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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/11/2019 TO 01/11/2019

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	2025	07/11/2019			Bond Future	137.2911	137.2911	136.8209	136.8209	(0.343)	0.0000	0.0000	731
2019/11/01	2025	06/02/2020			Bond Future	138.3272	138.3272	137.8481	137.8481	(0.346)	0.0000	0.0000	1,933
2019/11/01	2025	07/05/2020			Bond Future	140.8731	140.8731	140.3853	140.3853	(0.346)	0.0000	0.0000	0
2019/11/01	2025	06/08/2020			Bond Future	142.0145	142.0145	141.5176	141.5176	(0.350)	0.0000	0.0000	0
2019/11/01	2029	07/11/2019			Bond Future	101.0687	101.0687	101.0677	101.0677	(0.001)	0.0000	0.0000	1,301
2019/11/01	2029	06/02/2020			Bond Future	102.9166	102.9166	102.9155	102.9155	(0.001)	0.0000	0.0000	3,860
2019/11/01	2029	07/05/2020			Bond Future	103.6983	103.6983	103.6972	103.6972	(0.001)	0.0000	0.0000	0
2019/11/01	2029	06/08/2020			Bond Future	105.6466	105.6466	105.6454	105.6454	(0.001)	0.0000	0.0000	0
2019/11/01	2030	07/11/2019	9.49	Put	Bond Future	43.4000	0.0434	65.8900	0.0659	51.820	0	0	0
2019/11/01	2030	07/11/2019	9.76	Put	Bond Future	1.6900	0.0017	2.2900	0.0023	35.503	0	0	5,500
2019/11/01	2030	07/11/2019	9.30	Put	Bond Future	245.1100	0.2451	358.2300	0.3582	46.151	0	0	2,750
2019/11/01	2030	07/11/2019	9.20	Put	Bond Future	494.4100	0.4944	689.7400	0.6897	39.508	0	0	2,750
2019/11/01	2030	07/11/2019	8.40	Put	Bond Future	5,168.9900	5.1690	5,566.2300	5.5662	7.685	0	0	0
2019/11/01	2030	07/11/2019			Bond Future	9.2056	94.3640	9.2699	93.9668	0.699	0.0000	0.0000	24,837
2019/11/01	2030	07/11/2019	9.48	Call	Bond Future	1,726.1200	1.7261	1,353.8500	1.3538	(21.567)	0	0	0
2019/11/01	2030	07/11/2019	9.48	Put	Bond Future	48.1700	0.0482	73.1400	0.0731	51.837	0	0	0
2019/11/01	2030	07/11/2019	9.10	Put	Bond Future	871.9900	0.8720	1,151.7800	1.1518	32.086	0	0	0
2019/11/01	2030	07/11/2019	9.10	Call	Bond Future	215.6100	0.2156	98.1600	0.0982	(54.473)	0	0	5,500
2019/11/01	2030	07/11/2019	8.60	Put	Bond Future	3,850.8300	3.8508	4,247.9800	4.2480	10.313	0	0	0
2019/11/01	2030	07/11/2019	8.60	Call	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	5,500
2019/11/01	2030	07/11/2019	9.30	Call	Bond Future	827.1400	0.8271	543.0200	0.5430	(34.350)	0	0	0
2019/11/01	2030	07/11/2019	9.05	Call	Bond Future	136.8400	0.1368	54.9100	0.0549	(59.873)	0	0	0
2019/11/01	2030	07/11/2019	9.05	Put	Bond Future	1,106.2800	1.1063	1,421.5900	1.4216	28.502	0	0	5,403
2019/11/01	2030	07/11/2019	9.49	Call	Bond Future	1,781.7300	1.7817	1,406.9800	1.4070	(21.033)	0	0	0
2019/11/01	2030	07/11/2019	9.76	Call	Bond Future	3,350.0400	3.3500	2,953.4000	2.9534	(11.840)	0	0	0
2019/11/01	2030	07/11/2019	9.85	Put	Bond Future	0.4800	0.0005	0.6000	0.0006	25.000	0	0	2,500
2019/11/01	2030	07/11/2019	8.57	Put	Bond Future	4,047.0100	4.0470	4,444.2000	4.4442	9.814	0	0	0
2019/11/01	2030	07/11/2019	9.20	Call	Bond Future	459.9900	0.4600	258.0800	0.2581	(43.894)	0	0	0
2019/11/01	2030	07/11/2019	9.25	Call	Bond Future	628.6400	0.6286	383.8000	0.3838	(38.948)	0	0	0
2019/11/01	2030	07/11/2019	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	2030	07/11/2019	9.47	Call	Bond Future	1,670.9100	1.6709	1,301.3400	1.3013	(22.118)	0	0	0
2019/11/01	2030	07/11/2019	9.47	Put	Bond Future	53.3800	0.0534	81.0500	0.0811	51.836	0	0	0
2019/11/01	2030	07/11/2019	9.12	Put	Bond Future	786.3600	0.7864	1,050.2900	1.0503	33.564	0	0	0
2019/11/01	2030	07/11/2019	9.12	Call	Bond Future	254.8100	0.2548	121.5000	0.1215	(52.317)	0	0	0
2019/11/01	2030	07/11/2019	9.70	Call	Bond Future	2,997.6200	2.9976	2,601.9300	2.6019	(13.200)	0	0	0
2019/11/01	2030	07/11/2019	9.70	Put	Bond Future	3.7400	0.0037	5.2900	0.0053	41.444	0	0	0
2019/11/01	2030	07/11/2019	9.35	Call	Bond Future	1,051.8500	1.0519	734.3500	0.7344	(30.185)	0	0	0
2019/11/01	2030	07/11/2019	9.35	Put	Bond Future	163.6400	0.1636	243.3800	0.2434	48.729	0	0	2,500
2019/11/01	2030	07/11/2019	9.85	Call	Bond Future	3,877.0100	3.8770	3,479.8900	3.4799	(10.243)	0	0	0
