	0	0
2019/11/27	GOVI	06/02/2020			GOVI	685.4050	685.4050	688.4400	688.4400	0.443	0.0000	0.0000	1,237
2019/11/27	GOVI	06/02/2020	703.14	Put	GOVI	177,350.0000	17.7350	147,000.0000	14.7000	(17.113)	0	0	0
2019/11/27	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/27	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/27	GOVI	06/02/2020	703.13	Put	GOVI	177,250.0000	17.7250	146,900.0000	14.6900	(17.123)	0	0	0
2019/11/27	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/27	GOVI	07/05/2020			GOVI	697.8890	697.8890	700.9800	700.9800	0.443	0.0000	0.0000	0
2019/11/27	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/27	GOVI	07/05/2020	720.00	Put	GOVI	221,110.0000	22.1110	190,200.0000	19.0200	(13.979)	0	0	0
2019/11/27	GOVI	07/05/2020	719.98	Put	GOVI	220,910.0000	22.0910	190,000.0000	19.0000	(13.992)	0	0	0
2019/11/27	GOVI	07/05/2020	719.99	Put	GOVI	221,010.0000	22.1010	190,100.0000	19.0100	(13.986)	0	0	0
2019/11/27	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/27	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/27	GOVI	06/08/2020	728.12	Put	GOVI	173,340.0000	17.3340	141,860.0000	14.1860	(18.161)	0	0	0
2019/11/27	GOVI	06/08/2020			GOVI	710.7860	710.7860	713.9340	713.9340	0.443	0.0000	0.0000	0
2019/11/27	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/27	GOVI	06/08/2020	728.14	Put	GOVI	173,540.0000	17.3540	142,060.0000	14.2060	(18.140)	0	0	0
2019/11/27	GOVI	06/08/2020	728.13	Put	GOVI	173,440.0000	17.3440	141,960.0000	14.1960	(18.150)	0	0	0
2019/11/27	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/27	IGOV	06/02/2020			Index Future	259.1390	259.1390	258.9600	258.9600	(0.069)	0.0000	0.0000	1,011
2019/11/27	IGOV	07/05/2020			Index Future	263.9220	263.9220	263.7400	263.7400	(0.069)	0.0000	0.0000	47
2019/11/27	IGOV	06/08/2020			Index Future	268.8610	268.8610	268.6750	268.6750	(0.069)	0.0000	0.0000	0
2019/11/27	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/27	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/11/27	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2019/11/27	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/27	IS05	17/12/2020			Interest Rate Swap	95.5800	95.5800	95.5500	95.5500	(0.031)	0.0000	0.0000	0
2019/11/27	IS05	16/03/2021			Interest Rate Swap	94.5900	94.5900	94.5600	94.5600	(0.032)	0.0000	0.0000	0
2019/11/27	IS05	15/06/2021			Interest Rate Swap	93.5600	93.5600	93.5100	93.5100	(0.053)	0.0000	0.0000	0
2019/11/27	IS05	21/09/2021			Interest Rate Swap	93.4900	93.4900	93.4400	93.4400	(0.053)	0.0000	0.0000	0
2019/11/27	IS05	21/12/2021			Interest Rate Swap	95.4900	95.4900	95.4200	95.4200	(0.073)	0.0000	0.0000	51
2019/11/27	IS05	15/03/2022			Interest Rate Swap	95.4600	95.4600	95.3700	95.3700	(0.094)	0.0000	0.0000	0
2019/11/27	IS05	21/06/2022			Interest Rate Swap	96.4600	96.4600	96.3500	96.3500	(0.114)	0.0000	0.0000	0
2019/11/27	IS05	20/09/2022			Interest Rate Swap	100.2400	100.2400	100.1200	100.1200	(0.120)	0.0000	0.0000	0
2019/11/27	IS05	20/12/2022			Interest Rate Swap	101.3500	101.3500	101.2000	101.2000	(0.148)	0.0000	0.0000	0
2019/11/27	IS05	22/03/2023			Interest Rate Swap	94.5000	94.5000	94.3200	94.3200	(0.190)	0.0000	0.0000	0
2019/11/27	IS05	20/06/2023			Interest Rate Swap	100.4500	100.4500	100.2600	100.2600	(0.189)	0.0000	0.0000	0
2019/11/27	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/27	IS10	17/12/2025			Interest Rate Swap	91.5600	91.5600	91.1900	91.1900	(0.404)	0.0000	0.0000	0
2019/11/27	IS10	16/03/2026			Interest Rate Swap	88.4500	88.4500	88.0700	88.0700	(0.430)	0.0000	0.0000	0
2019/11/27	IS10	15/06/2026			Interest Rate Swap	87.1300	87.1300	86.7300	86.7300	(0.459)	0.0000	0.0000	0
2019/11/27	IS10	21/09/2026			Interest Rate Swap	89.3100	89.3100	88.9000	88.9000	(0.459)	0.0000	0.0000	0
2019/11/27	IS10	21/12/2026			Interest Rate Swap	93.1600	93.1600	92.7500	92.7500	(0.440)	0.0000	0.0000	0
2019/11/27	IS10	15/03/2027			Interest Rate Swap	91.6800	91.6800	91.2600	91.2600	(0.458)	0.0000	0.0000	0
2019/11/27	IS10	21/06/2027			Interest Rate Swap	93.7700	93.7700	93.3500	93.3500	(0.448)	0.0000	0.0000	0
2019/11/27	IS10	20/09/2027			Interest Rate Swap	99.3100	99.3100	98.8900	98.8900	(0.423)	0.0000	0.0000	0
