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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/12/2019 TO 10/12/2019

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
2019/12/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	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
2019/12/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	2025	06/02/2020			Bond Future	136.6003	136.6003	136.6297	136.6297	0.021	0.0000	0.0000	4,913
2019/12/10	2025	07/05/2020			Bond Future	139.1254	139.1254	139.1526	139.1526	0.020	0.0000	0.0000	0
2019/12/10	2025	06/08/2020			Bond Future	140.2546	140.2546	140.2779	140.2779	0.017	0.0000	0.0000	0
2019/12/10	2025	05/11/2020			Bond Future	142.8893	142.8893	142.9102	142.9102	0.015	0.0000	0.0000	0
2019/12/10	2029	06/02/2020			Bond Future	101.9257	101.9257	101.9235	101.9235	(0.002)	0.0000	0.0000	3,765
2019/12/10	2029	07/05/2020			Bond Future	102.7001	102.7001	102.6958	102.6958	(0.004)	0.0000	0.0000	0
2019/12/10	2029	06/08/2020			Bond Future	104.6421	104.6421	104.6345	104.6345	(0.007)	0.0000	0.0000	0
2019/12/10	2029	05/11/2020			Bond Future	105.4679	105.4679	105.4581	105.4581	(0.009)	0.0000	0.0000	0
2019/12/10	2030	06/02/2020	9.15	Put	Bond Future	1,458.2700	1.4583	1,672.6200	1.6726	14.699	0	0	0
2019/12/10	2030	06/02/2020	9.14	Call	Bond Future	1,091.3500	1.0914	906.9700	0.9070	(16.895)	0	0	0
2019/12/10	2030	06/02/2020	9.40	Put	Bond Future	804.3400	0.8043	944.6900	0.9447	17.449	0	0	5,000
2019/12/10	2030	06/02/2020	9.25	Call	Bond Future	1,432.2000	1.4322	1,214.0000	1.2140	(15.235)	0	0	0
2019/12/10	2030	06/02/2020	8.40	Call	Bond Future	57.0200	0.0570	38.5800	0.0386	(32.340)	0	0	5,820
2019/12/10	2030	06/02/2020			Bond Future	9.2053	92.4813	9.2713	92.0794	0.718	0.0000	0.0000	77,569
2019/12/10	2030	06/02/2020	9.00	Put	Bond Future	1,998.7500	1.9988	2,259.2000	2.2592	13.031	0	0	0
2019/12/10	2030	06/02/2020	9.00	Call	Bond Future	734.9300	0.7349	593.5500	0.5935	(19.237)	0	0	5,820
2019/12/10	2030	06/02/2020	9.15	Call	Bond Future	1,120.1200	1.1201	932.6400	0.9326	(16.737)	0	0	0
2019/12/10	2030	06/02/2020	9.14	Put	Bond Future	1,490.8400	1.4908	1,708.2900	1.7083	14.586	0	0	0
2019/12/10	2030	06/02/2020	9.40	Call	Bond Future	1,982.3000	1.9823	1,720.8200	1.7208	(13.191)	0	0	0
2019/12/10	2030	06/02/2020	9.25	Put	Bond Future	1,159.9400	1.1599	1,343.5700	1.3436	15.831	0	0	5,000
2019/12/10	2030	06/02/2020	8.40	Put	Bond Future	5,147.5100	5.1475	5,530.9000	5.5309	7.448	0	0	0
2019/12/10	2030	06/02/2020	9.16	Call	Bond Future	1,149.3400	1.1493	958.7600	0.9588	(16.582)	0	0	0
2019/12/10	2030	06/02/2020	9.16	Put	Bond Future	1,426.2100	1.4262	1,637.4600	1.6375	14.812	0	0	0
2019/12/10	2030	07/05/2020	8.79	Call	Bond Future	869.8500	0.8698	751.9600	0.7520	(13.553)	0	0	0
2019/12/10	2030	07/05/2020	8.78	Put	Bond Future	3,872.6600	3.8727	4,167.6200	4.1676	7.616	0	0	0
2019/12/10	2030	07/05/2020			Bond Future	9.2749	94.1683	9.3438	93.7573	0.743	0.0000	0.0000	0
2019/12/10	2030	07/05/2020	8.80	Call	Bond Future	889.2800	0.8893	769.5400	0.7695	(13.465)	0	0	0
2019/12/10	2030	07/05/2020	8.80	Put	Bond Future	3,786.8200	3.7868	4,078.0800	4.0781	7.691	0	0	0
2019/12/10	2030	07/05/2020	8.79	Put	Bond Future	3,829.6800	3.8297	4,122.7900	4.1228	7.654	0	0	0
2019/12/10	2030	07/05/2020	8.78	Call	Bond Future	850.4900	0.8505	734.4500	0.7344	(13.644)	0	0	0
2019/12/10	2030	06/08/2020	9.11	Call	Bond Future	1,930.3400	1.9303	1,750.3100	1.7503	(9.326)	0	0	0
2019/12/10	2030	06/08/2020			Bond Future	9.3463	91.8940	9.4186	91.4724	0.773	0.0000	0.0000	0
2019/12/10	2030	06/08/2020	9.09	Call	Bond Future	1,875.0200	1.8750	1,698.2000	1.6982	(9.430)	0	0	0
2019/12/10	2030	06/08/2020	9.09	Put	Bond Future	3,391.1400	3.3911	3,635.9900	3.6360	7.220	0	0	0
2019/12/10	2030	06/08/2020	9.11	Put	Bond Future	3,326.9900	3.3270	3,568.6300	3.5686	7.263	0	0	0
2019/12/10	2030	06/08/2020	9.10	Call	Bond Future	1,902.7200	1.9027	1,724.2900	1.7243	(9.378)	0	0	0
2019/12/10	2030	06/08/2020	9.10	Put	Bond Future	3,359.0800	3.3591	3,602.3200	3.6023	7.241	0	0	0
2019/12/10	2030	05/11/2020	10.06	Put	Bond Future	1,941.6500	1.9416	2,078.9500	2.0790	7.071	0	0	1,000
2019/12/10	2030	05/11/2020	8.73	Call	Bond Future	1,275.6000	1.2756	1,147.5000	1.1475	(10.042)	0	0	3,000
2019/12/10	2030	05/11/2020	9.39	Put	Bond Future	3,208.6800	3.2087	3,419.6400	3.4196	6.575	0	0	0
2019/12/10	2030	05/11/2020	9.38	Call	Bond Future	3,056.9600	3.0570	2,837.9400	2.8379	(7.165)	0	0	0
2019/12/10	2030	05/11/2020			Bond Future	9.4108	93.6227	9.4863	93.1915	0.802	0.0000	0.0000	0

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2019/12/10	2030	05/11/2020	8.34	Put	Bond Future	7,066.1400	7.0661	7,418.9000	7.4189	4.992	0	0	0
2019/12/10	2030	05/11/2020	8.34	Call	Bond Future	649.5900	0.6496	571.0800	0.5711	(12.086)	0	0	1,000
2019/12/10	2030	05/11/2020	9.04	Put	Bond Future	4,202.1300	4.2021	4,460.4400	4.4604	6.147	0	0	0
2019/12/10	2030	05/11/2020	9.04	Call	Bond Future	2,043.7400	2.0437	1,870.7800	1.8708	(8.463)	0	0	1,000
2019/12/10	2030	05/11/2020	10.06	Call	Bond Future	5,566.4900	5.5665	5,272.5200	5.2725	(5.281)	0	0	0
2019/12/10	2030	05/11/2020	8.73	Put	Bond Future	5,289.5100	5.2895	5,592.6800	5.5927	5.732	0	0	0
2019/12/10	2030	05/11/2020	9.23	Put	Bond Future	3,633.4600	3.6335	3,865.5000	3.8655	6.386	0	0	0
2019/12/10	2030	05/11/2020	10.37	Put	Bond Future	1,586.6000	1.5866	1,699.1100	1.6991	7.091	0	0	16,000
2019/12/10	2030	05/11/2020	9.39	Call	Bond Future	3,089.2800	3.0893	2,868.9700	2.8690	(7.131)	0	0	0
2019/12/10	2030	05/11/2020	9.38	Put	Bond Future	3,233.8100	3.2338	3,446.0600	3.4461	6.563	0	0	0
2019/12/10	2030	05/11/2020	10.47	Call	Bond Future	7,308.1900	7.3082	6,982.5400	6.9825	(4.456)	0	0	0
2019/12/10	2030	05/11/2020	10.47	Put	Bond Future	1,490.7000	1.4907	1,596.3200	1.5963	7.085	0	0	3,000
2019/12/10	2030	05/11/2020	9.23	Call	Bond Future	2,589.2000	2.5892	2,389.9700	2.3900	(7.695)	0	0	3,000
2019/12/10	2030	05/11/2020	8.53	Put	Bond Future	6,121.3400	6.1213	6,452.9000	6.4529	5.416	0	0	0
2019/12/10	2030	05/11/2020	8.53	Call	Bond Future	884.9600	0.8850	785.2500	0.7853	(11.267)	0	0	16,000
2019/12/10	2030	05/11/2020	9.03	Put	Bond Future	4,234.1700	4.2342	4,493.9000	4.4939	6.134	0	0	0
2019/12/10	2030	05/11/2020	9.03	Call	Bond Future	2,016.6600	2.0167	1,845.1200	1.8451	(8.506)	0	0	16,000
2019/12/10	2030	05/11/2020	10.37	Call	Bond Future	6,876.0000	6.8760	6,557.2400	6.5572	(4.636)	0	0	0
2019/12/10	2030	05/11/2020	9.40	Call	Bond Future	3,121.7300	3.1217	2,900.1500	2.9001	(7.098)	0	0	0
2019/12/10	2030	05/11/2020	9.40	Put	Bond Future	3,183.7300	3.1837	3,393.4200	3.3934	6.586	0	0	0
2019/12/10	2032	06/02/2020	9.40	Put	Bond Future	2,071.2400	2.0712	2,363.5100	2.3635	14.111	0	0	0
2019/12/10	2032	06/02/2020			Bond Future	9.5747	93.6137	9.6457	93.1455	0.741	0.0000	0.0000	70,738
2019/12/10	2032	06/02/2020	9.39	Call	Bond Future	877.0900	0.8771	704.6500	0.7047	(19.660)	0	0	0
2019/12/10	2032	06/02/2020	9.39	Put	Bond Future	2,111.9800	2.1120	2,407.7800	2.4078	14.006	0	0	0
2019/12/10	2032	06/02/2020	9.40	Call	Bond Future	903.7900	0.9038	727.8200	0.7278	(19.470)	0	0	0
2019/12/10	2032	06/02/2020	9.38	Call	Bond Future	850.8700	0.8509	681.9600	0.6820	(19.851)	0	0	0
2019/12/10	2032	06/02/2020	9.38	Put	Bond Future	2,153.2700	2.1533	2,452.6000	2.4526	13.901	0	0	0
2019/12/10	2032	07/05/2020	9.19	Call	Bond Future	1,134.4100	1.1344	984.7900	0.9848	(13.189)	0	0	0
2019/12/10	2032	07/05/2020			Bond Future	9.6490	91.1617	9.7228	90.6831	0.765	0.0000	0.0000	0
2019/12/10	2032	07/05/2020	9.17	Call	Bond Future	1,089.2900	1.0893	943.8200	0.9438	(13.355)	0	0	0
2019/12/10	2032	07/05/2020	9.17	Put	Bond Future	4,281.7500	4.2818	4,614.8200	4.6148	7.779	0	0	0
2019/12/10	2032	07/05/2020	9.19	Put	Bond Future	4,190.4900	4.1905	4,519.4100	4.5194	7.849	0	0	0
2019/12/10	2032	07/05/2020	9.18	Call	Bond Future	1,111.6100	1.1116	964.0700	0.9641	(13.273)	0	0	0
2019/12/10	2032	07/05/2020	9.18	Put	Bond Future	4,235.8400	4.2358	4,566.8400	4.5668	7.814	0	0	0