2019/11/01	2030	07/11/2019	8.57	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/11/01	2030	07/11/2019	8.95	Call	Bond Future	46.0000	0.0460	13.6400	0.0136	(70.348)	0	0	0
2019/11/01	2030	07/11/2019	8.95	Put	Bond Future	1,645.7700	1.6458	2,010.6500	2.0106	22.171	0	0	5,070

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2019/11/01	2030	07/11/2019	9.25	Put	Bond Future	354.1500	0.3541	506.5500	0.5066	43.033	0	0	0
2019/11/01	2030	06/02/2020	8.40	Call	Bond Future	184.3500	0.1843	144.9800	0.1450	(21.356)	0	0	5,820
2019/11/01	2030	06/02/2020	9.25	Call	Bond Future	1,719.0200	1.7190	1,516.4400	1.5164	(11.785)	0	0	0
2019/11/01	2030	06/02/2020	9.14	Call	Bond Future	1,400.3100	1.4003	1,222.2600	1.2223	(12.715)	0	0	0
2019/11/01	2030	06/02/2020	9.15	Put	Bond Future	2,190.0100	2.1900	2,414.2500	2.4143	10.239	0	0	0
2019/11/01	2030	06/02/2020			Bond Future	9.2750	92.0572	9.3419	91.6527	0.721	0.0000	0.0000	76,921
2019/11/01	2030	06/02/2020	9.00	Put	Bond Future	2,737.3400	2.7373	2,994.9200	2.9949	9.410	0	0	0
2019/11/01	2030	06/02/2020	9.00	Call	Bond Future	1,049.4300	1.0494	902.4800	0.9025	(14.003)	0	0	5,820
2019/11/01	2030	06/02/2020	8.40	Put	Bond Future	5,698.9300	5.6989	6,064.0900	6.0641	6.408	0	0	0
2019/11/01	2030	06/02/2020	9.25	Put	Bond Future	1,870.8500	1.8709	2,072.8000	2.0728	10.795	0	0	5,000
2019/11/01	2030	06/02/2020	9.14	Put	Bond Future	2,223.8900	2.2239	2,450.3700	2.4504	10.184	0	0	0
2019/11/01	2030	06/02/2020	9.15	Call	Bond Future	1,427.7700	1.4278	1,247.4800	1.2475	(12.627)	0	0	0
2019/11/01	2030	06/02/2020	9.16	Call	Bond Future	1,455.5500	1.4556	1,273.0200	1.2730	(12.540)	0	0	0
2019/11/01	2030	06/02/2020	9.16	Put	Bond Future	2,156.5100	2.1565	2,378.5100	2.3785	10.294	0	0	0
2019/11/01	2030	07/05/2020	8.78	Put	Bond Future	4,525.3500	4.5254	4,815.7500	4.8157	6.417	0	0	0
2019/11/01	2030	07/05/2020	8.79	Call	Bond Future	1,083.9800	1.0840	960.9600	0.9610	(11.349)	0	0	0
2019/11/01	2030	07/05/2020			Bond Future	9.3486	93.7292	9.4181	93.3173	0.744	0.0000	0.0000	0
2019/11/01	2030	07/05/2020	8.80	Call	Bond Future	1,103.8900	1.1039	979.2900	0.9793	(11.287)	0	0	0
2019/11/01	2030	07/05/2020	8.80	Put	Bond Future	4,440.5400	4.4405	4,727.7900	4.7278	6.469	0	0	0
2019/11/01	2030	07/05/2020	8.78	Call	Bond Future	1,064.0700	1.0641	942.6200	0.9426	(11.414)	0	0	0
2019/11/01	2030	07/05/2020	8.79	Put	Bond Future	4,482.9200	4.4829	4,771.7500	4.7718	6.443	0	0	0
2019/11/01	2030	06/08/2020	9.11	Call	Bond Future	2,119.6000	2.1196	1,944.1100	1.9441	(8.279)	0	0	0
2019/11/01	2030	06/08/2020			Bond Future	9.4208	91.4595	9.4932	91.0400	0.768	0.0000	0.0000	0
2019/11/01	2030	06/08/2020	9.09	Call	Bond Future	2,066.6000	2.0666	1,893.8800	1.8939	(8.358)	0	0	0
2019/11/01	2030	06/08/2020	9.09	Put	Bond Future	4,017.3000	4.0173	4,264.0500	4.2640	6.142	0	0	0
2019/11/01	2030	06/08/2020	9.11	Put	Bond Future	3,950.8300	3.9508	4,194.8100	4.1948	6.175	0	0	0
2019/11/01	2030	06/08/2020	9.10	Call	Bond Future	2,093.1700	2.0932	1,919.0600	1.9191	(8.318)	0	0	0
2019/11/01	2030	06/08/2020	9.10	Put	Bond Future	3,984.1100	3.9841	4,229.4700	4.2295	6.158	0	0	0
2019/11/01	2032	07/11/2019	9.71	Call	Bond Future	1,315.9600	1.3160	956.5200	0.9565	(27.314)	0	0	0
2019/11/01	2032	07/11/2019	9.70	Put	Bond Future	170.9400	0.1709	247.4100	0.2474	44.735	0	0	0
2019/11/01	2032	07/11/2019			Bond Future	9.5359	91.7219	9.6002	91.2916	0.674	0.0000	0.0000	20,069
2019/11/01	2032	07/11/2019	9.72	Call	Bond Future	1,369.3300	1.3693	1,004.6000	1.0046	(26.636)	0	0	0
2019/11/01	2032	07/11/2019	9.72	Put	Bond Future	144.9500	0.1449	210.5500	0.2105	45.257	0	0	0
2019/11/01	2032	07/11/2019	9.71	Put	Bond Future	157.5100	0.1575	228.4000	0.2284	45.007	0	0	0
2019/11/01	2032	07/11/2019	9.70	Call	Bond Future	1,263.4000	1.2634	909.5400	0.9095	(28.009)	0	0	0
2019/11/01	2032	06/02/2020	9.40	Put	Bond Future	2,797.0900	2.7971	3,057.4000	3.0574	9.306	0	0	0
2019/11/01	2032	06/02/2020			Bond Future	9.6107	93.3762	9.6773	92.9379	0.693	0.0000	0.0000	57,114
2019/11/01	2032	06/02/2020	9.39	Call	Bond Future	1,364.3900	1.3644	1,188.7300	1.1887	(12.875)	0	0	0
