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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/12/2019 TO 09/12/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	2025	06/02/2020			Bond Future	136.4379	136.4379	136.6003	136.6003	0.119	0.0000	0.0000	4,913
2019/12/09	2025	07/05/2020			Bond Future	138.9600	138.9600	139.1254	139.1254	0.119	0.0000	0.0000	0
2019/12/09	2025	06/08/2020			Bond Future	140.0858	140.0858	140.2546	140.2546	0.120	0.0000	0.0000	0
2019/12/09	2025	05/11/2020			Bond Future	142.7174	142.7174	142.8893	142.8893	0.120	0.0000	0.0000	0
2019/12/09	2029	06/02/2020			Bond Future	101.5040	101.5040	101.9257	101.9257	0.415	0.0000	0.0000	3,765
2019/12/09	2029	07/05/2020			Bond Future	102.2706	102.2706	102.7001	102.7001	0.420	0.0000	0.0000	0
2019/12/09	2029	06/08/2020			Bond Future	104.2044	104.2044	104.6421	104.6421	0.420	0.0000	0.0000	0
2019/12/09	2029	05/11/2020			Bond Future	105.0219	105.0219	105.4679	105.4679	0.425	0.0000	0.0000	0
2019/12/09	2030	06/02/2020	9.15	Put	Bond Future	1,647.8200	1.6478	1,458.2700	1.4583	(11.503)	0	0	0
2019/12/09	2030	06/02/2020	9.14	Call	Bond Future	997.0500	0.9970	1,091.3500	1.0914	9.458	0	0	0
2019/12/09	2030	06/02/2020	9.40	Put	Bond Future	941.6400	0.9416	804.3400	0.8043	(14.581)	0	0	5,000
2019/12/09	2030	06/02/2020	9.25	Call	Bond Future	1,315.1000	1.3151	1,432.2000	1.4322	8.904	0	0	0
2019/12/09	2030	06/02/2020	8.40	Call	Bond Future	51.1700	0.0512	57.0200	0.0570	11.432	0	0	5,820
2019/12/09	2030	06/02/2020			Bond Future	9.2522	92.1954	9.2053	92.4813	(0.507)	0.0000	0.0000	77,569
2019/12/09	2030	06/02/2020	9.00	Put	Bond Future	2,217.1000	2.2171	1,998.7500	1.9988	(9.848)	0	0	0
2019/12/09	2030	06/02/2020	9.00	Call	Bond Future	667.4100	0.6674	734.9300	0.7349	10.117	0	0	5,820
2019/12/09	2030	06/02/2020	9.15	Call	Bond Future	1,023.8000	1.0238	1,120.1200	1.1201	9.408	0	0	0
2019/12/09	2030	06/02/2020	9.14	Put	Bond Future	1,682.4100	1.6824	1,490.8400	1.4908	(11.387)	0	0	0
2019/12/09	2030	06/02/2020	9.40	Call	Bond Future	1,833.7300	1.8337	1,982.3000	1.9823	8.102	0	0	0
2019/12/09	2030	06/02/2020	9.25	Put	Bond Future	1,328.7100	1.3287	1,159.9400	1.1599	(12.702)	0	0	5,000
2019/12/09	2030	06/02/2020	8.40	Put	Bond Future	5,427.5300	5.4275	5,147.5100	5.1475	(5.159)	0	0	0
2019/12/09	2030	06/02/2020	9.16	Call	Bond Future	1,050.9700	1.0510	1,149.3400	1.1493	9.360	0	0	0
2019/12/09	2030	06/02/2020	9.16	Put	Bond Future	1,613.7100	1.6137	1,426.2100	1.4262	(11.619)	0	0	0
2019/12/09	2030	07/05/2020	8.79	Call	Bond Future	805.2400	0.8052	869.8500	0.8698	8.024	0	0	0
2019/12/09	2030	07/05/2020	8.78	Put	Bond Future	4,100.3100	4.1003	3,872.6600	3.8727	(5.552)	0	0	0
2019/12/09	2030	07/05/2020			Bond Future	9.3237	93.8772	9.2749	94.1683	(0.523)	0.0000	0.0000	0
2019/12/09	2030	07/05/2020	8.80	Call	Bond Future	823.5400	0.8235	889.2800	0.8893	7.983	0	0	0
2019/12/09	2030	07/05/2020	8.80	Put	Bond Future	4,012.2200	4.0122	3,786.8200	3.7868	(5.618)	0	0	0
2019/12/09	2030	07/05/2020	8.79	Put	Bond Future	4,056.2100	4.0562	3,829.6800	3.8297	(5.585)	0	0	0
2019/12/09	2030	07/05/2020	8.78	Call	Bond Future	787.0000	0.7870	850.4900	0.8505	8.067	0	0	0
2019/12/09	2030	06/08/2020	9.11	Call	Bond Future	1,821.5000	1.8215	1,930.3400	1.9303	5.975	0	0	0
2019/12/09	2030	06/08/2020			Bond Future	9.3971	91.5974	9.3463	91.8940	(0.541)	0.0000	0.0000	0
2019/12/09	2030	06/08/2020	9.09	Call	Bond Future	1,768.2900	1.7683	1,875.0200	1.8750	6.036	0	0	0
2019/12/09	2030	06/08/2020	9.09	Put	Bond Future	3,581.1000	3.5811	3,391.1400	3.3911	(5.305)	0	0	0
2019/12/09	2030	06/08/2020	9.11	Put	Bond Future	3,514.8400	3.5148	3,326.9900	3.3270	(5.344)	0	0	0
2019/12/09	2030	06/08/2020	9.10	Call	Bond Future	1,794.9400	1.7949	1,902.7200	1.9027	6.005	0	0	0
2019/12/09	2030	06/08/2020	9.10	Put	Bond Future	3,547.9900	3.5480	3,359.0800	3.3591	(5.324)	0	0	0
2019/12/09	2030	05/11/2020	10.06	Put	Bond Future	2,054.8800	2.0549	1,941.6500	1.9416	(5.510)	0	0	1,000
2019/12/09	2030	05/11/2020	8.73	Call	Bond Future	1,198.0100	1.1980	1,275.6000	1.2756	6.477	0	0	3,000
2019/12/09	2030	05/11/2020	9.39	Put	Bond Future	3,372.9400	3.3729	3,208.6800	3.2087	(4.870)	0	0	0
2019/12/09	2030	05/11/2020	9.38	Call	Bond Future	2,919.9300	2.9199	3,056.9600	3.0570	4.693	0	0	0
2019/12/09	2030	05/11/2020			Bond Future	9.4636	93.3206	9.4108	93.6227	(0.558)	0.0000	0.0000	0

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2019/12/09	2030	05/11/2020	8.34	Put	Bond Future	7,321.9500		7.3220	7,066.1400	7.0661	(3.494)	0	0	0
2019/12/09	2030	05/11/2020	8.34	Call	Bond Future	603.2400		0.6032	649.5900	0.6496	7.684	0	0	1,000
2019/12/09	2030	05/11/2020	9.04	Put	Bond Future	4,397.8700		4.3979	4,202.1300	4.2021	(4.451)	0	0	0
2019/12/09	2030	05/11/2020	9.04	Call	Bond Future	1,937.3200		1.9373	2,043.7400	2.0437	5.493	0	0	1,000
2019/12/09	2030	05/11/2020	10.06	Call	Bond Future	5,377.5600		5.3776	5,566.4900	5.5665	3.513	0	0	0
2019/12/09	2030	05/11/2020	8.73	Put	Bond Future	5,514.0800		5.5141	5,289.5100	5.2895	(4.073)	0	0	0
2019/12/09	2030	05/11/2020	9.23	Put	Bond Future	3,811.8700		3.8119	3,633.4600	3.6335	(4.680)	0	0	0
2019/12/09	2030	05/11/2020	10.37	Put	Bond Future	1,682.1300		1.6821	1,586.6000	1.5866	(5.679)	0	0	16,000
2019/12/09	2030	05/11/2020	9.39	Call	Bond Future	2,951.3800		2.9514	3,089.2800	3.0893	4.672	0	0	0
2019/12/09	2030	05/11/2020	9.38	Put	Bond Future	3,398.9400		3.3989	3,233.8100	3.2338	(4.858)	0	0	0
2019/12/09	2030	05/11/2020	10.47	Call	Bond Future	7,096.5600		7.0966	7,308.1900	7.3082	2.982	0	0	0
2019/12/09	2030	05/11/2020	10.47	Put	Bond Future	1,581.2300		1.5812	1,490.7000	1.4907	(5.725)	0	0	3,000
2019/12/09	2030	05/11/2020	9.23	Call	Bond Future	2,465.4500		2.4654	2,589.2000	2.5892	5.019	0	0	3,000
2019/12/09	2030	05/11/2020	8.53	Put	Bond Future	6,363.7600		6.3638	6,121.3400	6.1213	(3.809)	0	0	0
2019/12/09	2030	05/11/2020	8.53	Call	Bond Future	825.2200		0.8252	884.9600	0.8850	7.239	0	0	16,000
2019/12/09	2030	05/11/2020	9.03	Put	Bond Future	4,430.8400		4.4308	4,234.1700	4.2342	(4.439)	0	0	0
2019/12/09	2030	05/11/2020	9.03	Call	Bond Future	1,911.1700		1.9112	2,016.6600	2.0167	5.520	0	0	16,000
2019/12/09	2030	05/11/2020	10.37	Call	Bond Future	6,669.3700		6.6694	6,876.0000	6.8760	3.098	0	0	0
2019/12/09	2030	05/11/2020	9.40	Call	Bond Future	2,982.9800		2.9830	3,121.7300	3.1217	4.651	0	0	0
2019/12/09	2030	05/11/2020	9.40	Put	Bond Future	3,347.1400		3.3471	3,183.7300	3.1837	(4.882)	0	0	0
2019/12/09	2032	06/02/2020	9.40	Put	Bond Future	2,236.3000		2.2363	2,071.2400	2.0712	(7.381)	0	0	0
2019/12/09	2032	06/02/2020			Bond Future	9.6063		93.4050	9.5747	93.6137	(0.329)	0.0000	0.0000	70,738
2019/12/09	2032	06/02/2020	9.39	Call	Bond Future	834.6900		0.8347	877.0900	0.8771	5.080	0	0	0
2019/12/09	2032	06/02/2020	9.39	Put	Bond Future	2,278.2700		2.2783	2,111.9800	2.1120	(7.299)	0	0	0
2019/12/09	2032	06/02/2020	9.40	Call	Bond Future	860.1600		0.8602	903.7900	0.9038	5.072	0	0	0
2019/12/09	2032	06/02/2020	9.38	Call	Bond Future	809.7000		0.8097	850.8700	0.8509	5.085	0	0	0
2019/12/09	2032	06/02/2020	9.38	Put	Bond Future	2,320.7900		2.3208	2,153.2700	2.1533	(7.218)	0	0	0
2019/12/09	2032	07/05/2020	9.19	Call	Bond Future	1,089.2500		1.0892	1,134.4100	1.1344	4.146	0	0	0
2019/12/09	2032	07/05/2020			Bond Future	9.6817		90.9491	9.6490	91.1617	(0.338)	0.0000	0.0000	0
2019/12/09	2032	07/05/2020	9.17	Call	Bond Future	1,045.6200		1.0456	1,089.2900	1.0893	4.176	0	0	0
2019/12/09	2032	07/05/2020	9.17	Put	Bond Future	4,450.6100		4.4506	4,281.7500	4.2818	(3.794)	0	0	0
2019/12/09	2032	07/05/2020	9.19	Put	Bond Future	4,357.8600		4.3579	4,190.4900	4.1905	(3.841)	0	0	0
2019/12/09	2032	07/05/2020	9.18	Call	Bond Future	1,067.2000		1.0672	1,111.6100	1.1116	4.161	0	0	0
2019/12/09	2032	07/05/2020	9.18	Put	Bond Future	4,403.9600		4.4040	4,235.8400	4.2358	(3.817)	0	0	0
2019/12/09	2032	06/08/2020	9.46	Put	Bond Future	4,083.2300		4.0832	3,939.6000	3.9396	(3.518)	0	0	0