2019/11/27	IS10	20/12/2027			Interest Rate Swap	99.6800	99.6800	99.2600	99.2600	(0.421)	0.0000	0.0000	0
2019/11/27	IS10	22/03/2028			Interest Rate Swap	93.0800	93.0800	92.6400	92.6400	(0.473)	0.0000	0.0000	0
2019/11/27	IS10	20/06/2028			Interest Rate Swap	100.4500	100.4500	100.0200	100.0200	(0.428)	0.0000	0.0000	0
2019/11/27	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/27	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
2019/11/27	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/27	R023	06/02/2020	7.54	Call	Bond Future	602.8400	0.6028	607.3400	0.6073	0.746	0	0	0
2019/11/27	R023	06/02/2020			Bond Future	7.4834	104.2196	7.4288	104.3667	(0.729)	0.0000	0.0000	42,746
2019/11/27	R023	06/02/2020	7.52	Call	Bond Future	569.8000	0.5698	571.9300	0.5719	0.374	0	0	0
2019/11/27	R023	06/02/2020	7.52	Put	Bond Future	471.2200	0.4712	326.2700	0.3263	(30.761)	0	0	0
2019/11/27	R023	06/02/2020	7.54	Put	Bond Future	450.4800	0.4505	307.9000	0.3079	(31.651)	0	0	0
2019/11/27	R023	06/02/2020	7.53	Call	Bond Future	586.1200	0.5861	589.6000	0.5896	0.594	0	0	0
2019/11/27	R023	06/02/2020	7.53	Put	Bond Future	460.6500	0.4606	317.0500	0.3170	(31.173)	0	0	0
2019/11/27	R023	07/05/2020	6.91	Put	Bond Future	1,635.8300	1.6358	1,449.5200	1.4495	(11.389)	0	0	0
2019/11/27	R023	07/05/2020			Bond Future	7.4874	102.1853	7.4274	102.3353	(0.801)	0.0000	0.0000	13,512
2019/11/27	R023	07/05/2020	6.90	Call	Bond Future	174.9600	0.1750	139.0700	0.1391	(20.513)	0	0	0
2019/11/27	R023	07/05/2020	6.90	Put	Bond Future	1,654.9400	1.6549	1,469.1300	1.4691	(11.228)	0	0	0
2019/11/27	R023	07/05/2020	6.91	Call	Bond Future	181.2800	0.1813	144.8900	0.1449	(20.074)	0	0	0
2019/11/27	R023	07/05/2020	6.89	Call	Bond Future	168.9700	0.1690	133.4100	0.1334	(21.045)	0	0	0
2019/11/27	R023	07/05/2020	6.89	Put	Bond Future	1,674.3700	1.6744	1,488.8900	1.4889	(11.078)	0	0	0
2019/11/27	R023	06/08/2020	7.26	Call	Bond Future	646.0500	0.6461	620.8500	0.6209	(3.901)	0	0	0
2019/11/27	R023	06/08/2020			Bond Future	7.4772	104.0729	7.4106	104.2259	(0.890)	0.0000	0.0000	0
2019/11/27	R023	06/08/2020	7.26	Put	Bond Future	1,146.3600	1.1464	968.1500	0.9681	(15.546)	0	0	0
2019/11/27	R023	06/08/2020	7.27	Call	Bond Future	657.5000	0.6575	632.8000	0.6328	(3.757)	0	0	0
2019/11/27	R023	06/08/2020	7.28	Put	Bond Future	1,123.1600	1.1232	945.9600	0.9460	(15.777)	0	0	0
2019/11/27	R023	06/08/2020	7.27	Put	Bond Future	1,134.7000	1.1347	956.9900	0.9570	(15.661)	0	0	0
2019/11/27	R023	06/08/2020	7.28	Call	Bond Future	669.0500	0.6691	644.8600	0.6449	(3.616)	0	0	0
2019/11/27	R023	05/11/2020	7.46	Put	Bond Future	1,016.1200	1.0161	856.9400	0.8569	(15.665)	0	0	0
2019/11/27	R023	05/11/2020	7.47	Put	Bond Future	1,007.5300	1.0075	848.9100	0.8489	(15.743)	0	0	0
2019/11/27	R023	05/11/2020			Bond Future	7.4664	102.0933	7.3920	102.2491	(0.997)	0.0000	0.0000	0
2019/11/27	R023	05/11/2020	7.46	Call	Bond Future	1,002.6900	1.0027	999.3100	0.9993	(0.337)	0	0	0
2019/11/27	R023	05/11/2020	7.47	Call	Bond Future	1,015.0200	1.0150	1,012.2000	1.0122	(0.278)	0	0	0
2019/11/27	R023	05/11/2020	7.45	Call	Bond Future	990.4400	0.9904	986.5000	0.9865	(0.398)	0	0	0
2019/11/27	R023	05/11/2020	7.45	Put	Bond Future	1,024.7800	1.0248	865.0400	0.8650	(15.588)	0	0	0
2019/11/27	R035	06/02/2020	9.60	Call	Bond Future	902.6000	0.9026	853.3800	0.8534	(5.453)	0	0	0
2019/11/27	R035	06/02/2020	9.61	Put	Bond Future	3,503.8600	3.5039	2,988.2900	2.9883	(14.714)	0	0	0
2019/11/27	R035	06/02/2020			Bond Future	9.9590	95.6488	9.8945	96.1174	(0.648)	0.0000	0.0000	118,749
2019/11/27	R035	06/02/2020	9.60	Put	Bond Future	3,555.6500	3.5556	3,037.8600	3.0379	(14.562)	0	0	0
2019/11/27	R035	06/02/2020	9.61	Call	Bond Future	926.2300	0.9262	879.2300	0.8792	(5.074)	0	0	0
2019/11/27	R035	06/02/2020	9.59	Call	Bond Future	879.2300	0.8792	828.0000	0.8280	(5.827)	0	0	0
2019/11/27	R035	06/02/2020	9.59	Put	Bond Future	3,607.7900	3.6078	3,087.9900	3.0880	(14.408)	0	0	0
2019/11/27	R035	07/05/2020	10.57	Put	Bond Future	1,671.1900	1.6712	1,346.1300	1.3461	(19.451)	0	0	3,530
2019/11/27	R035	07/05/2020	9.75	Call	Bond Future	2,034.1200	2.0341	2,060.9600	2.0610	1.319	0	0	5,000
2019/11/27	R035	07/05/2020	10.75	Put	Bond Future	1,369.0700	1.3691	1,079.5900	1.0796	(21.144)	0	0	5,000
