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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/12/2019 TO 11/12/2019

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
2019/12/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	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
2019/12/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	2025	06/02/2020			Bond Future	136.6297	136.6297	136.5545	136.5545	(0.055)	0.0000	0.0000	4,913
2019/12/11	2025	07/05/2020			Bond Future	139.1526	139.1526	139.0764	139.0764	(0.055)	0.0000	0.0000	0
2019/12/11	2025	06/08/2020			Bond Future	140.2779	140.2779	140.2006	140.2006	(0.055)	0.0000	0.0000	0
2019/12/11	2025	05/11/2020			Bond Future	142.9102	142.9102	142.8318	142.8318	(0.055)	0.0000	0.0000	0
2019/12/11	2029	06/02/2020			Bond Future	101.9235	101.9235	101.7490	101.7490	(0.171)	0.0000	0.0000	3,765
2019/12/11	2029	07/05/2020			Bond Future	102.6958	102.6958	102.5184	102.5184	(0.173)	0.0000	0.0000	0
2019/12/11	2029	06/08/2020			Bond Future	104.6345	104.6345	104.4541	104.4541	(0.172)	0.0000	0.0000	0
2019/12/11	2029	05/11/2020			Bond Future	105.4581	105.4581	105.2744	105.2744	(0.174)	0.0000	0.0000	0
2019/12/11	2030	06/02/2020	9.15	Put	Bond Future	1,672.6200	1.6726	1,520.8200	1.5208	(9.076)	0	0	0
2019/12/11	2030	06/02/2020	9.14	Call	Bond Future	906.9700	0.9070	1,021.2200	1.0212	12.597	0	0	0
2019/12/11	2030	06/02/2020	9.40	Put	Bond Future	944.6900	0.9447	841.5100	0.8415	(10.922)	0	0	5,000
2019/12/11	2030	06/02/2020	9.25	Call	Bond Future	1,214.0000	1.2140	1,350.6100	1.3506	11.253	0	0	0
2019/12/11	2030	06/02/2020	8.40	Call	Bond Future	38.5800	0.0386	48.9500	0.0489	26.879	0	0	5,820
2019/12/11	2030	06/02/2020			Bond Future	9.2713	92.0794	9.2272	92.3475	(0.476)	0.0000	0.0000	77,729
2019/12/11	2030	06/02/2020	9.00	Put	Bond Future	2,259.2000	2.2592	2,077.4900	2.0775	(8.043)	0	0	0
2019/12/11	2030	06/02/2020	9.00	Call	Bond Future	593.5500	0.5935	679.9300	0.6799	14.553	0	0	5,820
2019/12/11	2030	06/02/2020	9.15	Call	Bond Future	932.6400	0.9326	1,048.9300	1.0489	12.469	0	0	0
2019/12/11	2030	06/02/2020	9.14	Put	Bond Future	1,708.2900	1.7083	1,554.4500	1.5544	(9.005)	0	0	0
2019/12/11	2030	06/02/2020	9.40	Call	Bond Future	1,720.8200	1.7208	1,885.7300	1.8857	9.583	0	0	0
2019/12/11	2030	06/02/2020	9.25	Put	Bond Future	1,343.5700	1.3436	1,212.0900	1.2121	(9.786)	0	0	5,000
2019/12/11	2030	06/02/2020	8.40	Put	Bond Future	5,530.9000	5.5309	5,273.1800	5.2732	(4.660)	0	0	0
2019/12/11	2030	06/02/2020	9.16	Call	Bond Future	958.7600	0.9588	1,077.0800	1.0771	12.341	0	0	0
2019/12/11	2030	06/02/2020	9.16	Put	Bond Future	1,637.4600	1.6375	1,487.6900	1.4877	(9.146)	0	0	0
2019/12/11	2030	07/05/2020	8.79	Call	Bond Future	751.9600	0.7520	927.4100	0.9274	23.332	0	0	0
2019/12/11	2030	07/05/2020	8.78	Put	Bond Future	4,167.6200	4.1676	4,068.9500	4.0689	(2.368)	0	0	0
2019/12/11	2030	07/05/2020			Bond Future	9.3438	93.7573	9.2980	94.0305	(0.491)	0.0000	0.0000	0
2019/12/11	2030	07/05/2020	8.80	Call	Bond Future	769.5400	0.7695	946.0800	0.9461	22.941	0	0	0
2019/12/11	2030	07/05/2020	8.80	Put	Bond Future	4,078.0800	4.0781	3,981.4100	3.9814	(2.370)	0	0	0
2019/12/11	2030	07/05/2020	8.79	Put	Bond Future	4,122.7900	4.1228	4,025.0300	4.0250	(2.371)	0	0	0
2019/12/11	2030	07/05/2020	8.78	Call	Bond Future	734.4500	0.7344	908.9900	0.9090	23.765	0	0	0
2019/12/11	2030	06/08/2020	9.11	Call	Bond Future	1,750.3100	1.7503	1,945.3100	1.9453	11.141	0	0	0
2019/12/11	2030	06/08/2020			Bond Future	9.4186	91.4724	9.3708	91.7509	(0.508)	0.0000	0.0000	0
2019/12/11	2030	06/08/2020	9.09	Call	Bond Future	1,698.2000	1.6982	1,894.5600	1.8946	11.563	0	0	0
2019/12/11	2030	06/08/2020	9.09	Put	Bond Future	3,635.9900	3.6360	3,553.7800	3.5538	(2.261)	0	0	0
2019/12/11	2030	06/08/2020	9.11	Put	Bond Future	3,568.6300	3.5686	3,485.0600	3.4851	(2.342)	0	0	0
2019/12/11	2030	06/08/2020	9.10	Call	Bond Future	1,724.2900	1.7243	1,919.8400	1.9198	11.341	0	0	0
2019/12/11	2030	06/08/2020	9.10	Put	Bond Future	3,602.3200	3.6023	3,519.3000	3.5193	(2.305)	0	0	0
2019/12/11	2030	05/11/2020	10.06	Put	Bond Future	2,078.9500	2.0790	1,860.6400	1.8606	(10.501)	0	0	1,000
2019/12/11	2030	05/11/2020	8.73	Call	Bond Future	1,147.5000	1.1475	1,460.4200	1.4604	27.270	0	0	3,000
2019/12/11	2030	05/11/2020	9.39	Put	Bond Future	3,419.6400	3.4196	3,330.0300	3.3300	(2.620)	0	0	0
2019/12/11	2030	05/11/2020	9.38	Call	Bond Future	2,837.9400	2.8379	3,033.7900	3.0338	6.901	0	0	0
2019/12/11	2030	05/11/2020			Bond Future	9.4863	93.1915	9.4366	93.4753	(0.524)	0.0000	0.0000	0

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2019/12/11	2030	05/11/2020	8.34	Put	Bond Future	7,418.9000	7.4189	7,423.6900	7.4237	0.065	0	0	0
2019/12/11	2030	05/11/2020	8.34	Call	Bond Future	571.0800	0.5711	859.6800	0.8597	50.536	0	0	1,000
2019/12/11	2030	05/11/2020	9.04	Put	Bond Future	4,460.4400	4.4604	4,435.1200	4.4351	(0.568)	0	0	0
2019/12/11	2030	05/11/2020	9.04	Call	Bond Future	1,870.7800	1.8708	2,129.2700	2.1293	13.817	0	0	1,000
2019/12/11	2030	05/11/2020	10.06	Call	Bond Future	5,272.5200	5.2725	5,338.0200	5.3380	1.242	0	0	0
2019/12/11	2030	05/11/2020	8.73	Put	Bond Future	5,592.6800	5.5927	5,621.7900	5.6218	0.521	0	0	0
2019/12/11	2030	05/11/2020	9.23	Put	Bond Future	3,865.5000	3.8655	3,805.2400	3.8052	(1.559)	0	0	0
2019/12/11	2030	05/11/2020	10.37	Put	Bond Future	1,699.1100	1.6991	1,431.9900	1.4320	(15.721)	0	0	16,000
2019/12/11	2030	05/11/2020	9.39	Call	Bond Future	2,868.9700	2.8690	3,063.1700	3.0632	6.769	0	0	0
2019/12/11	2030	05/11/2020	9.38	Put	Bond Future	3,446.0600	3.4461	3,358.1000	3.3581	(2.552)	0	0	0
2019/12/11	2030	05/11/2020	10.47	Call	Bond Future	6,982.5400	6.9825	6,988.0600	6.9881	0.079	0	0	0
2019/12/11	2030	05/11/2020	10.47	Put	Bond Future	1,596.3200	1.5963	1,318.0300	1.3180	(17.433)	0	0	3,000
2019/12/11	2030	05/11/2020	9.23	Call	Bond Future	2,389.9700	2.3900	2,613.5200	2.6135	9.354	0	0	3,000
2019/12/11	2030	05/11/2020	8.53	Put	Bond Future	6,452.9000	6.4529	6,494.8600	6.4949	0.650	0	0	0
2019/12/11	2030	05/11/2020	8.53	Call	Bond Future	785.2500	0.7853	1,111.0200	1.1110	41.486	0	0	16,000
2019/12/11	2030	05/11/2020	9.03	Put	Bond Future	4,493.9000	4.4939	4,470.4300	4.4704	(0.522)	0	0	0
2019/12/11	2030	05/11/2020	9.03	Call	Bond Future	1,845.1200	1.8451	2,105.4600	2.1055	14.110	0	0	16,000
2019/12/11	2030	05/11/2020	10.37	Call	Bond Future	6,557.2400	6.5572	6,573.9300	6.5739	0.255	0	0	0
2019/12/11	2030	05/11/2020	9.40	Call	Bond Future	2,900.1500	2.9001	3,092.3400	3.0923	6.627	0	0	0
2019/12/11	2030	05/11/2020	9.40	Put	Bond Future	3,393.4200	3.3934	3,301.8000	3.3018	(2.700)	0	0	0
2019/12/11	2032	06/02/2020	9.40	Put	Bond Future	2,363.5100	2.3635	2,162.8200	2.1628	(8.491)	0	0	0
2019/12/11	2032	06/02/2020			Bond Future	9.6457	93.1455	9.6013	93.4377	(0.460)	0.0000	0.0000	70,738
2019/12/11	2032	06/02/2020	9.39	Call	Bond Future	704.6500	0.7047	794.0800	0.7941	12.691	0	0	0
2019/12/11	2032	06/02/2020	9.39	Put	Bond Future	2,407.7800	2.4078	2,205.0400	2.2050	(8.420)	0	0	0
2019/12/11	2032	06/02/2020	9.40	Call	Bond Future	727.8200	0.7278	819.3000	0.8193	12.569	0	0	0
2019/12/11	2032	06/02/2020	9.38	Call	Bond Future	681.9600	0.6820	769.3500	0.7694	12.815	0	0	0
2019/12/11	2032	06/02/2020	9.38	Put	Bond Future	2,452.6000	2.4526	2,247.8200	2.2478	(8.350)	0	0	0
2019/12/11	2032	07/05/2020	9.19	Call	Bond Future	984.7900	0.9848	1,086.8100	1.0868	10.360	0	0	0
2019/12/11	2032	07/05/2020			Bond Future	9.7228	90.6831	9.6768	90.9807	(0.473)	0.0000	0.0000	0
2019/12/11	2032	07/05/2020	9.17	Call	Bond Future	943.8200	0.9438	1,044.1700	1.0442	10.632	0	0	0
2019/12/11	2032	07/05/2020	9.17	Put	Bond Future	4,614.8200	4.6148	4,417.5600	4.4176	(4.274)	0	0	0
2019/12/11	2032	07/05/2020	9.19	Put	Bond Future	4,519.4100	4.5194	4,323.8200	4.3238	(4.328)	0	0	0
2019/12/11	2032	07/05/2020	9.18	Call	Bond Future	964.0700	0.9641	1,065.3600	1.0654	10.506	0	0	0
2019/12/11	2032	07/05/2020	9.18	Put	Bond Future	4,566.8400	4.5668	4,370.5200	4.3705	(4.299)	0	0	0