2019/11/01	2032	06/02/2020	9.39	Put	Bond Future	2,836.8200	2.8368	3,099.4600	3.0995	9.258	0	0	0
2019/11/01	2032	06/02/2020	9.40	Call	Bond Future	1,392.1000	1.3921	1,214.1100	1.2141	(12.786)	0	0	0
2019/11/01	2032	06/02/2020	9.38	Call	Bond Future	1,337.1900	1.3372	1,163.8600	1.1639	(12.962)	0	0	0
2019/11/01	2032	06/02/2020	9.38	Put	Bond Future	2,877.1300	2.8771	3,142.1000	3.1421	9.210	0	0	0
2019/11/01	2032	07/05/2020	9.19	Call	Bond Future	1,338.4600	1.3385	1,193.3600	1.1934	(10.841)	0	0	0
2019/11/01	2032	07/05/2020			Bond Future	9.6873	90.9127	9.7563	90.4665	0.713	0.0000	0.0000	0
2019/11/01	2032	07/05/2020	9.17	Call	Bond Future	1,291.0400	1.2910	1,149.4500	1.1494	(10.967)	0	0	0
2019/11/01	2032	07/05/2020	9.17	Put	Bond Future	4,732.4800	4.7325	5,037.0400	5.0370	6.436	0	0	0
2019/11/01	2032	07/05/2020	9.19	Put	Bond Future	4,643.5200	4.6435	4,944.5700	4.9446	6.483	0	0	0

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2019/11/01	2032	07/05/2020	9.18	Call	Bond Future	1,314.7400	1.3147	1,171.3900	1.1714	(10.903)	0	0	0
2019/11/01	2032	07/05/2020	9.18	Put	Bond Future	4,687.9500	4.6880	4,990.7500	4.9907	6.459	0	0	0
2019/11/01	2032	06/08/2020	9.46	Put	Bond Future	4,359.7300	4.3597	4,620.9000	4.6209	5.991	0	0	0
2019/11/01	2032	06/08/2020	9.45	Call	Bond Future	2,379.2600	2.3793	2,187.4800	2.1875	(8.060)	0	0	0
2019/11/01	2032	06/08/2020			Bond Future	9.7618	92.5996	9.8334	92.1452	0.733	0.0000	0.0000	0
2019/11/01	2032	06/08/2020	9.46	Call	Bond Future	2,408.2100	2.4082	2,214.9700	2.2150	(8.024)	0	0	0
2019/11/01	2032	06/08/2020	9.45	Put	Bond Future	4,396.4200	4.3964	4,659.0500	4.6590	5.974	0	0	0
2019/11/01	2032	06/08/2020	9.47	Call	Bond Future	2,437.6800	2.4377	2,242.9600	2.2430	(7.988)	0	0	0
2019/11/01	2032	06/08/2020	9.47	Put	Bond Future	4,323.6200	4.3236	4,583.3100	4.5833	6.006	0	0	0
2019/11/01	2033	07/11/2019			Bond Future	101.3261	101.3261	101.0950	101.0950	(0.228)	0.0000	0.0000	170
2019/11/01	2033	06/02/2020			Bond Future	103.1788	103.1788	102.9433	102.9433	(0.228)	0.0000	0.0000	6,260
2019/11/01	2033	07/05/2020			Bond Future	103.8823	103.8823	103.6426	103.6426	(0.231)	0.0000	0.0000	0
2019/11/01	2033	06/08/2020			Bond Future	105.8340	105.8340	105.5898	105.5898	(0.231)	0.0000	0.0000	0
2019/11/01	2037	07/11/2019	9.97	Call	Bond Future	904.4500	0.9044	500.0200	0.5000	(44.716)	0	0	0
2019/11/01	2037	07/11/2019			Bond Future	9.9060	90.8698	9.9953	90.2066	0.902	0.0000	0.0000	31,965
2019/11/01	2037	07/11/2019	9.95	Call	Bond Future	814.5000	0.8145	435.2700	0.4353	(46.560)	0	0	0
2019/11/01	2037	07/11/2019	9.95	Put	Bond Future	486.7700	0.4868	770.7600	0.7708	58.342	0	0	0
2019/11/01	2037	07/11/2019	9.97	Put	Bond Future	428.4300	0.4284	687.2200	0.6872	60.404	0	0	0
2019/11/01	2037	07/11/2019	9.96	Call	Bond Future	858.8200	0.8588	466.9000	0.4669	(45.635)	0	0	0
2019/11/01	2037	07/11/2019	9.96	Put	Bond Future	456.9000	0.4569	728.2000	0.7282	59.378	0	0	0
2019/11/01	2037	06/02/2020	9.67	Call	Bond Future	1,266.9700	1.2670	1,035.4000	1.0354	(18.277)	0	0	0
2019/11/01	2037	06/02/2020	9.66	Put	Bond Future	3,654.2500	3.6543	4,101.5600	4.1016	12.241	0	0	0
2019/11/01	2037	06/02/2020			Bond Future	9.9817	88.2494	10.0740	87.5741	0.925	0.0000	0.0000	61,144
2019/11/01	2037	06/02/2020	9.68	Call	Bond Future	1,295.9500	1.2959	1,060.7900	1.0608	(18.146)	0	0	0
2019/11/01	2037	06/02/2020	9.68	Put	Bond Future	3,558.5800	3.5586	3,998.7300	3.9987	12.369	0	0	0
2019/11/01	2037	06/02/2020	9.67	Put	Bond Future	3,606.0900	3.6061	4,049.8300	4.0498	12.305	0	0	0
2019/11/01	2037	06/02/2020	9.66	Call	Bond Future	1,238.5400	1.2385	1,010.5400	1.0105	(18.409)	0	0	0
2019/11/01	2037	07/05/2020	9.60	Put	Bond Future	5,137.7400	5.1377	5,591.3900	5.5914	8.830	0	0	0
2019/11/01	2037	07/05/2020	9.59	Call	Bond Future	1,674.1200	1.6741	1,442.8500	1.4428	(13.814)	0	0	0
2019/11/01	2037	07/05/2020			Bond Future	10.0602	89.8522	10.1556	89.1647	0.948	0.0000	0.0000	0
2019/11/01	2037	07/05/2020	9.60	Call	Bond Future	1,701.7800	1.7018	1,467.9100	1.4679	(13.743)	0	0	0
2019/11/01	2037	07/05/2020	9.59	Put	Bond Future	5,186.9600	5.1870	5,643.2100	5.6432	8.796	0	0	0