2019/11/27	R035	07/05/2020	9.48	Put	Bond Future	5,411.0800	5.4111	4,909.6500	4.9096	(9.267)	0	0	0
2019/11/27	R035	07/05/2020	9.47	Call	Bond Future	1,286.0400	1.2860	1,260.4900	1.2605	(1.987)	0	0	0
2019/11/27	R035	07/05/2020			Bond Future	10.0372	92.8876	9.9705	93.3648	(0.665)	0.0000	0.0000	0
2019/11/27	R035	07/05/2020	9.11	Put	Bond Future	7,573.9700	7.5740	7,044.4900	7.0445	(6.991)	0	0	0
2019/11/27	R035	07/05/2020	9.11	Call	Bond Future	599.6700	0.5997	547.4000	0.5474	(8.716)	0	0	5,000
2019/11/27	R035	07/05/2020	9.78	Put	Bond Future	3,986.9600	3.9870	3,541.3100	3.5413	(11.178)	0	0	0

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2019/11/27	R035	07/05/2020	10.57	Call	Bond Future	5,355.3300	5.3553	5,507.4800	5.5075	2.841	0	0	0
2019/11/27	R035	07/05/2020	9.75	Put	Bond Future	4,115.2500	4.1152	3,664.8800	3.6649	(10.944)	0	0	0
2019/11/27	R035	07/05/2020	10.75	Call	Bond Future	6,248.2900	6.2483	6,436.0200	6.4360	3.005	0	0	0
2019/11/27	R035	07/05/2020	9.48	Call	Bond Future	1,309.7700	1.3098	1,285.5500	1.2856	(1.849)	0	0	0
2019/11/27	R035	07/05/2020	9.47	Put	Bond Future	5,463.3900	5.4634	4,960.6300	4.9606	(9.202)	0	0	0
2019/11/27	R035	07/05/2020	9.78	Call	Bond Future	2,126.4400	2.1264	2,158.0000	2.1580	1.484	0	0	3,530
2019/11/27	R035	07/05/2020	9.18	Put	Bond Future	7,130.3500	7.1303	6,601.2400	6.6012	(7.421)	0	0	0
2019/11/27	R035	07/05/2020	9.18	Call	Bond Future	709.1000	0.7091	657.2000	0.6572	(7.319)	0	0	3,530
2019/11/27	R035	07/05/2020	9.49	Call	Bond Future	1,333.5500	1.3335	1,311.1200	1.3111	(1.682)	0	0	0
2019/11/27	R035	07/05/2020	9.49	Put	Bond Future	5,358.9100	5.3589	4,859.2700	4.8593	(9.324)	0	0	0
2019/11/27	R035	06/08/2020	9.00	Put	Bond Future	9,065.4900	9.0655	8,582.7500	8.5827	(5.325)	0	0	0
2019/11/27	R035	06/08/2020	9.92	Put	Bond Future	4,342.0900	4.3421	3,959.8100	3.9598	(8.804)	0	0	0
2019/11/27	R035	06/08/2020			Bond Future	10.1160	94.5970	10.0469	95.0833	(0.683)	0.0000	0.0000	0
2019/11/27	R035	06/08/2020	9.00	Call	Bond Future	717.3500	0.7173	720.9200	0.7209	0.498	0	0	24,761
2019/11/27	R035	06/08/2020	9.92	Call	Bond Future	2,951.7800	2.9518	3,055.8100	3.0558	3.524	0	0	0
2019/11/27	R035	06/08/2020	9.93	Call	Bond Future	2,985.1600	2.9852	3,090.6800	3.0907	3.535	0	0	0
2019/11/27	R035	06/08/2020	9.91	Put	Bond Future	4,380.6900	4.3807	3,996.9100	3.9969	(8.761)	0	0	0
2019/11/27	R035	06/08/2020	8.75	Put	Bond Future	10,831.2100	10.8312	10,340.2000	10.3402	(4.533)	0	0	0
2019/11/27	R035	06/08/2020	8.75	Call	Bond Future	461.8000	0.4618	457.1000	0.4571	(1.018)	0	0	3,000
2019/11/27	R035	06/08/2020	9.93	Put	Bond Future	4,303.7800	4.3038	3,922.9900	3.9230	(8.848)	0	0	0
2019/11/27	R035	06/08/2020	9.91	Call	Bond Future	2,918.6100	2.9186	3,021.1400	3.0211	3.513	0	0	0
2019/11/27	R035	05/11/2020	10.34	Put	Bond Future	3,910.1400	3.9101	3,472.6600	3.4727	(11.188)	0	0	0
2019/11/27	R035	05/11/2020			Bond Future	10.1970	91.8753	10.1256	92.3707	(0.701)	0.0000	0.0000	0
2019/11/27	R035	05/11/2020	10.33	Call	Bond Future	4,850.4500	4.8505	4,908.2700	4.9083	1.192	0	0	0
2019/11/27	R035	05/11/2020	10.33	Put	Bond Future	3,938.8600	3.9389	3,501.3100	3.5013	(11.109)	0	0	0
2019/11/27	R035	05/11/2020	10.34	Call	Bond Future	4,889.7300	4.8897	4,947.6200	4.9476	1.184	0	0	0
2019/11/27	R035	05/11/2020	10.32	Call	Bond Future	4,811.6300	4.8116	4,868.7000	4.8687	1.186	0	0	0
2019/11/27	R035	05/11/2020	10.32	Put	Bond Future	3,968.1200	3.9681	3,529.8200	3.5298	(11.046)	0	0	0
2019/11/27	R186	06/02/2020	8.57	Call	Bond Future	1,402.5300	1.4025	1,489.7900	1.4898	6.222	0	0	0
2019/11/27	R186	06/02/2020	8.50	Call	Bond Future	1,202.2200	1.2022	1,271.9700	1.2720	5.802	0	0	0
2019/11/27	R186	06/02/2020	8.11	Put	Bond Future	2,690.1000	2.6901	2,368.6300	2.3686	(11.950)	0	0	0
2019/11/27	R186	06/02/2020			Bond Future	8.5223	111.5827	8.4631	111.9057	(0.695)	0.0000	0.0000	101,305
2019/11/27	R186	06/02/2020	8.55	Call	Bond Future	1,343.5100	1.3435	1,425.6500	1.4256	6.114	0	0	0
2019/11/27	R186	06/02/2020	8.55	Put	Bond Future	1,192.9600	1.1930	952.1900	0.9522	(20.183)	0	0	0
2019/11/27	R186	06/02/2020	8.11	Call	Bond Future	416.8700	0.4169	418.3100	0.4183	0.345	0	0	821
2019/11/27	R186	06/02/2020	8.57	Put	Bond Future	1,143.4100	1.1434	907.7600	0.9078	(20.609)	0	0	0