2019/12/11	2032	06/08/2020	9.46	Put	Bond Future	4,221.4800	4.2215	4,062.9400	4.0629	(3.756)	0	0	0
2019/12/11	2032	06/08/2020	9.45	Call	Bond Future	1,991.9700	1.9920	2,136.6900	2.1367	7.265	0	0	0
2019/12/11	2032	06/08/2020			Bond Future	9.8012	92.3492	9.7535	92.6527	(0.487)	0.0000	0.0000	0
2019/12/11	2032	06/08/2020	9.46	Call	Bond Future	2,019.5700	2.0196	2,164.5100	2.1645	7.177	0	0	0
2019/12/11	2032	06/08/2020	9.45	Put	Bond Future	4,259.5200	4.2595	4,100.7600	4.1008	(3.727)	0	0	0
2019/12/11	2032	06/08/2020	9.47	Call	Bond Future	2,047.3700	2.0474	2,192.2400	2.1922	7.076	0	0	0
2019/12/11	2032	06/08/2020	9.47	Put	Bond Future	4,183.7000	4.1837	4,025.0900	4.0251	(3.791)	0	0	0
2019/12/11	2032	05/11/2020	9.61	Put	Bond Future	4,430.6300	4.4306	4,313.5000	4.3135	(2.644)	0	0	0
2019/12/11	2032	05/11/2020	10.99	Call	Bond Future	8,100.9500	8.1010	8,227.0200	8.2270	1.556	0	0	0
2019/12/11	2032	05/11/2020	9.44	Put	Bond Future	5,041.1200	5.0411	4,935.6200	4.9356	(2.093)	0	0	0
2019/12/11	2032	05/11/2020	11.08	Call	Bond Future	8,474.8200	8.4748	8,608.9000	8.6089	1.582	0	0	0
2019/12/11	2032	05/11/2020	9.77	Put	Bond Future	3,911.9200	3.9119	3,785.7300	3.7857	(3.226)	0	0	0
2019/12/11	2032	05/11/2020			Bond Future	9.8784	89.9261	9.8289	90.2353	(0.501)	0.0000	0.0000	0

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2019/12/11	2032	05/11/2020	10.99	Put	Bond Future	1,526.3700	1.5264	1,343.2400	1.3432	(11.998)	0	0	3,000
2019/12/11	2032	05/11/2020	9.76	Call	Bond Future	3,201.0500	3.2011	3,384.5500	3.3845	5.732	0	0	0
2019/12/11	2032	05/11/2020	9.76	Put	Bond Future	3,942.9000	3.9429	3,817.2000	3.8172	(3.188)	0	0	0
2019/12/11	2032	05/11/2020	9.11	Call	Bond Future	1,446.4900	1.4465	1,669.0800	1.6691	15.388	0	0	3,000
2019/12/11	2032	05/11/2020	9.61	Call	Bond Future	2,736.3600	2.7364	2,928.4300	2.9284	7.019	0	0	3,000
2019/12/11	2032	05/11/2020	9.44	Call	Bond Future	2,250.7300	2.2507	2,454.4300	2.4544	9.050	0	0	1,000
2019/12/11	2032	05/11/2020	11.08	Put	Bond Future	1,397.6500	1.3976	1,222.5300	1.2225	(12.530)	0	0	1,000
2019/12/11	2032	05/11/2020	9.77	Call	Bond Future	3,233.0700	3.2331	3,416.0800	3.4161	5.661	0	0	0
2019/12/11	2032	05/11/2020	9.11	Put	Bond Future	6,416.5400	6.4165	6,329.9300	6.3299	(1.350)	0	0	0
2019/12/11	2032	05/11/2020	8.94	Put	Bond Future	7,251.8200	7.2518	7,156.9100	7.1569	(1.309)	0	0	0
2019/12/11	2032	05/11/2020	8.94	Call	Bond Future	1,131.5200	1.1315	1,345.8100	1.3458	18.938	0	0	1,000
2019/12/11	2032	05/11/2020	9.75	Call	Bond Future	3,169.1700	3.1692	3,353.1600	3.3532	5.806	0	0	0
2019/12/11	2032	05/11/2020	9.75	Put	Bond Future	3,974.0900	3.9741	3,848.8800	3.8489	(3.151)	0	0	0
2019/12/11	2033	06/02/2020			Bond Future	100.8394	100.8394	100.8367	100.8367	(0.003)	0.0000	0.0000	6,260
2019/12/11	2033	07/05/2020			Bond Future	101.5093	101.5093	101.5068	101.5068	(0.003)	0.0000	0.0000	0
2019/12/11	2033	06/08/2020			Bond Future	103.4258	103.4258	103.4235	103.4235	(0.002)	0.0000	0.0000	0
2019/12/11	2033	05/11/2020			Bond Future	104.1482	104.1482	104.1460	104.1460	(0.002)	0.0000	0.0000	0
2019/12/11	2037	06/02/2020	9.67	Call	Bond Future	370.3600	0.3704	415.2400	0.4152	12.118	0	0	0
2019/12/11	2037	06/02/2020	9.66	Put	Bond Future	3,989.2100	3.9892	3,748.2200	3.7482	(6.041)	0	0	0
2019/12/11	2037	06/02/2020			Bond Future	10.1490	87.0311	10.1096	87.3155	(0.388)	0.0000	0.0000	77,166
2019/12/11	2037	06/02/2020	9.68	Call	Bond Future	385.8900	0.3859	432.2500	0.4323	12.014	0	0	0
2019/12/11	2037	06/02/2020	9.68	Put	Bond Future	3,866.8300	3.8668	3,628.7900	3.6288	(6.156)	0	0	0
2019/12/11	2037	06/02/2020	9.67	Put	Bond Future	3,927.7900	3.9278	3,688.2700	3.6883	(6.098)	0	0	0
2019/12/11	2037	06/02/2020	9.66	Call	Bond Future	355.1900	0.3552	398.6000	0.3986	12.222	0	0	0
2019/12/11	2037	07/05/2020	9.60	Put	Bond Future	5,628.9400	5.6289	5,415.4800	5.4155	(3.792)	0	0	0
2019/12/11	2037	07/05/2020	9.59	Call	Bond Future	937.0200	0.9370	1,012.3700	1.0124	8.041	0	0	0
2019/12/11	2037	07/05/2020			Bond Future	10.2324	88.6169	10.1917	88.9067	(0.398)	0.0000	0.0000	0
2019/12/11	2037	07/05/2020	9.60	Call	Bond Future	957.7200	0.9577	1,034.0200	1.0340	7.967	0	0	0
2019/12/11	2037	07/05/2020	9.59	Put	Bond Future	5,685.1200	5.6851	5,470.7100	5.4707	(3.771)	0	0	0
2019/12/11	2037	07/05/2020	9.61	Call	Bond Future	978.8900	0.9789	1,056.1600	1.0562	7.894	0	0	0
2019/12/11	2037	07/05/2020	9.61	Put	Bond Future	5,573.3200	5.5733	5,360.8300	5.3608	(3.813)	0	0	0
2019/12/11	2037	06/08/2020	9.88	Put	Bond Future	5,245.6200	5.2456	5,066.8900	5.0669	(3.407)	0	0	0
2019/12/11	2037	06/08/2020			Bond Future	10.3185	85.9849	10.2764	86.2804	(0.409)	0.0000	0.0000	0
2019/12/11	2037	06/08/2020	9.87	Call	Bond Future	2,068.2700	2.0683	2,184.6000	2.1846	5.625	0	0	0
2019/12/11	2037	06/08/2020	9.87	Put	Bond Future	5,291.0600	5.2911	5,111.8700	5.1119	(3.387)	0	0	0
2019/12/11	2037	06/08/2020	9.88	Call	Bond Future	2,096.6500	2.0966	2,213.4400	2.2134	5.570	0	0	0
2019/12/11	2037	06/08/2020	9.86	Call	Bond Future	2,040.1000	2.0401	2,155.7100	2.1557	5.667	0	0	0
2019/12/11	2037	06/08/2020	9.86	Put	Bond Future	5,336.8000	5.3368	5,156.8900	5.1569	(3.371)	0	0	0
2019/12/11	2037	05/11/2020	10.18	Call	Bond Future	3,400.1100	3.4001	3,553.5300	3.5535	4.512	0	0	0
2019/12/11	2037	05/11/2020	10.17	Put	Bond Future	4,958.1300	4.9581	4,810.3300	4.8103	(2.981)	0	0	0
2019/12/11	2037	05/11/2020			Bond Future	10.3977	87.6029	10.3541	87.9039	(0.419)	0.0000	0.0000	0
2019/12/11	2037	05/11/2020	10.19	Call	Bond Future	3,433.1100	3.4331	3,586.7100	3.5867	4.474	0	0	0
2019/12/11	2037	05/11/2020	10.19	Put	Bond Future	4,882.4700	4.8825	4,735.0100	4.7350	(3.020)	0	0	0
2019/12/11	2037	05/11/2020	10.17	Call	Bond Future	3,367.2600	3.3673	3,520.5200	3.5205	4.551	0	0	0
2019/12/11	2037	05/11/2020	10.18	Put	Bond Future	4,920.1800	4.9202	4,772.5400	4.7725	(3.001)	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
2019/12/11	2038	06/02/2020			Bond Future	116.9637	116.9637	116.9591	116.9591	(0.004)	0.0000	0.0000	10,814
2019/12/11	2038	07/05/2020			Bond Future	119.1234	119.1234	119.1191	119.1191	(0.004)	0.0000	0.0000	0
2019/12/11	2038	06/08/2020			Bond Future	119.6828	119.6828	119.6789	119.6789	(0.003)	0.0000	0.0000	0
2019/12/11	2038	05/11/2020			Bond Future	121.9287	121.9287	121.9247	121.9247	(0.003)	0.0000	0.0000	0
2019/12/11	2040	06/02/2020	9.76	Call	Bond Future	381.0400	0.3810	407.7500	0.4077	7.010	0	0	0
2019/12/11	2040	06/02/2020	9.00	Put	Bond Future	10,654.2200	10.6542	10,429.3400	10.4293	(2.111)	0	0	0
2019/12/11	2040	06/02/2020			Bond Future	10.2642	89.6175	10.2350	89.8428	(0.284)	0.0000	0.0000	52,705
2019/12/11	2040	06/02/2020	9.74	Call	Bond Future	350.3600	0.3504	375.2600	0.3753	7.107	0	0	0
2019/12/11	2040	06/02/2020	9.74	Put	Bond Future	4,538.5000	4.5385	4,338.1000	4.3381	(4.416)	0	0	0
2019/12/11	2040	06/02/2020	8.40	Put	Bond Future	16,410.9400	16.4109	16,185.6400	16.1856	(1.373)	0	0	0
2019/12/11	2040	06/02/2020	8.40	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2019/12/11	2040	06/02/2020	9.76	Put	Bond Future	4,403.7400	4.4037	4,205.1500	4.2051	(4.510)	0	0	0
2019/12/11	2040	06/02/2020	9.00	Call	Bond Future	5.3800	0.0054	5.8000	0.0058	7.807	0	0	0
2019/12/11	2040	06/02/2020	9.75	Call	Bond Future	365.5200	0.3655	391.2700	0.3913	7.045	0	0	0
2019/12/11	2040	06/02/2020	9.75	Put	Bond Future	4,470.8800	4.4709	4,271.3300	4.2713	(4.463)	0	0	0
2019/12/11	2040	07/05/2020	9.74	Call	Bond Future	1,034.1500	1.0342	1,173.3300	1.1733	13.458	0	0	0
2019/12/11	2040	07/05/2020	9.75	Put	Bond Future	5,787.0300	5.7870	5,697.6000	5.6976	(1.545)	0	0	0
2019/12/11	2040	07/05/2020			Bond Future	10.3478	91.2505	10.3176	91.4801	(0.292)	0.0000	0.0000	0
2019/12/11	2040	07/05/2020	9.50	Put	Bond Future	7,397.6800	7.3977	7,278.9700	7.2790	(1.605)	0	0	0
2019/12/11	2040	07/05/2020	9.50	Call	Bond Future	571.0600	0.5711	681.8800	0.6819	19.406	0	0	2,640
2019/12/11	2040	07/05/2020	10.00	Put	Bond Future	4,439.4400	4.4394	4,364.6500	4.3646	(1.685)	0	0	0