2019/12/10	2032	06/08/2020	9.46	Put	Bond Future	3,939.6000	3.9396	4,221.4800	4.2215	7.155	0	0	0
2019/12/10	2032	06/08/2020	9.45	Call	Bond Future	2,198.7700	2.1988	1,991.9700	1.9920	(9.405)	0	0	0
2019/12/10	2032	06/08/2020			Bond Future	9.7242	92.8397	9.8012	92.3492	0.792	0.0000	0.0000	0
2019/12/10	2032	06/08/2020	9.46	Call	Bond Future	2,228.1100	2.2281	2,019.5700	2.0196	(9.360)	0	0	0
2019/12/10	2032	06/08/2020	9.45	Put	Bond Future	3,975.9000	3.9759	4,259.5200	4.2595	7.133	0	0	0
2019/12/10	2032	06/08/2020	9.47	Call	Bond Future	2,257.6500	2.2576	2,047.3700	2.0474	(9.314)	0	0	0
2019/12/10	2032	06/08/2020	9.47	Put	Bond Future	3,903.5600	3.9036	4,183.7000	4.1837	7.177	0	0	0
2019/12/10	2032	05/11/2020	9.61	Put	Bond Future	4,162.3200	4.1623	4,430.6300	4.4306	6.446	0	0	0
2019/12/10	2032	05/11/2020	10.99	Call	Bond Future	8,491.9300	8.4919	8,100.9500	8.1010	(4.604)	0	0	0
2019/12/10	2032	05/11/2020	9.44	Put	Bond Future	4,747.2000	4.7472	5,041.1200	5.0411	6.191	0	0	0
2019/12/10	2032	05/11/2020	11.08	Call	Bond Future	8,873.2900	8.8733	8,474.8200	8.4748	(4.491)	0	0	0
2019/12/10	2032	05/11/2020	9.77	Put	Bond Future	3,666.9600	3.6670	3,911.9200	3.9119	6.680	0	0	0
2019/12/10	2032	05/11/2020			Bond Future	9.7982	90.4274	9.8784	89.9261	0.818	0.0000	0.0000	0

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2019/12/10	2032	05/11/2020	10.99	Put	Bond Future	1,415.9900		1.4160	1,526.3700	1.5264	7.795	0	0	3,000
2019/12/10	2032	05/11/2020	9.76	Call	Bond Future	3,456.0200		3.4560	3,201.0500	3.2011	(7.378)	0	0	0
2019/12/10	2032	05/11/2020	9.76	Put	Bond Future	3,696.5100		3.6965	3,942.9000	3.9429	6.665	0	0	0
2019/12/10	2032	05/11/2020	9.11	Call	Bond Future	1,603.3000		1.6033	1,446.4900	1.4465	(9.780)	0	0	3,000
2019/12/10	2032	05/11/2020	9.61	Call	Bond Future	2,969.4100		2.9694	2,736.3600	2.7364	(7.848)	0	0	3,000
2019/12/10	2032	05/11/2020	9.44	Call	Bond Future	2,458.1700		2.4582	2,250.7300	2.2507	(8.439)	0	0	1,000
2019/12/10	2032	05/11/2020	11.08	Put	Bond Future	1,294.7600		1.2948	1,397.6500	1.3976	7.947	0	0	1,000
2019/12/10	2032	05/11/2020	9.77	Call	Bond Future	3,489.4700		3.4895	3,233.0700	3.2331	(7.348)	0	0	0
2019/12/10	2032	05/11/2020	9.11	Put	Bond Future	6,071.9900		6.0720	6,416.5400	6.4165	5.674	0	0	0
2019/12/10	2032	05/11/2020	8.94	Put	Bond Future	6,882.8600		6.8829	7,251.8200	7.2518	5.361	0	0	0
2019/12/10	2032	05/11/2020	8.94	Call	Bond Future	1,263.9200		1.2639	1,131.5200	1.1315	(10.475)	0	0	1,000
2019/12/10	2032	05/11/2020	9.75	Call	Bond Future	3,422.7000		3.4227	3,169.1700	3.1692	(7.407)	0	0	0
2019/12/10	2032	05/11/2020	9.75	Put	Bond Future	3,726.2600		3.7263	3,974.0900	3.9741	6.651	0	0	0
2019/12/10	2033	06/02/2020			Bond Future	101.0113		101.0113	100.8394	100.8394	(0.170)	0.0000	0.0000	6,260
2019/12/10	2033	07/05/2020			Bond Future	101.6864		101.6864	101.5093	101.5093	(0.174)	0.0000	0.0000	0
2019/12/10	2033	06/08/2020			Bond Future	103.6094		103.6094	103.4258	103.4258	(0.177)	0.0000	0.0000	0
2019/12/10	2033	05/11/2020			Bond Future	104.3373		104.3373	104.1482	104.1482	(0.181)	0.0000	0.0000	0
2019/12/10	2037	06/02/2020	9.67	Call	Bond Future	492.0200		0.4920	370.3600	0.3704	(24.727)	0	0	0
2019/12/10	2037	06/02/2020	9.66	Put	Bond Future	3,558.2000		3.5582	3,989.2100	3.9892	12.113	0	0	0
2019/12/10	2037	06/02/2020			Bond Future	10.0732		87.5803	10.1490	87.0311	0.753	0.0000	0.0000	77,166
2019/12/10	2037	06/02/2020	9.68	Call	Bond Future	511.0500		0.5110	385.8900	0.3859	(24.491)	0	0	0
2019/12/10	2037	06/02/2020	9.68	Put	Bond Future	3,442.8100		3.4428	3,866.8300	3.8668	12.316	0	0	0
2019/12/10	2037	06/02/2020	9.67	Put	Bond Future	3,500.2700		3.5003	3,927.7900	3.9278	12.214	0	0	0
2019/12/10	2037	06/02/2020	9.66	Call	Bond Future	473.3600		0.4734	355.1900	0.3552	(24.964)	0	0	0
2019/12/10	2037	07/05/2020	9.60	Put	Bond Future	5,225.8500		5.2259	5,628.9400	5.6289	7.713	0	0	0
2019/12/10	2037	07/05/2020	9.59	Call	Bond Future	1,092.5300		1.0925	937.0200	0.9370	(14.234)	0	0	0
2019/12/10	2037	07/05/2020			Bond Future	10.1538		89.1778	10.2324	88.6169	0.774	0.0000	0.0000	0
2019/12/10	2037	07/05/2020	9.60	Call	Bond Future	1,115.5500		1.1156	957.7200	0.9577	(14.148)	0	0	0
2019/12/10	2037	07/05/2020	9.59	Put	Bond Future	5,279.7100		5.2797	5,685.1200	5.6851	7.679	0	0	0
2019/12/10	2037	07/05/2020	9.61	Call	Bond Future	1,139.0500		1.1391	978.8900	0.9789	(14.061)	0	0	0
2019/12/10	2037	07/05/2020	9.61	Put	Bond Future	5,172.5600		5.1726	5,573.3200	5.5733	7.748	0	0	0
2019/12/10	2037	06/08/2020	9.88	Put	Bond Future	4,901.7100		4.9017	5,245.6200	5.2456	7.016	0	0	0
2019/12/10	2037	06/08/2020			Bond Future	10.2368		86.5592	10.3185	85.9849	0.799	0.0000	0.0000	0
2019/12/10	2037	06/08/2020	9.87	Call	Bond Future	2,296.7000		2.2967	2,068.2700	2.0683	(9.946)	0	0	0
2019/12/10	2037	06/08/2020	9.87	Put	Bond Future	4,945.2000		4.9452	5,291.0600	5.2911	6.994	0	0	0
2019/12/10	2037	06/08/2020	9.88	Call	Bond Future	2,327.0300		2.3270	2,096.6500	2.0966	(9.900)	0	0	0
2019/12/10	2037	06/08/2020	9.86	Call	Bond Future	2,266.5700		2.2666	2,040.1000	2.0401	(9.992)	0	0	0
2019/12/10	2037	06/08/2020	9.86	Put	Bond Future	4,988.9800		4.9890	5,336.8000	5.3368	6.972	0	0	0
2019/12/10	2037	05/11/2020	10.18	Call	Bond Future	3,685.5200		3.6855	3,400.1100	3.4001	(7.744)	0	0	0
2019/12/10	2037	05/11/2020	10.17	Put	Bond Future	4,655.3200		4.6553	4,958.1300	4.9581	6.505	0	0	0
2019/12/10	2037	05/11/2020			Bond Future	10.3130		88.1895	10.3977	87.6029	0.821	0.0000	0.0000	0
2019/12/10	2037	05/11/2020	10.19	Call	Bond Future	3,720.1500		3.7201	3,433.1100	3.4331	(7.716)	0	0	0
2019/12/10	2037	05/11/2020	10.19	Put	Bond Future	4,582.9200		4.5829	4,882.4700	4.8825	6.536	0	0	0
2019/12/10	2037	05/11/2020	10.17	Call	Bond Future	3,651.0400		3.6510	3,367.2600	3.3673	(7.773)	0	0	0
2019/12/10	2037	05/11/2020	10.18	Put	Bond Future	4,619.0000		4.6190	4,920.1800	4.9202	6.520	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
2019/12/10	2038	06/02/2020			Bond Future	116.7988	116.7988	116.9637	116.9637	0.141	0.0000	0.0000	10,814
2019/12/10	2038	07/05/2020			Bond Future	118.9578	118.9578	119.1234	119.1234	0.139	0.0000	0.0000	0
2019/12/10	2038	06/08/2020			Bond Future	119.5179	119.5179	119.6828	119.6828	0.138	0.0000	0.0000	0
2019/12/10	2038	05/11/2020			Bond Future	121.7630	121.7630	121.9287	121.9287	0.136	0.0000	0.0000	0
2019/12/10	2040	06/02/2020	9.76	Call	Bond Future	480.4300	0.4804	381.0400	0.3810	(20.688)	0	0	0
2019/12/10	2040	06/02/2020	9.00	Put	Bond Future	10,189.2700	10.1893	10,654.2200	10.6542	4.563	0	0	0
2019/12/10	2040	06/02/2020			Bond Future	10.2037	90.0857	10.2642	89.6175	0.593	0.0000	0.0000	52,705
2019/12/10	2040	06/02/2020	9.74	Call	Bond Future	444.0500	0.4441	350.3600	0.3504	(21.099)	0	0	0
2019/12/10	2040	06/02/2020	9.74	Put	Bond Future	4,164.0700	4.1641	4,538.5000	4.5385	8.992	0	0	0
2019/12/10	2040	06/02/2020	8.40	Put	Bond Future	15,942.8600	15.9429	16,410.9400	16.4109	2.936	0	0	0
2019/12/10	2040	06/02/2020	8.40	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2019/12/10	2040	06/02/2020	9.76	Put	Bond Future	4,035.0100	4.0350	4,403.7400	4.4037	9.138	0	0	0
2019/12/10	2040	06/02/2020	9.00	Call	Bond Future	8.5500	0.0086	5.3800	0.0054	(37.076)	0	0	0
2019/12/10	2040	06/02/2020	9.75	Call	Bond Future	462.0500	0.4620	365.5200	0.3655	(20.892)	0	0	0
2019/12/10	2040	06/02/2020	9.75	Put	Bond Future	4,099.2900	4.0993	4,470.8800	4.4709	9.065	0	0	0
2019/12/10	2040	07/05/2020	9.74	Call	Bond Future	1,171.4300	1.1714	1,034.1500	1.0342	(11.719)	0	0	0
2019/12/10	2040	07/05/2020	9.75	Put	Bond Future	5,447.9900	5.4480	5,787.0300	5.7870	6.223	0	0	0
2019/12/10	2040	07/05/2020			Bond Future	10.2850	91.7289	10.3478	91.2505	0.610	0.0000	0.0000	0
2019/12/10	2040	07/05/2020	9.50	Put	Bond Future	7,010.0700	7.0101	7,397.6800	7.3977	5.529	0	0	0
2019/12/10	2040	07/05/2020	9.50	Call	Bond Future	661.8300	0.6618	571.0600	0.5711	(13.715)	0	0	2,640
2019/12/10	2040	07/05/2020	10.00	Put	Bond Future	4,152.9400	4.1529	4,439.4400	4.4394	6.899	0	0	0