2019/12/09	2032	06/08/2020	9.45	Call	Bond Future	2,126.4600		2.1265	2,198.7700	2.1988	3.400	0	0	0
2019/12/09	2032	06/08/2020			Bond Future	9.7582		92.6230	9.7242	92.8397	(0.348)	0.0000	0.0000	0
2019/12/09	2032	06/08/2020	9.46	Call	Bond Future	2,155.0900		2.1551	2,228.1100	2.2281	3.388	0	0	0
2019/12/09	2032	06/08/2020	9.45	Put	Bond Future	4,120.2400		4.1202	3,975.9000	3.9759	(3.503)	0	0	0
2019/12/09	2032	06/08/2020	9.47	Call	Bond Future	2,183.9300		2.1839	2,257.6500	2.2576	3.376	0	0	0
2019/12/09	2032	06/08/2020	9.47	Put	Bond Future	4,046.4900		4.0465	3,903.5600	3.9036	(3.532)	0	0	0
2019/12/09	2032	05/11/2020	9.61	Put	Bond Future	4,296.9900		4.2970	4,162.3200	4.1623	(3.134)	0	0	0
2019/12/09	2032	05/11/2020	10.99	Call	Bond Future	8,335.3100		8.3353	8,491.9300	8.4919	1.879	0	0	0
2019/12/09	2032	05/11/2020	9.44	Put	Bond Future	4,892.3900		4.8924	4,747.2000	4.7472	(2.968)	0	0	0
2019/12/09	2032	05/11/2020	11.08	Call	Bond Future	8,712.8000		8.7128	8,873.2900	8.8733	1.842	0	0	0
2019/12/09	2032	05/11/2020	9.77	Put	Bond Future	3,791.8200		3.7918	3,666.9600	3.6670	(3.293)	0	0	0
2019/12/09	2032	05/11/2020			Bond Future	9.8334		90.2068	9.7982	90.4274	(0.358)	0.0000	0.0000	0

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2019/12/09	2032	05/11/2020	10.99	Put	Bond Future	1,480.0200	1.4800	1,415.9900	1.4160	(4.326)	0	0	3,000
2019/12/09	2032	05/11/2020	9.76	Call	Bond Future	3,360.8400	3.3608	3,456.0200	3.4560	2.832	0	0	0
2019/12/09	2032	05/11/2020	9.76	Put	Bond Future	3,821.9800	3.8220	3,696.5100	3.6965	(3.283)	0	0	0
2019/12/09	2032	05/11/2020	9.11	Call	Bond Future	1,547.8900	1.5479	1,603.3000	1.6033	3.580	0	0	3,000
2019/12/09	2032	05/11/2020	9.61	Call	Bond Future	2,883.4300	2.8834	2,969.4100	2.9694	2.982	0	0	3,000
2019/12/09	2032	05/11/2020	9.44	Call	Bond Future	2,382.7100	2.3827	2,458.1700	2.4582	3.167	0	0	1,000
2019/12/09	2032	05/11/2020	11.08	Put	Bond Future	1,354.9200	1.3549	1,294.7600	1.2948	(4.440)	0	0	1,000
2019/12/09	2032	05/11/2020	9.77	Call	Bond Future	3,393.6800	3.3937	3,489.4700	3.4895	2.823	0	0	0
2019/12/09	2032	05/11/2020	9.11	Put	Bond Future	6,237.2300	6.2372	6,071.9900	6.0720	(2.649)	0	0	0
2019/12/09	2032	05/11/2020	8.94	Put	Bond Future	7,057.5500	7.0575	6,882.8600	6.8829	(2.475)	0	0	0
2019/12/09	2032	05/11/2020	8.94	Call	Bond Future	1,217.9600	1.2180	1,263.9200	1.2639	3.774	0	0	1,000
2019/12/09	2032	05/11/2020	9.75	Call	Bond Future	3,328.1300	3.3281	3,422.7000	3.4227	2.842	0	0	0
2019/12/09	2032	05/11/2020	9.75	Put	Bond Future	3,852.3400	3.8523	3,726.2600	3.7263	(3.273)	0	0	0
2019/12/09	2033	06/02/2020			Bond Future	100.9553	100.9553	101.0113	101.0113	0.055	0.0000	0.0000	6,260
2019/12/09	2033	07/05/2020			Bond Future	101.6293	101.6293	101.6864	101.6864	0.056	0.0000	0.0000	0
2019/12/09	2033	06/08/2020			Bond Future	103.5511	103.5511	103.6094	103.6094	0.056	0.0000	0.0000	0
2019/12/09	2033	05/11/2020			Bond Future	104.2778	104.2778	104.3373	104.3373	0.057	0.0000	0.0000	0
2019/12/09	2037	06/02/2020	9.67	Call	Bond Future	469.9300	0.4699	492.0200	0.4920	4.701	0	0	0
2019/12/09	2037	06/02/2020	9.66	Put	Bond Future	3,766.1600	3.7662	3,558.2000	3.5582	(5.522)	0	0	0
2019/12/09	2037	06/02/2020			Bond Future	10.1047	87.3511	10.0732	87.5803	(0.312)	0.0000	0.0000	77,166
2019/12/09	2037	06/02/2020	9.68	Call	Bond Future	488.0600	0.4881	511.0500	0.5110	4.710	0	0	0
2019/12/09	2037	06/02/2020	9.68	Put	Bond Future	3,648.9700	3.6490	3,442.8100	3.4428	(5.650)	0	0	0
2019/12/09	2037	06/02/2020	9.67	Put	Bond Future	3,707.3300	3.7073	3,500.2700	3.5003	(5.585)	0	0	0
2019/12/09	2037	06/02/2020	9.66	Call	Bond Future	452.1700	0.4522	473.3600	0.4734	4.686	0	0	0
2019/12/09	2037	07/05/2020	9.60	Put	Bond Future	5,416.2100	5.4162	5,225.8500	5.2259	(3.515)	0	0	0
2019/12/09	2037	07/05/2020	9.59	Call	Bond Future	1,050.3100	1.0503	1,092.5300	1.0925	4.020	0	0	0
2019/12/09	2037	07/05/2020			Bond Future	10.1864	88.9445	10.1538	89.1778	(0.320)	0.0000	0.0000	0
2019/12/09	2037	07/05/2020	9.60	Call	Bond Future	1,072.5700	1.0726	1,115.5500	1.1156	4.007	0	0	0
2019/12/09	2037	07/05/2020	9.59	Put	Bond Future	5,470.8300	5.4708	5,279.7100	5.2797	(3.493)	0	0	0
2019/12/09	2037	07/05/2020	9.61	Call	Bond Future	1,095.3100	1.0953	1,139.0500	1.1391	3.993	0	0	0
2019/12/09	2037	07/05/2020	9.61	Put	Bond Future	5,362.1600	5.3622	5,172.5600	5.1726	(3.536)	0	0	0
2019/12/09	2037	06/08/2020	9.88	Put	Bond Future	5,065.4500	5.0655	4,901.7100	4.9017	(3.232)	0	0	0
2019/12/09	2037	06/08/2020			Bond Future	10.2705	86.3214	10.2368	86.5592	(0.329)	0.0000	0.0000	0
2019/12/09	2037	06/08/2020	9.87	Call	Bond Future	2,223.3500	2.2234	2,296.7000	2.2967	3.299	0	0	0
2019/12/09	2037	06/08/2020	9.87	Put	Bond Future	5,109.6600	5.1097	4,945.2000	4.9452	(3.219)	0	0	0
2019/12/09	2037	06/08/2020	9.88	Call	Bond Future	2,252.9600	2.2530	2,327.0300	2.3270	3.288	0	0	0
2019/12/09	2037	06/08/2020	9.86	Call	Bond Future	2,193.9600	2.1940	2,266.5700	2.2666	3.310	0	0	0
2019/12/09	2037	06/08/2020	9.86	Put	Bond Future	5,154.1800	5.1542	4,988.9800	4.9890	(3.205)	0	0	0
2019/12/09	2037	05/11/2020	10.18	Call	Bond Future	3,587.0600	3.5871	3,685.5200	3.6855	2.745	0	0	0
2019/12/09	2037	05/11/2020	10.17	Put	Bond Future	4,799.7300	4.7997	4,655.3200	4.6553	(3.009)	0	0	0
2019/12/09	2037	05/11/2020			Bond Future	10.3479	87.9473	10.3130	88.1895	(0.337)	0.0000	0.0000	0
2019/12/09	2037	05/11/2020	10.19	Call	Bond Future	3,621.0500	3.6211	3,720.1500	3.7201	2.737	0	0	0
2019/12/09	2037	05/11/2020	10.19	Put	Bond Future	4,726.0400	4.7260	4,582.9200	4.5829	(3.028)	0	0	0
2019/12/09	2037	05/11/2020	10.17	Call	Bond Future	3,553.2300	3.5532	3,651.0400	3.6510	2.753	0	0	0
2019/12/09	2037	05/11/2020	10.18	Put	Bond Future	4,762.7600	4.7628	4,619.0000	4.6190	(3.018)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/09	2038	06/02/2020			Bond Future	115.7204	115.7204	116.7988	116.7988	0.932	0.0000	0.0000	10,814
2019/12/09	2038	07/05/2020			Bond Future	117.8595	117.8595	118.9578	118.9578	0.932	0.0000	0.0000	0
2019/12/09	2038	06/08/2020			Bond Future	118.3985	118.3985	119.5179	119.5179	0.945	0.0000	0.0000	0
2019/12/09	2038	05/11/2020			Bond Future	120.6227	120.6227	121.7630	121.7630	0.945	0.0000	0.0000	0
2019/12/09	2040	06/02/2020	9.76	Call	Bond Future	437.2600	0.4373	480.4300	0.4804	9.873	0	0	0
2019/12/09	2040	06/02/2020	9.00	Put	Bond Future	10,551.8600	10.5519	10,189.2700	10.1893	(3.436)	0	0	0
2019/12/09	2040	06/02/2020			Bond Future	10.2506	89.7225	10.2037	90.0857	(0.458)	0.0000	0.0000	52,705
2019/12/09	2040	06/02/2020	9.74	Call	Bond Future	403.8800	0.4039	444.0500	0.4441	9.946	0	0	0
2019/12/09	2040	06/02/2020	9.74	Put	Bond Future	4,487.0900	4.4871	4,164.0700	4.1641	(7.199)	0	0	0
2019/12/09	2040	06/02/2020	8.40	Put	Bond Future	16,306.0500	16.3061	15,942.8600	15.9429	(2.227)	0	0	0
2019/12/09	2040	06/02/2020	8.40	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2019/12/09	2040	06/02/2020	9.76	Put	Bond Future	4,355.0300	4.3550	4,035.0100	4.0350	(7.348)	0	0	0
2019/12/09	2040	06/02/2020	9.00	Call	Bond Future	7.9500	0.0080	8.5500	0.0086	7.547	0	0	0
2019/12/09	2040	06/02/2020	9.75	Call	Bond Future	420.3900	0.4204	462.0500	0.4620	9.910	0	0	0
2019/12/09	2040	06/02/2020	9.75	Put	Bond Future	4,420.8200	4.4208	4,099.2900	4.0993	(7.273)	0	0	0
2019/12/09	2040	07/05/2020	9.74	Call	Bond Future	1,092.6100	1.0926	1,171.4300	1.1714	7.214	0	0	0
2019/12/09	2040	07/05/2020	9.75	Put	Bond Future	5,737.7000	5.7377	5,447.9900	5.4480	(5.049)	0	0	0
2019/12/09	2040	07/05/2020			Bond Future	10.3335	91.3591	10.2850	91.7289	(0.469)	0.0000	0.0000	0
2019/12/09	2040	07/05/2020	9.50	Put	Bond Future	7,330.2100	7.3302	7,010.0700	7.0101	(4.367)	0	0	0
2019/12/09	2040	07/05/2020	9.50	Call	Bond Future	612.1100	0.6121	661.8300	0.6618	8.123	0	0	2,640
2019/12/09	2040	07/05/2020	10.00	Put	Bond Future	4,407.4300	4.4074	4,152.9400	4.1529	(5.774)	0	0	0
2019/12/09	2040	07/05/2020	10.00	Call	Bond Future	1,811.7400	1.8117	1,927.1100	1.9271	6.368	0	0	2,640