2019/12/11	2040	07/05/2020	10.00	Call	Bond Future	1,735.2300	1.7352	1,889.9700	1.8900	8.918	0	0	2,640
2019/12/11	2040	07/05/2020	9.74	Put	Bond Future	5,846.3300	5.8463	5,755.9800	5.7560	(1.545)	0	0	0
2019/12/11	2040	07/05/2020	9.75	Call	Bond Future	1,057.3300	1.0573	1,197.4300	1.1974	13.250	0	0	0
2019/12/11	2040	07/05/2020	9.73	Call	Bond Future	1,011.2900	1.0113	1,149.3400	1.1493	13.651	0	0	0
2019/12/11	2040	07/05/2020	9.73	Put	Bond Future	5,906.0700	5.9061	5,814.5900	5.8146	(1.549)	0	0	0
2019/12/11	2040	06/08/2020	10.04	Call	Bond Future	2,337.4400	2.3374	2,426.2500	2.4263	3.799	0	0	0
2019/12/11	2040	06/08/2020	10.02	Put	Bond Future	5,459.3000	5.4593	5,313.4800	5.3135	(2.671)	0	0	0
2019/12/11	2040	06/08/2020	10.03	Call	Bond Future	2,305.9800	2.3060	2,394.8400	2.3948	3.853	0	0	0
2019/12/11	2040	06/08/2020			Bond Future	10.4340	88.4160	10.4028	88.6502	(0.300)	0.0000	0.0000	0
2019/12/11	2040	06/08/2020	10.04	Put	Bond Future	5,363.7400	5.3637	5,218.3800	5.2184	(2.710)	0	0	0
2019/12/11	2040	06/08/2020	10.02	Call	Bond Future	2,275.0200	2.2750	2,363.3700	2.3634	3.883	0	0	0
2019/12/11	2040	06/08/2020	10.03	Put	Bond Future	5,411.2100	5.4112	5,265.9000	5.2659	(2.685)	0	0	0
2019/12/11	2040	05/11/2020	11.70	Put	Bond Future	1,764.8500	1.7649	1,639.6700	1.6397	(7.093)	0	0	2,000
2019/12/11	2040	05/11/2020	10.23	Call	Bond Future	3,464.9300	3.4649	3,567.9900	3.5680	2.974	0	0	2,000
2019/12/11	2040	05/11/2020	9.50	Call	Bond Future	1,418.8200	1.4188	1,536.7200	1.5367	8.310	0	0	2,000
2019/12/11	2040	05/11/2020	10.00	Call	Bond Future	2,717.4500	2.7175	2,823.5600	2.8236	3.905	0	0	2,000
2019/12/11	2040	05/11/2020	10.30	Call	Bond Future	3,709.2100	3.7092	3,811.0000	3.8110	2.744	0	0	0
2019/12/11	2040	05/11/2020			Bond Future	10.5133	90.0800	10.4810	90.3186	(0.307)	0.0000	0.0000	0
2019/12/11	2040	05/11/2020	9.73	Put	Bond Future	8,052.3400	8.0523	7,924.8000	7.9248	(1.584)	0	0	0
2019/12/11	2040	05/11/2020	9.73	Call	Bond Future	1,958.8300	1.9588	2,069.8300	2.0698	5.667	0	0	2,000
2019/12/11	2040	05/11/2020	10.23	Put	Bond Future	5,594.7600	5.5948	5,459.2800	5.4593	(2.422)	0	0	0
2019/12/11	2040	05/11/2020	10.30	Put	Bond Future	5,305.2200	5.3052	5,168.4700	5.1685	(2.578)	0	0	0
2019/12/11	2040	05/11/2020	11.70	Call	Bond Future	9,865.1600	9.8652	9,978.5200	9.9785	1.149	0	0	0
2019/12/11	2040	05/11/2020	9.50	Put	Bond Future	9,428.3000	9.4283	9,307.6600	9.3077	(1.280)	0	0	0
2019/12/11	2040	05/11/2020	10.00	Put	Bond Future	6,637.2100	6.6372	6,504.7800	6.5048	(1.995)	0	0	0
2019/12/11	2040	05/11/2020	10.32	Put	Bond Future	5,224.7200	5.2247	5,087.5500	5.0875	(2.625)	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
2019/12/11	2040	05/11/2020	10.31	Call	Bond Future	3,744.5100	3.7445	3,846.2600	3.8463	2.717	0	0	0
2019/12/11	2040	05/11/2020	11.50	Call	Bond Future	8,957.6500	8.9576	9,056.7000	9.0567	1.106	0	0	0
2019/12/11	2040	05/11/2020	11.50	Put	Bond Future	2,135.7200	2.1357	1,996.2300	1.9962	(6.531)	0	0	2,000
2019/12/11	2040	05/11/2020	10.32	Call	Bond Future	3,780.3100	3.7803	3,881.6800	3.8817	2.682	0	0	0
2019/12/11	2040	05/11/2020	10.31	Put	Bond Future	5,264.6700	5.2647	5,127.8800	5.1279	(2.598)	0	0	0
2019/12/11	2044	06/02/2020	9.77	Put	Bond Future	5,078.4000	5.0784	4,820.0100	4.8200	(5.088)	0	0	0
2019/12/11	2044	06/02/2020	9.74	Call	Bond Future	198.5900	0.1986	276.1200	0.2761	39.040	0	0	328
2019/12/11	2044	06/02/2020	10.78	Put	Bond Future	693.4700	0.6935	663.1600	0.6632	(4.371)	0	0	328
2019/12/11	2044	06/02/2020			Bond Future	10.3688	86.0303	10.3243	86.3752	(0.429)	0.0000	0.0000	50,493
2019/12/11	2044	06/02/2020	9.77	Call	Bond Future	229.3100	0.2293	315.7500	0.3157	37.696	0	0	0
2019/12/11	2044	06/02/2020	9.09	Put	Bond Future	10,937.2900	10.9373	10,593.5900	10.5936	(3.142)	0	0	0
2019/12/11	2044	06/02/2020	9.09	Call	Bond Future	4.9100	0.0049	6.0400	0.0060	23.014	0	0	328
2019/12/11	2044	06/02/2020	9.74	Put	Bond Future	5,302.6200	5.3026	5,035.3200	5.0353	(5.041)	0	0	0
2019/12/11	2044	06/02/2020	9.78	Call	Bond Future	240.7500	0.2407	329.7700	0.3298	36.976	0	0	0
2019/12/11	2044	06/02/2020	9.76	Put	Bond Future	5,152.2100	5.1522	4,891.2700	4.8913	(5.065)	0	0	0
2019/12/11	2044	06/02/2020	10.78	Call	Bond Future	3,776.8700	3.7769	4,091.3900	4.0914	8.328	0	0	0
2019/12/11	2044	06/02/2020	9.78	Put	Bond Future	5,005.1200	5.0051	4,749.3100	4.7493	(5.111)	0	0	0
2019/12/11	2044	06/02/2020	9.76	Call	Bond Future	218.2700	0.2183	302.1600	0.3022	38.434	0	0	0
2019/12/11	2044	07/05/2020	9.45	Put	Bond Future	8,655.5500	8.6555	8,356.5800	8.3566	(3.454)	0	0	0
2019/12/11	2044	07/05/2020	9.97	Put	Bond Future	5,216.3800	5.2164	4,975.2900	4.9753	(4.622)	0	0	0
2019/12/11	2044	07/05/2020	9.33	Call	Bond Future	299.4200	0.2994	340.7600	0.3408	13.807	0	0	100
2019/12/11	2044	07/05/2020	9.98	Call	Bond Future	1,435.5100	1.4355	1,546.8500	1.5469	7.756	0	0	100
2019/12/11	2044	07/05/2020	9.26	Call	Bond Future	248.9100	0.2489	284.5800	0.2846	14.330	0	0	556
2019/12/11	2044	07/05/2020	9.81	Call	Bond Future	1,010.2200	1.0102	1,101.3400	1.1013	9.020	0	0	0
2019/12/11	2044	07/05/2020	9.79	Put	Bond Future	6,272.0900	6.2721	6,009.4000	6.0094	(4.188)	0	0	0
2019/12/11	2044	07/05/2020			Bond Future	10.4514	87.5979	10.4055	87.9492	(0.439)	0.0000	0.0000	0
2019/12/11	2044	07/05/2020	10.81	Call	Bond Future	4,604.8100	4.6048	4,817.6700	4.8177	4.623	0	0	0
2019/12/11	2044	07/05/2020	10.81	Put	Bond Future	1,942.6700	1.9427	1,804.1400	1.8041	(7.131)	0	0	129
2019/12/11	2044	07/05/2020	9.33	Put	Bond Future	9,627.1700	9.6272	9,317.1200	9.3171	(3.221)	0	0	0
2019/12/11	2044	07/05/2020	9.81	Put	Bond Future	6,147.6500	6.1476	5,887.3800	5.8874	(4.234)	0	0	0
2019/12/11	2044	07/05/2020	9.79	Call	Bond Future	966.2300	0.9662	1,054.9300	1.0549	9.180	0	0	0
2019/12/11	2044	07/05/2020	9.45	Call	Bond Future	404.9200	0.4049	457.3400	0.4573	12.946	0	0	129
2019/12/11	2044	07/05/2020	9.97	Call	Bond Future	1,407.9600	1.4080	1,518.2600	1.5183	7.834	0	0	129
2019/12/11	2044	07/05/2020	9.98	Put	Bond Future	5,161.9400	5.1619	4,921.8900	4.9219	(4.650)	0	0	0
2019/12/11	2044	07/05/2020	11.09	Call	Bond Future	6,023.8500	6.0238	6,264.0800	6.2641	3.988	0	0	0
2019/12/11	2044	07/05/2020	9.26	Put	Bond Future	10,214.4000	10.2144	9,898.6800	9.8987	(3.091)	0	0	0
2019/12/11	2044	07/05/2020	9.91	Put	Bond Future	5,552.3900	5.5524	5,304.0300	5.3040	(4.473)	0	0	0
2019/12/11	2044	07/05/2020	9.80	Put	Bond Future	6,209.5600	6.2096	5,948.2600	5.9483	(4.208)	0	0	0
2019/12/11	2044	07/05/2020	11.09	Put	Bond Future	1,379.5600	1.3796	1,268.4000	1.2684	(8.058)	0	0	100
2019/12/11	2044	07/05/2020	9.91	Call	Bond Future	1,249.4200	1.2494	1,352.4500	1.3525	8.246	0	0	556
2019/12/11	2044	07/05/2020	11.02	Call	Bond Future	5,657.5600	5.6576	5,891.3600	5.8914	4.133	0	0	0
2019/12/11	2044	07/05/2020	11.02	Put	Bond Future	1,501.1400	1.5011	1,383.5500	1.3835	(7.833)	0	0	556
2019/12/11	2044	07/05/2020	9.80	Call	Bond Future	987.9800	0.9880	1,078.0700	1.0781	9.119	0	0	0
2019/12/11	2044	06/08/2020	9.98	Call	Bond Future	1,918.7600	1.9188	2,052.1200	2.0521	6.950	0	0	602
2019/12/11	2044	06/08/2020	11.09	Put	Bond Future	2,266.9000	2.2669	2,120.2900	2.1203	(6.467)	0	0	602
2019/12/11	2044	06/08/2020	9.01	Call	Bond Future	324.1800	0.3242	375.3700	0.3754	15.791	0	0	140
2019/12/11	2044	06/08/2020	9.66	Call	Bond Future	1,127.9800	1.1280	1,238.4000	1.2384	9.789	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
2019/12/11	2044	06/08/2020	9.88	Call	Bond Future	1,646.0600	1.6461	1,771.7300	1.7717	7.635	0	0	0
2019/12/11	2044	06/08/2020			Bond Future	10.5367	84.8215	10.4892	85.1795	(0.451)	0.0000	0.0000	0
2019/12/11	2044	06/08/2020	9.36	Put	Bond Future	10,321.2000	10.3212	10,047.2800	10.0473	(2.654)	0	0	0
2019/12/11	2044	06/08/2020	9.36	Call	Bond Future	642.3200	0.6423	726.5000	0.7265	13.106	0	0	602
2019/12/11	2044	06/08/2020	9.98	Put	Bond Future	6,281.6600	6.2817	6,056.9200	6.0569	(3.578)	0	0	0
2019/12/11	2044	06/08/2020	9.86	Call	Bond Future	1,594.4400	1.5944	1,718.5800	1.7186	7.786	0	0	0