2019/11/27	R186	06/02/2020	9.00	Put	Bond Future	421.5300	0.4215	296.5900	0.2966	(29.640)	0	0	821
2019/11/27	R186	06/02/2020	8.50	Put	Bond Future	1,323.7100	1.3237	1,070.5500	1.0706	(19.125)	0	0	821
2019/11/27	R186	06/02/2020	8.56	Call	Bond Future	1,372.7500	1.3728	1,457.5400	1.4575	6.177	0	0	0
2019/11/27	R186	06/02/2020	8.56	Put	Bond Future	1,167.9000	1.1679	929.7800	0.9298	(20.389)	0	0	0
2019/11/27	R186	06/02/2020	9.00	Call	Bond Future	2,982.0500	2.9820	3,180.0200	3.1800	6.639	0	0	0
2019/11/27	R186	07/05/2020	7.90	Put	Bond Future	4,168.4800	4.1685	3,851.0300	3.8510	(7.615)	0	0	2,500
2019/11/27	R186	07/05/2020	8.28	Put	Bond Future	2,753.3300	2.7533	2,475.6900	2.4757	(10.084)	0	0	0
2019/11/27	R186	07/05/2020	8.93	Call	Bond Future	3,029.9100	3.0299	3,181.6200	3.1816	5.007	0	0	0
2019/11/27	R186	07/05/2020	8.09	Put	Bond Future	3,413.6800	3.4137	3,112.7200	3.1127	(8.816)	0	0	0
2019/11/27	R186	07/05/2020			Bond Future	8.5805	113.6151	8.5182	113.9441	(0.727)	0.0000	0.0000	1,650
2019/11/27	R186	07/05/2020	8.50	Call	Bond Future	1,679.4100	1.6794	1,760.9200	1.7609	4.853	0	0	0

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2019/11/27	R186	07/05/2020	8.50	Put	Bond Future	2,104.5700	2.1046	1,857.1100	1.8571	(11.758)	0	0	23,208
2019/11/27	R186	07/05/2020	8.08	Call	Bond Future	774.6100	0.7746	801.6400	0.8016	3.489	0	0	0
2019/11/27	R186	07/05/2020	8.08	Put	Bond Future	3,451.1000	3.4511	3,149.1600	3.1492	(8.749)	0	0	0
2019/11/27	R186	07/05/2020	7.90	Call	Bond Future	509.1500	0.5091	520.6700	0.5207	2.263	0	0	0
2019/11/27	R186	07/05/2020	8.28	Call	Bond Future	1,156.1700	1.1562	1,207.5000	1.2075	4.440	0	0	6,000
2019/11/27	R186	07/05/2020	8.93	Put	Bond Future	1,209.5900	1.2096	1,032.3300	1.0323	(14.655)	0	0	6,000
2019/11/27	R186	07/05/2020	8.09	Call	Bond Future	791.4800	0.7915	819.4900	0.8195	3.539	0	0	0
2019/11/27	R186	07/05/2020	7.60	Put	Bond Future	5,542.6100	5.5426	5,214.6100	5.2146	(5.918)	0	0	0
2019/11/27	R186	07/05/2020	7.60	Call	Bond Future	220.7300	0.2207	221.7000	0.2217	0.439	0	0	6,000
2019/11/27	R186	07/05/2020	8.07	Call	Bond Future	757.9700	0.7580	784.0400	0.7840	3.439	0	0	0
2019/11/27	R186	07/05/2020	8.07	Put	Bond Future	3,488.7700	3.4888	3,185.8700	3.1859	(8.682)	0	0	0
2019/11/27	R186	06/08/2020	8.38	Put	Bond Future	3,015.3300	3.0153	2,559.4100	2.5594	(15.120)	0	0	0
2019/11/27	R186	06/08/2020			Bond Future	8.6386	110.4058	8.5728	110.7411	(0.761)	0.0000	0.0000	0
2019/11/27	R186	06/08/2020	8.37	Call	Bond Future	1,665.0700	1.6651	1,541.5500	1.5416	(7.418)	0	0	0
2019/11/27	R186	06/08/2020	8.37	Put	Bond Future	3,042.9200	3.0429	2,584.0300	2.5840	(15.081)	0	0	0
2019/11/27	R186	06/08/2020	8.38	Call	Bond Future	1,689.1800	1.6892	1,568.6300	1.5686	(7.137)	0	0	0
2019/11/27	R186	06/08/2020	8.36	Call	Bond Future	1,641.1300	1.6411	1,514.3300	1.5143	(7.726)	0	0	0
2019/11/27	R186	06/08/2020	8.36	Put	Bond Future	3,070.7100	3.0707	2,608.5400	2.6085	(15.051)	0	0	0
2019/11/27	R186	05/11/2020	8.64	Put	Bond Future	2,887.7700	2.8878	2,451.5800	2.4516	(15.105)	0	0	0
2019/11/27	R186	05/11/2020	8.65	Call	Bond Future	2,652.2100	2.6522	2,558.7300	2.5587	(3.525)	0	0	0
2019/11/27	R186	05/11/2020			Bond Future	8.6938	112.4803	8.6244	112.8219	(0.798)	0.0000	0.0000	0
2019/11/27	R186	05/11/2020	8.66	Call	Bond Future	2,681.3600	2.6814	2,589.3800	2.5894	(3.430)	0	0	0
2019/11/27	R186	05/11/2020	8.66	Put	Bond Future	2,847.4300	2.8474	2,413.8100	2.4138	(15.228)	0	0	0
2019/11/27	R186	05/11/2020	8.64	Call	Bond Future	2,623.1900	2.6232	2,528.6400	2.5286	(3.604)	0	0	0
2019/11/27	R186	05/11/2020	8.65	Put	Bond Future	2,867.5200	2.8675	2,432.4000	2.4324	(15.174)	0	0	0
2019/11/27	R197	06/02/2020			Bond Future	301.7967	301.7967	301.7771	301.7771	(0.007)	0.0000	0.0000	2,540
2019/11/27	R197	07/05/2020			Bond Future	307.3667	307.3667	307.3473	307.3473	(0.006)	0.0000	0.0000	0
2019/11/27	R197	06/08/2020			Bond Future	305.3854	305.3854	305.3661	305.3661	(0.006)	0.0000	0.0000	0
2019/11/27	R197	05/11/2020			Bond Future	311.1200	311.1200	311.1008	311.1008	(0.006)	0.0000	0.0000	0
2019/11/27	R202	06/02/2020			Bond Future	227.4156	227.4156	227.4104	227.4104	(0.002)	0.0000	0.0000	8,500