2019/12/09	2040	07/05/2020	9.74	Put	Bond Future	5,796.2700	5.7963	5,505.2300	5.5052	(5.021)	0	0	0
2019/12/09	2040	07/05/2020	9.75	Call	Bond Future	1,116.5200	1.1165	1,196.6700	1.1967	7.179	0	0	0
2019/12/09	2040	07/05/2020	9.73	Call	Bond Future	1,069.0200	1.0690	1,146.5200	1.1465	7.250	0	0	0
2019/12/09	2040	07/05/2020	9.73	Put	Bond Future	5,855.2800	5.8553	5,562.9200	5.5629	(4.993)	0	0	0
2019/12/09	2040	06/08/2020	10.04	Call	Bond Future	2,410.7600	2.4108	2,541.0700	2.5411	5.405	0	0	0
2019/12/09	2040	06/08/2020	10.02	Put	Bond Future	5,418.2500	5.4183	5,169.3200	5.1693	(4.594)	0	0	0
2019/12/09	2040	06/08/2020	10.03	Call	Bond Future	2,378.8200	2.3788	2,507.9000	2.5079	5.426	0	0	0
2019/12/09	2040	06/08/2020			Bond Future	10.4189	88.5294	10.3687	88.9062	(0.481)	0.0000	0.0000	0
2019/12/09	2040	06/08/2020	10.04	Put	Bond Future	5,323.6600	5.3237	5,077.1600	5.0772	(4.630)	0	0	0
2019/12/09	2040	06/08/2020	10.02	Call	Bond Future	2,347.3700	2.3474	2,475.2500	2.4753	5.448	0	0	0
2019/12/09	2040	06/08/2020	10.03	Put	Bond Future	5,370.6500	5.3707	5,122.9200	5.1229	(4.613)	0	0	0
2019/12/09	2040	05/11/2020	11.70	Put	Bond Future	1,761.0000	1.7610	1,659.5500	1.6596	(5.761)	0	0	2,000
2019/12/09	2040	05/11/2020	10.23	Call	Bond Future	3,544.1100	3.5441	3,700.7900	3.7008	4.421	0	0	2,000
2019/12/09	2040	05/11/2020	9.50	Call	Bond Future	1,467.5600	1.4676	1,550.8600	1.5509	5.676	0	0	2,000
2019/12/09	2040	05/11/2020	10.00	Call	Bond Future	2,787.7100	2.7877	2,920.6600	2.9207	4.769	0	0	2,000
2019/12/09	2040	05/11/2020	10.30	Call	Bond Future	3,790.9200	3.7909	3,954.7900	3.9548	4.323	0	0	0
2019/12/09	2040	05/11/2020			Bond Future	10.4974	90.1973	10.4457	90.5811	(0.493)	0.0000	0.0000	0
2019/12/09	2040	05/11/2020	9.73	Put	Bond Future	7,993.9600	7.9940	7,715.6400	7.7156	(3.482)	0	0	0
2019/12/09	2040	05/11/2020	9.73	Call	Bond Future	2,017.7000	2.0177	2,123.2300	2.1232	5.230	0	0	2,000
2019/12/09	2040	05/11/2020	10.23	Put	Bond Future	5,556.6900	5.5567	5,329.5200	5.3295	(4.088)	0	0	0
2019/12/09	2040	05/11/2020	10.30	Put	Bond Future	5,269.6800	5.2697	5,049.7000	5.0497	(4.174)	0	0	0
2019/12/09	2040	05/11/2020	11.70	Call	Bond Future	9,978.5600	9.9786	10,260.9600	10.2610	2.830	0	0	0
2019/12/09	2040	05/11/2020	9.50	Put	Bond Future	9,359.7900	9.3598	9,059.2400	9.0592	(3.211)	0	0	0
2019/12/09	2040	05/11/2020	10.00	Put	Bond Future	6,590.2200	6.5902	6,339.3200	6.3393	(3.807)	0	0	0
2019/12/09	2040	05/11/2020	10.32	Put	Bond Future	5,189.9000	5.1899	4,971.9600	4.9720	(4.199)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/09	2040	05/11/2020	10.31	Call	Bond Future	3,826.5800	3.8266	3,991.4700	3.9915	4.309	0	0	0
2019/12/09	2040	05/11/2020	11.50	Call	Bond Future	9,068.7900	9.0688	9,336.6300	9.3366	2.953	0	0	0
2019/12/09	2040	05/11/2020	11.50	Put	Bond Future	2,129.6100	2.1296	2,013.6000	2.0136	(5.447)	0	0	2,000
2019/12/09	2040	05/11/2020	10.32	Call	Bond Future	3,862.7400	3.8627	4,028.6500	4.0287	4.295	0	0	0
2019/12/09	2040	05/11/2020	10.31	Put	Bond Future	5,229.4900	5.2295	5,010.5300	5.0105	(4.187)	0	0	0
2019/12/09	2044	06/02/2020	9.77	Put	Bond Future	4,911.7300	4.9117	4,610.8500	4.6108	(6.126)	0	0	0
2019/12/09	2044	06/02/2020	9.74	Call	Bond Future	250.9300	0.2509	272.5500	0.2725	8.616	0	0	328
2019/12/09	2044	06/02/2020	10.78	Put	Bond Future	689.2700	0.6893	581.2400	0.5812	(15.673)	0	0	328
2019/12/09	2044	06/02/2020			Bond Future	10.3398	86.2546	10.2980	86.5802	(0.404)	0.0000	0.0000	50,331
2019/12/09	2044	06/02/2020	9.77	Call	Bond Future	286.9300	0.2869	311.6000	0.3116	8.598	0	0	0
2019/12/09	2044	06/02/2020	9.09	Put	Bond Future	10,716.1000	10.7161	10,390.8700	10.3909	(3.035)	0	0	0
2019/12/09	2044	06/02/2020	9.09	Call	Bond Future	8.0100	0.0080	8.3300	0.0083	3.995	0	0	328
2019/12/09	2044	06/02/2020	9.74	Put	Bond Future	5,130.6700	5.1307	4,826.7400	4.8267	(5.924)	0	0	0
2019/12/09	2044	06/02/2020	9.78	Call	Bond Future	300.2500	0.3002	326.0100	0.3260	8.580	0	0	0
2019/12/09	2044	06/02/2020	9.76	Put	Bond Future	4,983.7000	4.9837	4,681.7500	4.6818	(6.059)	0	0	0
2019/12/09	2044	06/02/2020	10.78	Call	Bond Future	3,996.9600	3.9970	4,214.4800	4.2145	5.442	0	0	0
2019/12/09	2044	06/02/2020	9.78	Put	Bond Future	4,840.3300	4.8403	4,540.5400	4.5405	(6.194)	0	0	0
2019/12/09	2044	06/02/2020	9.76	Call	Bond Future	274.0500	0.2741	297.6500	0.2977	8.612	0	0	0
2019/12/09	2044	07/05/2020	9.45	Put	Bond Future	8,474.6400	8.4746	8,174.9500	8.1750	(3.536)	0	0	0
2019/12/09	2044	07/05/2020	9.97	Put	Bond Future	5,095.0900	5.0951	4,849.2300	4.8492	(4.825)	0	0	0
2019/12/09	2044	07/05/2020	9.33	Call	Bond Future	339.0300	0.3390	363.1600	0.3632	7.117	0	0	100
2019/12/09	2044	07/05/2020	9.98	Call	Bond Future	1,545.5500	1.5456	1,632.4000	1.6324	5.619	0	0	100
2019/12/09	2044	07/05/2020	9.26	Call	Bond Future	283.4900	0.2835	303.8300	0.3038	7.175	0	0	556
2019/12/09	2044	07/05/2020	9.81	Call	Bond Future	1,099.7600	1.0998	1,166.3100	1.1663	6.051	0	0	0
2019/12/09	2044	07/05/2020	9.79	Put	Bond Future	6,129.0900	6.1291	5,861.9100	5.8619	(4.359)	0	0	0
2019/12/09	2044	07/05/2020			Bond Future	10.4213	87.8280	10.3782	88.1595	(0.414)	0.0000	0.0000	0
2019/12/09	2044	07/05/2020	10.81	Call	Bond Future	4,794.4200	4.7944	4,987.3100	4.9873	4.023	0	0	0
2019/12/09	2044	07/05/2020	10.81	Put	Bond Future	1,902.1500	1.9022	1,763.5700	1.7636	(7.285)	0	0	129
2019/12/09	2044	07/05/2020	9.33	Put	Bond Future	9,436.6500	9.4366	9,129.3100	9.1293	(3.257)	0	0	0
2019/12/09	2044	07/05/2020	9.81	Put	Bond Future	6,007.0600	6.0071	5,742.1400	5.7421	(4.410)	0	0	0
2019/12/09	2044	07/05/2020	9.79	Call	Bond Future	1,053.3600	1.0534	1,117.6500	1.1177	6.103	0	0	0
2019/12/09	2044	07/05/2020	9.45	Call	Bond Future	454.1400	0.4541	485.9200	0.4859	6.998	0	0	129
2019/12/09	2044	07/05/2020	9.97	Call	Bond Future	1,516.8000	1.5168	1,602.4100	1.6024	5.644	0	0	129
2019/12/09	2044	07/05/2020	9.98	Put	Bond Future	5,041.8500	5.0419	4,797.2300	4.7972	(4.852)	0	0	0
2019/12/09	2044	07/05/2020	11.09	Call	Bond Future	6,229.4200	6.2294	6,451.8000	6.4518	3.570	0	0	0
2019/12/09	2044	07/05/2020	9.26	Put	Bond Future	10,018.8500	10.0188	9,707.7200	9.7077	(3.105)	0	0	0
2019/12/09	2044	07/05/2020	9.91	Put	Bond Future	5,423.8800	5.4239	5,170.6800	5.1707	(4.668)	0	0	0
2019/12/09	2044	07/05/2020	9.80	Put	Bond Future	6,067.7600	6.0678	5,801.7100	5.8017	(4.385)	0	0	0
2019/12/09	2044	07/05/2020	11.09	Put	Bond Future	1,355.0000	1.3550	1,245.9100	1.2459	(8.051)	0	0	100
2019/12/09	2044	07/05/2020	9.91	Call	Bond Future	1,351.0400	1.3510	1,429.3100	1.4293	5.793	0	0	556
2019/12/09	2044	07/05/2020	11.02	Call	Bond Future	5,859.6600	5.8597	6,075.2100	6.0752	3.679	0	0	0
2019/12/09	2044	07/05/2020	11.02	Put	Bond Future	1,473.1100	1.4731	1,357.1900	1.3572	(7.869)	0	0	556
2019/12/09	2044	07/05/2020	9.80	Call	Bond Future	1,076.3100	1.0763	1,141.7300	1.1417	6.078	0	0	0
2019/12/09	2044	06/08/2020	9.98	Call	Bond Future	2,027.9400	2.0279	2,127.0200	2.1270	4.886	0	0	602
2019/12/09	2044	06/08/2020	11.09	Put	Bond Future	2,221.5500	2.2216	2,095.2100	2.0952	(5.687)	0	0	602
2019/12/09	2044	06/08/2020	9.01	Call	Bond Future	356.8200	0.3568	380.0000	0.3800	6.496	0	0	140
2019/12/09	2044	06/08/2020	9.66	Call	Bond Future	1,206.9700	1.2070	1,273.9300	1.2739	5.548	0	0	140

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/09	2044	06/08/2020	9.88	Call	Bond Future	1,745.8400	1.7458	1,834.5200	1.8345	5.080	0	0	0
2019/12/09	2044	06/08/2020			Bond Future	10.5052	85.0585	10.4606	85.3962	(0.424)	0.0000	0.0000	0
2019/12/09	2044	06/08/2020	9.36	Put	Bond Future	10,138.1200	10.1381	9,842.9400	9.8429	(2.912)	0	0	0
2019/12/09	2044	06/08/2020	9.36	Call	Bond Future	696.3300	0.6963	738.8100	0.7388	6.101	0	0	602
2019/12/09	2044	06/08/2020	9.98	Put	Bond Future	6,153.7500	6.1538	5,915.1700	5.9152	(3.877)	0	0	0
2019/12/09	2044	06/08/2020	9.86	Call	Bond Future	1,692.3400	1.6923	1,778.9700	1.7790	5.119	0	0	0