2019/12/11	2044	06/08/2020	9.86	Put	Bond Future	6,947.0700	6.9471	6,713.1100	6.7131	(3.368)	0	0	0
2019/12/11	2044	06/08/2020	11.09	Call	Bond Future	6,258.0900	6.2581	6,469.5800	6.4696	3.379	0	0	0
2019/12/11	2044	06/08/2020	9.01	Put	Bond Future	13,237.9300	13.2379	12,931.0200	12.9310	(2.318)	0	0	0
2019/12/11	2044	06/08/2020	9.66	Put	Bond Future	8,171.1500	8.1712	7,923.4700	7.9235	(3.031)	0	0	0
2019/12/11	2044	06/08/2020	9.88	Put	Bond Future	6,832.4700	6.8325	6,600.0400	6.6000	(3.402)	0	0	0
2019/12/11	2044	06/08/2020	10.93	Call	Bond Future	5,496.3400	5.4963	5,698.7900	5.6988	3.683	0	0	0
2019/12/11	2044	06/08/2020	10.93	Put	Bond Future	2,625.9100	2.6259	2,470.2600	2.4703	(5.927)	0	0	140
2019/12/11	2044	06/08/2020	9.87	Call	Bond Future	1,620.2400	1.6202	1,745.1600	1.7452	7.710	0	0	0
2019/12/11	2044	06/08/2020	9.87	Put	Bond Future	6,889.7000	6.8897	6,656.5200	6.6565	(3.384)	0	0	0
2019/12/11	2044	05/11/2020	11.43	Call	Bond Future	8,077.2500	8.0773	8,396.1100	8.3961	3.948	0	0	0
2019/12/11	2044	05/11/2020	9.72	Put	Bond Future	8,768.4300	8.7684	8,634.4800	8.6345	(1.528)	0	0	0
2019/12/11	2044	05/11/2020	9.97	Call	Bond Future	2,308.7500	2.3088	2,561.0200	2.5610	10.927	0	0	568
2019/12/11	2044	05/11/2020	9.29	Put	Bond Future	11,823.2500	11.8233	11,580.9600	11.5810	(2.049)	0	0	0
2019/12/11	2044	05/11/2020	9.96	Put	Bond Future	7,383.9700	7.3840	7,270.7900	7.2708	(1.533)	0	0	0
2019/12/11	2044	05/11/2020	10.36	Call	Bond Future	3,553.4200	3.5534	3,810.7100	3.8107	7.241	0	0	0
2019/12/11	2044	05/11/2020			Bond Future	10.6151	86.4179	10.5661	86.7829	(0.462)	0.0000	0.0000	0
2019/12/11	2044	05/11/2020	9.72	Call	Bond Future	1,664.9500	1.6650	1,895.9900	1.8960	13.877	0	0	1,815
2019/12/11	2044	05/11/2020	9.97	Put	Bond Future	7,330.7000	7.3307	7,217.9800	7.2180	(1.538)	0	0	0
2019/12/11	2044	05/11/2020	9.96	Call	Bond Future	2,280.2700	2.2803	2,532.0800	2.5321	11.043	0	0	0
2019/12/11	2044	05/11/2020	11.38	Call	Bond Future	7,836.2700	7.8363	8,154.4100	8.1544	4.060	0	0	0
2019/12/11	2044	05/11/2020	11.38	Put	Bond Future	2,471.2300	2.4712	2,424.3800	2.4244	(1.896)	0	0	568
2019/12/11	2044	05/11/2020	10.34	Call	Bond Future	3,483.6200	3.4836	3,740.4200	3.7404	7.372	0	0	0
2019/12/11	2044	05/11/2020	10.34	Put	Bond Future	5,565.9700	5.5660	5,457.7800	5.4578	(1.944)	0	0	0
2019/12/11	2044	05/11/2020	11.17	Put	Bond Future	2,895.5300	2.8955	2,840.5700	2.8406	(1.898)	0	0	1,815
2019/12/11	2044	05/11/2020	11.43	Put	Bond Future	2,381.8700	2.3819	2,335.7400	2.3357	(1.937)	0	0	1,815
2019/12/11	2044	05/11/2020	8.87	Put	Bond Future	15,309.4200	15.3094	15,023.9400	15.0239	(1.865)	0	0	0
2019/12/11	2044	05/11/2020	9.29	Call	Bond Future	947.5700	0.9476	1,070.2700	1.0703	12.949	0	0	568
2019/12/11	2044	05/11/2020	10.36	Put	Bond Future	5,481.4900	5.4815	5,373.7900	5.3738	(1.965)	0	0	0
2019/12/11	2044	05/11/2020	11.17	Call	Bond Future	6,846.7700	6.8468	7,156.8000	7.1568	4.528	0	0	0
2019/12/11	2044	05/11/2020	8.87	Call	Bond Future	498.1200	0.4981	577.6300	0.5776	15.962	0	0	1,815
2019/12/11	2044	05/11/2020	10.02	Put	Bond Future	7,068.7700	7.0688	6,957.2100	6.9572	(1.578)	0	0	0
2019/12/11	2044	05/11/2020	10.02	Call	Bond Future	2,453.7200	2.4537	2,707.1500	2.7071	10.328	0	0	1,815
2019/12/11	2044	05/11/2020	10.35	Call	Bond Future	3,518.2800	3.5183	3,775.4900	3.7755	7.311	0	0	0
2019/12/11	2044	05/11/2020	10.35	Put	Bond Future	5,523.4300	5.5234	5,415.6500	5.4157	(1.951)	0	0	0
2019/12/11	2046	06/02/2020			Bond Future	107.3822	107.3822	107.3795	107.3795	(0.002)	0.0000	0.0000	12,785
2019/12/11	2046	07/05/2020			Bond Future	107.6214	107.6214	107.6189	107.6189	(0.002)	0.0000	0.0000	0
2019/12/11	2046	06/08/2020			Bond Future	109.6530	109.6530	109.6509	109.6509	(0.002)	0.0000	0.0000	0
2019/12/11	2046	05/11/2020			Bond Future	109.9192	109.9192	109.9173	109.9173	(0.002)	0.0000	0.0000	0
2019/12/11	2050	06/02/2020			Bond Future	108.7925	108.7925	109.4340	109.4340	0.590	0.0000	0.0000	11,827
2019/12/11	2050	07/05/2020			Bond Future	110.8015	110.8015	111.4551	111.4551	0.590	0.0000	0.0000	0

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2019/12/11	2050	06/08/2020			Bond Future	111.0177	111.0177	111.6840	111.6840	0.600	0.0000	0.0000	0
2019/12/11	2050	05/11/2020			Bond Future	113.1011	113.1011	113.7799	113.7799	0.600	0.0000	0.0000	0
2019/12/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	AL37	06/02/2020			Index Future	679.8910	679.8910	680.3860	680.3860	0.073	0.0000	0.0000	0
2019/12/11	AL37	07/05/2020			Index Future	692.2810	692.2810	692.7860	692.7860	0.073	0.0000	0.0000	0
2019/12/11	AL37	06/08/2020			Index Future	705.0510	705.0510	705.5660	705.5660	0.073	0.0000	0.0000	0
2019/12/11	AL7T	06/02/2020			Index Future	780.6530	780.6530	782.2720	782.2720	0.207	0.0000	0.0000	0
2019/12/11	AL7T	07/05/2020			Index Future	794.8790	794.8790	796.5280	796.5280	0.207	0.0000	0.0000	0
2019/12/11	AL7T	06/08/2020			Index Future	809.5420	809.5420	811.2220	811.2220	0.208	0.0000	0.0000	0
2019/12/11	ALBI	06/02/2020			Index Future	693.7100	693.7100	695.3710	695.3710	0.239	0.0000	0.0000	414
2019/12/11	ALBI	07/05/2020			Index Future	706.3520	706.3520	708.0440	708.0440	0.240	0.0000	0.0000	0
2019/12/11	ALBI	06/08/2020			Index Future	719.3810	719.3810	721.1050	721.1050	0.240	0.0000	0.0000	0
2019/12/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	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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2019/12/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/11	ES33	06/02/2020			Bond Future	11.1885	77.5955	11.1573	77.7704	(0.279)	0.0000	0.0000	350
2019/12/11	ES33	07/05/2020			Bond Future	11.3134	75.2158	11.2810	75.3941	(0.286)	0.0000	0.0000	0
2019/12/11	ES33	06/08/2020			Bond Future	11.4417	76.5947	11.4081	76.7764	(0.294)	0.0000	0.0000	0
2019/12/11	ES33	05/11/2020			Bond Future	11.5719	74.2449	11.5370	74.4302	(0.302)	0.0000	0.0000	0
2019/12/11	ES42	06/02/2020			Bond Future	11.5095	78.5344	11.4633	78.8287	(0.402)	0.0000	0.0000	4,919
2019/12/11	ES42	07/05/2020			Bond Future	11.6333	75.7010	11.5853	76.0009	(0.413)	0.0000	0.0000	0
2019/12/11	ES42	06/08/2020			Bond Future	11.7585	77.0878	11.7086	77.3934	(0.424)	0.0000	0.0000	0
2019/12/11	ES42	05/11/2020			Bond Future	11.8845	74.2775	11.8328	74.5889	(0.435)	0.0000	0.0000	0

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2019/12/11	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/11	GOVI	06/02/2020	703.15	Put	GOVI	174,650.0000	17.4650	157,820.0000	15.7820	(9.636)	0	0	0
2019/12/11	GOVI	06/02/2020			GOVI	685.6850	685.6850	687.3680	687.3680	0.245	0.0000	0.0000	1,242
2019/12/11	GOVI	06/02/2020	703.14	Put	GOVI	174,550.0000	17.4550	157,720.0000	15.7720	(9.642)	0	0	0
2019/12/11	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/11	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/11	GOVI	06/02/2020	703.13	Put	GOVI	174,450.0000	17.4450	157,620.0000	15.7620	(9.647)	0	0	0
2019/12/11	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/11	GOVI	07/05/2020			GOVI	698.1810	698.1810	699.8950	699.8950	0.245	0.0000	0.0000	0
2019/12/11	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/11	GOVI	07/05/2020	720.00	Put	GOVI	218,190.0000	21.8190	201,050.0000	20.1050	(7.856)	0	0	0
2019/12/11	GOVI	07/05/2020	719.98	Put	GOVI	217,990.0000	21.7990	200,850.0000	20.0850	(7.863)	0	0	0
2019/12/11	GOVI	07/05/2020	719.99	Put	GOVI	218,090.0000	21.8090	200,950.0000	20.0950	(7.859)	0	0	0
2019/12/11	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/11	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/11	GOVI	06/08/2020	728.12	Put	GOVI	170,610.0000	17.0610	153,140.0000	15.3140	(10.240)	0	0	0
2019/12/11	GOVI	06/08/2020			GOVI	711.0590	711.0590	712.8060	712.8060	0.246	0.0000	0.0000	0
2019/12/11	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/11	GOVI	06/08/2020	728.14	Put	GOVI	170,810.0000	17.0810	153,340.0000	15.3340	(10.228)	0	0	0
2019/12/11	GOVI	06/08/2020	728.13	Put	GOVI	170,710.0000	17.0710	153,240.0000	15.3240	(10.234)	0	0	0