2019/11/01	2037	07/05/2020	9.61	Call	Bond Future	1,729.7000	1.7297	1,493.2200	1.4932	(13.672)	0	0	0
2019/11/01	2037	07/05/2020	9.61	Put	Bond Future	5,088.8700	5.0889	5,539.9100	5.5399	8.863	0	0	0
2019/11/01	2037	06/08/2020	9.88	Put	Bond Future	4,856.3700	4.8564	5,248.9200	5.2489	8.083	0	0	0
2019/11/01	2037	06/08/2020			Bond Future	10.1381	87.2600	10.2367	86.5597	0.973	0.0000	0.0000	0
2019/11/01	2037	06/08/2020	9.87	Call	Bond Future	2,949.9300	2.9499	2,644.3300	2.6443	(10.360)	0	0	0
2019/11/01	2037	06/08/2020	9.87	Put	Bond Future	4,897.6300	4.8976	5,292.3400	5.2923	8.059	0	0	0
2019/11/01	2037	06/08/2020	9.88	Call	Bond Future	2,982.4900	2.9825	2,674.7300	2.6747	(10.319)	0	0	0
2019/11/01	2037	06/08/2020	9.86	Call	Bond Future	2,917.2500	2.9173	2,613.8300	2.6138	(10.401)	0	0	0
2019/11/01	2037	06/08/2020	9.86	Put	Bond Future	4,938.8600	4.9389	5,335.7500	5.3358	8.036	0	0	0
2019/11/01	2038	07/11/2019			Bond Future	118.6057	118.6057	118.6049	118.6049	(0.001)	0.0000	0.0000	10,584
2019/11/01	2038	06/02/2020			Bond Future	119.1160	119.1160	119.1148	119.1148	(0.001)	0.0000	0.0000	11,481
2019/11/01	2038	07/05/2020			Bond Future	121.3083	121.3083	121.3072	121.3072	(0.001)	0.0000	0.0000	0
2019/11/01	2038	06/08/2020			Bond Future	121.8939	121.8939	121.8929	121.8929	(0.001)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	2040	07/11/2019	10.04	Put	Bond Future	632.5200	0.6325	960.4000	0.9604	51.837	0	0	0
2019/11/01	2040	07/11/2019	10.03	Call	Bond Future	663.0100	0.6630	335.0800	0.3351	(49.461)	0	0	0
2019/11/01	2040	07/11/2019	9.80	Put	Bond Future	1,977.5600	1.9776	2,572.7500	2.5727	30.097	0	0	0
2019/11/01	2040	07/11/2019	9.30	Put	Bond Future	6,147.1300	6.1471	6,816.4000	6.8164	10.888	0	0	0
2019/11/01	2040	07/11/2019			Bond Future	10.0310	93.6588	10.1153	92.9895	0.841	0.0000	0.0000	7,805
2019/11/01	2040	07/11/2019	10.04	Call	Bond Future	704.1000	0.7041	362.7000	0.3627	(48.487)	0	0	0
2019/11/01	2040	07/11/2019	10.03	Put	Bond Future	671.2300	0.6712	1,012.5800	1.0126	50.854	0	0	0
2019/11/01	2040	07/11/2019	9.80	Call	Bond Future	102.8500	0.1029	28.7600	0.0288	(72.037)	0	0	1,260
2019/11/01	2040	07/11/2019	9.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,260
2019/11/01	2040	07/11/2019	10.05	Call	Bond Future	746.6500	0.7467	391.8200	0.3918	(47.523)	0	0	0
2019/11/01	2040	07/11/2019	10.05	Put	Bond Future	595.3900	0.5954	909.8400	0.9098	52.814	0	0	0
2019/11/01	2040	06/02/2020	9.76	Call	Bond Future	1,293.2200	1.2932	1,067.7500	1.0678	(17.435)	0	0	0
2019/11/01	2040	06/02/2020	9.00	Put	Bond Future	9,527.2300	9.5272	10,178.9100	10.1789	6.840	0	0	0
2019/11/01	2040	06/02/2020			Bond Future	10.1075	90.8382	10.1946	90.1567	0.862	0.0000	0.0000	43,217
2019/11/01	2040	06/02/2020	8.40	Put	Bond Future	15,196.8200	15.1968	15,875.7600	15.8758	4.468	0	0	0
2019/11/01	2040	06/02/2020	8.40	Call	Bond Future	6.5500	0.0066	4.0200	0.0040	(38.626)	0	0	0
2019/11/01	2040	06/02/2020	9.74	Call	Bond Future	1,236.1400	1.2361	1,017.6400	1.0176	(17.676)	0	0	0
2019/11/01	2040	06/02/2020	9.74	Put	Bond Future	4,203.6500	4.2037	4,666.6200	4.6666	11.014	0	0	0
2019/11/01	2040	06/02/2020	9.76	Put	Bond Future	4,095.2900	4.0953	4,551.2900	4.5513	11.135	0	0	0
2019/11/01	2040	06/02/2020	9.00	Call	Bond Future	99.0200	0.0990	69.2300	0.0692	(30.085)	0	0	0
2019/11/01	2040	06/02/2020	9.75	Call	Bond Future	1,265.0800	1.2651	1,043.0600	1.0431	(17.550)	0	0	0
2019/11/01	2040	06/02/2020	9.75	Put	Bond Future	4,149.8100	4.1498	4,609.2600	4.6093	11.072	0	0	0
2019/11/01	2040	07/05/2020	9.74	Call	Bond Future	1,811.9800	1.8120	1,573.3300	1.5733	(13.171)	0	0	0
2019/11/01	2040	07/05/2020	9.75	Put	Bond Future	5,334.9500	5.3350	5,787.3700	5.7874	8.480	0	0	0
2019/11/01	2040	07/05/2020			Bond Future	10.1866	92.4880	10.2765	91.7942	0.883	0.0000	0.0000	0
2019/11/01	2040	07/05/2020	9.74	Put	Bond Future	5,386.7100	5.3867	5,841.8400	5.8418	8.449	0	0	0
2019/11/01	2040	07/05/2020	9.75	Call	Bond Future	1,842.7000	1.8427	1,601.3400	1.6013	(13.098)	0	0	0