2019/12/10	2040	07/05/2020	10.00	Call	Bond Future	1,927.1100	1.9271	1,735.2300	1.7352	(9.957)	0	0	2,640
2019/12/10	2040	07/05/2020	9.74	Put	Bond Future	5,505.2300	5.5052	5,846.3300	5.8463	6.196	0	0	0
2019/12/10	2040	07/05/2020	9.75	Call	Bond Future	1,196.6700	1.1967	1,057.3300	1.0573	(11.644)	0	0	0
2019/12/10	2040	07/05/2020	9.73	Call	Bond Future	1,146.5200	1.1465	1,011.2900	1.0113	(11.795)	0	0	0
2019/12/10	2040	07/05/2020	9.73	Put	Bond Future	5,562.9200	5.5629	5,906.0700	5.9061	6.169	0	0	0
2019/12/10	2040	06/08/2020	10.04	Call	Bond Future	2,541.0700	2.5411	2,337.4400	2.3374	(8.014)	0	0	0
2019/12/10	2040	06/08/2020	10.02	Put	Bond Future	5,169.3200	5.1693	5,459.3000	5.4593	5.610	0	0	0
2019/12/10	2040	06/08/2020	10.03	Call	Bond Future	2,507.9000	2.5079	2,305.9800	2.3060	(8.051)	0	0	0
2019/12/10	2040	06/08/2020			Bond Future	10.3687	88.9062	10.4340	88.4160	0.629	0.0000	0.0000	0
2019/12/10	2040	06/08/2020	10.04	Put	Bond Future	5,077.1600	5.0772	5,363.7400	5.3637	5.644	0	0	0
2019/12/10	2040	06/08/2020	10.02	Call	Bond Future	2,475.2500	2.4753	2,275.0200	2.2750	(8.089)	0	0	0
2019/12/10	2040	06/08/2020	10.03	Put	Bond Future	5,122.9200	5.1229	5,411.2100	5.4112	5.627	0	0	0
2019/12/10	2040	05/11/2020	11.70	Put	Bond Future	1,659.5500	1.6596	1,764.8500	1.7649	6.345	0	0	2,000
2019/12/10	2040	05/11/2020	10.23	Call	Bond Future	3,700.7900	3.7008	3,464.9300	3.4649	(6.373)	0	0	2,000
2019/12/10	2040	05/11/2020	9.50	Call	Bond Future	1,550.8600	1.5509	1,418.8200	1.4188	(8.514)	0	0	2,000
2019/12/10	2040	05/11/2020	10.00	Call	Bond Future	2,920.6600	2.9207	2,717.4500	2.7175	(6.958)	0	0	2,000
2019/12/10	2040	05/11/2020	10.30	Call	Bond Future	3,954.7900	3.9548	3,709.2100	3.7092	(6.210)	0	0	0
2019/12/10	2040	05/11/2020			Bond Future	10.4457	90.5811	10.5133	90.0800	0.647	0.0000	0.0000	0
2019/12/10	2040	05/11/2020	9.73	Put	Bond Future	7,715.6400	7.7156	8,052.3400	8.0523	4.364	0	0	0
2019/12/10	2040	05/11/2020	9.73	Call	Bond Future	2,123.2300	2.1232	1,958.8300	1.9588	(7.743)	0	0	2,000
2019/12/10	2040	05/11/2020	10.23	Put	Bond Future	5,329.5200	5.3295	5,594.7600	5.5948	4.977	0	0	0
2019/12/10	2040	05/11/2020	10.30	Put	Bond Future	5,049.7000	5.0497	5,305.2200	5.3052	5.060	0	0	0
2019/12/10	2040	05/11/2020	11.70	Call	Bond Future	10,260.9600	10.2610	9,865.1600	9.8652	(3.857)	0	0	0
2019/12/10	2040	05/11/2020	9.50	Put	Bond Future	9,059.2400	9.0592	9,428.3000	9.4283	4.074	0	0	0
2019/12/10	2040	05/11/2020	10.00	Put	Bond Future	6,339.3200	6.3393	6,637.2100	6.6372	4.699	0	0	0
2019/12/10	2040	05/11/2020	10.32	Put	Bond Future	4,971.9600	4.9720	5,224.7200	5.2247	5.084	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
2019/12/10	2040	05/11/2020	10.31	Call	Bond Future	3,991.4700	3.9915	3,744.5100	3.7445	(6.187)	0	0	0
2019/12/10	2040	05/11/2020	11.50	Call	Bond Future	9,336.6300	9.3366	8,957.6500	8.9576	(4.059)	0	0	0
2019/12/10	2040	05/11/2020	11.50	Put	Bond Future	2,013.6000	2.0136	2,135.7200	2.1357	6.065	0	0	2,000
2019/12/10	2040	05/11/2020	10.32	Call	Bond Future	4,028.6500	4.0287	3,780.3100	3.7803	(6.164)	0	0	0
2019/12/10	2040	05/11/2020	10.31	Put	Bond Future	5,010.5300	5.0105	5,264.6700	5.2647	5.072	0	0	0
2019/12/10	2044	06/02/2020	9.77	Put	Bond Future	4,610.8500	4.6108	5,078.4000	5.0784	10.140	0	0	0
2019/12/10	2044	06/02/2020	9.74	Call	Bond Future	272.5500	0.2725	198.5900	0.1986	(27.136)	0	0	328
2019/12/10	2044	06/02/2020	10.78	Put	Bond Future	581.2400	0.5812	693.4700	0.6935	19.309	0	0	328
2019/12/10	2044	06/02/2020			Bond Future	10.2980	86.5802	10.3688	86.0303	0.687	0.0000	0.0000	50,331
2019/12/10	2044	06/02/2020	9.77	Call	Bond Future	311.6000	0.3116	229.3100	0.2293	(26.409)	0	0	0
2019/12/10	2044	06/02/2020	9.09	Put	Bond Future	10,390.8700	10.3909	10,937.2900	10.9373	5.259	0	0	0
2019/12/10	2044	06/02/2020	9.09	Call	Bond Future	8.3300	0.0083	4.9100	0.0049	(41.056)	0	0	328
2019/12/10	2044	06/02/2020	9.74	Put	Bond Future	4,826.7400	4.8267	5,302.6200	5.3026	9.859	0	0	0
2019/12/10	2044	06/02/2020	9.78	Call	Bond Future	326.0100	0.3260	240.7500	0.2407	(26.153)	0	0	0
2019/12/10	2044	06/02/2020	9.76	Put	Bond Future	4,681.7500	4.6818	5,152.2100	5.1522	10.049	0	0	0
2019/12/10	2044	06/02/2020	10.78	Call	Bond Future	4,214.4800	4.2145	3,776.8700	3.7769	(10.383)	0	0	0
2019/12/10	2044	06/02/2020	9.78	Put	Bond Future	4,540.5400	4.5405	5,005.1200	5.0051	10.232	0	0	0
2019/12/10	2044	06/02/2020	9.76	Call	Bond Future	297.6500	0.2977	218.2700	0.2183	(26.669)	0	0	0
2019/12/10	2044	07/05/2020	9.45	Put	Bond Future	8,174.9500	8.1750	8,655.5500	8.6555	5.879	0	0	0
2019/12/10	2044	07/05/2020	9.97	Put	Bond Future	4,849.2300	4.8492	5,216.3800	5.2164	7.571	0	0	0
2019/12/10	2044	07/05/2020	9.33	Call	Bond Future	363.1600	0.3632	299.4200	0.2994	(17.551)	0	0	100
2019/12/10	2044	07/05/2020	9.98	Call	Bond Future	1,632.4000	1.6324	1,435.5100	1.4355	(12.061)	0	0	100
2019/12/10	2044	07/05/2020	9.26	Call	Bond Future	303.8300	0.3038	248.9100	0.2489	(18.076)	0	0	556
2019/12/10	2044	07/05/2020	9.81	Call	Bond Future	1,166.3100	1.1663	1,010.2200	1.0102	(13.383)	0	0	0
2019/12/10	2044	07/05/2020	9.79	Put	Bond Future	5,861.9100	5.8619	6,272.0900	6.2721	6.997	0	0	0
2019/12/10	2044	07/05/2020			Bond Future	10.3782	88.1595	10.4514	87.5979	0.706	0.0000	0.0000	0
2019/12/10	2044	07/05/2020	10.81	Call	Bond Future	4,987.3100	4.9873	4,604.8100	4.6048	(7.669)	0	0	0
2019/12/10	2044	07/05/2020	10.81	Put	Bond Future	1,763.5700	1.7636	1,942.6700	1.9427	10.156	0	0	129
2019/12/10	2044	07/05/2020	9.33	Put	Bond Future	9,129.3100	9.1293	9,627.1700	9.6272	5.453	0	0	0
2019/12/10	2044	07/05/2020	9.81	Put	Bond Future	5,742.1400	5.7421	6,147.6500	6.1476	7.062	0	0	0
2019/12/10	2044	07/05/2020	9.79	Call	Bond Future	1,117.6500	1.1177	966.2300	0.9662	(13.548)	0	0	0
2019/12/10	2044	07/05/2020	9.45	Call	Bond Future	485.9200	0.4859	404.9200	0.4049	(16.669)	0	0	129
2019/12/10	2044	07/05/2020	9.97	Call	Bond Future	1,602.4100	1.6024	1,407.9600	1.4080	(12.135)	0	0	129
2019/12/10	2044	07/05/2020	9.98	Put	Bond Future	4,797.2300	4.7972	5,161.9400	5.1619	7.603	0	0	0
2019/12/10	2044	07/05/2020	11.09	Call	Bond Future	6,451.8000	6.4518	6,023.8500	6.0238	(6.633)	0	0	0
2019/12/10	2044	07/05/2020	9.26	Put	Bond Future	9,707.7200	9.7077	10,214.4000	10.2144	5.219	0	0	0
2019/12/10	2044	07/05/2020	9.91	Put	Bond Future	5,170.6800	5.1707	5,552.3900	5.5524	7.382	0	0	0
2019/12/10	2044	07/05/2020	9.80	Put	Bond Future	5,801.7100	5.8017	6,209.5600	6.2096	7.030	0	0	0
2019/12/10	2044	07/05/2020	11.09	Put	Bond Future	1,245.9100	1.2459	1,379.5600	1.3796	10.727	0	0	100
2019/12/10	2044	07/05/2020	9.91	Call	Bond Future	1,429.3100	1.4293	1,249.4200	1.2494	(12.586)	0	0	556
2019/12/10	2044	07/05/2020	11.02	Call	Bond Future	6,075.2100	6.0752	5,657.5600	5.6576	(6.875)	0	0	0
2019/12/10	2044	07/05/2020	11.02	Put	Bond Future	1,357.1900	1.3572	1,501.1400	1.5011	10.606	0	0	556
2019/12/10	2044	07/05/2020	9.80	Call	Bond Future	1,141.7300	1.1417	987.9800	0.9880	(13.466)	0	0	0
2019/12/10	2044	06/08/2020	9.98	Call	Bond Future	2,127.0200	2.1270	1,918.7600	1.9188	(9.791)	0	0	602
2019/12/10	2044	06/08/2020	11.09	Put	Bond Future	2,095.2100	2.0952	2,266.9000	2.2669	8.194	0	0	602
2019/12/10	2044	06/08/2020	9.01	Call	Bond Future	380.0000	0.3800	324.1800	0.3242	(14.689)	0	0	140
2019/12/10	2044	06/08/2020	9.66	Call	Bond Future	1,273.9300	1.2739	1,127.9800	1.1280	(11.457)	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
2019/12/10	2044	06/08/2020	9.88	Call	Bond Future	1,834.5200	1.8345	1,646.0600	1.6461	(10.273)	0	0	0
2019/12/10	2044	06/08/2020			Bond Future	10.4606	85.3962	10.5367	84.8215	0.727	0.0000	0.0000	0
2019/12/10	2044	06/08/2020	9.36	Put	Bond Future	9,842.9400	9.8429	10,321.2000	10.3212	4.859	0	0	0
2019/12/10	2044	06/08/2020	9.36	Call	Bond Future	738.8100	0.7388	642.3200	0.6423	(13.060)	0	0	602
2019/12/10	2044	06/08/2020	9.98	Put	Bond Future	5,915.1700	5.9152	6,281.6600	6.2817	6.196	0	0	0