2019/12/11	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/11	IGOV	06/02/2020			Index Future	259.3280	259.3280	259.4750	259.4750	0.057	0.0000	0.0000	1,011
2019/12/11	IGOV	07/05/2020			Index Future	264.1170	264.1170	264.2670	264.2670	0.057	0.0000	0.0000	47
2019/12/11	IGOV	06/08/2020			Index Future	269.0510	269.0510	269.2040	269.2040	0.057	0.0000	0.0000	0
2019/12/11	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/11	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/11	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2019/12/11	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/11	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5100	95.5100	0.000	0.0000	0.0000	0
2019/12/11	IS05	16/03/2021			Interest Rate Swap	94.4900	94.4900	94.4800	94.4800	(0.011)	0.0000	0.0000	0
2019/12/11	IS05	15/06/2021			Interest Rate Swap	93.4200	93.4200	93.4100	93.4100	(0.011)	0.0000	0.0000	0
2019/12/11	IS05	21/09/2021			Interest Rate Swap	93.3200	93.3200	93.3100	93.3100	(0.011)	0.0000	0.0000	0
2019/12/11	IS05	21/12/2021			Interest Rate Swap	95.2900	95.2900	95.2800	95.2800	(0.010)	0.0000	0.0000	51
2019/12/11	IS05	15/03/2022			Interest Rate Swap	95.2100	95.2100	95.2000	95.2000	(0.011)	0.0000	0.0000	0
2019/12/11	IS05	21/06/2022			Interest Rate Swap	96.1700	96.1700	96.1600	96.1600	(0.010)	0.0000	0.0000	0
2019/12/11	IS05	20/09/2022			Interest Rate Swap	99.9100	99.9100	99.8900	99.8900	(0.020)	0.0000	0.0000	0
2019/12/11	IS05	20/12/2022			Interest Rate Swap	100.9700	100.9700	100.9500	100.9500	(0.020)	0.0000	0.0000	0
2019/12/11	IS05	22/03/2023			Interest Rate Swap	94.0800	94.0800	94.0400	94.0400	(0.043)	0.0000	0.0000	0
2019/12/11	IS05	20/06/2023			Interest Rate Swap	100.0200	100.0200	99.9600	99.9600	(0.060)	0.0000	0.0000	0
2019/12/11	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/11	IS10	17/12/2025			Interest Rate Swap	90.9500	90.9500	90.8100	90.8100	(0.154)	0.0000	0.0000	0

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2019/12/11	IS10	16/03/2026			Interest Rate Swap	87.8100	87.8100	87.6600	87.6600	(0.171)	0.0000	0.0000	0
2019/12/11	IS10	15/06/2026			Interest Rate Swap	86.4500	86.4500	86.3000	86.3000	(0.174)	0.0000	0.0000	0
2019/12/11	IS10	21/09/2026			Interest Rate Swap	88.6000	88.6000	88.4500	88.4500	(0.169)	0.0000	0.0000	0
2019/12/11	IS10	21/12/2026			Interest Rate Swap	92.4400	92.4400	92.2900	92.2900	(0.162)	0.0000	0.0000	0
2019/12/11	IS10	15/03/2027			Interest Rate Swap	90.9300	90.9300	90.7800	90.7800	(0.165)	0.0000	0.0000	0
2019/12/11	IS10	21/06/2027			Interest Rate Swap	93.0200	93.0200	92.8600	92.8600	(0.172)	0.0000	0.0000	0
2019/12/11	IS10	20/09/2027			Interest Rate Swap	98.5600	98.5600	98.3900	98.3900	(0.172)	0.0000	0.0000	0
2019/12/11	IS10	20/12/2027			Interest Rate Swap	98.9100	98.9100	98.7500	98.7500	(0.162)	0.0000	0.0000	0
2019/12/11	IS10	22/03/2028			Interest Rate Swap	92.2700	92.2700	92.1200	92.1200	(0.163)	0.0000	0.0000	0
2019/12/11	IS10	20/06/2028			Interest Rate Swap	99.6500	99.6500	99.5100	99.5100	(0.140)	0.0000	0.0000	0
2019/12/11	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/11	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/11	R023	06/02/2020	7.54	Call	Bond Future	805.8400	0.8058	877.2900	0.8773	8.867	0	0	0
2019/12/11	R023	06/02/2020			Bond Future	7.2986	104.7188	7.2770	104.7772	(0.295)	0.0000	0.0000	42,437
2019/12/11	R023	06/02/2020	7.52	Call	Bond Future	763.8000	0.7638	834.5400	0.8345	9.262	0	0	0
2019/12/11	R023	06/02/2020	7.52	Put	Bond Future	166.0400	0.1660	178.3500	0.1784	7.414	0	0	0
2019/12/11	R023	06/02/2020	7.54	Put	Bond Future	154.3000	0.1543	167.3200	0.1673	8.438	0	0	0
2019/12/11	R023	06/02/2020	7.53	Call	Bond Future	784.7900	0.7848	855.8300	0.8558	9.052	0	0	0
2019/12/11	R023	06/02/2020	7.53	Put	Bond Future	160.1400	0.1601	172.7500	0.1727	7.874	0	0	0
2019/12/11	R023	07/05/2020	6.91	Put	Bond Future	1,164.2500	1.1642	1,165.5600	1.1656	0.113	0	0	0
2019/12/11	R023	07/05/2020			Bond Future	7.2841	102.6945	7.2603	102.7542	(0.326)	0.0000	0.0000	13,512
2019/12/11	R023	07/05/2020	6.90	Call	Bond Future	211.0500	0.2111	271.4200	0.2714	28.605	0	0	0
2019/12/11	R023	07/05/2020	6.90	Put	Bond Future	1,181.8700	1.1819	1,182.5200	1.1825	0.055	0	0	0
2019/12/11	R023	07/05/2020	6.91	Call	Bond Future	218.8600	0.2189	279.8900	0.2799	27.885	0	0	0
2019/12/11	R023	07/05/2020	6.89	Call	Bond Future	203.6300	0.2036	263.1200	0.2631	29.215	0	0	0
2019/12/11	R023	07/05/2020	6.89	Put	Bond Future	1,199.8700	1.1999	1,199.6400	1.1996	(0.019)	0	0	0
2019/12/11	R023	06/08/2020	7.26	Call	Bond Future	784.4900	0.7845	857.4600	0.8575	9.302	0	0	0
2019/12/11	R023	06/08/2020			Bond Future	7.2533	104.5886	7.2269	104.6498	(0.365)	0.0000	0.0000	0
2019/12/11	R023	06/08/2020	7.26	Put	Bond Future	769.0800	0.7691	780.8700	0.7809	1.533	0	0	0
2019/12/11	R023	06/08/2020	7.27	Call	Bond Future	798.1200	0.7981	871.0100	0.8710	9.133	0	0	0
2019/12/11	R023	06/08/2020	7.28	Put	Bond Future	750.2300	0.7502	761.5200	0.7615	1.505	0	0	0
2019/12/11	R023	06/08/2020	7.27	Put	Bond Future	759.6000	0.7596	771.3100	0.7713	1.542	0	0	0
2019/12/11	R023	06/08/2020	7.28	Call	Bond Future	811.8400	0.8118	884.3100	0.8843	8.927	0	0	0
2019/12/11	R023	05/11/2020	7.46	Put	Bond Future	685.6800	0.6857	684.8200	0.6848	(0.125)	0	0	0
2019/12/11	R023	05/11/2020	7.47	Put	Bond Future	678.8900	0.6789	677.4300	0.6774	(0.215)	0	0	0
2019/12/11	R023	05/11/2020			Bond Future	7.2171	102.6165	7.1874	102.6789	(0.411)	0.0000	0.0000	0
2019/12/11	R023	05/11/2020	7.46	Call	Bond Future	1,195.4200	1.1954	1,256.9800	1.2570	5.150	0	0	0
2019/12/11	R023	05/11/2020	7.47	Call	Bond Future	1,209.5500	1.2095	1,270.5100	1.2705	5.040	0	0	0
2019/12/11	R023	05/11/2020	7.45	Call	Bond Future	1,181.3600	1.1814	1,243.5200	1.2435	5.262	0	0	0
2019/12/11	R023	05/11/2020	7.45	Put	Bond Future	692.5300	0.6925	692.2700	0.6923	(0.038)	0	0	0
2019/12/11	R035	06/02/2020	9.60	Call	Bond Future	552.9400	0.5529	603.3200	0.6033	9.111	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
2019/12/11	R035	06/02/2020	9.61	Put	Bond Future	3,276.3800	3.2764	3,078.8000	3.0788	(6.030)	0	0	0
2019/12/11	R035	06/02/2020			Bond Future	9.9763	95.5233	9.9419	95.7727	(0.345)	0.0000	0.0000	118,255
2019/12/11	R035	06/02/2020	9.60	Put	Bond Future	3,331.4400	3.3314	3,132.4100	3.1324	(5.974)	0	0	0
2019/12/11	R035	06/02/2020	9.61	Call	Bond Future	573.3000	0.5733	625.1300	0.6251	9.041	0	0	0
2019/12/11	R035	06/02/2020	9.59	Call	Bond Future	533.0600	0.5331	582.0100	0.5820	9.183	0	0	0
2019/12/11	R035	06/02/2020	9.59	Put	Bond Future	3,387.0700	3.3871	3,186.6100	3.1866	(5.918)	0	0	0
2019/12/11	R035	07/05/2020	10.57	Put	Bond Future	1,465.7700	1.4658	1,369.5600	1.3696	(6.564)	0	0	3,530
2019/12/11	R035	07/05/2020	9.75	Call	Bond Future	1,770.6000	1.7706	1,859.8400	1.8598	5.040	0	0	5,000
2019/12/11	R035	07/05/2020	10.75	Put	Bond Future	1,172.0800	1.1721	1,087.8500	1.0878	(7.186)	0	0	5,000
2019/12/11	R035	07/05/2020	9.48	Put	Bond Future	5,302.3100	5.3023	5,112.9000	5.1129	(3.572)	0	0	0
2019/12/11	R035	07/05/2020	9.47	Call	Bond Future	1,051.8300	1.0518	1,115.6800	1.1157	6.070	0	0	0
2019/12/11	R035	07/05/2020			Bond Future	10.0550	92.7606	10.0194	93.0149	(0.355)	0.0000	0.0000	0
2019/12/11	R035	07/05/2020	9.11	Put	Bond Future	7,536.3900	7.5364	7,321.8500	7.3218	(2.847)	0	0	0
2019/12/11	R035	07/05/2020	9.11	Call	Bond Future	435.1400	0.4351	474.8300	0.4748	9.121	0	0	5,000
2019/12/11	R035	07/05/2020	9.78	Put	Bond Future	3,846.5800	3.8466	3,684.2300	3.6842	(4.221)	0	0	0
2019/12/11	R035	07/05/2020	10.57	Call	Bond Future	5,022.9600	5.0230	5,180.9800	5.1810	3.146	0	0	0
2019/12/11	R035	07/05/2020	9.75	Put	Bond Future	3,978.6800	3.9787	3,813.6900	3.8137	(4.147)	0	0	0
2019/12/11	R035	07/05/2020	10.75	Call	Bond Future	5,924.3500	5.9243	6,094.3500	6.0943	2.870	0	0	0
2019/12/11	R035	07/05/2020	9.48	Call	Bond Future	1,074.0500	1.0741	1,138.8700	1.1389	6.035	0	0	0
2019/12/11	R035	07/05/2020	9.47	Put	Bond Future	5,356.1300	5.3561	5,165.7500	5.1658	(3.554)	0	0	0