2019/11/27	R202	07/05/2020			Bond Future	231.6128	231.6128	231.6079	231.6079	(0.002)	0.0000	0.0000	0
2019/11/27	R202	06/08/2020			Bond Future	231.8531	231.8531	231.8485	231.8485	(0.002)	0.0000	0.0000	0
2019/11/27	R202	05/11/2020			Bond Future	236.2071	236.2071	236.2028	236.2028	(0.002)	0.0000	0.0000	0
2019/11/27	R208	06/02/2020	6.13	Put	Bond Future	498.6000	0.4986	500.2300	0.5002	0.327	0	0	0
2019/11/27	R208	06/02/2020	6.12	Call	Bond Future	3.2000	0.0032	0.5500	0.0006	(82.813)	0	0	0
2019/11/27	R208	06/02/2020			Bond Future	6.5874	102.6355	6.5916	102.6310	0.063	0.0000	0.0000	11,818
2019/11/27	R208	06/02/2020	6.13	Call	Bond Future	3.4800	0.0035	0.6200	0.0006	(82.184)	0	0	0
2019/11/27	R208	06/02/2020	6.12	Put	Bond Future	509.1900	0.5092	511.0300	0.5110	0.361	0	0	0
2019/11/27	R208	06/02/2020	6.14	Call	Bond Future	3.8100	0.0038	0.6900	0.0007	(81.890)	0	0	0
2019/11/27	R208	06/02/2020	6.14	Put	Bond Future	488.0700	0.4881	489.4400	0.4894	0.281	0	0	0
2019/11/27	R208	07/05/2020	4.81	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/11/27	R208	07/05/2020	4.80	Put	Bond Future	1,336.6300	1.3366	1,341.0500	1.3410	0.331	0	0	0
2019/11/27	R208	07/05/2020			Bond Future	6.3535	101.1014	6.3587	101.0970	0.082	0.0000	0.0000	0
2019/11/27	R208	07/05/2020	4.82	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/11/27	R208	07/05/2020	4.82	Put	Bond Future	1,319.2500	1.3193	1,323.6600	1.3237	0.334	0	0	0

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2019/11/27	R208	07/05/2020	4.81	Put	Bond Future	1,327.9300	1.3279	1,332.3500	1.3324	0.333	0	0	0
2019/11/27	R208	07/05/2020	4.80	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/11/27	R208	06/08/2020	5.57	Put	Bond Future	267.0400	0.2670	248.0100	0.2480	(7.126)	0	0	0
2019/11/27	R208	06/08/2020			Bond Future	5.8896	102.9731	5.8967	102.9687	0.120	0.0000	0.0000	0
2019/11/27	R208	06/08/2020	5.56	Call	Bond Future	66.2600	0.0663	43.1500	0.0432	(34.878)	0	0	0
2019/11/27	R208	06/08/2020	5.56	Put	Bond Future	271.1600	0.2712	252.4400	0.2524	(6.904)	0	0	0
2019/11/27	R208	06/08/2020	5.57	Call	Bond Future	68.3700	0.0684	44.9500	0.0450	(34.255)	0	0	0
2019/11/27	R208	06/08/2020	5.55	Call	Bond Future	64.1900	0.0642	41.1300	0.0411	(35.925)	0	0	0
2019/11/27	R208	06/08/2020	5.55	Put	Bond Future	275.3200	0.2753	256.6500	0.2566	(6.781)	0	0	0
2019/11/27	R208	05/11/2020	4.78	Call	Bond Future	101.2600	0.1013	90.7200	0.0907	(10.409)	0	0	0
2019/11/27	R208	05/11/2020	4.77	Put	Bond Future	107.0100	0.1070	100.8500	0.1009	(5.756)	0	0	0
2019/11/27	R208	05/11/2020			Bond Future	4.7899	101.4970	4.8011	101.4926	0.235	0.0000	0.0000	0
2019/11/27	R208	05/11/2020	4.79	Call	Bond Future	103.5600	0.1036	93.0000	0.0930	(10.197)	0	0	0
2019/11/27	R208	05/11/2020	4.79	Put	Bond Future	103.5000	0.1035	97.2900	0.0973	(6.000)	0	0	0
2019/11/27	R208	05/11/2020	4.78	Put	Bond Future	105.0500	0.1051	98.8600	0.0989	(5.892)	0	0	0
2019/11/27	R208	05/11/2020	4.77	Call	Bond Future	99.3700	0.0994	88.8600	0.0889	(10.577)	0	0	0
2019/11/27	R209	06/02/2020	9.52	Put	Bond Future	3,504.2500	3.5043	3,058.9400	3.0589	(12.708)	0	0	0
2019/11/27	R209	06/02/2020			Bond Future	9.9745	72.6981	9.9106	73.0940	(0.641)	0.0000	0.0000	106,636
2019/11/27	R209	06/02/2020	9.51	Call	Bond Future	600.0200	0.6000	549.6900	0.5497	(8.388)	0	0	0
2019/11/27	R209	06/02/2020	9.51	Put	Bond Future	3,552.9500	3.5530	3,106.6600	3.1067	(12.561)	0	0	0
2019/11/27	R209	06/02/2020	9.40	Put	Bond Future	4,110.8000	4.1108	3,662.2400	3.6622	(10.912)	0	0	0
2019/11/27	R209	06/02/2020	9.40	Call	Bond Future	432.5000	0.4325	379.9000	0.3799	(12.162)	0	0	7,500
2019/11/27	R209	06/02/2020	9.52	Call	Bond Future	616.7500	0.6167	567.4000	0.5674	(8.002)	0	0	0
2019/11/27	R209	06/02/2020	9.50	Call	Bond Future	583.5900	0.5836	532.3400	0.5323	(8.782)	0	0	0
2019/11/27	R209	06/02/2020	9.50	Put	Bond Future	3,602.0400	3.6020	3,154.8300	3.1548	(12.415)	0	0	0
2019/11/27	R209	07/05/2020	9.47	Call	Bond Future	1,112.3900	1.1124	1,076.2800	1.0763	(3.246)	0	0	0
2019/11/27	R209	07/05/2020			Bond Future	10.0477	70.8709	9.9818	71.2741	(0.656)	0.0000	0.0000	0
2019/11/27	R209	07/05/2020	9.45	Call	Bond Future	1,072.4700	1.0725	1,034.3000	1.0343	(3.559)	0	0	0
2019/11/27	R209	07/05/2020	9.45	Put	Bond Future	4,854.7100	4.8547	4,413.2700	4.4133	(9.093)	0	0	0