2019/11/01	2040	07/05/2020	9.73	Call	Bond Future	1,781.5300	1.7815	1,545.5900	1.5456	(13.244)	0	0	0
2019/11/01	2040	07/05/2020	9.73	Put	Bond Future	5,438.8600	5.4389	5,896.7000	5.8967	8.418	0	0	0
2019/11/01	2040	06/08/2020	10.02	Put	Bond Future	5,105.0800	5.1051	5,497.6500	5.4976	7.690	0	0	0
2019/11/01	2040	06/08/2020	10.03	Call	Bond Future	3,234.6900	3.2347	2,918.3300	2.9183	(9.780)	0	0	0
2019/11/01	2040	06/08/2020	10.04	Call	Bond Future	3,270.3700	3.2704	2,951.8000	2.9518	(9.741)	0	0	0
2019/11/01	2040	06/08/2020			Bond Future	10.2650	89.6941	10.3580	88.9874	0.906	0.0000	0.0000	0
2019/11/01	2040	06/08/2020	10.02	Call	Bond Future	3,198.8900	3.1989	2,884.7400	2.8847	(9.821)	0	0	0
2019/11/01	2040	06/08/2020	10.04	Put	Bond Future	5,018.5800	5.0186	5,406.7300	5.4067	7.734	0	0	0
2019/11/01	2040	06/08/2020	10.03	Put	Bond Future	5,061.8300	5.0618	5,452.1900	5.4522	7.712	0	0	0
2019/11/01	2044	07/11/2019	10.07	Put	Bond Future	792.4000	0.7924	1,113.5000	1.1135	40.522	0	0	0
2019/11/01	2044	07/11/2019	9.74	Put	Bond Future	2,981.1200	2.9811	3,558.4600	3.5585	19.367	0	0	0
2019/11/01	2044	07/11/2019	10.52	Call	Bond Future	3,340.9000	3.3409	2,756.2200	2.7562	(17.501)	0	0	0
2019/11/01	2044	07/11/2019			Bond Future	10.0959	90.3427	10.1702	89.7457	0.736	0.0000	0.0000	8,730
2019/11/01	2044	07/11/2019	10.06	Call	Bond Future	546.3700	0.5464	282.4800	0.2825	(48.299)	0	0	0
2019/11/01	2044	07/11/2019	10.06	Put	Bond Future	837.0800	0.8371	1,170.1700	1.1702	39.792	0	0	0
2019/11/01	2044	07/11/2019	10.52	Put	Bond Future	23.2400	0.0232	35.5400	0.0355	52.926	0	0	328
2019/11/01	2044	07/11/2019	10.07	Call	Bond Future	582.8800	0.5829	307.0000	0.3070	(47.330)	0	0	0
2019/11/01	2044	07/11/2019	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2019/11/01	2044	07/11/2019	9.74	Call	Bond Future	24.9600	0.0250	5.3200	0.0053	(78.686)	0	0	328

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	2044	07/11/2019	10.05	Call	Bond Future	511.3800		0.5114	259.4200	0.2594	(49.271)	0	0	0
2019/11/01	2044	07/11/2019	10.05	Put	Bond Future	883.4000		0.8834	1,228.4200	1.2284	39.056	0	0	0
2019/11/01	2044	07/11/2019	9.19	Put	Bond Future	7,861.5800		7.8616	8,458.5600	8.4586	7.594	0	0	0
2019/11/01	2044	06/02/2020	9.74	Call	Bond Future	1,014.4500		1.0144	840.8700	0.8409	(17.111)	0	0	328
2019/11/01	2044	06/02/2020	10.78	Put	Bond Future	939.4700		0.9395	1,076.2200	1.0762	14.556	0	0	328
2019/11/01	2044	06/02/2020	9.77	Put	Bond Future	4,387.3800		4.3874	4,812.1800	4.8122	9.682	0	0	0
2019/11/01	2044	06/02/2020			Bond Future	10.1704		87.5875	10.2471	86.9795	0.754	0.0000	0.0000	35,062
2019/11/01	2044	06/02/2020	9.09	Put	Bond Future	9,485.9100		9.4859	10,064.2100	10.0642	6.096	0	0	0
2019/11/01	2044	06/02/2020	9.09	Call	Bond Future	110.7400		0.1107	81.0200	0.0810	(26.838)	0	0	328
2019/11/01	2044	06/02/2020	9.74	Put	Bond Future	4,561.2700		4.5613	4,995.7100	4.9957	9.525	0	0	0
2019/11/01	2044	06/02/2020	9.77	Call	Bond Future	1,095.5000		1.0955	912.2800	0.9123	(16.725)	0	0	0
2019/11/01	2044	06/02/2020	10.78	Call	Bond Future	5,580.0800		5.5801	5,108.8100	5.1088	(8.446)	0	0	0
2019/11/01	2044	06/02/2020	9.78	Call	Bond Future	1,123.0800		1.1231	936.6500	0.9367	(16.600)	0	0	0
2019/11/01	2044	06/02/2020	9.76	Put	Bond Future	4,445.0600		4.4451	4,873.0600	4.8731	9.629	0	0	0
2019/11/01	2044	06/02/2020	9.78	Put	Bond Future	4,330.2400		4.3302	4,751.8300	4.7518	9.736	0	0	0
2019/11/01	2044	06/02/2020	9.76	Call	Bond Future	1,068.3300		1.0683	888.3100	0.8883	(16.851)	0	0	0
2019/11/01	2044	07/05/2020	9.81	Call	Bond Future	1,899.8800		1.8999	1,680.8800	1.6809	(11.527)	0	0	0
2019/11/01	2044	07/05/2020	9.79	Put	Bond Future	5,564.0800		5.5641	5,968.7900	5.9688	7.274	0	0	0
2019/11/01	2044	07/05/2020	9.26	Call	Bond Future	603.4000		0.6034	507.7700	0.5078	(15.849)	0	0	556
2019/11/01	2044	07/05/2020	9.33	Call	Bond Future	720.2700		0.7203	610.8400	0.6108	(15.193)	0	0	100
2019/11/01	2044	07/05/2020	9.98	Call	Bond Future	2,466.4500		2.4665	2,206.6100	2.2066	(10.535)	0	0	100
2019/11/01	2044	07/05/2020			Bond Future	10.2473		89.1783	10.3265	88.5593	0.773	0.0000	0.0000	0