2019/12/11	R035	07/05/2020	9.78	Call	Bond Future	1,859.1100	1.8591	1,950.9900	1.9510	4.942	0	0	3,530
2019/12/11	R035	07/05/2020	9.18	Put	Bond Future	7,076.3200	7.0763	6,865.9600	6.8660	(2.973)	0	0	0
2019/12/11	R035	07/05/2020	9.18	Call	Bond Future	528.1200	0.5281	571.9900	0.5720	8.307	0	0	3,530
2019/12/11	R035	07/05/2020	9.49	Call	Bond Future	1,096.7600	1.0968	1,162.1600	1.1622	5.963	0	0	0
2019/12/11	R035	07/05/2020	9.49	Put	Bond Future	5,249.0700	5.2491	5,060.2400	5.0602	(3.597)	0	0	0
2019/12/11	R035	06/08/2020	9.00	Put	Bond Future	9,091.8100	9.0918	8,897.0200	8.8970	(2.142)	0	0	0
2019/12/11	R035	06/08/2020	9.92	Put	Bond Future	4,188.2400	4.1882	4,045.0900	4.0451	(3.418)	0	0	0
2019/12/11	R035	06/08/2020			Bond Future	10.1349	94.4645	10.0979	94.7236	(0.364)	0.0000	0.0000	0
2019/12/11	R035	06/08/2020	9.00	Call	Bond Future	611.2200	0.6112	675.5700	0.6756	10.528	0	0	24,761
2019/12/11	R035	06/08/2020	9.92	Call	Bond Future	2,665.4800	2.6655	2,781.4700	2.7815	4.352	0	0	0
2019/12/11	R035	06/08/2020	9.93	Call	Bond Future	2,698.4100	2.6984	2,814.9700	2.8150	4.320	0	0	0
2019/12/11	R035	06/08/2020	9.91	Put	Bond Future	4,226.9900	4.2270	4,083.5700	4.0836	(3.393)	0	0	0
2019/12/11	R035	06/08/2020	8.75	Put	Bond Future	10,883.2000	10.8832	10,670.0100	10.6700	(1.959)	0	0	0
2019/12/11	R035	06/08/2020	8.75	Call	Bond Future	381.3400	0.3813	427.2900	0.4273	12.050	0	0	3,000
2019/12/11	R035	06/08/2020	9.93	Put	Bond Future	4,149.4800	4.1495	4,006.9000	4.0069	(3.436)	0	0	0
2019/12/11	R035	06/08/2020	9.91	Call	Bond Future	2,632.4600	2.6325	2,748.1800	2.7482	4.396	0	0	0
2019/12/11	R035	05/11/2020	10.34	Put	Bond Future	3,722.6800	3.7227	3,584.7400	3.5847	(3.705)	0	0	0
2019/12/11	R035	05/11/2020			Bond Future	10.2168	91.7390	10.1785	92.0032	(0.374)	0.0000	0.0000	0
2019/12/11	R035	05/11/2020	10.33	Call	Bond Future	4,528.2800	4.5283	4,654.4400	4.6544	2.786	0	0	0
2019/12/11	R035	05/11/2020	10.33	Put	Bond Future	3,752.9900	3.7530	3,615.0300	3.6150	(3.676)	0	0	0
2019/12/11	R035	05/11/2020	10.34	Call	Bond Future	4,565.9700	4.5660	4,692.1500	4.6921	2.763	0	0	0
2019/12/11	R035	05/11/2020	10.32	Call	Bond Future	4,490.3800	4.4904	4,616.5300	4.6165	2.809	0	0	0
2019/12/11	R035	05/11/2020	10.32	Put	Bond Future	3,783.1700	3.7832	3,645.2000	3.6452	(3.647)	0	0	0
2019/12/11	R186	06/02/2020	8.57	Call	Bond Future	1,404.8900	1.4049	1,522.1100	1.5221	8.344	0	0	0
2019/12/11	R186	06/02/2020	8.50	Call	Bond Future	1,181.3700	1.1814	1,288.6100	1.2886	9.078	0	0	0
2019/12/11	R186	06/02/2020	8.11	Put	Bond Future	2,218.1700	2.2182	2,085.0300	2.0850	(6.002)	0	0	0
2019/12/11	R186	06/02/2020			Bond Future	8.4504	111.9749	8.4170	112.1575	(0.395)	0.0000	0.0000	103,678

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2019/12/11	R186	06/02/2020	8.55	Call	Bond Future	1,338.9000	1.3389	1,453.3400	1.4533	8.547	0	0	0
2019/12/11	R186	06/02/2020	8.55	Put	Bond Future	796.2100	0.7962	728.0400	0.7280	(8.562)	0	0	0
2019/12/11	R186	06/02/2020	8.11	Call	Bond Future	337.0800	0.3371	386.5500	0.3866	14.676	0	0	821
2019/12/11	R186	06/02/2020	8.57	Put	Bond Future	753.6300	0.7536	688.2400	0.6882	(8.677)	0	0	0
2019/12/11	R186	06/02/2020	9.00	Put	Bond Future	203.3100	0.2033	181.2700	0.1813	(10.841)	0	0	821
2019/12/11	R186	06/02/2020	8.50	Put	Bond Future	910.7200	0.9107	835.3500	0.8353	(8.276)	0	0	821
2019/12/11	R186	06/02/2020	8.56	Call	Bond Future	1,371.6900	1.3717	1,487.5300	1.4875	8.445	0	0	0
2019/12/11	R186	06/02/2020	8.56	Put	Bond Future	774.7000	0.7747	707.9300	0.7079	(8.619)	0	0	0
2019/12/11	R186	06/02/2020	9.00	Call	Bond Future	3,155.9700	3.1560	3,316.5400	3.3165	5.088	0	0	0
2019/12/11	R186	07/05/2020	7.90	Put	Bond Future	3,752.5600	3.7526	3,671.9200	3.6719	(2.149)	0	0	2,500
2019/12/11	R186	07/05/2020	8.28	Put	Bond Future	2,371.6500	2.3716	2,297.9300	2.2979	(3.108)	0	0	0
2019/12/11	R186	07/05/2020	8.93	Call	Bond Future	3,168.4500	3.1685	3,278.4600	3.2785	3.472	0	0	0
2019/12/11	R186	07/05/2020	8.09	Put	Bond Future	3,010.9700	3.0110	2,934.8200	2.9348	(2.529)	0	0	0
2019/12/11	R186	07/05/2020			Bond Future	8.5047	114.0154	8.4696	114.2016	(0.413)	0.0000	0.0000	1,650
2019/12/11	R186	07/05/2020	8.50	Call	Bond Future	1,734.3000	1.7343	1,847.2400	1.8472	6.512	0	0	0
2019/12/11	R186	07/05/2020	8.50	Put	Bond Future	1,759.1600	1.7592	1,685.9600	1.6860	(4.161)	0	0	23,208
2019/12/11	R186	07/05/2020	8.08	Call	Bond Future	771.3400	0.7713	880.9000	0.8809	14.204	0	0	0
2019/12/11	R186	07/05/2020	8.08	Put	Bond Future	3,047.5300	3.0475	2,970.9500	2.9710	(2.513)	0	0	0
2019/12/11	R186	07/05/2020	7.90	Call	Bond Future	493.5300	0.4935	599.0300	0.5990	21.377	0	0	0
2019/12/11	R186	07/05/2020	8.28	Call	Bond Future	1,174.7900	1.1748	1,287.2100	1.2872	9.569	0	0	6,000
2019/12/11	R186	07/05/2020	8.93	Put	Bond Future	947.8300	0.9478	871.7000	0.8717	(8.032)	0	0	6,000
2019/12/11	R186	07/05/2020	8.09	Call	Bond Future	789.0700	0.7891	899.0600	0.8991	13.939	0	0	0
2019/12/11	R186	07/05/2020	7.60	Put	Bond Future	5,124.0700	5.1241	5,022.6800	5.0227	(1.979)	0	0	0
2019/12/11	R186	07/05/2020	7.60	Call	Bond Future	202.4900	0.2025	287.2400	0.2872	41.854	0	0	6,000
2019/12/11	R186	07/05/2020	8.07	Call	Bond Future	753.8600	0.7539	863.2500	0.8633	14.511	0	0	0
2019/12/11	R186	07/05/2020	8.07	Put	Bond Future	3,084.3600	3.0844	3,007.6100	3.0076	(2.488)	0	0	0
2019/12/11	R186	06/08/2020	8.38	Put	Bond Future	2,487.7400	2.4877	2,545.0700	2.5451	2.305	0	0	0
2019/12/11	R186	06/08/2020			Bond Future	8.5593	110.8099	8.5222	110.9999	(0.434)	0.0000	0.0000	0
2019/12/11	R186	06/08/2020	8.37	Call	Bond Future	1,539.3100	1.5393	1,789.2000	1.7892	16.234	0	0	0
2019/12/11	R186	06/08/2020	8.37	Put	Bond Future	2,512.9900	2.5130	2,572.8700	2.5729	2.383	0	0	0
2019/12/11	R186	06/08/2020	8.38	Call	Bond Future	1,565.7600	1.5658	1,813.1000	1.8131	15.797	0	0	0
2019/12/11	R186	06/08/2020	8.36	Call	Bond Future	1,513.0700	1.5131	1,765.1300	1.7651	16.659	0	0	0
2019/12/11	R186	06/08/2020	8.36	Put	Bond Future	2,538.4800	2.5385	2,600.5300	2.6005	2.444	0	0	0
2019/12/11	R186	05/11/2020	8.64	Put	Bond Future	2,375.4800	2.3755	2,410.9600	2.4110	1.494	0	0	0
2019/12/11	R186	05/11/2020	8.65	Call	Bond Future	2,551.0000	2.5510	2,777.1600	2.7772	8.866	0	0	0
2019/12/11	R186	05/11/2020			Bond Future	8.6105	112.8902	8.5714	113.0838	(0.455)	0.0000	0.0000	0
2019/12/11	R186	05/11/2020	8.66	Call	Bond Future	2,581.7800	2.5818	2,804.6100	2.8046	8.631	0	0	0
2019/12/11	R186	05/11/2020	8.66	Put	Bond Future	2,337.9600	2.3380	2,367.2100	2.3672	1.251	0	0	0
2019/12/11	R186	05/11/2020	8.64	Call	Bond Future	2,520.7900	2.5208	2,749.8500	2.7499	9.087	0	0	0
2019/12/11	R186	05/11/2020	8.65	Put	Bond Future	2,356.4200	2.3564	2,389.0000	2.3890	1.383	0	0	0
2019/12/11	R197	06/02/2020			Bond Future	301.6452	301.6452	301.6161	301.6161	(0.010)	0.0000	0.0000	2,540
2019/12/11	R197	07/05/2020			Bond Future	307.2154	307.2154	307.1865	307.1865	(0.009)	0.0000	0.0000	0
2019/12/11	R197	06/08/2020			Bond Future	305.2408	305.2408	305.2122	305.2122	(0.009)	0.0000	0.0000	0
2019/12/11	R197	05/11/2020			Bond Future	310.9684	310.9684	310.9399	310.9399	(0.009)	0.0000	0.0000	0
2019/12/11	R202	06/02/2020			Bond Future	226.3949	226.3949	226.3868	226.3868	(0.004)	0.0000	0.0000	8,469
2019/12/11	R202	07/05/2020			Bond Future	230.5755	230.5755	230.5677	230.5677	(0.003)	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
2019/12/11	R202	06/08/2020			Bond Future	230.7991	230.7991	230.7919	230.7919	(0.003)	0.0000	0.0000	0
2019/12/11	R202	05/11/2020			Bond Future	235.1301	235.1301	235.1232	235.1232	(0.003)	0.0000	0.0000	0
2019/12/11	R208	06/02/2020	6.13	Put	Bond Future	516.1100	0.5161	522.3400	0.5223	1.207	0	0	0
2019/12/11	R208	06/02/2020	6.12	Call	Bond Future	0.1700	0.0002	0.1600	0.0002	(5.882)	0	0	0
2019/12/11	R208	06/02/2020			Bond Future	6.6067	102.6147	6.6125	102.6084	0.088	0.0000	0.0000	12,683
2019/12/11	R208	06/02/2020	6.13	Call	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2019/12/11	R208	06/02/2020	6.12	Put	Bond Future	526.9600	0.5270	533.2000	0.5332	1.184	0	0	0