2019/12/10	2044	06/08/2020	9.86	Call	Bond Future	1,778.9700	1.7790	1,594.4400	1.5944	(10.373)	0	0	0
2019/12/10	2044	06/08/2020	9.86	Put	Bond Future	6,556.8500	6.5568	6,947.0700	6.9471	5.951	0	0	0
2019/12/10	2044	06/08/2020	11.09	Call	Bond Future	6,661.1500	6.6612	6,258.0900	6.2581	(6.051)	0	0	0
2019/12/10	2044	06/08/2020	9.01	Put	Bond Future	12,719.0000	12.7190	13,237.9300	13.2379	4.080	0	0	0
2019/12/10	2044	06/08/2020	9.66	Put	Bond Future	7,742.3500	7.7424	8,171.1500	8.1712	5.538	0	0	0
2019/12/10	2044	06/08/2020	9.88	Put	Bond Future	6,446.1800	6.4462	6,832.4700	6.8325	5.993	0	0	0
2019/12/10	2044	06/08/2020	10.93	Call	Bond Future	5,876.7100	5.8767	5,496.3400	5.4963	(6.472)	0	0	0
2019/12/10	2044	06/08/2020	10.93	Put	Bond Future	2,431.5300	2.4315	2,625.9100	2.6259	7.994	0	0	140
2019/12/10	2044	06/08/2020	9.87	Call	Bond Future	1,806.7500	1.8068	1,620.2400	1.6202	(10.323)	0	0	0
2019/12/10	2044	06/08/2020	9.87	Put	Bond Future	6,501.4600	6.5015	6,889.7000	6.8897	5.972	0	0	0
2019/12/10	2044	05/11/2020	11.43	Call	Bond Future	8,505.3800	8.5054	8,077.2500	8.0773	(5.034)	0	0	0
2019/12/10	2044	05/11/2020	9.72	Put	Bond Future	8,354.1400	8.3541	8,768.4300	8.7684	4.959	0	0	0
2019/12/10	2044	05/11/2020	9.97	Call	Bond Future	2,523.9000	2.5239	2,308.7500	2.3088	(8.525)	0	0	568
2019/12/10	2044	05/11/2020	9.29	Put	Bond Future	11,349.1200	11.3491	11,823.2500	11.8233	4.178	0	0	0
2019/12/10	2044	05/11/2020	9.96	Put	Bond Future	7,010.1400	7.0101	7,383.9700	7.3840	5.333	0	0	0
2019/12/10	2044	05/11/2020	10.36	Call	Bond Future	3,834.4900	3.8345	3,553.4200	3.5534	(7.330)	0	0	0
2019/12/10	2044	05/11/2020			Bond Future	10.5364	87.0052	10.6151	86.4179	0.747	0.0000	0.0000	0
2019/12/10	2044	05/11/2020	9.72	Call	Bond Future	1,837.9200	1.8379	1,664.9500	1.6650	(9.411)	0	0	1,815
2019/12/10	2044	05/11/2020	9.97	Put	Bond Future	6,958.5900	6.9586	7,330.7000	7.3307	5.347	0	0	0
2019/12/10	2044	05/11/2020	9.96	Call	Bond Future	2,493.7000	2.4937	2,280.2700	2.2803	(8.559)	0	0	0
2019/12/10	2044	05/11/2020	11.38	Call	Bond Future	8,259.1400	8.2591	7,836.2700	7.8363	(5.120)	0	0	0
2019/12/10	2044	05/11/2020	11.38	Put	Bond Future	2,306.8400	2.3068	2,471.2300	2.4712	7.126	0	0	568
2019/12/10	2044	05/11/2020	10.34	Call	Bond Future	3,761.3900	3.7614	3,483.6200	3.4836	(7.385)	0	0	0
2019/12/10	2044	05/11/2020	10.34	Put	Bond Future	5,256.4800	5.2565	5,565.9700	5.5660	5.888	0	0	0
2019/12/10	2044	05/11/2020	11.17	Put	Bond Future	2,707.1900	2.7072	2,895.5300	2.8955	6.957	0	0	1,815
2019/12/10	2044	05/11/2020	11.43	Put	Bond Future	2,222.7400	2.2227	2,381.8700	2.3819	7.159	0	0	1,815
2019/12/10	2044	05/11/2020	8.87	Put	Bond Future	14,790.0600	14.7901	15,309.4200	15.3094	3.512	0	0	0
2019/12/10	2044	05/11/2020	9.29	Call	Bond Future	1,060.7000	1.0607	947.5700	0.9476	(10.666)	0	0	568
2019/12/10	2044	05/11/2020	10.36	Put	Bond Future	5,175.3000	5.1753	5,481.4900	5.4815	5.916	0	0	0
2019/12/10	2044	05/11/2020	11.17	Call	Bond Future	7,245.6900	7.2457	6,846.7700	6.8468	(5.506)	0	0	0
2019/12/10	2044	05/11/2020	8.87	Call	Bond Future	566.0200	0.5660	498.1200	0.4981	(11.996)	0	0	1,815
2019/12/10	2044	05/11/2020	10.02	Put	Bond Future	6,705.2300	6.7052	7,068.7700	7.0688	5.422	0	0	0
2019/12/10	2044	05/11/2020	10.02	Call	Bond Future	2,677.4400	2.6774	2,453.7200	2.4537	(8.356)	0	0	1,815
2019/12/10	2044	05/11/2020	10.35	Call	Bond Future	3,797.7000	3.7977	3,518.2800	3.5183	(7.358)	0	0	0
2019/12/10	2044	05/11/2020	10.35	Put	Bond Future	5,215.5900	5.2156	5,523.4300	5.5234	5.902	0	0	0
2019/12/10	2046	06/02/2020			Bond Future	107.6712	107.6712	107.3822	107.3822	(0.268)	0.0000	0.0000	12,785
2019/12/10	2046	07/05/2020			Bond Future	107.9176	107.9176	107.6214	107.6214	(0.275)	0.0000	0.0000	0
2019/12/10	2046	06/08/2020			Bond Future	109.9583	109.9583	109.6530	109.6530	(0.278)	0.0000	0.0000	0
2019/12/10	2046	05/11/2020			Bond Future	110.2326	110.2326	109.9192	109.9192	(0.284)	0.0000	0.0000	0
2019/12/10	2050	06/02/2020			Bond Future	109.8710	109.8710	108.7925	108.7925	(0.982)	0.0000	0.0000	11,827
2019/12/10	2050	07/05/2020			Bond Future	111.9021	111.9021	110.8015	110.8015	(0.984)	0.0000	0.0000	0

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2019/12/10	2050	06/08/2020			Bond Future	112.1427	112.1427	111.0177	111.0177	(1.003)	0.0000	0.0000	0
2019/12/10	2050	05/11/2020			Bond Future	114.2494	114.2494	113.1011	113.1011	(1.005)	0.0000	0.0000	0
2019/12/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	AL37	06/02/2020			Index Future	680.3380	680.3380	679.8910	679.8910	(0.066)	0.0000	0.0000	0
2019/12/10	AL37	07/05/2020			Index Future	692.7490	692.7490	692.2810	692.2810	(0.068)	0.0000	0.0000	0
2019/12/10	AL37	06/08/2020			Index Future	705.5490	705.5490	705.0510	705.0510	(0.071)	0.0000	0.0000	0
2019/12/10	AL7T	06/02/2020			Index Future	783.2860	783.2860	780.6530	780.6530	(0.336)	0.0000	0.0000	0
2019/12/10	AL7T	07/05/2020			Index Future	797.5750	797.5750	794.8790	794.8790	(0.338)	0.0000	0.0000	0
2019/12/10	AL7T	06/08/2020			Index Future	812.3120	812.3120	809.5420	809.5420	(0.341)	0.0000	0.0000	0
2019/12/10	ALBI	06/02/2020			Index Future	696.8210	696.8210	693.7100	693.7100	(0.446)	0.0000	0.0000	414
2019/12/10	ALBI	07/05/2020			Index Future	709.5330	709.5330	706.3520	706.3520	(0.448)	0.0000	0.0000	0
2019/12/10	ALBI	06/08/2020			Index Future	722.6430	722.6430	719.3810	719.3810	(0.451)	0.0000	0.0000	0
2019/12/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	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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2019/12/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/10	ES33	06/02/2020			Bond Future	11.1078	78.0490	11.1885	77.5955	0.727	0.0000	0.0000	350
2019/12/10	ES33	07/05/2020			Bond Future	11.2294	75.6791	11.3134	75.2158	0.748	0.0000	0.0000	0
2019/12/10	ES33	06/08/2020			Bond Future	11.3541	77.0690	11.4417	76.5947	0.772	0.0000	0.0000	0
2019/12/10	ES33	05/11/2020			Bond Future	11.4807	74.7296	11.5719	74.2449	0.794	0.0000	0.0000	0
2019/12/10	ES42	06/02/2020			Bond Future	11.4339	79.0163	11.5095	78.5344	0.661	0.0000	0.0000	4,919
2019/12/10	ES42	07/05/2020			Bond Future	11.5546	76.1932	11.6333	75.7010	0.681	0.0000	0.0000	0
2019/12/10	ES42	06/08/2020			Bond Future	11.6765	77.5917	11.7585	77.0878	0.702	0.0000	0.0000	0
2019/12/10	ES42	05/11/2020			Bond Future	11.7992	74.7923	11.8845	74.2775	0.723	0.0000	0.0000	0

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2019/12/10	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	GOVI	06/02/2020	703.15	Put	GOVI	142,870.0000	14.2870	174,650.0000	17.4650	22.244	0	0	0
2019/12/10	GOVI	06/02/2020			GOVI	688.8630	688.8630	685.6850	685.6850	(0.461)	0.0000	0.0000	1,242
2019/12/10	GOVI	06/02/2020	703.14	Put	GOVI	142,770.0000	14.2770	174,550.0000	17.4550	22.260	0	0	0
2019/12/10	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	GOVI	06/02/2020	703.13	Put	GOVI	142,670.0000	14.2670	174,450.0000	17.4450	22.275	0	0	0
2019/12/10	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	GOVI	07/05/2020			GOVI	701.4300	701.4300	698.1810	698.1810	(0.463)	0.0000	0.0000	0
2019/12/10	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	GOVI	07/05/2020	720.00	Put	GOVI	185,700.0000	18.5700	218,190.0000	21.8190	17.496	0	0	0
2019/12/10	GOVI	07/05/2020	719.98	Put	GOVI	185,500.0000	18.5500	217,990.0000	21.7990	17.515	0	0	0
2019/12/10	GOVI	07/05/2020	719.99	Put	GOVI	185,600.0000	18.5600	218,090.0000	21.8090	17.505	0	0	0
2019/12/10	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	GOVI	06/08/2020	728.12	Put	GOVI	137,290.0000	13.7290	170,610.0000	17.0610	24.270	0	0	0
2019/12/10	GOVI	06/08/2020			GOVI	714.3910	714.3910	711.0590	711.0590	(0.466)	0.0000	0.0000	0
2019/12/10	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	GOVI	06/08/2020	728.14	Put	GOVI	137,490.0000	13.7490	170,810.0000	17.0810	24.234	0	0	0
2019/12/10	GOVI	06/08/2020	728.13	Put	GOVI	137,390.0000	13.7390	170,710.0000	17.0710	24.252	0	0	0