2019/11/01	2044	07/05/2020	9.81	Put	Bond Future	5,456.9000		5.4569	5,856.8300	5.8568	7.329	0	0	0
2019/11/01	2044	07/05/2020	9.79	Call	Bond Future	1,838.6300		1.8386	1,624.4100	1.6244	(11.651)	0	0	0
2019/11/01	2044	07/05/2020	9.33	Put	Bond Future	8,467.6100		8.4676	8,977.1100	8.9771	6.017	0	0	0
2019/11/01	2044	07/05/2020	9.80	Put	Bond Future	5,510.1600		5.5102	5,912.4900	5.9125	7.302	0	0	0
2019/11/01	2044	07/05/2020	9.26	Put	Bond Future	8,988.4800		8.9885	9,511.7800	9.5118	5.822	0	0	0
2019/11/01	2044	07/05/2020	9.91	Put	Bond Future	4,946.1400		4.9461	5,322.0300	5.3220	7.600	0	0	0
2019/11/01	2044	07/05/2020	9.98	Put	Bond Future	4,612.4700		4.6125	4,971.5600	4.9716	7.785	0	0	0
2019/11/01	2044	07/05/2020	11.09	Call	Bond Future	7,650.2900		7.6503	7,175.6600	7.1757	(6.204)	0	0	0
2019/11/01	2044	07/05/2020	9.80	Call	Bond Future	1,868.9900		1.8690	1,652.3900	1.6524	(11.589)	0	0	0
2019/11/01	2044	07/05/2020	9.91	Call	Bond Future	2,223.5800		2.2236	1,980.5400	1.9805	(10.930)	0	0	556
2019/11/01	2044	07/05/2020	11.02	Call	Bond Future	7,266.6400		7.2666	6,801.4100	6.8014	(6.402)	0	0	0
2019/11/01	2044	07/05/2020	11.02	Put	Bond Future	1,529.8100		1.5298	1,683.5100	1.6835	10.047	0	0	556
2019/11/01	2044	07/05/2020	11.09	Put	Bond Future	1,425.5900		1.4256	1,569.8900	1.5699	10.122	0	0	100
2019/11/01	2044	06/08/2020	9.01	Call	Bond Future	644.8300		0.6448	557.1000	0.5571	(13.605)	0	0	140
2019/11/01	2044	06/08/2020	9.66	Call	Bond Future	1,927.7500		1.9278	1,728.1200	1.7281	(10.356)	0	0	140
2019/11/01	2044	06/08/2020	9.88	Call	Bond Future	2,596.5000		2.5965	2,352.5900	2.3526	(9.394)	0	0	0
2019/11/01	2044	06/08/2020			Bond Future	10.3236		86.4482	10.4054	85.8178	0.792	0.0000	0.0000	0
2019/11/01	2044	06/08/2020	9.86	Call	Bond Future	2,531.7500		2.5318	2,291.8600	2.2919	(9.475)	0	0	0
2019/11/01	2044	06/08/2020	9.86	Put	Bond Future	6,257.6100		6.2576	6,648.1100	6.6481	6.240	0	0	0
2019/11/01	2044	06/08/2020	9.01	Put	Bond Future	11,931.8100		11.9318	12,474.4700	12.4745	4.548	0	0	0
2019/11/01	2044	06/08/2020	9.66	Put	Bond Future	7,344.1500		7.3441	7,774.9100	7.7749	5.865	0	0	0
2019/11/01	2044	06/08/2020	9.88	Put	Bond Future	6,156.1400		6.1561	6,542.6200	6.5426	6.278	0	0	0
2019/11/01	2044	06/08/2020	10.93	Call	Bond Future	7,007.3100		7.0073	6,576.3800	6.5764	(6.150)	0	0	0
2019/11/01	2044	06/08/2020	10.93	Put	Bond Future	2,510.1100		2.5101	2,709.5700	2.7096	7.946	0	0	140
2019/11/01	2044	06/08/2020	9.87	Call	Bond Future	2,564.0200		2.5640	2,322.1100	2.3221	(9.435)	0	0	0
2019/11/01	2044	06/08/2020	9.87	Put	Bond Future	6,206.7100		6.2067	6,595.1900	6.5952	6.259	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	2046	07/11/2019			Bond Future	108.5502	108.5502	108.5498	108.5498	0.000	0.0000	0.0000	6,390
2019/11/01	2046	06/02/2020			Bond Future	110.5350	110.5350	110.5344	110.5344	(0.001)	0.0000	0.0000	10,575
2019/11/01	2046	07/05/2020			Bond Future	110.8213	110.8213	110.8207	110.8207	(0.001)	0.0000	0.0000	0
2019/11/01	2046	06/08/2020			Bond Future	112.9034	112.9034	112.9028	112.9028	(0.001)	0.0000	0.0000	0
2019/11/01	2050	07/11/2019			Bond Future	113.2231	113.2231	113.2224	113.2224	(0.001)	0.0000	0.0000	5,298
2019/11/01	2050	06/02/2020			Bond Future	113.4537	113.4537	113.4528	113.4528	(0.001)	0.0000	0.0000	11,559
2019/11/01	2050	07/05/2020			Bond Future	115.5417	115.5417	115.5410	115.5410	(0.001)	0.0000	0.0000	0
2019/11/01	2050	06/08/2020			Bond Future	115.8325	115.8325	115.8318	115.8318	(0.001)	0.0000	0.0000	0
2019/11/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	AL37	07/11/2019			Index Future	663.2380	663.2380	662.0320	662.0320	(0.182)	0.0000	0.0000	0
2019/11/01	AL37	06/02/2020			Index Future	675.2000	675.2000	673.9700	673.9700	(0.182)	0.0000	0.0000	0
2019/11/01	AL37	07/05/2020			Index Future	687.4660	687.4660	686.2140	686.2140	(0.182)	0.0000	0.0000	0
2019/11/01	AL37	06/08/2020			Index Future	700.2230	700.2230	698.9480	698.9480	(0.182)	0.0000	0.0000	0
2019/11/01	AL7T	07/11/2019			Index Future	764.6430	764.6430	761.8440	761.8440	(0.366)	0.0000	0.0000	0