2019/12/11	R208	06/02/2020	6.14	Call	Bond Future	0.2200	0.0002	0.2000	0.0002	(9.091)	0	0	0
2019/12/11	R208	06/02/2020	6.14	Put	Bond Future	505.2800	0.5053	511.5100	0.5115	1.233	0	0	0
2019/12/11	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/11	R208	07/05/2020	4.80	Put	Bond Future	1,356.9400	1.3569	1,363.0900	1.3631	0.453	0	0	0
2019/12/11	R208	07/05/2020			Bond Future	6.3774	101.0811	6.3846	101.0750	0.113	0.0000	0.0000	0
2019/12/11	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/11	R208	07/05/2020	4.82	Put	Bond Future	1,339.5500	1.3396	1,345.7000	1.3457	0.459	0	0	0
2019/12/11	R208	07/05/2020	4.81	Put	Bond Future	1,348.2400	1.3482	1,354.3900	1.3544	0.456	0	0	0
2019/12/11	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/11	R208	06/08/2020	5.57	Put	Bond Future	265.8000	0.2658	270.2300	0.2702	1.667	0	0	0
2019/12/11	R208	06/08/2020			Bond Future	5.9287	102.9489	5.9384	102.9428	0.164	0.0000	0.0000	0
2019/12/11	R208	06/08/2020	5.56	Call	Bond Future	41.1900	0.0412	39.6300	0.0396	(3.787)	0	0	0
2019/12/11	R208	06/08/2020	5.56	Put	Bond Future	270.3300	0.2703	274.8000	0.2748	1.654	0	0	0
2019/12/11	R208	06/08/2020	5.57	Call	Bond Future	42.8900	0.0429	41.2900	0.0413	(3.730)	0	0	0
2019/12/11	R208	06/08/2020	5.55	Call	Bond Future	39.2900	0.0393	37.7700	0.0378	(3.869)	0	0	0
2019/12/11	R208	06/08/2020	5.55	Put	Bond Future	274.6600	0.2747	279.1700	0.2792	1.642	0	0	0
2019/12/11	R208	05/11/2020	4.78	Call	Bond Future	82.5300	0.0825	79.7200	0.0797	(3.405)	0	0	0
2019/12/11	R208	05/11/2020	4.77	Put	Bond Future	114.6200	0.1146	117.8100	0.1178	2.783	0	0	0
2019/12/11	R208	05/11/2020			Bond Future	4.8578	101.4708	4.8733	101.4649	0.319	0.0000	0.0000	0
2019/12/11	R208	05/11/2020	4.79	Call	Bond Future	84.6600	0.0847	81.8100	0.0818	(3.366)	0	0	0
2019/12/11	R208	05/11/2020	4.79	Put	Bond Future	110.7700	0.1108	113.8800	0.1139	2.808	0	0	0
2019/12/11	R208	05/11/2020	4.78	Put	Bond Future	112.4900	0.1125	115.6400	0.1156	2.800	0	0	0
2019/12/11	R208	05/11/2020	4.77	Call	Bond Future	80.8100	0.0808	78.0400	0.0780	(3.428)	0	0	0
2019/12/11	R209	06/02/2020	9.52	Put	Bond Future	3,395.8300	3.3958	3,254.5200	3.2545	(4.161)	0	0	0
2019/12/11	R209	06/02/2020			Bond Future	10.0038	72.5176	9.9750	72.6949	(0.288)	0.0000	0.0000	104,009
2019/12/11	R209	06/02/2020	9.51	Call	Bond Future	315.3400	0.3153	350.3200	0.3503	11.093	0	0	0
2019/12/11	R209	06/02/2020	9.51	Put	Bond Future	3,448.7200	3.4487	3,306.4000	3.3064	(4.127)	0	0	0
2019/12/11	R209	06/02/2020	9.40	Put	Bond Future	4,058.8800	4.0589	3,906.2700	3.9063	(3.760)	0	0	0
2019/12/11	R209	06/02/2020	9.40	Call	Bond Future	200.1300	0.2001	224.8200	0.2248	12.337	0	0	7,500
2019/12/11	R209	06/02/2020	9.52	Call	Bond Future	327.8800	0.3279	363.8700	0.3639	10.977	0	0	0
2019/12/11	R209	06/02/2020	9.50	Call	Bond Future	303.0700	0.3031	337.0600	0.3371	11.215	0	0	0
2019/12/11	R209	06/02/2020	9.50	Put	Bond Future	3,501.9700	3.5020	3,358.6600	3.3587	(4.092)	0	0	0
2019/12/11	R209	07/05/2020	9.47	Call	Bond Future	863.3500	0.8633	953.8000	0.9538	10.477	0	0	0
2019/12/11	R209	07/05/2020			Bond Future	10.0778	70.6877	10.0481	70.8684	(0.295)	0.0000	0.0000	0
2019/12/11	R209	07/05/2020	9.45	Call	Bond Future	826.9900	0.8270	917.0600	0.9171	10.891	0	0	0
2019/12/11	R209	07/05/2020	9.45	Put	Bond Future	4,792.3800	4.7924	4,701.7300	4.7017	(1.892)	0	0	0
2019/12/11	R209	07/05/2020	9.47	Put	Bond Future	4,697.5000	4.6975	4,607.2300	4.6072	(1.922)	0	0	0
2019/12/11	R209	07/05/2020	9.46	Call	Bond Future	844.9700	0.8450	935.3100	0.9353	10.692	0	0	0
2019/12/11	R209	07/05/2020	9.46	Put	Bond Future	4,744.7000	4.7447	4,654.3200	4.6543	(1.905)	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
2019/12/11	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2019/12/11	R209	06/08/2020	5.55	Put	Bond Future	37,530.9100		37.5309	37,346.6800	37.3467	(0.491)	0	0	0
2019/12/11	R209	06/08/2020			Bond Future	10.1528		71.9859	10.1221	72.1701	(0.302)	0.0000	0.0000	0
2019/12/11	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2019/12/11	R209	06/08/2020	5.57	Put	Bond Future	37,314.0700		37.3141	37,129.8400	37.1298	(0.494)	0	0	0
2019/12/11	R209	06/08/2020	5.56	Put	Bond Future	37,422.4200		37.4224	37,238.1900	37.2382	(0.492)	0	0	0
2019/12/11	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2019/12/11	R209	05/11/2020	10.02	Call	Bond Future	2,897.1500		2.8971	3,058.7300	3.0587	5.577	0	0	0
2019/12/11	R209	05/11/2020			Bond Future	10.2261		70.1889	10.1945	70.3766	(0.310)	0.0000	0.0000	0
2019/12/11	R209	05/11/2020	10.00	Call	Bond Future	2,837.2100		2.8372	3,002.1900	3.0022	5.815	0	0	0
2019/12/11	R209	05/11/2020	10.00	Put	Bond Future	4,193.8600		4.1939	4,171.1000	4.1711	(0.543)	0	0	0
2019/12/11	R209	05/11/2020	10.02	Put	Bond Future	4,132.2900		4.1323	4,106.1300	4.1061	(0.633)	0	0	0
2019/12/11	R209	05/11/2020	10.01	Call	Bond Future	2,867.2400		2.8672	3,030.3900	3.0304	5.690	0	0	0
2019/12/11	R209	05/11/2020	10.01	Put	Bond Future	4,163.1000		4.1631	4,138.5100	4.1385	(0.591)	0	0	0
2019/12/11	R210	06/02/2020			Bond Future	188.9154		188.9154	188.9047	188.9047	(0.006)	0.0000	0.0000	1,721
2019/12/11	R210	07/05/2020			Bond Future	189.7603		189.7603	189.7499	189.7499	(0.005)	0.0000	0.0000	0
2019/12/11	R210	06/08/2020			Bond Future	193.3427		193.3427	193.3326	193.3326	(0.005)	0.0000	0.0000	0
2019/12/11	R210	05/11/2020			Bond Future	194.2553		194.2553	194.2454	194.2454	(0.005)	0.0000	0.0000	0
2019/12/11	R212	06/02/2020			Bond Future	161.8340		161.8340	161.8480	161.8480	0.009	0.0000	0.0000	7,963
2019/12/11	R212	07/05/2020			Bond Future	164.8223		164.8223	164.8370	164.8370	0.009	0.0000	0.0000	0
2019/12/11	R212	06/08/2020			Bond Future	165.6457		165.6457	165.6612	165.6612	0.009	0.0000	0.0000	0
2019/12/11	R212	05/11/2020			Bond Future	168.7540		168.7540	168.7701	168.7701	0.010	0.0000	0.0000	0
2019/12/11	R213	06/02/2020	9.27	Call	Bond Future	698.1100		0.6981	795.0400	0.7950	13.885	0	0	0
2019/12/11	R213	06/02/2020	9.26	Put	Bond Future	2,100.9800		2.1010	1,930.5800	1.9306	(8.111)	0	0	0
2019/12/11	R213	06/02/2020			Bond Future	9.4957		86.3133	9.4514	86.5787	(0.467)	0.0000	0.0000	24,111
2019/12/11	R213	06/02/2020	9.28	Call	Bond Future	719.5400		0.7195	818.4100	0.8184	13.741	0	0	0
2019/12/11	R213	06/02/2020	9.28	Put	Bond Future	2,021.3600		2.0214	1,854.8300	1.8548	(8.239)	0	0	0
2019/12/11	R213	06/02/2020	9.27	Put	Bond Future	2,060.9300		2.0609	1,892.4600	1.8925	(8.174)	0	0	0
2019/12/11	R213	06/02/2020	9.26	Call	Bond Future	677.1000		0.6771	772.1000	0.7721	14.030	0	0	0
2019/12/11	R213	07/05/2020	9.01	Put	Bond Future	4,182.0500		4.1820	4,032.5700	4.0326	(3.574)	0	0	0
2019/12/11	R213	07/05/2020	9.00	Call	Bond Future	813.3400		0.8133	933.5800	0.9336	14.783	0	0	0
2019/12/11	R213	07/05/2020			Bond Future	9.5660		84.3342	9.5200	84.6046	(0.480)	0.0000	0.0000	0
2019/12/11	R213	07/05/2020	9.01	Call	Bond Future	831.1100		0.8311	952.0500	0.9520	14.552	0	0	0
2019/12/11	R213	07/05/2020	9.00	Put	Bond Future	4,226.1700		4.2262	4,075.9900	4.0760	(3.554)	0	0	0
2019/12/11	R213	07/05/2020	9.02	Call	Bond Future	849.1400		0.8491	970.5600	0.9706	14.299	0	0	0
2019/12/11	R213	07/05/2020	9.02	Put	Bond Future	4,138.2500		4.1382	3,989.2500	3.9893	(3.601)	0	0	0
2019/12/11	R213	06/08/2020	9.31	Call	Bond Future	1,729.6600		1.7297	1,937.0600	1.9371	11.991	0	0	0
2019/12/11	R213	06/08/2020			Bond Future	9.6369		85.8843	9.5892	86.1601	(0.495)	0.0000	0.0000	0
2019/12/11	R213	06/08/2020	9.29	Call	Bond Future	1,678.6500		1.6787	1,886.8800	1.8869	12.405	0	0	0
2019/12/11	R213	06/08/2020	9.29	Put	Bond Future	3,711.7600		3.7118	3,644.2300	3.6442	(1.819)	0	0	0
2019/12/11	R213	06/08/2020	9.31	Put	Bond Future	3,643.7900		3.6438	3,575.4300	3.5754	(1.876)	0	0	0
2019/12/11	R213	06/08/2020	9.30	Call	Bond Future	1,704.0600		1.7041	1,911.8800	1.9119	12.196	0	0	0
2019/12/11	R213	06/08/2020	9.30	Put	Bond Future	3,677.6500		3.6776	3,609.7100	3.6097	(1.847)	0	0	0