2019/12/09	2044	06/08/2020	9.86	Put	Bond Future	6,807.8800	6.8079	6,556.8500	6.5568	(3.687)	0	0	0
2019/12/09	2044	06/08/2020	11.09	Call	Bond Future	6,449.8300	6.4498	6,661.1500	6.6612	3.276	0	0	0
2019/12/09	2044	06/08/2020	9.01	Put	Bond Future	13,033.4800	13.0335	12,719.0000	12.7190	(2.413)	0	0	0
2019/12/09	2044	06/08/2020	9.66	Put	Bond Future	8,013.0500	8.0130	7,742.3500	7.7424	(3.378)	0	0	0
2019/12/09	2044	06/08/2020	9.88	Put	Bond Future	6,695.1600	6.6952	6,446.1800	6.4462	(3.719)	0	0	0
2019/12/09	2044	06/08/2020	10.93	Call	Bond Future	5,679.3500	5.6793	5,876.7100	5.8767	3.475	0	0	0
2019/12/09	2044	06/08/2020	10.93	Put	Bond Future	2,571.8300	2.5718	2,431.5300	2.4315	(5.455)	0	0	140
2019/12/09	2044	06/08/2020	9.87	Call	Bond Future	1,719.0900	1.7191	1,806.7500	1.8068	5.099	0	0	0
2019/12/09	2044	06/08/2020	9.87	Put	Bond Future	6,751.4600	6.7515	6,501.4600	6.5015	(3.703)	0	0	0
2019/12/09	2044	05/11/2020	11.43	Call	Bond Future	8,275.7600	8.2758	8,505.3800	8.5054	2.775	0	0	0
2019/12/09	2044	05/11/2020	9.72	Put	Bond Future	8,614.5400	8.6145	8,354.1400	8.3541	(3.023)	0	0	0
2019/12/09	2044	05/11/2020	9.97	Call	Bond Future	2,417.8200	2.4178	2,523.9000	2.5239	4.387	0	0	568
2019/12/09	2044	05/11/2020	9.29	Put	Bond Future	11,640.7800	11.6408	11,349.1200	11.3491	(2.506)	0	0	0
2019/12/09	2044	05/11/2020	9.96	Put	Bond Future	7,249.0200	7.2490	7,010.1400	7.0101	(3.295)	0	0	0
2019/12/09	2044	05/11/2020	10.36	Call	Bond Future	3,692.0800	3.6921	3,834.4900	3.8345	3.857	0	0	0
2019/12/09	2044	05/11/2020			Bond Future	10.5824	86.6611	10.5364	87.0052	(0.435)	0.0000	0.0000	0
2019/12/09	2044	05/11/2020	9.72	Call	Bond Future	1,754.2900	1.7543	1,837.9200	1.8379	4.767	0	0	1,815
2019/12/09	2044	05/11/2020	9.97	Put	Bond Future	7,196.5400	7.1965	6,958.5900	6.9586	(3.306)	0	0	0
2019/12/09	2044	05/11/2020	9.96	Call	Bond Future	2,388.5500	2.3885	2,493.7000	2.4937	4.402	0	0	0
2019/12/09	2044	05/11/2020	11.38	Call	Bond Future	8,032.7700	8.0328	8,259.1400	8.2591	2.818	0	0	0
2019/12/09	2044	05/11/2020	11.38	Put	Bond Future	2,424.5000	2.4245	2,306.8400	2.3068	(4.853)	0	0	568
2019/12/09	2044	05/11/2020	10.34	Call	Bond Future	3,620.8400	3.6208	3,761.3900	3.7614	3.882	0	0	0
2019/12/09	2044	05/11/2020	10.34	Put	Bond Future	5,459.9600	5.4600	5,256.4800	5.2565	(3.727)	0	0	0
2019/12/09	2044	05/11/2020	11.17	Put	Bond Future	2,839.5400	2.8395	2,707.1900	2.7072	(4.661)	0	0	1,815
2019/12/09	2044	05/11/2020	11.43	Put	Bond Future	2,337.1500	2.3372	2,222.7400	2.2227	(4.895)	0	0	1,815
2019/12/09	2044	05/11/2020	8.87	Put	Bond Future	15,104.1200	15.1041	14,790.0600	14.7901	(2.079)	0	0	0
2019/12/09	2044	05/11/2020	9.29	Call	Bond Future	1,008.3300	1.0083	1,060.7000	1.0607	5.194	0	0	568
2019/12/09	2044	05/11/2020	10.36	Put	Bond Future	5,376.9200	5.3769	5,175.3000	5.1753	(3.750)	0	0	0
2019/12/09	2044	05/11/2020	11.17	Call	Bond Future	7,034.0100	7.0340	7,245.6900	7.2457	3.009	0	0	0
2019/12/09	2044	05/11/2020	8.87	Call	Bond Future	536.0500	0.5360	566.0200	0.5660	5.591	0	0	1,815
2019/12/09	2044	05/11/2020	10.02	Put	Bond Future	6,938.5600	6.9386	6,705.2300	6.7052	(3.363)	0	0	0
2019/12/09	2044	05/11/2020	10.02	Call	Bond Future	2,566.7400	2.5667	2,677.4400	2.6774	4.313	0	0	1,815
2019/12/09	2044	05/11/2020	10.35	Call	Bond Future	3,656.2100	3.6562	3,797.7000	3.7977	3.870	0	0	0
2019/12/09	2044	05/11/2020	10.35	Put	Bond Future	5,418.1300	5.4181	5,215.5900	5.2156	(3.738)	0	0	0
2019/12/09	2046	06/02/2020			Bond Future	107.3845	107.3845	107.6712	107.6712	0.267	0.0000	0.0000	12,785
2019/12/09	2046	07/05/2020			Bond Future	107.6257	107.6257	107.9176	107.9176	0.271	0.0000	0.0000	0
2019/12/09	2046	06/08/2020			Bond Future	109.6609	109.6609	109.9583	109.9583	0.271	0.0000	0.0000	0
2019/12/09	2046	05/11/2020			Bond Future	109.9294	109.9294	110.2326	110.2326	0.276	0.0000	0.0000	0
2019/12/09	2050	06/02/2020			Bond Future	108.7948	108.7948	109.8710	109.8710	0.989	0.0000	0.0000	11,827
2019/12/09	2050	07/05/2020			Bond Future	110.8057	110.8057	111.9021	111.9021	0.989	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/09	2050	06/08/2020			Bond Future	111.0257	111.0257	112.1427	112.1427	1.006	0.0000	0.0000	0
2019/12/09	2050	05/11/2020			Bond Future	113.1112	113.1112	114.2494	114.2494	1.006	0.0000	0.0000	0
2019/12/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	AL37	06/02/2020			Index Future	679.4530	679.4530	680.3380	680.3380	0.130	0.0000	0.0000	0
2019/12/09	AL37	07/05/2020			Index Future	691.8470	691.8470	692.7490	692.7490	0.130	0.0000	0.0000	0
2019/12/09	AL37	06/08/2020			Index Future	704.6300	704.6300	705.5490	705.5490	0.130	0.0000	0.0000	0
2019/12/09	AL7T	06/02/2020			Index Future	781.3740	781.3740	783.2860	783.2860	0.245	0.0000	0.0000	0
2019/12/09	AL7T	07/05/2020			Index Future	795.6280	795.6280	797.5750	797.5750	0.245	0.0000	0.0000	0
2019/12/09	AL7T	06/08/2020			Index Future	810.3280	810.3280	812.3120	812.3120	0.245	0.0000	0.0000	0
2019/12/09	ALBI	06/02/2020			Index Future	694.9670	694.9670	696.8210	696.8210	0.267	0.0000	0.0000	414
2019/12/09	ALBI	07/05/2020			Index Future	707.6440	707.6440	709.5330	709.5330	0.267	0.0000	0.0000	0
2019/12/09	ALBI	06/08/2020			Index Future	720.7180	720.7180	722.6430	722.6430	0.267	0.0000	0.0000	0
2019/12/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2019/12/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/09	ES33	06/02/2020			Bond Future	11.1399	77.8680	11.1078	78.0490	(0.288)	0.0000	0.0000	350
2019/12/09	ES33	07/05/2020			Bond Future	11.2628	75.4948	11.2294	75.6791	(0.296)	0.0000	0.0000	0
2019/12/09	ES33	06/08/2020			Bond Future	11.3887	76.8811	11.3541	77.0690	(0.304)	0.0000	0.0000	0
2019/12/09	ES33	05/11/2020			Bond Future	11.5166	74.5382	11.4807	74.7296	(0.312)	0.0000	0.0000	0
2019/12/09	ES42	06/02/2020			Bond Future	11.4762	78.7460	11.4339	79.0163	(0.369)	0.0000	0.0000	4,919
2019/12/09	ES42	07/05/2020			Bond Future	11.5985	75.9180	11.5546	76.1932	(0.378)	0.0000	0.0000	0
2019/12/09	ES42	06/08/2020			Bond Future	11.7220	77.3112	11.6765	77.5917	(0.388)	0.0000	0.0000	0
2019/12/09	ES42	05/11/2020			Bond Future	11.8464	74.5065	11.7992	74.7923	(0.399)	0.0000	0.0000	0

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2019/12/09	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	GOVI	06/02/2020	703.15	Put	GOVI	161,800.0000	16.1800	142,870.0000	14.2870	(11.700)	0	0	0
2019/12/09	GOVI	06/02/2020			GOVI	686.9700	686.9700	688.8630	688.8630	0.276	0.0000	0.0000	1,242
2019/12/09	GOVI	06/02/2020	703.14	Put	GOVI	161,700.0000	16.1700	142,770.0000	14.2770	(11.707)	0	0	0
2019/12/09	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	GOVI	06/02/2020	703.13	Put	GOVI	161,600.0000	16.1600	142,670.0000	14.2670	(11.714)	0	0	0
2019/12/09	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	GOVI	07/05/2020			GOVI	699.5020	699.5020	701.4300	701.4300	0.276	0.0000	0.0000	0
2019/12/09	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	GOVI	07/05/2020	720.00	Put	GOVI	204,980.0000	20.4980	185,700.0000	18.5700	(9.406)	0	0	0
2019/12/09	GOVI	07/05/2020	719.98	Put	GOVI	204,780.0000	20.4780	185,500.0000	18.5500	(9.415)	0	0	0
2019/12/09	GOVI	07/05/2020	719.99	Put	GOVI	204,880.0000	20.4880	185,600.0000	18.5600	(9.410)	0	0	0
2019/12/09	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	GOVI	06/08/2020	728.12	Put	GOVI	156,950.0000	15.6950	137,290.0000	13.7290	(12.526)	0	0	0
2019/12/09	GOVI	06/08/2020			GOVI	712.4250	712.4250	714.3910	714.3910	0.276	0.0000	0.0000	0
2019/12/09	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	GOVI	06/08/2020	728.14	Put	GOVI	157,150.0000	15.7150	137,490.0000	13.7490	(12.510)	0	0	0
2019/12/09	GOVI	06/08/2020	728.13	Put	GOVI	157,050.0000	15.7050	137,390.0000	13.7390	(12.518)	0	0	0
2019/12/09	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/09	IGOV	06/02/2020			Index Future	259.1260	259.1260	259.7300	259.7300	0.233	0.0000	0.0000	1,011