2019/11/01	AL7T	06/02/2020			Index Future	778.4330	778.4330	775.5820	775.5820	(0.366)	0.0000	0.0000	0
2019/11/01	AL7T	07/05/2020			Index Future	792.5740	792.5740	789.6720	789.6720	(0.366)	0.0000	0.0000	0
2019/11/01	AL7T	06/08/2020			Index Future	807.2820	807.2820	804.3260	804.3260	(0.366)	0.0000	0.0000	0
2019/11/01	ALBI	07/11/2019			Index Future	685.1360	685.1360	681.6990	681.6990	(0.502)	0.0000	0.0000	177
2019/11/01	ALBI	06/02/2020			Index Future	697.4930	697.4930	693.9930	693.9930	(0.502)	0.0000	0.0000	371
2019/11/01	ALBI	07/05/2020			Index Future	710.1630	710.1630	706.6000	706.6000	(0.502)	0.0000	0.0000	0
2019/11/01	ALBI	06/08/2020			Index Future	723.3420	723.3420	719.7130	719.7130	(0.502)	0.0000	0.0000	0
2019/11/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/01	ES33	07/11/2019			Bond Future	10.9594	76.8169	11.0382	76.3642	0.719	0.0000	0.0000	0
2019/11/01	ES33	06/02/2020			Bond Future	11.0807	78.2023	11.1625	77.7412	0.738	0.0000	0.0000	350
2019/11/01	ES33	07/05/2020			Bond Future	11.2024	75.8293	11.2872	75.3599	0.757	0.0000	0.0000	0
2019/11/01	ES33	06/08/2020			Bond Future	11.3234	77.2364	11.4114	76.7583	0.777	0.0000	0.0000	0
2019/11/01	ES42	07/11/2019			Bond Future	11.2939	77.7690	11.3729	77.2554	0.699	0.0000	0.0000	0
2019/11/01	ES42	06/02/2020			Bond Future	11.4098	79.1716	11.4915	78.6486	0.717	0.0000	0.0000	4,919
2019/11/01	ES42	07/05/2020			Bond Future	11.5305	76.3453	11.6153	75.8129	0.736	0.0000	0.0000	0
2019/11/01	ES42	06/08/2020			Bond Future	11.6490	77.7619	11.7369	77.2197	0.755	0.0000	0.0000	0
2019/11/01	GOVI	07/11/2019	672.90	Call	GOVI	47,650.0000	4.7650	12,060.0000	1.2060	(74.690)	0	0	0
2019/11/01	GOVI	07/11/2019			GOVI	677.6650	677.6650	674.1060	674.1060	(0.525)	0.0000	0.0000	219
2019/11/01	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	07/11/2019	672.91	Call	GOVI	47,550.0000	4.7550	11,960.0000	1.1960	(74.848)	0	0	0
2019/11/01	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	07/11/2019	672.92	Call	GOVI	47,450.0000	4.7450	11,860.0000	1.1860	(75.005)	0	0	0
2019/11/01	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	06/02/2020	703.15	Put	GOVI	132,630.0000	13.2630	168,880.0000	16.8880	27.332	0	0	0
2019/11/01	GOVI	06/02/2020			GOVI	689.8870	689.8870	686.2620	686.2620	(0.525)	0.0000	0.0000	1,220
2019/11/01	GOVI	06/02/2020	703.14	Put	GOVI	132,530.0000	13.2530	168,780.0000	16.8780	27.352	0	0	0
2019/11/01	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	06/02/2020	703.13	Put	GOVI	132,430.0000	13.2430	168,680.0000	16.8680	27.373	0	0	0
2019/11/01	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	07/05/2020			GOVI	702.4190	702.4190	698.7290	698.7290	(0.525)	0.0000	0.0000	0
2019/11/01	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	07/05/2020	720.00	Put	GOVI	175,810.0000	17.5810	212,710.0000	21.2710	20.989	0	0	0
2019/11/01	GOVI	07/05/2020	719.98	Put	GOVI	175,610.0000	17.5610	212,510.0000	21.2510	21.012	0	0	0
2019/11/01	GOVI	07/05/2020	719.99	Put	GOVI	175,710.0000	17.5710	212,610.0000	21.2610	21.001	0	0	0
2019/11/01	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	06/08/2020	728.12	Put	GOVI	126,660.0000	12.6660	164,240.0000	16.4240	29.670	0	0	0
2019/11/01	GOVI	06/08/2020			GOVI	715.4540	715.4540	711.6960	711.6960	(0.525)	0.0000	0.0000	0
2019/11/01	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GOVI	06/08/2020	728.14	Put	GOVI	126,860.0000	12.6860	164,440.0000	16.4440	29.623	0	0	0
2019/11/01	GOVI	06/08/2020	728.13	Put	GOVI	126,760.0000	12.6760	164,340.0000	16.4340	29.647	0	0	0
2019/11/01	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/01	IGOV	07/11/2019			Index Future	259.3870	259.3870	259.0260	259.0260	(0.139)	0.0000	0.0000	290
2019/11/01	IGOV	06/02/2020			Index Future	264.1290	264.1290	263.7610	263.7610	(0.139)	0.0000	0.0000	1,011
2019/11/01	IGOV	07/05/2020			Index Future	268.9910	268.9910	268.6160	268.6160	(0.139)	0.0000	0.0000	11