2019/11/27	R209	07/05/2020	9.47	Put	Bond Future	4,763.3900	4.7634	4,324.0100	4.3240	(9.224)	0	0	0
2019/11/27	R209	07/05/2020	9.46	Call	Bond Future	1,092.3200	1.0923	1,055.0800	1.0551	(3.409)	0	0	0
2019/11/27	R209	07/05/2020	9.46	Put	Bond Future	4,808.9000	4.8089	4,368.3900	4.3684	(9.160)	0	0	0
2019/11/27	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/11/27	R209	06/08/2020	5.55	Put	Bond Future	37,341.9900	37.3420	36,931.0200	36.9310	(1.101)	0	0	0
2019/11/27	R209	06/08/2020			Bond Future	10.1213	72.1748	10.0533	72.5857	(0.672)	0.0000	0.0000	0
2019/11/27	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/11/27	R209	06/08/2020	5.57	Put	Bond Future	37,125.1500	37.1251	36,714.1800	36.7142	(1.107)	0	0	0
2019/11/27	R209	06/08/2020	5.56	Put	Bond Future	37,233.5000	37.2335	36,822.5300	36.8225	(1.104)	0	0	0
2019/11/27	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/11/27	R209	05/11/2020	10.02	Call	Bond Future	3,286.1800	3.2862	3,232.3600	3.2324	(1.638)	0	0	0
2019/11/27	R209	05/11/2020			Bond Future	10.1935	70.3824	10.1233	70.8010	(0.688)	0.0000	0.0000	0
2019/11/27	R209	05/11/2020	10.00	Call	Bond Future	3,225.8000	3.2258	3,169.0200	3.1690	(1.760)	0	0	0
2019/11/27	R209	05/11/2020	10.00	Put	Bond Future	4,388.8900	4.3889	3,913.5400	3.9135	(10.831)	0	0	0
2019/11/27	R209	05/11/2020	10.02	Put	Bond Future	4,327.7600	4.3278	3,855.3700	3.8554	(10.915)	0	0	0
2019/11/27	R209	05/11/2020	10.01	Call	Bond Future	3,256.0700	3.2561	3,200.6200	3.2006	(1.703)	0	0	0
2019/11/27	R209	05/11/2020	10.01	Put	Bond Future	4,358.3700	4.3584	3,884.3500	3.8844	(10.876)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/27	R210	06/02/2020			Bond Future	188.7413		188.7413	188.7350	188.7350	(0.003)	0.0000	0.0000	1,772
2019/11/27	R210	07/05/2020			Bond Future	189.5746		189.5746	189.5686	189.5686	(0.003)	0.0000	0.0000	0
2019/11/27	R210	06/08/2020			Bond Future	193.1597		193.1597	193.1538	193.1538	(0.003)	0.0000	0.0000	0
2019/11/27	R210	05/11/2020			Bond Future	194.0647		194.0647	194.0591	194.0591	(0.003)	0.0000	0.0000	0
2019/11/27	R212	06/02/2020			Bond Future	161.7808		161.7808	161.7681	161.7681	(0.008)	0.0000	0.0000	7,963
2019/11/27	R212	07/05/2020			Bond Future	164.7666		164.7666	164.7540	164.7540	(0.008)	0.0000	0.0000	0
2019/11/27	R212	06/08/2020			Bond Future	165.5886		165.5886	165.5760	165.5760	(0.008)	0.0000	0.0000	0
2019/11/27	R212	05/11/2020			Bond Future	168.6981		168.6981	168.6855	168.6855	(0.007)	0.0000	0.0000	0
2019/11/27	R213	06/02/2020	9.27	Call	Bond Future	907.1500	0.9072	915.5600	0.9156	0.927	0	0	0	
2019/11/27	R213	06/02/2020	9.26	Put	Bond Future	2,504.7700	2.5048	2,096.4400	2.0964	(16.302)	0	0	0	
2019/11/27	R213	06/02/2020			Bond Future	9.5285	86.1176	9.4590	86.5327	(0.729)	0.0000	0.0000	24,118	
2019/11/27	R213	06/02/2020	9.28	Call	Bond Future	929.3200	0.9293	939.5300	0.9395	1.099	0	0	0	
2019/11/27	R213	06/02/2020	9.28	Put	Bond Future	2,426.8600	2.4269	2,021.9400	2.0219	(16.685)	0	0	0	
2019/11/27	R213	06/02/2020	9.27	Put	Bond Future	2,465.6900	2.4657	2,058.9700	2.0590	(16.495)	0	0	0	
2019/11/27	R213	06/02/2020	9.26	Call	Bond Future	885.1700	0.8852	891.9700	0.8920	0.768	0	0	0	
2019/11/27	R213	07/05/2020	9.01	Put	Bond Future	4,450.6900	4.4507	4,073.6100	4.0736	(8.472)	0	0	0	
2019/11/27	R213	07/05/2020	9.00	Call	Bond Future	881.9500	0.8819	926.3500	0.9264	5.034	0	0	0	
2019/11/27	R213	07/05/2020			Bond Future	9.6001	84.1342	9.5281	84.5570	(0.750)	0.0000	0.0000	0	
2019/11/27	R213	07/05/2020	9.01	Call	Bond Future	899.7500	0.8997	945.5200	0.9455	5.087	0	0	0	
2019/11/27	R213	07/05/2020	9.00	Put	Bond Future	4,494.7800	4.4948	4,116.3300	4.1163	(8.420)	0	0	0	
2019/11/27	R213	07/05/2020	9.02	Call	Bond Future	917.9600	0.9180	964.9300	0.9649	5.117	0	0	0	
2019/11/27	R213	07/05/2020	9.02	Put	Bond Future	4,407.0700	4.4071	4,031.1900	4.0312	(8.529)	0	0	0	
2019/11/27	R213	06/08/2020	9.31	Call	Bond Future	1,925.0200	1.9250	1,865.0700	1.8651	(3.114)	0	0	0	
2019/11/27	R213	06/08/2020			Bond Future	9.6718	85.6834	9.5971	86.1144	(0.772)	0.0000	0.0000	0	
2019/11/27	R213	06/08/2020	9.29	Call	Bond Future	1,874.4200	1.8744	1,811.4000	1.8114	(3.362)	0	0	0	