2019/12/10	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/10	IGOV	06/02/2020			Index Future	259.7300	259.7300	259.3280	259.3280	(0.155)	0.0000	0.0000	1,011
2019/12/10	IGOV	07/05/2020			Index Future	264.5310	264.5310	264.1170	264.1170	(0.157)	0.0000	0.0000	47
2019/12/10	IGOV	06/08/2020			Index Future	269.4810	269.4810	269.0510	269.0510	(0.160)	0.0000	0.0000	0
2019/12/10	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/10	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/10	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2019/12/10	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/10	IS05	17/12/2020			Interest Rate Swap	95.4900	95.4900	95.5100	95.5100	0.021	0.0000	0.0000	0
2019/12/10	IS05	16/03/2021			Interest Rate Swap	94.4600	94.4600	94.4900	94.4900	0.032	0.0000	0.0000	0
2019/12/10	IS05	15/06/2021			Interest Rate Swap	93.3800	93.3800	93.4200	93.4200	0.043	0.0000	0.0000	0
2019/12/10	IS05	21/09/2021			Interest Rate Swap	93.2700	93.2700	93.3200	93.3200	0.054	0.0000	0.0000	0
2019/12/10	IS05	21/12/2021			Interest Rate Swap	95.2300	95.2300	95.2900	95.2900	0.063	0.0000	0.0000	51
2019/12/10	IS05	15/03/2022			Interest Rate Swap	95.1500	95.1500	95.2100	95.2100	0.063	0.0000	0.0000	0
2019/12/10	IS05	21/06/2022			Interest Rate Swap	96.1000	96.1000	96.1700	96.1700	0.073	0.0000	0.0000	0
2019/12/10	IS05	20/09/2022			Interest Rate Swap	99.8300	99.8300	99.9100	99.9100	0.080	0.0000	0.0000	0
2019/12/10	IS05	20/12/2022			Interest Rate Swap	100.9000	100.9000	100.9700	100.9700	0.069	0.0000	0.0000	0
2019/12/10	IS05	22/03/2023			Interest Rate Swap	94.0000	94.0000	94.0800	94.0800	0.085	0.0000	0.0000	0
2019/12/10	IS05	20/06/2023			Interest Rate Swap	99.9300	99.9300	100.0200	100.0200	0.090	0.0000	0.0000	0
2019/12/10	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/10	IS10	17/12/2025			Interest Rate Swap	90.7200	90.7200	90.9500	90.9500	0.254	0.0000	0.0000	0

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2019/12/10	IS10	16/03/2026			Interest Rate Swap	87.5800	87.5800	87.8100	87.8100	0.263	0.0000	0.0000	0
2019/12/10	IS10	15/06/2026			Interest Rate Swap	86.2300	86.2300	86.4500	86.4500	0.255	0.0000	0.0000	0
2019/12/10	IS10	21/09/2026			Interest Rate Swap	88.3900	88.3900	88.6000	88.6000	0.238	0.0000	0.0000	0
2019/12/10	IS10	21/12/2026			Interest Rate Swap	92.2500	92.2500	92.4400	92.4400	0.206	0.0000	0.0000	0
2019/12/10	IS10	15/03/2027			Interest Rate Swap	90.7300	90.7300	90.9300	90.9300	0.220	0.0000	0.0000	0
2019/12/10	IS10	21/06/2027			Interest Rate Swap	92.8200	92.8200	93.0200	93.0200	0.215	0.0000	0.0000	0
2019/12/10	IS10	20/09/2027			Interest Rate Swap	98.3500	98.3500	98.5600	98.5600	0.214	0.0000	0.0000	0
2019/12/10	IS10	20/12/2027			Interest Rate Swap	98.7000	98.7000	98.9100	98.9100	0.213	0.0000	0.0000	0
2019/12/10	IS10	22/03/2028			Interest Rate Swap	92.0500	92.0500	92.2700	92.2700	0.239	0.0000	0.0000	0
2019/12/10	IS10	20/06/2028			Interest Rate Swap	99.4200	99.4200	99.6500	99.6500	0.231	0.0000	0.0000	0
2019/12/10	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/10	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/10	R023	06/02/2020	7.54	Call	Bond Future	830.6400	0.8306	805.8400	0.8058	(2.986)	0	0	0
2019/12/10	R023	06/02/2020			Bond Future	7.2877	104.7482	7.2986	104.7188	0.149	0.0000	0.0000	42,421
2019/12/10	R023	06/02/2020	7.52	Call	Bond Future	788.2000	0.7882	763.8000	0.7638	(3.096)	0	0	0
2019/12/10	R023	06/02/2020	7.52	Put	Bond Future	160.9600	0.1610	166.0400	0.1660	3.156	0	0	0
2019/12/10	R023	06/02/2020	7.54	Put	Bond Future	149.6200	0.1496	154.3000	0.1543	3.128	0	0	0
2019/12/10	R023	06/02/2020	7.53	Call	Bond Future	809.3900	0.8094	784.7900	0.7848	(3.039)	0	0	0
2019/12/10	R023	06/02/2020	7.53	Put	Bond Future	155.2600	0.1553	160.1400	0.1601	3.143	0	0	0
2019/12/10	R023	07/05/2020	6.91	Put	Bond Future	1,142.1200	1.1421	1,164.2500	1.1642	1.938	0	0	0
2019/12/10	R023	07/05/2020			Bond Future	7.2714	102.7265	7.2841	102.6945	0.175	0.0000	0.0000	13,512
2019/12/10	R023	07/05/2020	6.90	Call	Bond Future	220.7300	0.2207	211.0500	0.2111	(4.385)	0	0	0
2019/12/10	R023	07/05/2020	6.90	Put	Bond Future	1,159.5100	1.1595	1,181.8700	1.1819	1.928	0	0	0
2019/12/10	R023	07/05/2020	6.91	Call	Bond Future	228.7700	0.2288	218.8600	0.2189	(4.332)	0	0	0
2019/12/10	R023	07/05/2020	6.89	Call	Bond Future	213.0800	0.2131	203.6300	0.2036	(4.435)	0	0	0
2019/12/10	R023	07/05/2020	6.89	Put	Bond Future	1,177.2800	1.1773	1,199.8700	1.1999	1.919	0	0	0
2019/12/10	R023	06/08/2020	7.26	Call	Bond Future	804.4400	0.8044	784.4900	0.7845	(2.480)	0	0	0
2019/12/10	R023	06/08/2020			Bond Future	7.2378	104.6245	7.2533	104.5886	0.215	0.0000	0.0000	0
2019/12/10	R023	06/08/2020	7.26	Put	Bond Future	753.1300	0.7531	769.0800	0.7691	2.118	0	0	0
2019/12/10	R023	06/08/2020	7.27	Call	Bond Future	818.2400	0.8182	798.1200	0.7981	(2.459)	0	0	0
2019/12/10	R023	06/08/2020	7.28	Put	Bond Future	734.6200	0.7346	750.2300	0.7502	2.125	0	0	0
2019/12/10	R023	06/08/2020	7.27	Put	Bond Future	743.8200	0.7438	759.6000	0.7596	2.121	0	0	0
2019/12/10	R023	06/08/2020	7.28	Call	Bond Future	832.1300	0.8321	811.8400	0.8118	(2.438)	0	0	0
2019/12/10	R023	05/11/2020	7.46	Put	Bond Future	671.3900	0.6714	685.6800	0.6857	2.128	0	0	0
2019/12/10	R023	05/11/2020	7.47	Put	Bond Future	664.7300	0.6647	678.8900	0.6789	2.130	0	0	0
2019/12/10	R023	05/11/2020			Bond Future	7.1987	102.6551	7.2171	102.6165	0.255	0.0000	0.0000	0
2019/12/10	R023	05/11/2020	7.46	Call	Bond Future	1,219.7700	1.2198	1,195.4200	1.1954	(1.996)	0	0	0
2019/12/10	R023	05/11/2020	7.47	Call	Bond Future	1,234.0300	1.2340	1,209.5500	1.2095	(1.984)	0	0	0
2019/12/10	R023	05/11/2020	7.45	Call	Bond Future	1,205.5800	1.2056	1,181.3600	1.1814	(2.009)	0	0	0
2019/12/10	R023	05/11/2020	7.45	Put	Bond Future	678.1100	0.6781	692.5300	0.6925	2.126	0	0	0
2019/12/10	R035	06/02/2020	9.60	Call	Bond Future	723.5600	0.7236	552.9400	0.5529	(23.581)	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
2019/12/10	R035	06/02/2020	9.61	Put	Bond Future	2,863.0000	2.8630	3,276.3800	3.2764	14.439	0	0	0
2019/12/10	R035	06/02/2020			Bond Future	9.8953	96.1115	9.9763	95.5233	0.819	0.0000	0.0000	118,255
2019/12/10	R035	06/02/2020	9.60	Put	Bond Future	2,913.9500	2.9139	3,331.4400	3.3314	14.327	0	0	0
2019/12/10	R035	06/02/2020	9.61	Call	Bond Future	748.0300	0.7480	573.3000	0.5733	(23.359)	0	0	0
2019/12/10	R035	06/02/2020	9.59	Call	Bond Future	699.6100	0.6996	533.0600	0.5331	(23.806)	0	0	0
2019/12/10	R035	06/02/2020	9.59	Put	Bond Future	2,965.5100	2.9655	3,387.0700	3.3871	14.215	0	0	0
2019/12/10	R035	07/05/2020	10.57	Put	Bond Future	1,303.0100	1.3030	1,465.7700	1.4658	12.491	0	0	3,530
2019/12/10	R035	07/05/2020	9.75	Call	Bond Future	2,022.6200	2.0226	1,770.6000	1.7706	(12.460)	0	0	5,000
2019/12/10	R035	07/05/2020	10.75	Put	Bond Future	1,038.1900	1.0382	1,172.0800	1.1721	12.896	0	0	5,000
2019/12/10	R035	07/05/2020	9.48	Put	Bond Future	4,884.3300	4.8843	5,302.3100	5.3023	8.558	0	0	0
2019/12/10	R035	07/05/2020	9.47	Call	Bond Future	1,232.0400	1.2320	1,051.8300	1.0518	(14.627)	0	0	0
2019/12/10	R035	07/05/2020			Bond Future	9.9710	93.3614	10.0550	92.7606	0.843	0.0000	0.0000	0
2019/12/10	R035	07/05/2020	9.11	Put	Bond Future	7,032.7500	7.0327	7,536.3900	7.5364	7.161	0	0	0
2019/12/10	R035	07/05/2020	9.11	Call	Bond Future	532.2100	0.5322	435.1400	0.4351	(18.239)	0	0	5,000
2019/12/10	R035	07/05/2020	9.78	Put	Bond Future	3,505.6000	3.5056	3,846.5800	3.8466	9.727	0	0	0
2019/12/10	R035	07/05/2020	10.57	Call	Bond Future	5,460.9100	5.4609	5,022.9600	5.0230	(8.020)	0	0	0
2019/12/10	R035	07/05/2020	9.75	Put	Bond Future	3,629.9900	3.6300	3,978.6800	3.9787	9.606	0	0	0
2019/12/10	R035	07/05/2020	10.75	Call	Bond Future	6,391.1700	6.3912	5,924.3500	5.9243	(7.304)	0	0	0
2019/12/10	R035	07/05/2020	9.48	Call	Bond Future	1,256.7800	1.2568	1,074.0500	1.0741	(14.540)	0	0	0
2019/12/10	R035	07/05/2020	9.47	Put	Bond Future	4,935.6300	4.9356	5,356.1300	5.3561	8.520	0	0	0