2019/12/11	R213	05/11/2020	9.60	Put	Bond Future	3,497.3600		3.4974	3,421.4400	3.4214	(2.171)	0	0	0
2019/12/11	R213	05/11/2020	9.59	Call	Bond Future	2,837.8700		2.8379	3,044.9800	3.0450	7.298	0	0	0

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2019/12/11	R213	05/11/2020			Bond Future	9.7105	83.9476	9.6610	84.2286	(0.510)	0.0000	0.0000	0
2019/12/11	R213	05/11/2020	9.60	Call	Bond Future	2,868.6300	2.8686	3,073.6800	3.0737	7.148	0	0	0
2019/12/11	R213	05/11/2020	9.59	Put	Bond Future	3,523.8300	3.5238	3,449.9700	3.4500	(2.096)	0	0	0
2019/12/11	R213	05/11/2020	9.61	Call	Bond Future	2,899.2200	2.8992	3,102.5100	3.1025	7.012	0	0	0
2019/12/11	R213	05/11/2020	9.61	Put	Bond Future	3,470.7700	3.4708	3,393.0900	3.3931	(2.238)	0	0	0
2019/12/11	R214	06/02/2020	9.73	Call	Bond Future	318.6500	0.3186	369.0700	0.3691	15.823	0	0	0
2019/12/11	R214	06/02/2020	9.87	Put	Bond Future	2,957.7500	2.9577	2,749.5000	2.7495	(7.041)	0	0	0
2019/12/11	R214	06/02/2020	10.42	Call	Bond Future	2,118.6800	2.1187	2,295.1700	2.2952	8.330	0	0	0
2019/12/11	R214	06/02/2020			Bond Future	10.2424	70.8635	10.1981	71.1451	(0.433)	0.0000	0.0000	19,434
2019/12/11	R214	06/02/2020	9.71	Call	Bond Future	294.2500	0.2943	341.7300	0.3417	16.136	0	0	0
2019/12/11	R214	06/02/2020	9.71	Put	Bond Future	3,803.9500	3.8039	3,569.8000	3.5698	(6.155)	0	0	0
2019/12/11	R214	06/02/2020	10.42	Put	Bond Future	1,008.5000	1.0085	903.3600	0.9034	(10.425)	0	0	1,000
2019/12/11	R214	06/02/2020	9.73	Put	Bond Future	3,691.3700	3.6914	3,460.1600	3.4602	(6.264)	0	0	0
2019/12/11	R214	06/02/2020	9.52	Call	Bond Future	125.1800	0.1252	149.5600	0.1496	19.476	0	0	1,000
2019/12/11	R214	06/02/2020	9.87	Call	Bond Future	532.4500	0.5324	605.8300	0.6058	13.782	0	0	1,000
2019/12/11	R214	06/02/2020	9.72	Call	Bond Future	306.2700	0.3063	355.2100	0.3552	15.979	0	0	0
2019/12/11	R214	06/02/2020	9.72	Put	Bond Future	3,747.4300	3.7474	3,514.7400	3.5147	(6.209)	0	0	0
2019/12/11	R214	06/02/2020	9.52	Put	Bond Future	4,957.1200	4.9571	4,699.8700	4.6999	(5.190)	0	0	0
2019/12/11	R214	07/05/2020	9.77	Put	Bond Future	4,616.6100	4.6166	4,445.7500	4.4457	(3.701)	0	0	0
2019/12/11	R214	07/05/2020			Bond Future	10.3157	68.8566	10.2700	69.1435	(0.443)	0.0000	0.0000	0
2019/12/11	R214	07/05/2020	9.76	Call	Bond Future	1,038.5900	1.0386	1,153.9800	1.1540	11.110	0	0	0
2019/12/11	R214	07/05/2020	9.76	Put	Bond Future	4,663.8900	4.6639	4,492.3300	4.4923	(3.678)	0	0	0
2019/12/11	R214	07/05/2020	9.31	Put	Bond Future	7,142.6000	7.1426	6,934.3900	6.9344	(2.915)	0	0	0
2019/12/11	R214	07/05/2020	10.66	Put	Bond Future	1,688.7000	1.6887	1,571.5200	1.5715	(6.939)	0	0	1,250
2019/12/11	R214	07/05/2020	9.77	Call	Bond Future	1,059.2400	1.0592	1,175.3300	1.1753	10.960	0	0	0
2019/12/11	R214	07/05/2020	9.31	Call	Bond Future	352.3100	0.3523	431.0500	0.4310	22.350	0	0	1,250
2019/12/11	R214	07/05/2020	9.91	Put	Bond Future	3,991.1700	3.9912	3,829.3500	3.8294	(4.054)	0	0	0
2019/12/11	R214	07/05/2020	9.91	Call	Bond Future	1,374.2200	1.3742	1,499.3500	1.4994	9.106	0	0	1,250
2019/12/11	R214	07/05/2020	10.66	Call	Bond Future	3,790.3200	3.7903	3,960.0900	3.9601	4.479	0	0	0
2019/12/11	R214	07/05/2020	9.75	Call	Bond Future	1,018.1900	1.0182	1,132.8700	1.1329	11.263	0	0	0
2019/12/11	R214	07/05/2020	9.75	Put	Bond Future	4,711.5200	4.7115	4,539.2500	4.5393	(3.656)	0	0	0
2019/12/11	R214	06/08/2020	9.98	Put	Bond Future	4,484.4300	4.4844	4,379.0100	4.3790	(2.351)	0	0	0
2019/12/11	R214	06/08/2020	9.97	Call	Bond Future	1,846.6100	1.8466	2,033.9800	2.0340	10.147	0	0	0
2019/12/11	R214	06/08/2020			Bond Future	10.3897	70.1209	10.3426	70.4133	(0.454)	0.0000	0.0000	0
2019/12/11	R214	06/08/2020	9.98	Call	Bond Future	1,873.2700	1.8733	2,060.2800	2.0603	9.983	0	0	0
2019/12/11	R214	06/08/2020	9.97	Put	Bond Future	4,523.4900	4.5235	4,418.4300	4.4184	(2.323)	0	0	0
2019/12/11	R214	06/08/2020	9.99	Call	Bond Future	1,900.3500	1.9003	2,086.7700	2.0868	9.810	0	0	0
2019/12/11	R214	06/08/2020	9.99	Put	Bond Future	4,445.8900	4.4459	4,339.8800	4.3399	(2.384)	0	0	0
2019/12/11	R214	05/11/2020	10.26	Put	Bond Future	4,366.6700	4.3667	4,265.9400	4.2659	(2.307)	0	0	0
2019/12/11	R214	05/11/2020			Bond Future	10.4650	68.1428	10.4164	68.4408	(0.464)	0.0000	0.0000	0
2019/12/11	R214	05/11/2020	10.25	Call	Bond Future	3,064.5900	3.0646	3,263.1100	3.2631	6.478	0	0	0
2019/12/11	R214	05/11/2020	10.25	Put	Bond Future	4,398.9600	4.3990	4,299.4700	4.2995	(2.262)	0	0	0
2019/12/11	R214	05/11/2020	10.26	Call	Bond Future	3,095.2900	3.0953	3,292.5700	3.2926	6.374	0	0	0
2019/12/11	R214	05/11/2020	10.24	Call	Bond Future	3,033.7700	3.0338	3,233.5200	3.2335	6.584	0	0	0
2019/12/11	R214	05/11/2020	10.24	Put	Bond Future	4,431.2300	4.4312	4,332.9700	4.3330	(2.217)	0	0	0
2019/12/11	R248	06/02/2020	9.71	Put	Bond Future	5,607.9900	5.6080	5,287.4900	5.2875	(5.715)	0	0	0



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2019/12/11	R248	06/02/2020			Bond Future	10.3547	89.3702	10.3102	89.7243	(0.430)	0.0000	0.0000	94,806
2019/12/11	R248	06/02/2020	9.71	Call	Bond Future	217.7100	0.2177	251.2900	0.2513	15.424	0	0	0
2019/12/11	R248	06/02/2020	9.70	Put	Bond Future	5,685.8100	5.6858	5,363.9800	5.3640	(5.660)	0	0	0
2019/12/11	R248	06/02/2020	9.72	Call	Bond Future	228.5800	0.2286	263.5300	0.2635	15.290	0	0	0
2019/12/11	R248	06/02/2020	9.72	Put	Bond Future	5,530.7600	5.5308	5,211.6300	5.2116	(5.770)	0	0	0
2019/12/11	R248	06/02/2020	9.70	Call	Bond Future	207.2900	0.2073	239.5400	0.2395	15.558	0	0	0
2019/12/11	R248	07/05/2020	9.79	Call	Bond Future	1,007.9500	1.0080	1,102.4500	1.1025	9.375	0	0	0
2019/12/11	R248	07/05/2020	9.77	Put	Bond Future	6,425.3600	6.4254	6,156.5400	6.1565	(4.184)	0	0	0
2019/12/11	R248	07/05/2020			Bond Future	10.4314	86.5589	10.3855	86.9196	(0.441)	0.0000	0.0000	0
2019/12/11	R248	07/05/2020	9.79	Put	Bond Future	6,296.1800	6.2962	6,029.9400	6.0299	(4.229)	0	0	0
2019/12/11	R248	07/05/2020	9.77	Call	Bond Future	963.0600	0.9631	1,054.9800	1.0550	9.545	0	0	0
2019/12/11	R248	07/05/2020	9.78	Put	Bond Future	6,360.4500	6.3604	6,093.1000	6.0931	(4.203)	0	0	0
2019/12/11	R248	07/05/2020	9.78	Call	Bond Future	985.2500	0.9853	1,078.6400	1.0786	9.479	0	0	0
2019/12/11	R248	06/08/2020	9.00	Put	Bond Future	13,535.2100	13.5352	13,219.5100	13.2195	(2.332)	0	0	0
2019/12/11	R248	06/08/2020	10.20	Call	Bond Future	2,713.0500	2.7131	2,870.9200	2.8709	5.819	0	0	0
2019/12/11	R248	06/08/2020			Bond Future	10.5091	88.1479	10.4616	88.5156	(0.452)	0.0000	0.0000	0
2019/12/11	R248	06/08/2020	9.25	Put	Bond Future	11,325.4000	11.3254	11,033.4400	11.0334	(2.578)	0	0	0
2019/12/11	R248	06/08/2020	9.25	Call	Bond Future	538.8100	0.5388	614.5500	0.6145	14.057	0	0	20,640
2019/12/11	R248	06/08/2020	10.18	Call	Bond Future	2,644.2800	2.6443	2,800.7800	2.8008	5.918	0	0	0
2019/12/11	R248	06/08/2020	10.18	Put	Bond Future	5,251.4300	5.2514	5,040.2300	5.0402	(4.022)	0	0	0
2019/12/11	R248	06/08/2020	9.00	Call	Bond Future	322.5900	0.3226	374.5900	0.3746	16.120	0	0	3,000
2019/12/11	R248	06/08/2020	10.20	Put	Bond Future	5,157.7500	5.1577	4,947.9200	4.9479	(4.068)	0	0	0
2019/12/11	R248	06/08/2020	10.19	Call	Bond Future	2,678.5600	2.6786	2,835.7400	2.8357	5.868	0	0	0
2019/12/11	R248	06/08/2020	10.19	Put	Bond Future	5,204.4200	5.2044	4,993.9000	4.9939	(4.045)	0	0	0
2019/12/11	R248	05/11/2020	10.02	Put	Bond Future	7,180.4700	7.1805	6,973.0400	6.9730	(2.889)	0	0	0
2019/12/11	R248	05/11/2020	10.03	Call	Bond Future	2,684.7700	2.6848	2,852.1100	2.8521	6.233	0	0	0
2019/12/11	R248	05/11/2020			Bond Future	10.5880	85.3678	10.5390	85.7424	(0.463)	0.0000	0.0000	0
2019/12/11	R248	05/11/2020	10.04	Call	Bond Future	2,715.6400	2.7156	2,883.4600	2.8835	6.180	0	0	0
2019/12/11	R248	05/11/2020	10.04	Put	Bond Future	7,075.4500	7.0754	6,868.6900	6.8687	(2.922)	0	0	0
2019/12/11	R248	05/11/2020	10.02	Call	Bond Future	2,654.0900	2.6541	2,821.2400	2.8212	6.298	0	0	0
2019/12/11	R248	05/11/2020	10.03	Put	Bond Future	7,127.7900	7.1278	6,920.5500	6.9205	(2.907)	0	0	0

**Total**

**1207173**