2019/11/27	R213	06/08/2020	9.29	Put	Bond Future	4,108.4200	4.1084	3,614.4400	3.6144	(12.024)	0	0	0	
2019/11/27	R213	06/08/2020	9.31	Put	Bond Future	4,040.0400	4.0400	3,549.1300	3.5491	(12.151)	0	0	0	
2019/11/27	R213	06/08/2020	9.30	Call	Bond Future	1,899.6400	1.8996	1,838.1400	1.8381	(3.237)	0	0	0	
2019/11/27	R213	06/08/2020	9.30	Put	Bond Future	4,074.1200	4.0741	3,581.6600	3.5817	(12.088)	0	0	0	
2019/11/27	R213	05/11/2020	9.60	Put	Bond Future	3,906.0500	3.9061	3,423.3300	3.4233	(12.358)	0	0	0	
2019/11/27	R213	05/11/2020	9.59	Call	Bond Future	3,043.9200	3.0439	2,998.6900	2.9987	(1.486)	0	0	0	
2019/11/27	R213	05/11/2020			Bond Future	9.7464	83.7443	9.6689	84.1833	(0.795)	0.0000	0.0000	0	
2019/11/27	R213	05/11/2020	9.60	Call	Bond Future	3,073.9800	3.0740	3,030.2500	3.0302	(1.423)	0	0	0	
2019/11/27	R213	05/11/2020	9.59	Put	Bond Future	3,933.2200	3.9332	3,449.0000	3.4490	(12.311)	0	0	0	
2019/11/27	R213	05/11/2020	9.61	Call	Bond Future	3,104.1600	3.1042	3,061.6100	3.0616	(1.371)	0	0	0	
2019/11/27	R213	05/11/2020	9.61	Put	Bond Future	3,879.0500	3.8790	3,397.5100	3.3975	(12.414)	0	0	0	
2019/11/27	R214	06/02/2020	9.73	Call	Bond Future	564.3000	0.5643	508.1600	0.5082	(9.949)	0	0	0	
2019/11/27	R214	06/02/2020	9.87	Put	Bond Future	3,291.5300	3.2915	2,811.9000	2.8119	(14.572)	0	0	0	
2019/11/27	R214	06/02/2020	10.42	Call	Bond Future	2,447.0100	2.4470	2,528.5900	2.5286	3.334	0	0	0	
2019/11/27	R214	06/02/2020			Bond Future	10.2498	70.8166	10.1805	71.2571	(0.676)	0.0000	0.0000	17,680	
2019/11/27	R214	06/02/2020	9.71	Call	Bond Future	532.0300	0.5320	475.3900	0.4754	(10.646)	0	0	0	
2019/11/27	R214	06/02/2020	9.71	Put	Bond Future	4,088.6300	4.0886	3,591.4900	3.5915	(12.159)	0	0	0	
2019/11/27	R214	06/02/2020	10.42	Put	Bond Future	1,383.7300	1.3837	1,024.8100	1.0248	(25.939)	0	0	1,000	
2019/11/27	R214	06/02/2020	9.73	Put	Bond Future	3,983.9200	3.9839	3,487.2800	3.4873	(12.466)	0	0	0	
2019/11/27	R214	06/02/2020	9.52	Call	Bond Future	286.2800	0.2863	233.4800	0.2335	(18.443)	0	0	1,000	

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2019/11/27	R214	06/02/2020	9.87	Call	Bond Future	819.3300	0.8193	780.2000	0.7802	(4.776)	0	0	1,000
2019/11/27	R214	06/02/2020	9.72	Call	Bond Future	548.0600	0.5481	491.5400	0.4915	(10.313)	0	0	0
2019/11/27	R214	06/02/2020	9.72	Put	Bond Future	4,036.1200	4.0361	3,539.1000	3.5391	(12.314)	0	0	0
2019/11/27	R214	06/02/2020	9.52	Put	Bond Future	5,165.1200	5.1651	4,671.8200	4.6718	(9.551)	0	0	0
2019/11/27	R214	07/05/2020	9.77	Put	Bond Future	4,800.0700	4.8001	4,392.6500	4.3926	(8.488)	0	0	0
2019/11/27	R214	07/05/2020			Bond Future	10.3234	68.8082	10.2520	69.2569	(0.691)	0.0000	0.0000	0
2019/11/27	R214	07/05/2020	9.76	Call	Bond Future	1,172.8700	1.1729	1,212.8700	1.2129	3.410	0	0	0
2019/11/27	R214	07/05/2020	9.76	Put	Bond Future	4,846.5300	4.8465	4,437.8900	4.4379	(8.432)	0	0	0
2019/11/27	R214	07/05/2020	9.31	Put	Bond Future	7,270.4100	7.2704	6,826.0000	6.8260	(6.113)	0	0	0
2019/11/27	R214	07/05/2020	10.66	Put	Bond Future	1,869.1800	1.8692	1,614.9600	1.6150	(13.601)	0	0	1,250
2019/11/27	R214	07/05/2020	9.77	Call	Bond Future	1,194.3400	1.1943	1,235.5600	1.2356	3.451	0	0	0
2019/11/27	R214	07/05/2020	9.31	Call	Bond Future	431.7600	0.4318	435.9900	0.4360	0.980	0	0	1,250
2019/11/27	R214	07/05/2020	9.91	Put	Bond Future	4,183.4200	4.1834	3,794.5000	3.7945	(9.297)	0	0	0
2019/11/27	R214	07/05/2020	9.91	Call	Bond Future	1,518.1100	1.5181	1,577.8300	1.5778	3.934	0	0	1,250
2019/11/27	R214	07/05/2020	10.66	Call	Bond Future	3,922.4400	3.9224	4,116.8600	4.1169	4.957	0	0	0
2019/11/27	R214	07/05/2020	9.75	Call	Bond Future	1,151.6300	1.1516	1,190.4300	1.1904	3.369	0	0	0
2019/11/27	R214	07/05/2020	9.75	Put	Bond Future	4,893.3200	4.8933	4,483.4800	4.4835	(8.375)	0	0	0
2019/11/27	R214	06/08/2020	9.98	Put	Bond Future	4,798.2600	4.7983	4,277.0300	4.2770	(10.863)	0	0	0
2019/11/27	R214	06/08/2020	9.97	Call	Bond Future	2,113.5400	2.1135	2,047.7200	2.0477	(3.114)	0	0	0
2019/11/27	R214	06/08/2020			Bond Future	10.3973	70.0740	10.3237	70.5310	(0.708)	0.0000	0.0000	0
2019/11/27	R214	06/08/2020	9.98	Call	Bond Future	2,140.1900	2.1402	2,076.0200	2.0760	(2.998)	0	0	0
2019/11/27	R214	06/08/2020	9.97	Put	Bond Future	4,837.3300	4.8373	4,314.4500	4.3144	(10.809)	0	0	0