2019/12/09	IGOV	07/05/2020			Index Future	263.9160	263.9160	264.5310	264.5310	0.233	0.0000	0.0000	47
2019/12/09	IGOV	06/08/2020			Index Future	268.8540	268.8540	269.4810	269.4810	0.233	0.0000	0.0000	0
2019/12/09	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/09	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/09	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2019/12/09	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/09	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.4900	95.4900	(0.021)	0.0000	0.0000	0
2019/12/09	IS05	16/03/2021			Interest Rate Swap	94.4800	94.4800	94.4600	94.4600	(0.021)	0.0000	0.0000	0
2019/12/09	IS05	15/06/2021			Interest Rate Swap	93.4100	93.4100	93.3800	93.3800	(0.032)	0.0000	0.0000	0
2019/12/09	IS05	21/09/2021			Interest Rate Swap	93.3100	93.3100	93.2700	93.2700	(0.043)	0.0000	0.0000	0
2019/12/09	IS05	21/12/2021			Interest Rate Swap	95.2700	95.2700	95.2300	95.2300	(0.042)	0.0000	0.0000	51
2019/12/09	IS05	15/03/2022			Interest Rate Swap	95.1900	95.1900	95.1500	95.1500	(0.042)	0.0000	0.0000	0
2019/12/09	IS05	21/06/2022			Interest Rate Swap	96.1600	96.1600	96.1000	96.1000	(0.062)	0.0000	0.0000	0
2019/12/09	IS05	20/09/2022			Interest Rate Swap	99.9100	99.9100	99.8300	99.8300	(0.080)	0.0000	0.0000	0
2019/12/09	IS05	20/12/2022			Interest Rate Swap	100.9800	100.9800	100.9000	100.9000	(0.079)	0.0000	0.0000	0
2019/12/09	IS05	22/03/2023			Interest Rate Swap	94.1000	94.1000	94.0000	94.0000	(0.106)	0.0000	0.0000	0
2019/12/09	IS05	20/06/2023			Interest Rate Swap	100.0400	100.0400	99.9300	99.9300	(0.110)	0.0000	0.0000	0
2019/12/09	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/09	IS10	17/12/2025			Interest Rate Swap	90.9100	90.9100	90.7200	90.7200	(0.209)	0.0000	0.0000	0

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2019/12/09	IS10	16/03/2026			Interest Rate Swap	87.7800	87.7800	87.5800	87.5800	(0.228)	0.0000	0.0000	0
2019/12/09	IS10	15/06/2026			Interest Rate Swap	86.4300	86.4300	86.2300	86.2300	(0.231)	0.0000	0.0000	0
2019/12/09	IS10	21/09/2026			Interest Rate Swap	88.5900	88.5900	88.3900	88.3900	(0.226)	0.0000	0.0000	0
2019/12/09	IS10	21/12/2026			Interest Rate Swap	92.4400	92.4400	92.2500	92.2500	(0.206)	0.0000	0.0000	0
2019/12/09	IS10	15/03/2027			Interest Rate Swap	90.9300	90.9300	90.7300	90.7300	(0.220)	0.0000	0.0000	0
2019/12/09	IS10	21/06/2027			Interest Rate Swap	93.0200	93.0200	92.8200	92.8200	(0.215)	0.0000	0.0000	0
2019/12/09	IS10	20/09/2027			Interest Rate Swap	98.5600	98.5600	98.3500	98.3500	(0.213)	0.0000	0.0000	0
2019/12/09	IS10	20/12/2027			Interest Rate Swap	98.9100	98.9100	98.7000	98.7000	(0.212)	0.0000	0.0000	0
2019/12/09	IS10	22/03/2028			Interest Rate Swap	92.2800	92.2800	92.0500	92.0500	(0.249)	0.0000	0.0000	0
2019/12/09	IS10	20/06/2028			Interest Rate Swap	99.6600	99.6600	99.4200	99.4200	(0.241)	0.0000	0.0000	0
2019/12/09	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/09	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/09	R023	06/02/2020	7.54	Call	Bond Future	754.5600	0.7546	830.6400	0.8306	10.083	0	0	0
2019/12/09	R023	06/02/2020			Bond Future	7.3303	104.6328	7.2877	104.7482	(0.582)	0.0000	0.0000	42,421
2019/12/09	R023	06/02/2020	7.52	Call	Bond Future	714.1700	0.7142	788.2000	0.7882	10.366	0	0	0
2019/12/09	R023	06/02/2020	7.52	Put	Bond Future	202.4100	0.2024	160.9600	0.1610	(20.478)	0	0	0
2019/12/09	R023	06/02/2020	7.54	Put	Bond Future	189.0200	0.1890	149.6200	0.1496	(20.844)	0	0	0
2019/12/09	R023	06/02/2020	7.53	Call	Bond Future	734.3300	0.7343	809.3900	0.8094	10.222	0	0	0
2019/12/09	R023	06/02/2020	7.53	Put	Bond Future	195.6800	0.1957	155.2600	0.1553	(20.656)	0	0	0
2019/12/09	R023	07/05/2020	6.91	Put	Bond Future	1,234.6000	1.2346	1,142.1200	1.1421	(7.491)	0	0	0
2019/12/09	R023	07/05/2020			Bond Future	7.3182	102.6089	7.2714	102.7265	(0.640)	0.0000	0.0000	13,512
2019/12/09	R023	07/05/2020	6.90	Call	Bond Future	196.2100	0.1962	220.7300	0.2207	12.497	0	0	0
2019/12/09	R023	07/05/2020	6.90	Put	Bond Future	1,252.6600	1.2527	1,159.5100	1.1595	(7.436)	0	0	0
2019/12/09	R023	07/05/2020	6.91	Call	Bond Future	203.5800	0.2036	228.7700	0.2288	12.374	0	0	0
2019/12/09	R023	07/05/2020	6.89	Call	Bond Future	189.2100	0.1892	213.0800	0.2131	12.616	0	0	0
2019/12/09	R023	07/05/2020	6.89	Put	Bond Future	1,271.0800	1.2711	1,177.2800	1.1773	(7.380)	0	0	0
2019/12/09	R023	06/08/2020	7.26	Call	Bond Future	749.0000	0.7490	804.4400	0.8044	7.402	0	0	0
2019/12/09	R023	06/08/2020			Bond Future	7.2898	104.5045	7.2378	104.6245	(0.713)	0.0000	0.0000	0
2019/12/09	R023	06/08/2020	7.26	Put	Bond Future	817.7400	0.8177	753.1300	0.7531	(7.901)	0	0	0
2019/12/09	R023	06/08/2020	7.27	Call	Bond Future	762.2500	0.7622	818.2400	0.8182	7.345	0	0	0
2019/12/09	R023	06/08/2020	7.28	Put	Bond Future	798.1300	0.7981	734.6200	0.7346	(7.957)	0	0	0
2019/12/09	R023	06/08/2020	7.27	Put	Bond Future	807.8800	0.8079	743.8200	0.7438	(7.929)	0	0	0
2019/12/09	R023	06/08/2020	7.28	Call	Bond Future	775.5900	0.7756	832.1300	0.8321	7.290	0	0	0
2019/12/09	R023	05/11/2020	7.46	Put	Bond Future	725.7900	0.7258	671.3900	0.6714	(7.495)	0	0	0
2019/12/09	R023	05/11/2020	7.47	Put	Bond Future	718.7200	0.7187	664.7300	0.6647	(7.512)	0	0	0
2019/12/09	R023	05/11/2020			Bond Future	7.2568	102.5329	7.1987	102.6551	(0.800)	0.0000	0.0000	0
2019/12/09	R023	05/11/2020	7.46	Call	Bond Future	1,151.9800	1.1520	1,219.7700	1.2198	5.885	0	0	0
2019/12/09	R023	05/11/2020	7.47	Call	Bond Future	1,165.8300	1.1658	1,234.0300	1.2340	5.850	0	0	0
2019/12/09	R023	05/11/2020	7.45	Call	Bond Future	1,138.2000	1.1382	1,205.5800	1.2056	5.920	0	0	0
2019/12/09	R023	05/11/2020	7.45	Put	Bond Future	732.9200	0.7329	678.1100	0.6781	(7.478)	0	0	0
2019/12/09	R035	06/02/2020	9.60	Call	Bond Future	680.0300	0.6800	723.5600	0.7236	6.401	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/09	R035	06/02/2020	9.61	Put	Bond Future	3,085.4700	3.0855	2,863.0000	2.8630	(7.210)	0	0	0
2019/12/09	R035	06/02/2020			Bond Future	9.9320	95.8441	9.8953	96.1115	(0.370)	0.0000	0.0000	118,255
2019/12/09	R035	06/02/2020	9.60	Put	Bond Future	3,137.8000	3.1378	2,913.9500	2.9139	(7.134)	0	0	0
2019/12/09	R035	06/02/2020	9.61	Call	Bond Future	703.1200	0.7031	748.0300	0.7480	6.387	0	0	0
2019/12/09	R035	06/02/2020	9.59	Call	Bond Future	657.4300	0.6574	699.6100	0.6996	6.416	0	0	0
2019/12/09	R035	06/02/2020	9.59	Put	Bond Future	3,190.7100	3.1907	2,965.5100	2.9655	(7.058)	0	0	0
2019/12/09	R035	07/05/2020	10.57	Put	Bond Future	1,403.9400	1.4039	1,303.0100	1.3030	(7.189)	0	0	3,530
2019/12/09	R035	07/05/2020	9.75	Call	Bond Future	1,936.0900	1.9361	2,022.6200	2.0226	4.469	0	0	5,000
2019/12/09	R035	07/05/2020	10.75	Put	Bond Future	1,124.2900	1.1243	1,038.1900	1.0382	(7.658)	0	0	5,000
2019/12/09	R035	07/05/2020	9.48	Put	Bond Future	5,097.4800	5.0975	4,884.3300	4.8843	(4.181)	0	0	0
2019/12/09	R035	07/05/2020	9.47	Call	Bond Future	1,173.7700	1.1738	1,232.0400	1.2320	4.964	0	0	0
2019/12/09	R035	07/05/2020			Bond Future	10.0090	93.0890	9.9710	93.3614	(0.380)	0.0000	0.0000	0
2019/12/09	R035	07/05/2020	9.11	Put	Bond Future	7,276.3500	7.2763	7,032.7500	7.0327	(3.348)	0	0	0
2019/12/09	R035	07/05/2020	9.11	Call	Bond Future	503.4400	0.5034	532.2100	0.5322	5.715	0	0	5,000
2019/12/09	R035	07/05/2020	9.78	Put	Bond Future	3,688.2400	3.6882	3,505.6000	3.5056	(4.952)	0	0	0
2019/12/09	R035	07/05/2020	10.57	Call	Bond Future	5,289.4700	5.2895	5,460.9100	5.4609	3.241	0	0	0
2019/12/09	R035	07/05/2020	9.75	Put	Bond Future	3,815.8300	3.8158	3,629.9900	3.6300	(4.870)	0	0	0
2019/12/09	R035	07/05/2020	10.75	Call	Bond Future	6,204.9000	6.2049	6,391.1700	6.3912	3.002	0	0	0
2019/12/09	R035	07/05/2020	9.48	Call	Bond Future	1,197.5600	1.1976	1,256.7800	1.2568	4.945	0	0	0
2019/12/09	R035	07/05/2020	9.47	Put	Bond Future	5,149.7300	5.1497	4,935.6300	4.9356	(4.157)	0	0	0
2019/12/09	R035	07/05/2020	9.78	Call	Bond Future	2,029.1100	2.0291	2,118.8400	2.1188	4.422	0	0	3,530