2019/12/10	R035	07/05/2020	9.78	Call	Bond Future	2,118.8400	2.1188	1,859.1100	1.8591	(12.258)	0	0	3,530
2019/12/10	R035	07/05/2020	9.18	Put	Bond Future	6,587.3200	6.5873	7,076.3200	7.0763	7.423	0	0	0
2019/12/10	R035	07/05/2020	9.18	Call	Bond Future	639.8300	0.6398	528.1200	0.5281	(17.459)	0	0	3,530
2019/12/10	R035	07/05/2020	9.49	Call	Bond Future	1,282.0400	1.2820	1,096.7600	1.0968	(14.452)	0	0	0
2019/12/10	R035	07/05/2020	9.49	Put	Bond Future	4,833.6400	4.8336	5,249.0700	5.2491	8.595	0	0	0
2019/12/10	R035	06/08/2020	9.00	Put	Bond Future	8,583.4000	8.5834	9,091.8100	9.0918	5.923	0	0	0
2019/12/10	R035	06/08/2020	9.92	Put	Bond Future	3,863.5400	3.8635	4,188.2400	4.1882	8.404	0	0	0
2019/12/10	R035	06/08/2020			Bond Future	10.0475	95.0794	10.1349	94.4645	0.870	0.0000	0.0000	0
2019/12/10	R035	06/08/2020	9.00	Call	Bond Future	717.6800	0.7177	611.2200	0.6112	(14.834)	0	0	24,761
2019/12/10	R035	06/08/2020	9.92	Call	Bond Future	2,955.6500	2.9556	2,665.4800	2.6655	(9.817)	0	0	0
2019/12/10	R035	06/08/2020	9.93	Call	Bond Future	2,990.6900	2.9907	2,698.4100	2.6984	(9.773)	0	0	0
2019/12/10	R035	06/08/2020	9.91	Put	Bond Future	3,900.1700	3.9002	4,226.9900	4.2270	8.380	0	0	0
2019/12/10	R035	06/08/2020	8.75	Put	Bond Future	10,341.6200	10.3416	10,883.2000	10.8832	5.237	0	0	0
2019/12/10	R035	06/08/2020	8.75	Call	Bond Future	454.6300	0.4546	381.3400	0.3813	(16.121)	0	0	3,000
2019/12/10	R035	06/08/2020	9.93	Put	Bond Future	3,826.8900	3.8269	4,149.4800	4.1495	8.430	0	0	0
2019/12/10	R035	06/08/2020	9.91	Call	Bond Future	2,920.5100	2.9205	2,632.4600	2.6325	(9.863)	0	0	0
2019/12/10	R035	05/11/2020	10.34	Put	Bond Future	3,456.7500	3.4568	3,722.6800	3.7227	7.693	0	0	0
2019/12/10	R035	05/11/2020			Bond Future	10.1261	92.3672	10.2168	91.7390	0.896	0.0000	0.0000	0
2019/12/10	R035	05/11/2020	10.33	Call	Bond Future	4,888.8500	4.8888	4,528.2800	4.5283	(7.375)	0	0	0
2019/12/10	R035	05/11/2020	10.33	Put	Bond Future	3,485.4400	3.4854	3,752.9900	3.7530	7.676	0	0	0
2019/12/10	R035	05/11/2020	10.34	Call	Bond Future	4,928.1600	4.9282	4,565.9700	4.5660	(7.349)	0	0	0
2019/12/10	R035	05/11/2020	10.32	Call	Bond Future	4,849.3300	4.8493	4,490.3800	4.4904	(7.402)	0	0	0
2019/12/10	R035	05/11/2020	10.32	Put	Bond Future	3,514.0000	3.5140	3,783.1700	3.7832	7.660	0	0	0
2019/12/10	R186	06/02/2020	8.57	Call	Bond Future	1,588.0900	1.5881	1,404.8900	1.4049	(11.536)	0	0	0
2019/12/10	R186	06/02/2020	8.50	Call	Bond Future	1,349.2200	1.3492	1,181.3700	1.1814	(12.441)	0	0	0
2019/12/10	R186	06/02/2020	8.11	Put	Bond Future	2,014.8600	2.0149	2,218.1700	2.2182	10.091	0	0	0
2019/12/10	R186	06/02/2020			Bond Future	8.3992	112.2555	8.4504	111.9749	0.610	0.0000	0.0000	103,532

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2019/12/10	R186	06/02/2020	8.55	Call	Bond Future	1,517.8200	1.5178	1,338.9000	1.3389	(11.788)	0	0	0
2019/12/10	R186	06/02/2020	8.55	Put	Bond Future	694.5700	0.6946	796.2100	0.7962	14.634	0	0	0
2019/12/10	R186	06/02/2020	8.11	Call	Bond Future	414.3300	0.4143	337.0800	0.3371	(18.645)	0	0	821
2019/12/10	R186	06/02/2020	8.57	Put	Bond Future	656.2700	0.6563	753.6300	0.7536	14.835	0	0	0
2019/12/10	R186	06/02/2020	9.00	Put	Bond Future	171.7600	0.1718	203.3100	0.2033	18.369	0	0	821
2019/12/10	R186	06/02/2020	8.50	Put	Bond Future	798.0100	0.7980	910.7200	0.9107	14.124	0	0	821
2019/12/10	R186	06/02/2020	8.56	Call	Bond Future	1,552.7600	1.5528	1,371.6900	1.3717	(11.661)	0	0	0
2019/12/10	R186	06/02/2020	8.56	Put	Bond Future	675.2100	0.6752	774.7000	0.7747	14.735	0	0	0
2019/12/10	R186	06/02/2020	9.00	Call	Bond Future	3,404.9800	3.4050	3,155.9700	3.1560	(7.313)	0	0	0
2019/12/10	R186	07/05/2020	7.90	Put	Bond Future	3,534.6700	3.5347	3,752.5600	3.7526	6.164	0	0	2,500
2019/12/10	R186	07/05/2020	8.28	Put	Bond Future	2,207.4400	2.2074	2,371.6500	2.3716	7.439	0	0	0
2019/12/10	R186	07/05/2020	8.93	Call	Bond Future	3,375.8900	3.3759	3,168.4500	3.1685	(6.145)	0	0	0
2019/12/10	R186	07/05/2020	8.09	Put	Bond Future	2,819.2200	2.8192	3,010.9700	3.0110	6.802	0	0	0
2019/12/10	R186	07/05/2020			Bond Future	8.4504	114.3033	8.5047	114.0154	0.643	0.0000	0.0000	1,650
2019/12/10	R186	07/05/2020	8.50	Call	Bond Future	1,889.3900	1.8894	1,734.3000	1.7343	(8.208)	0	0	0
2019/12/10	R186	07/05/2020	8.50	Put	Bond Future	1,626.3800	1.6264	1,759.1600	1.7592	8.164	0	0	23,208
2019/12/10	R186	07/05/2020	8.08	Call	Bond Future	866.0400	0.8660	771.3400	0.7713	(10.935)	0	0	0
2019/12/10	R186	07/05/2020	8.08	Put	Bond Future	2,854.3600	2.8544	3,047.5300	3.0475	6.768	0	0	0
2019/12/10	R186	07/05/2020	7.90	Call	Bond Future	563.5100	0.5635	493.5300	0.4935	(12.419)	0	0	0
2019/12/10	R186	07/05/2020	8.28	Call	Bond Future	1,298.4500	1.2984	1,174.7900	1.1748	(9.524)	0	0	6,000
2019/12/10	R186	07/05/2020	8.93	Put	Bond Future	867.4000	0.8674	947.8300	0.9478	9.273	0	0	6,000
2019/12/10	R186	07/05/2020	8.09	Call	Bond Future	885.1900	0.8852	789.0700	0.7891	(10.859)	0	0	0
2019/12/10	R186	07/05/2020	7.60	Put	Bond Future	4,872.5700	4.8726	5,124.0700	5.1241	5.162	0	0	0
2019/12/10	R186	07/05/2020	7.60	Call	Bond Future	238.8600	0.2389	202.4900	0.2025	(15.226)	0	0	6,000
2019/12/10	R186	07/05/2020	8.07	Call	Bond Future	847.1400	0.8471	753.8600	0.7539	(11.011)	0	0	0
2019/12/10	R186	07/05/2020	8.07	Put	Bond Future	2,889.7700	2.8898	3,084.3600	3.0844	6.734	0	0	0
2019/12/10	R186	06/08/2020	8.38	Put	Bond Future	2,327.8000	2.3278	2,487.7400	2.4877	6.871	0	0	0
2019/12/10	R186	06/08/2020			Bond Future	8.5014	111.1068	8.5593	110.8099	0.682	0.0000	0.0000	0
2019/12/10	R186	06/08/2020	8.37	Call	Bond Future	1,674.9700	1.6750	1,539.3100	1.5393	(8.099)	0	0	0
2019/12/10	R186	06/08/2020	8.37	Put	Bond Future	2,351.7700	2.3518	2,512.9900	2.5130	6.855	0	0	0
2019/12/10	R186	06/08/2020	8.38	Call	Bond Future	1,702.7000	1.7027	1,565.7600	1.5658	(8.043)	0	0	0
2019/12/10	R186	06/08/2020	8.36	Call	Bond Future	1,647.4400	1.6474	1,513.0700	1.5131	(8.156)	0	0	0
2019/12/10	R186	06/08/2020	8.36	Put	Bond Future	2,375.9700	2.3760	2,538.4800	2.5385	6.840	0	0	0
2019/12/10	R186	05/11/2020	8.64	Put	Bond Future	2,236.0800	2.2361	2,375.4800	2.3755	6.234	0	0	0
2019/12/10	R186	05/11/2020	8.65	Call	Bond Future	2,717.1000	2.7171	2,551.0000	2.5510	(6.113)	0	0	0
2019/12/10	R186	05/11/2020			Bond Future	8.5490	113.1947	8.6105	112.8902	0.720	0.0000	0.0000	0
2019/12/10	R186	05/11/2020	8.66	Call	Bond Future	2,748.8400	2.7488	2,581.7800	2.5818	(6.077)	0	0	0
2019/12/10	R186	05/11/2020	8.66	Put	Bond Future	2,200.4900	2.2005	2,337.9600	2.3380	6.247	0	0	0
2019/12/10	R186	05/11/2020	8.64	Call	Bond Future	2,685.9200	2.6859	2,520.7900	2.5208	(6.148)	0	0	0
2019/12/10	R186	05/11/2020	8.65	Put	Bond Future	2,217.9900	2.2180	2,356.4200	2.3564	6.241	0	0	0
2019/12/10	R197	06/02/2020			Bond Future	301.7094	301.7094	301.6452	301.6452	(0.021)	0.0000	0.0000	2,540
2019/12/10	R197	07/05/2020			Bond Future	307.2867	307.2867	307.2154	307.2154	(0.023)	0.0000	0.0000	0
2019/12/10	R197	06/08/2020			Bond Future	305.3229	305.3229	305.2408	305.2408	(0.027)	0.0000	0.0000	0
2019/12/10	R197	05/11/2020			Bond Future	311.0583	311.0583	310.9684	310.9684	(0.029)	0.0000	0.0000	0
2019/12/10	R202	06/02/2020			Bond Future	226.8946	226.8946	226.3949	226.3949	(0.220)	0.0000	0.0000	8,469
2019/12/10	R202	07/05/2020			Bond Future	231.0888	231.0888	230.5755	230.5755	(0.222)	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
2019/12/10	R202	06/08/2020			Bond Future	231.3294	231.3294	230.7991	230.7991	(0.229)	0.0000	0.0000	0
2019/12/10	R202	05/11/2020			Bond Future	235.6750	235.6750	235.1301	235.1301	(0.231)	0.0000	0.0000	0
2019/12/10	R208	06/02/2020	6.13	Put	Bond Future	513.6500	0.5137	516.1100	0.5161	0.479	0	0	0
2019/12/10	R208	06/02/2020	6.12	Call	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2019/12/10	R208	06/02/2020			Bond Future	6.6044	102.6171	6.6067	102.6147	0.035	0.0000	0.0000	12,683
2019/12/10	R208	06/02/2020	6.13	Call	Bond Future	0.2200	0.0002	0.1900	0.0002	(13.636)	0	0	0
2019/12/10	R208	06/02/2020	6.12	Put	Bond Future	524.4900	0.5245	526.9600	0.5270	0.471	0	0	0