2019/11/27	R214	06/08/2020	9.99	Call	Bond Future	2,167.0200	2.1670	2,104.5200	2.1045	(2.884)	0	0	0
2019/11/27	R214	06/08/2020	9.99	Put	Bond Future	4,759.4700	4.7595	4,239.9100	4.2399	(10.916)	0	0	0
2019/11/27	R214	05/11/2020	10.26	Put	Bond Future	4,696.3400	4.6963	4,194.2600	4.1943	(10.691)	0	0	0
2019/11/27	R214	05/11/2020			Bond Future	10.4726	68.0961	10.3968	68.5617	(0.724)	0.0000	0.0000	0
2019/11/27	R214	05/11/2020	10.25	Call	Bond Future	3,348.2300	3.3482	3,310.1100	3.3101	(1.139)	0	0	0
2019/11/27	R214	05/11/2020	10.25	Put	Bond Future	4,729.3200	4.7293	4,225.5600	4.2256	(10.652)	0	0	0
2019/11/27	R214	05/11/2020	10.26	Call	Bond Future	3,378.2400	3.3782	3,341.8000	3.3418	(1.079)	0	0	0
2019/11/27	R214	05/11/2020	10.24	Call	Bond Future	3,318.3300	3.3183	3,278.2800	3.2783	(1.207)	0	0	0
2019/11/27	R214	05/11/2020	10.24	Put	Bond Future	4,762.5100	4.7625	4,256.8200	4.2568	(10.618)	0	0	0
2019/11/27	R248	06/02/2020	9.71	Put	Bond Future	5,609.7000	5.6097	5,002.4000	5.0024	(10.826)	0	0	0
2019/11/27	R248	06/02/2020			Bond Future	10.3267	89.5925	10.2522	90.1896	(0.722)	0.0000	0.0000	93,517
2019/11/27	R248	06/02/2020	9.71	Call	Bond Future	441.6500	0.4416	431.4500	0.4315	(2.310)	0	0	0
2019/11/27	R248	06/02/2020	9.70	Put	Bond Future	5,681.8700	5.6819	5,073.8400	5.0738	(10.701)	0	0	0
2019/11/27	R248	06/02/2020	9.72	Call	Bond Future	458.2300	0.4582	448.8200	0.4488	(2.054)	0	0	0
2019/11/27	R248	06/02/2020	9.72	Put	Bond Future	5,538.1800	5.5382	4,931.6700	4.9317	(10.951)	0	0	0
2019/11/27	R248	06/02/2020	9.70	Call	Bond Future	425.5800	0.4256	414.6500	0.4147	(2.568)	0	0	0
2019/11/27	R248	07/05/2020	9.79	Call	Bond Future	1,301.4800	1.3015	1,269.8100	1.2698	(2.433)	0	0	0
2019/11/27	R248	07/05/2020	9.77	Put	Bond Future	6,488.6600	6.4887	5,845.6000	5.8456	(9.911)	0	0	0
2019/11/27	R248	07/05/2020			Bond Future	10.4026	86.7844	10.3257	87.3925	(0.740)	0.0000	0.0000	0
2019/11/27	R248	07/05/2020	9.79	Put	Bond Future	6,364.2000	6.3642	5,724.3500	5.7243	(10.054)	0	0	0
2019/11/27	R248	07/05/2020	9.77	Call	Bond Future	1,251.8700	1.2519	1,216.9900	1.2170	(2.786)	0	0	0
2019/11/27	R248	07/05/2020	9.78	Put	Bond Future	6,426.2200	6.4262	5,784.7400	5.7847	(9.982)	0	0	0
2019/11/27	R248	07/05/2020	9.78	Call	Bond Future	1,276.5300	1.2765	1,243.2300	1.2432	(2.609)	0	0	0
2019/11/27	R248	06/08/2020	9.00	Put	Bond Future	13,394.5700	13.3946	12,770.3800	12.7704	(4.660)	0	0	0
2019/11/27	R248	06/08/2020	10.20	Call	Bond Future	3,081.1800	3.0812	3,116.3400	3.1163	1.141	0	0	0

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2019/11/27	R248	06/08/2020			Bond Future	10.4790	88.3806	10.3996	89.0002	(0.758)	0.0000	0.0000	0
2019/11/27	R248	06/08/2020	9.25	Put	Bond Future	11,219.5000	11.2195	10,604.1900	10.6042	(5.484)	0	0	0
2019/11/27	R248	06/08/2020	9.25	Call	Bond Future	665.5600	0.6656	669.9200	0.6699	0.655	0	0	20,640
2019/11/27	R248	06/08/2020	10.18	Call	Bond Future	3,010.9500	3.0110	3,041.4700	3.0415	1.014	0	0	0
2019/11/27	R248	06/08/2020	10.18	Put	Bond Future	5,385.4500	5.3854	4,796.3000	4.7963	(10.940)	0	0	0
2019/11/27	R248	06/08/2020	9.00	Call	Bond Future	414.6000	0.4146	410.0800	0.4101	(1.090)	0	0	3,000
2019/11/27	R248	06/08/2020	10.20	Put	Bond Future	5,293.2300	5.2932	4,708.7200	4.7087	(11.043)	0	0	0
2019/11/27	R248	06/08/2020	10.19	Call	Bond Future	3,045.9600	3.0460	3,078.8000	3.0788	1.078	0	0	0
2019/11/27	R248	06/08/2020	10.19	Put	Bond Future	5,339.1700	5.3392	4,752.3400	4.7523	(10.991)	0	0	0
2019/11/27	R248	05/11/2020	10.02	Put	Bond Future	7,320.5700	7.3206	6,672.9400	6.6729	(8.847)	0	0	0
2019/11/27	R248	05/11/2020	10.03	Call	Bond Future	3,063.9300	3.0639	3,049.3900	3.0494	(0.475)	0	0	0
2019/11/27	R248	05/11/2020			Bond Future	10.5568	85.6062	10.4748	86.2374	(0.777)	0.0000	0.0000	0
2019/11/27	R248	05/11/2020	10.04	Call	Bond Future	3,095.8300	3.0958	3,082.8600	3.0829	(0.419)	0	0	0
2019/11/27	R248	05/11/2020	10.04	Put	Bond Future	7,217.3100	7.2173	6,573.1300	6.5731	(8.925)	0	0	0
2019/11/27	R248	05/11/2020	10.02	Call	Bond Future	3,032.5200	3.0325	3,016.1000	3.0161	(0.541)	0	0	0
2019/11/27	R248	05/11/2020	10.03	Put	Bond Future	7,268.6200	7.2686	6,622.8700	6.6229	(8.884)	0	0	0

Total

1166582