2019/12/09	R035	07/05/2020	9.18	Put	Bond Future	6,825.9800	6.8260	6,587.3200	6.5873	(3.496)	0	0	0
2019/12/09	R035	07/05/2020	9.18	Call	Bond Future	606.1200	0.6061	639.8300	0.6398	5.562	0	0	3,530
2019/12/09	R035	07/05/2020	9.49	Call	Bond Future	1,221.8600	1.2219	1,282.0400	1.2820	4.925	0	0	0
2019/12/09	R035	07/05/2020	9.49	Put	Bond Future	5,045.8300	5.0458	4,833.6400	4.8336	(4.205)	0	0	0
2019/12/09	R035	06/08/2020	9.00	Put	Bond Future	8,825.2500	8.8252	8,583.4000	8.5834	(2.740)	0	0	0
2019/12/09	R035	06/08/2020	9.92	Put	Bond Future	4,031.7900	4.0318	3,863.5400	3.8635	(4.173)	0	0	0
2019/12/09	R035	06/08/2020			Bond Future	10.0868	94.8019	10.0475	95.0794	(0.390)	0.0000	0.0000	0
2019/12/09	R035	06/08/2020	9.00	Call	Bond Future	682.0200	0.6820	717.6800	0.7177	5.229	0	0	24,761
2019/12/09	R035	06/08/2020	9.92	Call	Bond Future	2,846.3900	2.8464	2,955.6500	2.9556	3.839	0	0	0
2019/12/09	R035	06/08/2020	9.93	Call	Bond Future	2,880.5200	2.8805	2,990.6900	2.9907	3.825	0	0	0
2019/12/09	R035	06/08/2020	9.91	Put	Bond Future	4,069.3200	4.0693	3,900.1700	3.9002	(4.157)	0	0	0
2019/12/09	R035	06/08/2020	8.75	Put	Bond Future	10,595.6400	10.5956	10,341.6200	10.3416	(2.397)	0	0	0
2019/12/09	R035	06/08/2020	8.75	Call	Bond Future	431.1400	0.4311	454.6300	0.4546	5.448	0	0	3,000
2019/12/09	R035	06/08/2020	9.93	Put	Bond Future	3,994.2300	3.9942	3,826.8900	3.8269	(4.190)	0	0	0
2019/12/09	R035	06/08/2020	9.91	Call	Bond Future	2,812.1500	2.8121	2,920.5100	2.9205	3.853	0	0	0
2019/12/09	R035	05/11/2020	10.34	Put	Bond Future	3,595.9400	3.5959	3,456.7500	3.4568	(3.871)	0	0	0
2019/12/09	R035	05/11/2020			Bond Future	10.1668	92.0844	10.1261	92.3672	(0.400)	0.0000	0.0000	0
2019/12/09	R035	05/11/2020	10.33	Call	Bond Future	4,746.0700	4.7461	4,888.8500	4.8888	3.008	0	0	0
2019/12/09	R035	05/11/2020	10.33	Put	Bond Future	3,625.3700	3.6254	3,485.4400	3.4854	(3.860)	0	0	0
2019/12/09	R035	05/11/2020	10.34	Call	Bond Future	4,784.6400	4.7846	4,928.1600	4.9282	3.000	0	0	0
2019/12/09	R035	05/11/2020	10.32	Call	Bond Future	4,707.2700	4.7073	4,849.3300	4.8493	3.018	0	0	0
2019/12/09	R035	05/11/2020	10.32	Put	Bond Future	3,654.6500	3.6546	3,514.0000	3.5140	(3.849)	0	0	0
2019/12/09	R186	06/02/2020	8.57	Call	Bond Future	1,470.0300	1.4700	1,588.0900	1.5881	8.031	0	0	0
2019/12/09	R186	06/02/2020	8.50	Call	Bond Future	1,244.3600	1.2444	1,349.2200	1.3492	8.427	0	0	0
2019/12/09	R186	06/02/2020	8.11	Put	Bond Future	2,205.9400	2.2059	2,014.8600	2.0149	(8.662)	0	0	0
2019/12/09	R186	06/02/2020			Bond Future	8.4411	112.0258	8.3992	112.2555	(0.497)	0.0000	0.0000	103,968

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2019/12/09	R186	06/02/2020	8.55	Call	Bond Future	1,403.5100	1.4035	1,517.8200	1.5178	8.145	0	0	0
2019/12/09	R186	06/02/2020	8.55	Put	Bond Future	809.9600	0.8100	694.5700	0.6946	(14.246)	0	0	0
2019/12/09	R186	06/02/2020	8.11	Call	Bond Future	375.7100	0.3757	414.3300	0.4143	10.279	0	0	821
2019/12/09	R186	06/02/2020	8.57	Put	Bond Future	767.9100	0.7679	656.2700	0.6563	(14.538)	0	0	0
2019/12/09	R186	06/02/2020	9.00	Put	Bond Future	217.5100	0.2175	171.7600	0.1718	(21.034)	0	0	821
2019/12/09	R186	06/02/2020	8.50	Put	Bond Future	922.8500	0.9228	798.0100	0.7980	(13.528)	0	0	821
2019/12/09	R186	06/02/2020	8.56	Call	Bond Future	1,436.5700	1.4366	1,552.7600	1.5528	8.088	0	0	0
2019/12/09	R186	06/02/2020	8.56	Put	Bond Future	788.7200	0.7887	675.2100	0.6752	(14.392)	0	0	0
2019/12/09	R186	06/02/2020	9.00	Call	Bond Future	3,221.0300	3.2210	3,404.9800	3.4050	5.711	0	0	0
2019/12/09	R186	07/05/2020	7.90	Put	Bond Future	3,726.5400	3.7265	3,534.6700	3.5347	(5.149)	0	0	2,500
2019/12/09	R186	07/05/2020	8.28	Put	Bond Future	2,361.2500	2.3613	2,207.4400	2.2074	(6.514)	0	0	0
2019/12/09	R186	07/05/2020	8.93	Call	Bond Future	3,227.7400	3.2277	3,375.8900	3.3759	4.590	0	0	0
2019/12/09	R186	07/05/2020	8.09	Put	Bond Future	2,993.0900	2.9931	2,819.2200	2.8192	(5.809)	0	0	0
2019/12/09	R186	07/05/2020			Bond Future	8.4945	114.0693	8.4504	114.3033	(0.520)	0.0000	0.0000	1,650
2019/12/09	R186	07/05/2020	8.50	Call	Bond Future	1,784.9700	1.7850	1,889.3900	1.8894	5.850	0	0	0
2019/12/09	R186	07/05/2020	8.50	Put	Bond Future	1,755.9100	1.7559	1,626.3800	1.6264	(7.377)	0	0	23,208
2019/12/09	R186	07/05/2020	8.08	Call	Bond Future	806.9600	0.8070	866.0400	0.8660	7.321	0	0	0
2019/12/09	R186	07/05/2020	8.08	Put	Bond Future	3,029.2300	3.0292	2,854.3600	2.8544	(5.773)	0	0	0
2019/12/09	R186	07/05/2020	7.90	Call	Bond Future	521.4300	0.5214	563.5100	0.5635	8.070	0	0	0
2019/12/09	R186	07/05/2020	8.28	Call	Bond Future	1,218.3100	1.2183	1,298.4500	1.2984	6.578	0	0	6,000
2019/12/09	R186	07/05/2020	8.93	Put	Bond Future	953.2000	0.9532	867.4000	0.8674	(9.001)	0	0	6,000
2019/12/09	R186	07/05/2020	8.09	Call	Bond Future	825.1100	0.8251	885.1900	0.8852	7.281	0	0	0
2019/12/09	R186	07/05/2020	7.60	Put	Bond Future	5,086.1100	5.0861	4,872.5700	4.8726	(4.198)	0	0	0
2019/12/09	R186	07/05/2020	7.60	Call	Bond Future	218.4500	0.2184	238.8600	0.2389	9.343	0	0	6,000
2019/12/09	R186	07/05/2020	8.07	Call	Bond Future	789.0600	0.7891	847.1400	0.8471	7.361	0	0	0
2019/12/09	R186	07/05/2020	8.07	Put	Bond Future	3,065.6400	3.0656	2,889.7700	2.8898	(5.737)	0	0	0
2019/12/09	R186	06/08/2020	8.38	Put	Bond Future	2,471.2000	2.4712	2,327.8000	2.3278	(5.803)	0	0	0
2019/12/09	R186	06/08/2020			Bond Future	8.5479	110.8683	8.5014	111.1068	(0.544)	0.0000	0.0000	0
2019/12/09	R186	06/08/2020	8.37	Call	Bond Future	1,580.8600	1.5809	1,674.9700	1.6750	5.953	0	0	0
2019/12/09	R186	06/08/2020	8.37	Put	Bond Future	2,496.1300	2.4961	2,351.7700	2.3518	(5.783)	0	0	0
2019/12/09	R186	06/08/2020	8.38	Call	Bond Future	1,607.6300	1.6076	1,702.7000	1.7027	5.914	0	0	0
2019/12/09	R186	06/08/2020	8.36	Call	Bond Future	1,554.3100	1.5543	1,647.4400	1.6474	5.992	0	0	0
2019/12/09	R186	06/08/2020	8.36	Put	Bond Future	2,521.3100	2.5213	2,375.9700	2.3760	(5.764)	0	0	0
2019/12/09	R186	05/11/2020	8.64	Put	Bond Future	2,360.7300	2.3607	2,236.0800	2.2361	(5.280)	0	0	0
2019/12/09	R186	05/11/2020	8.65	Call	Bond Future	2,598.2000	2.5982	2,717.1000	2.7171	4.576	0	0	0
2019/12/09	R186	05/11/2020			Bond Future	8.5980	112.9519	8.5490	113.1947	(0.571)	0.0000	0.0000	0
2019/12/09	R186	05/11/2020	8.66	Call	Bond Future	2,629.2000	2.6292	2,748.8400	2.7488	4.550	0	0	0
2019/12/09	R186	05/11/2020	8.66	Put	Bond Future	2,323.6500	2.3237	2,200.4900	2.2005	(5.300)	0	0	0
2019/12/09	R186	05/11/2020	8.64	Call	Bond Future	2,567.7700	2.5678	2,685.9200	2.6859	4.601	0	0	0
2019/12/09	R186	05/11/2020	8.65	Put	Bond Future	2,341.8900	2.3419	2,217.9900	2.2180	(5.291)	0	0	0
2019/12/09	R197	06/02/2020			Bond Future	301.8793	301.8793	301.7094	301.7094	(0.056)	0.0000	0.0000	2,540
2019/12/09	R197	07/05/2020			Bond Future	307.4596	307.4596	307.2867	307.2867	(0.056)	0.0000	0.0000	0
2019/12/09	R197	06/08/2020			Bond Future	305.4988	305.4988	305.3229	305.3229	(0.058)	0.0000	0.0000	0
2019/12/09	R197	05/11/2020			Bond Future	311.2375	311.2375	311.0583	311.0583	(0.058)	0.0000	0.0000	0
2019/12/09	R202	06/02/2020			Bond Future	226.8968	226.8968	226.8946	226.8946	(0.001)	0.0000	0.0000	8,469
2019/12/09	R202	07/05/2020			Bond Future	231.0910	231.0910	231.0888	231.0888	(0.001)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/09	R202	06/08/2020			Bond Future	231.3314	231.3314	231.3294	231.3294	(0.001)	0.0000	0.0000	0
2019/12/09	R202	05/11/2020			Bond Future	235.6769	235.6769	235.6750	235.6750	(0.001)	0.0000	0.0000	0
2019/12/09	R208	06/02/2020	6.13	Put	Bond Future	512.1300	0.5121	513.6500	0.5137	0.297	0	0	0
2019/12/09	R208	06/02/2020	6.12	Call	Bond Future	0.2500	0.0003	0.1900	0.0002	(24.000)	0	0	0
2019/12/09	R208	06/02/2020			Bond Future	6.6029	102.6187	6.6044	102.6171	0.022	0.0000	0.0000	12,683
2019/12/09	R208	06/02/2020	6.13	Call	Bond Future	0.2900	0.0003	0.2200	0.0002	(24.138)	0	0	0
2019/12/09	R208	06/02/2020	6.12	Put	Bond Future	522.9600	0.5230	524.4900	0.5245	0.293	0	0	0