2019/12/10	R208	06/02/2020	6.14	Call	Bond Future	0.2500	0.0003	0.2200	0.0002	(12.000)	0	0	0
2019/12/10	R208	06/02/2020	6.14	Put	Bond Future	502.8200	0.5028	505.2800	0.5053	0.489	0	0	0
2019/12/10	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/10	R208	07/05/2020	4.80	Put	Bond Future	1,352.4100	1.3524	1,356.9400	1.3569	0.335	0	0	0
2019/12/10	R208	07/05/2020			Bond Future	6.3720	101.0857	6.3774	101.0811	0.084	0.0000	0.0000	0
2019/12/10	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/10	R208	07/05/2020	4.82	Put	Bond Future	1,335.0200	1.3350	1,339.5500	1.3396	0.339	0	0	0
2019/12/10	R208	07/05/2020	4.81	Put	Bond Future	1,343.7100	1.3437	1,348.2400	1.3482	0.337	0	0	0
2019/12/10	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/10	R208	06/08/2020	5.57	Put	Bond Future	260.0400	0.2600	265.8000	0.2658	2.215	0	0	0
2019/12/10	R208	06/08/2020			Bond Future	5.9160	102.9567	5.9287	102.9489	0.214	0.0000	0.0000	0
2019/12/10	R208	06/08/2020	5.56	Call	Bond Future	43.2300	0.0432	41.1900	0.0412	(4.719)	0	0	0
2019/12/10	R208	06/08/2020	5.56	Put	Bond Future	264.5100	0.2645	270.3300	0.2703	2.200	0	0	0
2019/12/10	R208	06/08/2020	5.57	Call	Bond Future	44.9900	0.0450	42.8900	0.0429	(4.668)	0	0	0
2019/12/10	R208	06/08/2020	5.55	Call	Bond Future	41.2600	0.0413	39.2900	0.0393	(4.775)	0	0	0
2019/12/10	R208	06/08/2020	5.55	Put	Bond Future	268.7700	0.2688	274.6600	0.2747	2.191	0	0	0
2019/12/10	R208	05/11/2020	4.78	Call	Bond Future	87.3000	0.0873	82.5300	0.0825	(5.464)	0	0	0
2019/12/10	R208	05/11/2020	4.77	Put	Bond Future	109.2600	0.1093	114.6200	0.1146	4.906	0	0	0
2019/12/10	R208	05/11/2020			Bond Future	4.8317	101.4809	4.8578	101.4708	0.542	0.0000	0.0000	0
2019/12/10	R208	05/11/2020	4.79	Call	Bond Future	89.5000	0.0895	84.6600	0.0847	(5.408)	0	0	0
2019/12/10	R208	05/11/2020	4.79	Put	Bond Future	105.5400	0.1055	110.7700	0.1108	4.955	0	0	0
2019/12/10	R208	05/11/2020	4.78	Put	Bond Future	107.1900	0.1072	112.4900	0.1125	4.944	0	0	0
2019/12/10	R208	05/11/2020	4.77	Call	Bond Future	85.5200	0.0855	80.8100	0.0808	(5.507)	0	0	0
2019/12/10	R209	06/02/2020	9.52	Put	Bond Future	3,008.0800	3.0081	3,395.8300	3.3958	12.890	0	0	0
2019/12/10	R209	06/02/2020			Bond Future	9.9229	73.0177	10.0038	72.5176	0.816	0.0000	0.0000	104,009
2019/12/10	R209	06/02/2020	9.51	Call	Bond Future	424.7000	0.4247	315.3400	0.3153	(25.750)	0	0	0
2019/12/10	R209	06/02/2020	9.51	Put	Bond Future	3,057.9400	3.0579	3,448.7200	3.4487	12.779	0	0	0
2019/12/10	R209	06/02/2020	9.40	Put	Bond Future	3,637.5400	3.6375	4,058.8800	4.0589	11.583	0	0	0
2019/12/10	R209	06/02/2020	9.40	Call	Bond Future	278.9300	0.2789	200.1300	0.2001	(28.251)	0	0	7,500
2019/12/10	R209	06/02/2020	9.52	Call	Bond Future	440.2700	0.4403	327.8800	0.3279	(25.528)	0	0	0
2019/12/10	R209	06/02/2020	9.50	Call	Bond Future	409.4200	0.4094	303.0700	0.3031	(25.976)	0	0	0
2019/12/10	R209	06/02/2020	9.50	Put	Bond Future	3,108.1800	3.1082	3,501.9700	3.5020	12.669	0	0	0
2019/12/10	R209	07/05/2020	9.47	Call	Bond Future	1,012.7900	1.0128	863.3500	0.8633	(14.755)	0	0	0
2019/12/10	R209	07/05/2020			Bond Future	9.9941	71.1985	10.0778	70.6877	0.838	0.0000	0.0000	0
2019/12/10	R209	07/05/2020	9.45	Call	Bond Future	972.1800	0.9722	826.9900	0.8270	(14.934)	0	0	0
2019/12/10	R209	07/05/2020	9.45	Put	Bond Future	4,426.8300	4.4268	4,792.3800	4.7924	8.258	0	0	0
2019/12/10	R209	07/05/2020	9.47	Put	Bond Future	4,336.2000	4.3362	4,697.5000	4.6975	8.332	0	0	0
2019/12/10	R209	07/05/2020	9.46	Call	Bond Future	992.2800	0.9923	844.9700	0.8450	(14.846)	0	0	0
2019/12/10	R209	07/05/2020	9.46	Put	Bond Future	4,381.2700	4.3813	4,744.7000	4.7447	8.295	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
2019/12/10	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	R209	06/08/2020	5.55	Put	Bond Future	37,008.4200		37.0084	37,530.9100	37.5309	1.412	0	0	0
2019/12/10	R209	06/08/2020			Bond Future	10.0661		72.5083	10.1528	71.9859	0.862	0.0000	0.0000	0
2019/12/10	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	R209	06/08/2020	5.57	Put	Bond Future	36,791.5800		36.7916	37,314.0700	37.3141	1.420	0	0	0
2019/12/10	R209	06/08/2020	5.56	Put	Bond Future	36,899.9300		36.8999	37,422.4200	37.4224	1.416	0	0	0
2019/12/10	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/10	R209	05/11/2020	10.02	Call	Bond Future	3,158.7500		3.1588	2,897.1500	2.8971	(8.282)	0	0	0
2019/12/10	R209	05/11/2020			Bond Future	10.1364		70.7225	10.2261	70.1889	0.885	0.0000	0.0000	0
2019/12/10	R209	05/11/2020	10.00	Call	Bond Future	3,095.7500		3.0957	2,837.2100	2.8372	(8.351)	0	0	0
2019/12/10	R209	05/11/2020	10.00	Put	Bond Future	3,918.8200		3.9188	4,193.8600	4.1939	7.018	0	0	0
2019/12/10	R209	05/11/2020	10.02	Put	Bond Future	3,860.3100		3.8603	4,132.2900	4.1323	7.046	0	0	0
2019/12/10	R209	05/11/2020	10.01	Call	Bond Future	3,127.3200		3.1273	2,867.2400	2.8672	(8.316)	0	0	0
2019/12/10	R209	05/11/2020	10.01	Put	Bond Future	3,889.6000		3.8896	4,163.1000	4.1631	7.032	0	0	0
2019/12/10	R210	06/02/2020			Bond Future	188.7127		188.7127	188.9154	188.9154	0.107	0.0000	0.0000	1,721
2019/12/10	R210	07/05/2020			Bond Future	189.5577		189.5577	189.7603	189.7603	0.107	0.0000	0.0000	0
2019/12/10	R210	06/08/2020			Bond Future	193.1422		193.1422	193.3427	193.3427	0.104	0.0000	0.0000	0
2019/12/10	R210	05/11/2020			Bond Future	194.0549		194.0549	194.2553	194.2553	0.103	0.0000	0.0000	0
2019/12/10	R212	06/02/2020			Bond Future	161.8402		161.8402	161.8340	161.8340	(0.004)	0.0000	0.0000	7,963
2019/12/10	R212	07/05/2020			Bond Future	164.8318		164.8318	164.8223	164.8223	(0.006)	0.0000	0.0000	0
2019/12/10	R212	06/08/2020			Bond Future	165.6606		165.6606	165.6457	165.6457	(0.009)	0.0000	0.0000	0
2019/12/10	R212	05/11/2020			Bond Future	168.7726		168.7726	168.7540	168.7540	(0.011)	0.0000	0.0000	0
2019/12/10	R213	06/02/2020	9.27	Call	Bond Future	864.0100		0.8640	698.1100	0.6981	(19.201)	0	0	0
2019/12/10	R213	06/02/2020	9.26	Put	Bond Future	1,838.2500		1.8382	2,100.9800	2.1010	14.292	0	0	0
2019/12/10	R213	06/02/2020			Bond Future	9.4247		86.7387	9.4957	86.3133	0.753	0.0000	0.0000	24,111
2019/12/10	R213	06/02/2020	9.28	Call	Bond Future	888.6300		0.8886	719.5400	0.7195	(19.028)	0	0	0
2019/12/10	R213	06/02/2020	9.28	Put	Bond Future	1,765.0000		1.7650	2,021.3600	2.0214	14.525	0	0	0
2019/12/10	R213	06/02/2020	9.27	Put	Bond Future	1,801.3800		1.8014	2,060.9300	2.0609	14.408	0	0	0
2019/12/10	R213	06/02/2020	9.26	Call	Bond Future	839.8200		0.8398	677.1000	0.6771	(19.376)	0	0	0
2019/12/10	R213	07/05/2020	9.01	Put	Bond Future	3,877.5500		3.8775	4,182.0500	4.1820	7.853	0	0	0
2019/12/10	R213	07/05/2020	9.00	Call	Bond Future	941.8000		0.9418	813.3400	0.8133	(13.640)	0	0	0
2019/12/10	R213	07/05/2020			Bond Future	9.4922		84.7690	9.5660	84.3342	0.778	0.0000	0.0000	0
2019/12/10	R213	07/05/2020	9.01	Call	Bond Future	961.4500		0.9614	831.1100	0.8311	(13.557)	0	0	0
2019/12/10	R213	07/05/2020	9.00	Put	Bond Future	3,919.7900		3.9198	4,226.1700	4.2262	7.816	0	0	0
2019/12/10	R213	07/05/2020	9.02	Call	Bond Future	981.3500		0.9814	849.1400	0.8491	(13.472)	0	0	0
2019/12/10	R213	07/05/2020	9.02	Put	Bond Future	3,835.6200		3.8356	4,138.2500	4.1382	7.890	0	0	0
2019/12/10	R213	06/08/2020	9.31	Call	Bond Future	1,918.1600		1.9182	1,729.6600	1.7297	(9.827)	0	0	0
2019/12/10	R213	06/08/2020			Bond Future	9.5599		86.3300	9.6369	85.8843	0.806	0.0000	0.0000	0
2019/12/10	R213	06/08/2020	9.29	Call	Bond Future	1,863.7900		1.8638	1,678.6500	1.6787	(9.934)	0	0	0
2019/12/10	R213	06/08/2020	9.29	Put	Bond Future	3,451.1900		3.4512	3,711.7600	3.7118	7.550	0	0	0
2019/12/10	R213	06/08/2020	9.31	Put	Bond Future	3,386.5800		3.3866	3,643.7900	3.6438	7.595	0	0	0
2019/12/10	R213	06/08/2020	9.30	Call	Bond Future	1,890.8800		1.8909	1,704.0600	1.7041	(9.880)	0	0	0
2019/12/10	R213	06/08/2020	9.30	Put	Bond Future	3,418.7600		3.4188	3,677.6500	3.6776	7.573	0	0	0
2019/12/10	R213	05/11/2020	9.60	Put	Bond Future	3,273.8200		3.2738	3,497.3600	3.4974	6.828	0	0	0
2019/12/10	R213	05/11/2020	9.59	Call	Bond Future	3,068.5700		3.0686	2,837.8700	2.8379	(7.518)	0	0	0

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2019/12/10	R213	05/11/2020			Bond Future	9.6303	84.4032	9.7105	83.9476	0.832	0.0000	0.0000	0
2019/12/10	R213	05/11/2020	9.60	Call	Bond Future	3,100.6700	3.1007	2,868.6300	2.8686	(7.484)	0	0	0
2019/12/10	R213	05/11/2020	9.59	Put	Bond Future	3,298.9500	3.2989	3,523.8300	3.5238	6.817	0	0	0
2019/12/10	R213	05/11/2020	9.61	Call	Bond Future	3,132.5800	3.1326	2,899.2200	2.8992	(7.449)	0	0	0
2019/12/10	R213	05/11/2020	9.61	Put	Bond Future	3,248.5500	3.2486	3,470.7700	3.4708	6.841	0	0	0
2019/12/10	R214	06/02/2020	9.73	Call	Bond Future	421.1900	0.4212	318.6500	0.3186	(24.345)	0	0	0
2019/12/10	R214	06/02/2020	9.87	Put	Bond Future	2,620.8000	2.6208	2,957.7500	2.9577	12.857	0	0	0
2019/12/10	R214	06/02/2020	10.42	Call	Bond Future	2,444.3100	2.4443	2,118.6800	2.1187	(13.322)	0	0	0
2019/12/10	R214	06/02/2020			Bond Future	10.1666	71.3462	10.2424	70.8635	0.745	0.0000	0.0000	19,434
2019/12/10	R214	06/02/2020	9.71	Call	Bond Future	391.1500	0.3912	294.2500	0.2943	(24.773)	0	0	0
2019/12/10	R214	06/02/2020	9.71	Put	Bond Future	3,418.1200	3.4181	3,803.9500	3.8039	11.288	0	0	0
2019/12/10	R214	06/02/2020	10.42	Put	Bond Future	851.4000	0.8514	1,008.5000	1.0085	18.452	0	0	1,000
2019/12/10	R214	06/02/2020	9.73	Put	Bond Future	3,311.1800	3.3112	3,691.3700	3.6914	11.482	0	0	0
2019/12/10	R214	06/02/2020	9.52	Call	Bond Future	176.7400	0.1767	125.1800	0.1252	(29.173)	0	0	1,000
2019/12/10	R214	06/02/2020	9.87	Call	Bond Future	678.2300	0.6782	532.4500	0.5324	(21.494)	0	0	1,000
2019/12/10	R214	06/02/2020	9.72	Call	Bond Future	405.9800	0.4060	306.2700	0.3063	(24.560)	0	0	0
2019/12/10	R214	06/02/2020	9.72	Put	Bond Future	3,364.4100	3.3644	3,747.4300	3.7474	11.384	0	0	0
2019/12/10	R214	06/02/2020	9.52	Put	Bond Future	4,525.9500	4.5260	4,957.1200	4.9571	9.527	0	0	0
2019/12/10	R214	07/05/2020	9.77	Put	Bond Future	4,283.3700	4.2834	4,616.6100	4.6166	7.780	0	0	0
2019/12/10	R214	07/05/2020			Bond Future	10.2374	69.3495	10.3157	68.8566	0.765	0.0000	0.0000	0
2019/12/10	R214	07/05/2020	9.76	Call	Bond Future	1,196.2300	1.1962	1,038.5900	1.0386	(13.178)	0	0	0
2019/12/10	R214	07/05/2020	9.76	Put	Bond Future	4,328.5900	4.3286	4,663.8900	4.6639	7.746	0	0	0
2019/12/10	R214	07/05/2020	9.31	Put	Bond Future	6,723.2500	6.7233	7,142.6000	7.1426	6.237	0	0	0
2019/12/10	R214	07/05/2020	10.66	Put	Bond Future	1,528.1700	1.5282	1,688.7000	1.6887	10.505	0	0	1,250
2019/12/10	R214	07/05/2020	9.77	Call	Bond Future	1,218.9400	1.2189	1,059.2400	1.0592	(13.102)	0	0	0
2019/12/10	R214	07/05/2020	9.31	Call	Bond Future	425.9000	0.4259	352.3100	0.3523	(17.279)	0	0	1,250
2019/12/10	R214	07/05/2020	9.91	Put	Bond Future	3,687.1400	3.6871	3,991.1700	3.9912	8.246	0	0	0
2019/12/10	R214	07/05/2020	9.91	Call	Bond Future	1,563.1300	1.5631	1,374.2200	1.3742	(12.085)	0	0	1,250
2019/12/10	R214	07/05/2020	10.66	Call	Bond Future	4,122.7300	4.1227	3,790.3200	3.7903	(8.063)	0	0	0
2019/12/10	R214	07/05/2020	9.75	Call	Bond Future	1,173.7700	1.1738	1,018.1900	1.0182	(13.255)	0	0	0
2019/12/10	R214	07/05/2020	9.75	Put	Bond Future	4,374.1600	4.3742	4,711.5200	4.7115	7.713	0	0	0
2019/12/10	R214	06/08/2020	9.98	Put	Bond Future	4,186.5200	4.1865	4,484.4300	4.4844	7.116	0	0	0
2019/12/10	R214	06/08/2020	9.97	Call	Bond Future	2,051.1800	2.0512	1,846.6100	1.8466	(9.973)	0	0	0
2019/12/10	R214	06/08/2020			Bond Future	10.3086	70.6252	10.3897	70.1209	0.786	0.0000	0.0000	0
2019/12/10	R214	06/08/2020	9.98	Call	Bond Future	2,079.6400	2.0796	1,873.2700	1.8733	(9.923)	0	0	0
2019/12/10	R214	06/08/2020	9.97	Put	Bond Future	4,223.7800	4.2238	4,523.4900	4.5235	7.096	0	0	0
2019/12/10	R214	06/08/2020	9.99	Call	Bond Future	2,108.5100	2.1085	1,900.3500	1.9003	(9.872)	0	0	0
2019/12/10	R214	06/08/2020	9.99	Put	Bond Future	4,149.7700	4.1498	4,445.8900	4.4459	7.136	0	0	0
2019/12/10	R214	05/11/2020	10.26	Put	Bond Future	4,106.1500	4.1062	4,366.6700	4.3667	6.345	0	0	0
2019/12/10	R214	05/11/2020			Bond Future	10.3812	68.6579	10.4650	68.1428	0.807	0.0000	0.0000	0
2019/12/10	R214	05/11/2020	10.25	Call	Bond Future	3,317.6900	3.3177	3,064.5900	3.0646	(7.629)	0	0	0
2019/12/10	R214	05/11/2020	10.25	Put	Bond Future	4,137.0100	4.1370	4,398.9600	4.3990	6.332	0	0	0
2019/12/10	R214	05/11/2020	10.26	Call	Bond Future	3,349.8200	3.3498	3,095.2900	3.0953	(7.598)	0	0	0
2019/12/10	R214	05/11/2020	10.24	Call	Bond Future	3,285.4200	3.2854	3,033.7700	3.0338	(7.660)	0	0	0
2019/12/10	R214	05/11/2020	10.24	Put	Bond Future	4,167.8300	4.1678	4,431.2300	4.4312	6.320	0	0	0
2019/12/10	R248	06/02/2020	9.71	Put	Bond Future	5,086.5300	5.0865	5,607.9900	5.6080	10.252	0	0	0

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2019/12/10	R248	06/02/2020			Bond Future	10.2789	89.9749	10.3547	89.3702	0.738	0.0000	0.0000	94,848
2019/12/10	R248	06/02/2020	9.71	Call	Bond Future	300.8900	0.3009	217.7100	0.2177	(27.645)	0	0	0
2019/12/10	R248	06/02/2020	9.70	Put	Bond Future	5,161.4000	5.1614	5,685.8100	5.6858	10.160	0	0	0
2019/12/10	R248	06/02/2020	9.72	Call	Bond Future	314.7900	0.3148	228.5800	0.2286	(27.387)	0	0	0
2019/12/10	R248	06/02/2020	9.72	Put	Bond Future	5,012.3300	5.0123	5,530.7600	5.5308	10.343	0	0	0
2019/12/10	R248	06/02/2020	9.70	Call	Bond Future	287.5200	0.2875	207.2900	0.2073	(27.904)	0	0	0
2019/12/10	R248	07/05/2020	9.79	Call	Bond Future	1,177.7200	1.1777	1,007.9500	1.0080	(14.415)	0	0	0
2019/12/10	R248	07/05/2020	9.77	Put	Bond Future	5,972.5500	5.9725	6,425.3600	6.4254	7.582	0	0	0
2019/12/10	R248	07/05/2020			Bond Future	10.3530	87.1762	10.4314	86.5589	0.758	0.0000	0.0000	0
2019/12/10	R248	07/05/2020	9.79	Put	Bond Future	5,848.5600	5.8486	6,296.1800	6.2962	7.654	0	0	0
2019/12/10	R248	07/05/2020	9.77	Call	Bond Future	1,127.6400	1.1276	963.0600	0.9631	(14.595)	0	0	0
2019/12/10	R248	07/05/2020	9.78	Put	Bond Future	5,910.2300	5.9102	6,360.4500	6.3604	7.618	0	0	0
2019/12/10	R248	07/05/2020	9.78	Call	Bond Future	1,152.4200	1.1524	985.2500	0.9853	(14.506)	0	0	0
2019/12/10	R248	06/08/2020	9.00	Put	Bond Future	12,963.8100	12.9638	13,535.2100	13.5352	4.408	0	0	0
2019/12/10	R248	06/08/2020	10.20	Call	Bond Future	2,994.3500	2.9944	2,713.0500	2.7131	(9.394)	0	0	0
2019/12/10	R248	06/08/2020			Bond Future	10.4277	88.7796	10.5091	88.1479	0.780	0.0000	0.0000	0
2019/12/10	R248	06/08/2020	9.25	Put	Bond Future	10,784.8400	10.7848	11,325.4000	11.3254	5.012	0	0	0
2019/12/10	R248	06/08/2020	9.25	Call	Bond Future	629.9200	0.6299	538.8100	0.5388	(14.464)	0	0	20,640
2019/12/10	R248	06/08/2020	10.18	Call	Bond Future	2,921.2300	2.9212	2,644.2800	2.6443	(9.481)	0	0	0
2019/12/10	R248	06/08/2020	10.18	Put	Bond Future	4,896.7100	4.8967	5,251.4300	5.2514	7.244	0	0	0
2019/12/10	R248	06/08/2020	9.00	Call	Bond Future	382.8600	0.3829	322.5900	0.3226	(15.742)	0	0	3,000
2019/12/10	R248	06/08/2020	10.20	Put	Bond Future	4,807.3800	4.8074	5,157.7500	5.1577	7.288	0	0	0
2019/12/10	R248	06/08/2020	10.19	Call	Bond Future	2,957.6800	2.9577	2,678.5600	2.6786	(9.437)	0	0	0
2019/12/10	R248	06/08/2020	10.19	Put	Bond Future	4,851.8700	4.8519	5,204.4200	5.2044	7.266	0	0	0
2019/12/10	R248	05/11/2020	10.02	Put	Bond Future	6,788.0600	6.7881	7,180.4700	7.1805	5.781	0	0	0
2019/12/10	R248	05/11/2020	10.03	Call	Bond Future	2,939.4000	2.9394	2,684.7700	2.6848	(8.663)	0	0	0
2019/12/10	R248	05/11/2020			Bond Future	10.5038	86.0130	10.5880	85.3678	0.802	0.0000	0.0000	0
2019/12/10	R248	05/11/2020	10.04	Call	Bond Future	2,972.1200	2.9721	2,715.6400	2.7156	(8.630)	0	0	0
2019/12/10	R248	05/11/2020	10.04	Put	Bond Future	6,686.7500	6.6867	7,075.4500	7.0754	5.813	0	0	0
2019/12/10	R248	05/11/2020	10.02	Call	Bond Future	2,906.8600	2.9069	2,654.0900	2.6541	(8.696)	0	0	0
2019/12/10	R248	05/11/2020	10.03	Put	Bond Future	6,737.2400	6.7372	7,127.7900	7.1278	5.797	0	0	0

Total

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