2019/12/09	R208	06/02/2020	6.14	Call	Bond Future	0.3200	0.0003	0.2500	0.0003	(21.875)	0	0	0
2019/12/09	R208	06/02/2020	6.14	Put	Bond Future	501.3000	0.5013	502.8200	0.5028	0.303	0	0	0
2019/12/09	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/09	R208	07/05/2020	4.80	Put	Bond Future	1,350.8500	1.3509	1,352.4100	1.3524	0.115	0	0	0
2019/12/09	R208	07/05/2020			Bond Future	6.3702	101.0872	6.3720	101.0857	0.029	0.0000	0.0000	0
2019/12/09	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/09	R208	07/05/2020	4.82	Put	Bond Future	1,333.4600	1.3335	1,335.0200	1.3350	0.117	0	0	0
2019/12/09	R208	07/05/2020	4.81	Put	Bond Future	1,342.1500	1.3422	1,343.7100	1.3437	0.116	0	0	0
2019/12/09	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/09	R208	06/08/2020	5.57	Put	Bond Future	259.5000	0.2595	260.0400	0.2600	0.208	0	0	0
2019/12/09	R208	06/08/2020			Bond Future	5.9136	102.9582	5.9160	102.9567	0.042	0.0000	0.0000	0
2019/12/09	R208	06/08/2020	5.56	Call	Bond Future	44.1900	0.0442	43.2300	0.0432	(2.172)	0	0	0
2019/12/09	R208	06/08/2020	5.56	Put	Bond Future	263.9500	0.2639	264.5100	0.2645	0.212	0	0	0
2019/12/09	R208	06/08/2020	5.57	Call	Bond Future	45.9700	0.0460	44.9900	0.0450	(2.132)	0	0	0
2019/12/09	R208	06/08/2020	5.55	Call	Bond Future	42.2000	0.0422	41.2600	0.0413	(2.227)	0	0	0
2019/12/09	R208	06/08/2020	5.55	Put	Bond Future	268.1900	0.2682	268.7700	0.2688	0.216	0	0	0
2019/12/09	R208	05/11/2020	4.78	Call	Bond Future	88.4400	0.0884	87.3000	0.0873	(1.289)	0	0	0
2019/12/09	R208	05/11/2020	4.77	Put	Bond Future	108.8900	0.1089	109.2600	0.1093	0.340	0	0	0
2019/12/09	R208	05/11/2020			Bond Future	4.8278	101.4824	4.8317	101.4809	0.081	0.0000	0.0000	0
2019/12/09	R208	05/11/2020	4.79	Call	Bond Future	90.6500	0.0906	89.5000	0.0895	(1.269)	0	0	0
2019/12/09	R208	05/11/2020	4.79	Put	Bond Future	105.1900	0.1052	105.5400	0.1055	0.333	0	0	0
2019/12/09	R208	05/11/2020	4.78	Put	Bond Future	106.8300	0.1068	107.1900	0.1072	0.337	0	0	0
2019/12/09	R208	05/11/2020	4.77	Call	Bond Future	86.6500	0.0866	85.5200	0.0855	(1.304)	0	0	0
2019/12/09	R209	06/02/2020	9.52	Put	Bond Future	3,184.0600	3.1841	3,008.0800	3.0081	(5.527)	0	0	0
2019/12/09	R209	06/02/2020			Bond Future	9.9543	72.8229	9.9229	73.0177	(0.316)	0.0000	0.0000	104,009
2019/12/09	R209	06/02/2020	9.51	Call	Bond Future	406.5800	0.4066	424.7000	0.4247	4.457	0	0	0
2019/12/09	R209	06/02/2020	9.51	Put	Bond Future	3,234.6500	3.2346	3,057.9400	3.0579	(5.463)	0	0	0
2019/12/09	R209	06/02/2020	9.40	Put	Bond Future	3,821.2300	3.8212	3,637.5400	3.6375	(4.807)	0	0	0
2019/12/09	R209	06/02/2020	9.40	Call	Bond Future	267.7900	0.2678	278.9300	0.2789	4.160	0	0	7,500
2019/12/09	R209	06/02/2020	9.52	Call	Bond Future	421.4200	0.4214	440.2700	0.4403	4.473	0	0	0
2019/12/09	R209	06/02/2020	9.50	Call	Bond Future	392.0300	0.3920	409.4200	0.4094	4.436	0	0	0
2019/12/09	R209	06/02/2020	9.50	Put	Bond Future	3,285.6200	3.2856	3,108.1800	3.1082	(5.401)	0	0	0
2019/12/09	R209	07/05/2020	9.47	Call	Bond Future	974.2600	0.9743	1,012.7900	1.0128	3.955	0	0	0
2019/12/09	R209	07/05/2020			Bond Future	10.0265	71.0000	9.9941	71.1985	(0.323)	0.0000	0.0000	0
2019/12/09	R209	07/05/2020	9.45	Call	Bond Future	934.9600	0.9350	972.1800	0.9722	3.981	0	0	0
2019/12/09	R209	07/05/2020	9.45	Put	Bond Future	4,588.0500	4.5881	4,426.8300	4.4268	(3.514)	0	0	0
2019/12/09	R209	07/05/2020	9.47	Put	Bond Future	4,496.1100	4.4961	4,336.2000	4.3362	(3.557)	0	0	0
2019/12/09	R209	07/05/2020	9.46	Call	Bond Future	954.4100	0.9544	992.2800	0.9923	3.968	0	0	0
2019/12/09	R209	07/05/2020	9.46	Put	Bond Future	4,541.8400	4.5418	4,381.2700	4.3813	(3.535)	0	0	0

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2019/12/09	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	R209	06/08/2020	5.55	Put	Bond Future	37,210.6000	37.2106	37,008.4200	37.0084	(0.543)	0	0	0
2019/12/09	R209	06/08/2020			Bond Future	10.0995	72.3062	10.0661	72.5083	(0.331)	0.0000	0.0000	0
2019/12/09	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	R209	06/08/2020	5.57	Put	Bond Future	36,993.7600	36.9938	36,791.5800	36.7916	(0.547)	0	0	0
2019/12/09	R209	06/08/2020	5.56	Put	Bond Future	37,102.1100	37.1021	36,899.9300	36.8999	(0.545)	0	0	0
2019/12/09	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/09	R209	05/11/2020	10.02	Call	Bond Future	3,073.8800	3.0739	3,158.7500	3.1588	2.761	0	0	0
2019/12/09	R209	05/11/2020			Bond Future	10.1709	70.5165	10.1364	70.7225	(0.339)	0.0000	0.0000	0
2019/12/09	R209	05/11/2020	10.00	Call	Bond Future	3,012.0000	3.0120	3,095.7500	3.0957	2.781	0	0	0
2019/12/09	R209	05/11/2020	10.00	Put	Bond Future	4,041.0100	4.0410	3,918.8200	3.9188	(3.024)	0	0	0
2019/12/09	R209	05/11/2020	10.02	Put	Bond Future	3,981.3800	3.9814	3,860.3100	3.8603	(3.041)	0	0	0
2019/12/09	R209	05/11/2020	10.01	Call	Bond Future	3,043.0100	3.0430	3,127.3200	3.1273	2.771	0	0	0
2019/12/09	R209	05/11/2020	10.01	Put	Bond Future	4,011.2300	4.0112	3,889.6000	3.8896	(3.032)	0	0	0
2019/12/09	R210	06/02/2020			Bond Future	188.7153	188.7153	188.7127	188.7127	(0.001)	0.0000	0.0000	1,721
2019/12/09	R210	07/05/2020			Bond Future	189.5602	189.5602	189.5577	189.5577	(0.001)	0.0000	0.0000	0
2019/12/09	R210	06/08/2020			Bond Future	193.1446	193.1446	193.1422	193.1422	(0.001)	0.0000	0.0000	0
2019/12/09	R210	05/11/2020			Bond Future	194.0573	194.0573	194.0549	194.0549	(0.001)	0.0000	0.0000	0
2019/12/09	R212	06/02/2020			Bond Future	161.8450	161.8450	161.8402	161.8402	(0.003)	0.0000	0.0000	7,963
2019/12/09	R212	07/05/2020			Bond Future	164.8367	164.8367	164.8318	164.8318	(0.003)	0.0000	0.0000	0
2019/12/09	R212	06/08/2020			Bond Future	165.6654	165.6654	165.6606	165.6606	(0.003)	0.0000	0.0000	0
2019/12/09	R212	05/11/2020			Bond Future	168.7774	168.7774	168.7726	168.7726	(0.003)	0.0000	0.0000	0
2019/12/09	R213	06/02/2020	9.27	Call	Bond Future	810.6000	0.8106	864.0100	0.8640	6.589	0	0	0
2019/12/09	R213	06/02/2020	9.26	Put	Bond Future	2,006.6000	2.0066	1,838.2500	1.8382	(8.390)	0	0	0
2019/12/09	R213	06/02/2020			Bond Future	9.4614	86.5184	9.4247	86.7387	(0.388)	0.0000	0.0000	24,111
2019/12/09	R213	06/02/2020	9.28	Call	Bond Future	833.8300	0.8338	888.6300	0.8886	6.572	0	0	0
2019/12/09	R213	06/02/2020	9.28	Put	Bond Future	1,930.5700	1.9306	1,765.0000	1.7650	(8.576)	0	0	0
2019/12/09	R213	06/02/2020	9.27	Put	Bond Future	1,968.3400	1.9683	1,801.3800	1.8014	(8.482)	0	0	0
2019/12/09	R213	06/02/2020	9.26	Call	Bond Future	787.8000	0.7878	839.8200	0.8398	6.603	0	0	0
2019/12/09	R213	07/05/2020	9.01	Put	Bond Future	4,053.6600	4.0537	3,877.5500	3.8775	(4.344)	0	0	0
2019/12/09	R213	07/05/2020	9.00	Call	Bond Future	894.2900	0.8943	941.8000	0.9418	5.313	0	0	0
2019/12/09	R213	07/05/2020			Bond Future	9.5302	84.5446	9.4922	84.7690	(0.399)	0.0000	0.0000	0
2019/12/09	R213	07/05/2020	9.01	Call	Bond Future	913.1400	0.9131	961.4500	0.9614	5.291	0	0	0
2019/12/09	R213	07/05/2020	9.00	Put	Bond Future	4,096.7000	4.0967	3,919.7900	3.9198	(4.318)	0	0	0
2019/12/09	R213	07/05/2020	9.02	Call	Bond Future	932.2300	0.9322	981.3500	0.9814	5.269	0	0	0
2019/12/09	R213	07/05/2020	9.02	Put	Bond Future	4,010.9200	4.0109	3,835.6200	3.8356	(4.371)	0	0	0
2019/12/09	R213	06/08/2020	9.31	Call	Bond Future	1,838.0600	1.8381	1,918.1600	1.9182	4.358	0	0	0
2019/12/09	R213	06/08/2020			Bond Future	9.5994	86.1014	9.5599	86.3300	(0.411)	0.0000	0.0000	0
2019/12/09	R213	06/08/2020	9.29	Call	Bond Future	1,785.2800	1.7853	1,863.7900	1.8638	4.398	0	0	0
2019/12/09	R213	06/08/2020	9.29	Put	Bond Future	3,601.3400	3.6013	3,451.1900	3.4512	(4.169)	0	0	0
2019/12/09	R213	06/08/2020	9.31	Put	Bond Future	3,535.1400	3.5351	3,386.5800	3.3866	(4.202)	0	0	0
2019/12/09	R213	06/08/2020	9.30	Call	Bond Future	1,811.5700	1.8116	1,890.8800	1.8909	4.378	0	0	0
2019/12/09	R213	06/08/2020	9.30	Put	Bond Future	3,568.1100	3.5681	3,418.7600	3.4188	(4.186)	0	0	0
2019/12/09	R213	05/11/2020	9.60	Put	Bond Future	3,403.5500	3.4036	3,273.8200	3.2738	(3.812)	0	0	0
2019/12/09	R213	05/11/2020	9.59	Call	Bond Future	2,966.0600	2.9661	3,068.5700	3.0686	3.456	0	0	0

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2019/12/09	R213	05/11/2020			Bond Future	9.6712	84.1703	9.6303	84.4032	(0.423)	0.0000	0.0000	0
2019/12/09	R213	05/11/2020	9.60	Call	Bond Future	2,997.5100	2.9975	3,100.6700	3.1007	3.442	0	0	0
2019/12/09	R213	05/11/2020	9.59	Put	Bond Future	3,429.3300	3.4293	3,298.9500	3.2989	(3.802)	0	0	0
2019/12/09	R213	05/11/2020	9.61	Call	Bond Future	3,028.7700	3.0288	3,132.5800	3.1326	3.427	0	0	0
2019/12/09	R213	05/11/2020	9.61	Put	Bond Future	3,377.6300	3.3776	3,248.5500	3.2486	(3.822)	0	0	0
2019/12/09	R214	06/02/2020	9.73	Call	Bond Future	390.8700	0.3909	421.1900	0.4212	7.757	0	0	0
2019/12/09	R214	06/02/2020	9.87	Put	Bond Future	2,839.6100	2.8396	2,620.8000	2.6208	(7.706)	0	0	0
2019/12/09	R214	06/02/2020	10.42	Call	Bond Future	2,304.4600	2.3045	2,444.3100	2.4443	6.069	0	0	0
2019/12/09	R214	06/02/2020			Bond Future	10.2083	71.0799	10.1666	71.3462	(0.409)	0.0000	0.0000	19,135
2019/12/09	R214	06/02/2020	9.71	Call	Bond Future	362.9300	0.3629	391.1500	0.3912	7.776	0	0	0
2019/12/09	R214	06/02/2020	9.71	Put	Bond Future	3,656.2400	3.6562	3,418.1200	3.4181	(6.513)	0	0	0
2019/12/09	R214	06/02/2020	10.42	Put	Bond Future	977.8900	0.9779	851.4000	0.8514	(12.935)	0	0	1,000
2019/12/09	R214	06/02/2020	9.73	Put	Bond Future	3,547.2000	3.5472	3,311.1800	3.3112	(6.654)	0	0	0
2019/12/09	R214	06/02/2020	9.52	Call	Bond Future	164.0100	0.1640	176.7400	0.1767	7.762	0	0	1,000
2019/12/09	R214	06/02/2020	9.87	Call	Bond Future	630.7000	0.6307	678.2300	0.6782	7.536	0	0	1,000
2019/12/09	R214	06/02/2020	9.72	Call	Bond Future	376.7200	0.3767	405.9800	0.4060	7.767	0	0	0
2019/12/09	R214	06/02/2020	9.72	Put	Bond Future	3,601.4900	3.6015	3,364.4100	3.3644	(6.583)	0	0	0
2019/12/09	R214	06/02/2020	9.52	Put	Bond Future	4,779.5600	4.7796	4,525.9500	4.5260	(5.306)	0	0	0
2019/12/09	R214	07/05/2020	9.77	Put	Bond Future	4,489.8200	4.4898	4,283.3700	4.2834	(4.598)	0	0	0
2019/12/09	R214	07/05/2020			Bond Future	10.2804	69.0782	10.2374	69.3495	(0.418)	0.0000	0.0000	0
2019/12/09	R214	07/05/2020	9.76	Call	Bond Future	1,132.3600	1.1324	1,196.2300	1.1962	5.640	0	0	0
2019/12/09	R214	07/05/2020	9.76	Put	Bond Future	4,536.0100	4.5360	4,328.5900	4.3286	(4.573)	0	0	0
2019/12/09	R214	07/05/2020	9.31	Put	Bond Future	6,967.5200	6.9675	6,723.2500	6.7233	(3.506)	0	0	0
2019/12/09	R214	07/05/2020	10.66	Put	Bond Future	1,643.8900	1.6439	1,528.1700	1.5282	(7.039)	0	0	1,250
2019/12/09	R214	07/05/2020	9.77	Call	Bond Future	1,154.1000	1.1541	1,218.9400	1.2189	5.618	0	0	0
2019/12/09	R214	07/05/2020	9.31	Call	Bond Future	398.8800	0.3989	425.9000	0.4259	6.774	0	0	1,250
2019/12/09	R214	07/05/2020	9.91	Put	Bond Future	3,879.6500	3.8796	3,687.1400	3.6871	(4.962)	0	0	0
2019/12/09	R214	07/05/2020	9.91	Call	Bond Future	1,484.3500	1.4844	1,563.1300	1.5631	5.307	0	0	1,250
2019/12/09	R214	07/05/2020	10.66	Call	Bond Future	3,967.1600	3.9672	4,122.7300	4.1227	3.921	0	0	0
2019/12/09	R214	07/05/2020	9.75	Call	Bond Future	1,110.8600	1.1109	1,173.7700	1.1738	5.663	0	0	0
2019/12/09	R214	07/05/2020	9.75	Put	Bond Future	4,582.5400	4.5825	4,374.1600	4.3742	(4.547)	0	0	0
2019/12/09	R214	06/08/2020	9.98	Put	Bond Future	4,369.1300	4.3691	4,186.5200	4.1865	(4.180)	0	0	0
2019/12/09	R214	06/08/2020	9.97	Call	Bond Future	1,958.3300	1.9583	2,051.1800	2.0512	4.741	0	0	0
2019/12/09	R214	06/08/2020			Bond Future	10.3530	70.3488	10.3086	70.6252	(0.428)	0.0000	0.0000	0
2019/12/09	R214	06/08/2020	9.98	Call	Bond Future	1,985.8900	1.9859	2,079.6400	2.0796	4.721	0	0	0
2019/12/09	R214	06/08/2020	9.97	Put	Bond Future	4,407.2900	4.4073	4,223.7800	4.2238	(4.164)	0	0	0
2019/12/09	R214	06/08/2020	9.99	Call	Bond Future	2,013.8600	2.0139	2,108.5100	2.1085	4.700	0	0	0
2019/12/09	R214	06/08/2020	9.99	Put	Bond Future	4,331.4800	4.3315	4,149.7700	4.1498	(4.195)	0	0	0
2019/12/09	R214	05/11/2020	10.26	Put	Bond Future	4,266.7400	4.2667	4,106.1500	4.1062	(3.764)	0	0	0
2019/12/09	R214	05/11/2020			Bond Future	10.4269	68.3763	10.3812	68.6579	(0.438)	0.0000	0.0000	0
2019/12/09	R214	05/11/2020	10.25	Call	Bond Future	3,197.4900	3.1975	3,317.6900	3.3177	3.759	0	0	0
2019/12/09	R214	05/11/2020	10.25	Put	Bond Future	4,298.3500	4.2983	4,137.0100	4.1370	(3.754)	0	0	0
2019/12/09	R214	05/11/2020	10.26	Call	Bond Future	3,228.8700	3.2289	3,349.8200	3.3498	3.746	0	0	0
2019/12/09	R214	05/11/2020	10.24	Call	Bond Future	3,165.9800	3.1660	3,285.4200	3.2854	3.773	0	0	0
2019/12/09	R214	05/11/2020	10.24	Put	Bond Future	4,329.9300	4.3299	4,167.8300	4.1678	(3.744)	0	0	0
2019/12/09	R248	06/02/2020	9.71	Put	Bond Future	5,363.1000	5.3631	5,086.5300	5.0865	(5.157)	0	0	0



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2019/12/09	R248	06/02/2020			Bond Future	10.3156	89.6815	10.2789	89.9749	(0.356)	0.0000	0.0000	95,180
2019/12/09	R248	06/02/2020	9.71	Call	Bond Future	284.0500	0.2841	300.8900	0.3009	5.929	0	0	0
2019/12/09	R248	06/02/2020	9.70	Put	Bond Future	5,438.7500	5.4388	5,161.4000	5.1614	(5.100)	0	0	0
2019/12/09	R248	06/02/2020	9.72	Call	Bond Future	297.1400	0.2971	314.7900	0.3148	5.940	0	0	0
2019/12/09	R248	06/02/2020	9.72	Put	Bond Future	5,288.0900	5.2881	5,012.3300	5.0123	(5.215)	0	0	0
2019/12/09	R248	06/02/2020	9.70	Call	Bond Future	271.4600	0.2715	287.5200	0.2875	5.916	0	0	0
2019/12/09	R248	07/05/2020	9.79	Call	Bond Future	1,120.3600	1.1204	1,177.7200	1.1777	5.120	0	0	0
2019/12/09	R248	07/05/2020	9.77	Put	Bond Future	6,215.9900	6.2160	5,972.5500	5.9725	(3.916)	0	0	0
2019/12/09	R248	07/05/2020			Bond Future	10.3908	86.8775	10.3530	87.1762	(0.364)	0.0000	0.0000	0
2019/12/09	R248	07/05/2020	9.79	Put	Bond Future	6,089.9800	6.0900	5,848.5600	5.8486	(3.964)	0	0	0
2019/12/09	R248	07/05/2020	9.77	Call	Bond Future	1,072.3000	1.0723	1,127.6400	1.1276	5.161	0	0	0
2019/12/09	R248	07/05/2020	9.78	Put	Bond Future	6,152.6600	6.1527	5,910.2300	5.9102	(3.940)	0	0	0
2019/12/09	R248	07/05/2020	9.78	Call	Bond Future	1,096.0700	1.0961	1,152.4200	1.1524	5.141	0	0	0
2019/12/09	R248	06/08/2020	9.00	Put	Bond Future	13,248.5300	13.2485	12,963.8100	12.9638	(2.149)	0	0	0
2019/12/09	R248	06/08/2020	10.20	Call	Bond Future	2,883.5500	2.8836	2,994.3500	2.9944	3.842	0	0	0
2019/12/09	R248	06/08/2020			Bond Future	10.4668	88.4751	10.4277	88.7796	(0.373)	0.0000	0.0000	0
2019/12/09	R248	06/08/2020	9.25	Put	Bond Future	11,057.9200	11.0579	10,784.8400	10.7848	(2.470)	0	0	0
2019/12/09	R248	06/08/2020	9.25	Call	Bond Future	598.5500	0.5985	629.9200	0.6299	5.241	0	0	20,640
2019/12/09	R248	06/08/2020	10.18	Call	Bond Future	2,812.3900	2.8124	2,921.2300	2.9212	3.870	0	0	0
2019/12/09	R248	06/08/2020	10.18	Put	Bond Future	5,092.3200	5.0923	4,896.7100	4.8967	(3.841)	0	0	0
2019/12/09	R248	06/08/2020	9.00	Call	Bond Future	363.1300	0.3631	382.8600	0.3829	5.433	0	0	3,000
2019/12/09	R248	06/08/2020	10.20	Put	Bond Future	5,001.0300	5.0010	4,807.3800	4.8074	(3.872)	0	0	0
2019/12/09	R248	06/08/2020	10.19	Call	Bond Future	2,847.8600	2.8479	2,957.6800	2.9577	3.856	0	0	0
2019/12/09	R248	06/08/2020	10.19	Put	Bond Future	5,046.5000	5.0465	4,851.8700	4.8519	(3.857)	0	0	0
2019/12/09	R248	05/11/2020	10.02	Put	Bond Future	6,997.2900	6.9973	6,788.0600	6.7881	(2.990)	0	0	0
2019/12/09	R248	05/11/2020	10.03	Call	Bond Future	2,837.6500	2.8376	2,939.4000	2.9394	3.586	0	0	0
2019/12/09	R248	05/11/2020			Bond Future	10.5441	85.7029	10.5038	86.0130	(0.383)	0.0000	0.0000	0
2019/12/09	R248	05/11/2020	10.04	Call	Bond Future	2,869.5400	2.8695	2,972.1200	2.9721	3.575	0	0	0
2019/12/09	R248	05/11/2020	10.04	Put	Bond Future	6,894.3300	6.8943	6,686.7500	6.6867	(3.011)	0	0	0
2019/12/09	R248	05/11/2020	10.02	Call	Bond Future	2,805.9300	2.8059	2,906.8600	2.9069	3.597	0	0	0
2019/12/09	R248	05/11/2020	10.03	Put	Bond Future	6,945.6500	6.9457	6,737.2400	6.7372	(3.001)	0	0	0

**Total**

**1207200**