2019/11/01	IGOV	06/08/2020			Index Future	274.0440	274.0440	273.6630	273.6630	(0.139)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/01	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/11/01	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0500	102.0500	0.010	0.0000	0.0000	0
2019/11/01	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/01	IS05	17/12/2020			Interest Rate Swap	95.5200	95.5200	95.5500	95.5500	0.031	0.0000	0.0000	0
2019/11/01	IS05	16/03/2021			Interest Rate Swap	94.5200	94.5200	94.5600	94.5600	0.042	0.0000	0.0000	0
2019/11/01	IS05	15/06/2021			Interest Rate Swap	93.4800	93.4800	93.5300	93.5300	0.053	0.0000	0.0000	0
2019/11/01	IS05	21/09/2021			Interest Rate Swap	93.4000	93.4000	93.4700	93.4700	0.075	0.0000	0.0000	0
2019/11/01	IS05	21/12/2021			Interest Rate Swap	95.4000	95.4000	95.4800	95.4800	0.084	0.0000	0.0000	51
2019/11/01	IS05	15/03/2022			Interest Rate Swap	95.3500	95.3500	95.4500	95.4500	0.105	0.0000	0.0000	0
2019/11/01	IS05	21/06/2022			Interest Rate Swap	96.3400	96.3400	96.4600	96.4600	0.125	0.0000	0.0000	0
2019/11/01	IS05	20/09/2022			Interest Rate Swap	100.1100	100.1100	100.2400	100.2400	0.130	0.0000	0.0000	0
2019/11/01	IS05	20/12/2022			Interest Rate Swap	101.2100	101.2100	101.3500	101.3500	0.138	0.0000	0.0000	0
2019/11/01	IS05	22/03/2023			Interest Rate Swap	94.3400	94.3400	94.5200	94.5200	0.191	0.0000	0.0000	0
2019/11/01	IS05	20/06/2023			Interest Rate Swap	100.2900	100.2900	100.4900	100.4900	0.199	0.0000	0.0000	0
2019/11/01	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/01	IS10	17/12/2025			Interest Rate Swap	91.2600	91.2600	91.5500	91.5500	0.318	0.0000	0.0000	0
2019/11/01	IS10	16/03/2026			Interest Rate Swap	88.1100	88.1100	88.4100	88.4100	0.340	0.0000	0.0000	0
2019/11/01	IS10	15/06/2026			Interest Rate Swap	86.7300	86.7300	87.0400	87.0400	0.357	0.0000	0.0000	0
2019/11/01	IS10	21/09/2026			Interest Rate Swap	88.8600	88.8600	89.1700	89.1700	0.349	0.0000	0.0000	0
2019/11/01	IS10	21/12/2026			Interest Rate Swap	92.6900	92.6900	93.0100	93.0100	0.345	0.0000	0.0000	0
2019/11/01	IS10	15/03/2027			Interest Rate Swap	91.2000	91.2000	91.5300	91.5300	0.362	0.0000	0.0000	0
2019/11/01	IS10	21/06/2027			Interest Rate Swap	93.2900	93.2900	93.6400	93.6400	0.375	0.0000	0.0000	0
2019/11/01	IS10	20/09/2027			Interest Rate Swap	98.8400	98.8400	99.1900	99.1900	0.354	0.0000	0.0000	0
2019/11/01	IS10	20/12/2027			Interest Rate Swap	99.2000	99.2000	99.5600	99.5600	0.363	0.0000	0.0000	0
2019/11/01	IS10	22/03/2028			Interest Rate Swap	92.5800	92.5800	92.9500	92.9500	0.400	0.0000	0.0000	0
2019/11/01	IS10	20/06/2028			Interest Rate Swap	99.9400	99.9400	100.3100	100.3100	0.370	0.0000	0.0000	0
2019/11/01	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/01	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/01	R023	07/11/2019	7.98	Call	Bond Future	1,295.0200	1.2950	1,136.7900	1.1368	(12.218)	0	0	0
2019/11/01	R023	07/11/2019			Bond Future	7.5279	102.1838	7.5828	102.0255	0.729	0.0000	0.0000	11,349
2019/11/01	R023	07/11/2019	7.99	Call	Bond Future	1,323.3900	1.3234	1,165.1400	1.1651	(11.958)	0	0	0
2019/11/01	R023	07/11/2019	7.98	Put	Bond Future	0.1900	0.0002	0.3000	0.0003	57.895	0	0	0
2019/11/01	R023	07/11/2019	7.99	Put	Bond Future	0.1600	0.0002	0.2500	0.0003	56.250	0	0	0
2019/11/01	R023	07/11/2019	8.00	Call	Bond Future	1,351.7700	1.3518	1,193.5000	1.1935	(11.708)	0	0	0
2019/11/01	R023	07/11/2019	8.00	Put	Bond Future	0.1400	0.0001	0.2100	0.0002	50.000	0	0	0
2019/11/01	R023	06/02/2020	7.54	Call	Bond Future	564.3600	0.5644	485.5600	0.4856	(13.963)	0	0	0
2019/11/01	R023	06/02/2020			Bond Future	7.5551	104.0267	7.6152	103.8653	0.796	0.0000	0.0000	39,862

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	R023	06/02/2020	7.52	Call	Bond Future	534.5200	0.5345	458.1800	0.4582	(14.282)	0	0	0
2019/11/01	R023	06/02/2020	7.52	Put	Bond Future	628.7900	0.6288	713.8500	0.7139	13.528	0	0	0
2019/11/01	R023	06/02/2020	7.54	Put	Bond Future	604.8500	0.6048	687.4500	0.6875	13.656	0	0	0
2019/11/01	R023	06/02/2020	7.53	Call	Bond Future	549.4500	0.5495	471.8700	0.4719	(14.120)	0	0	0
2019/11/01	R023	06/02/2020	7.53	Put	Bond Future	616.8300	0.6168	700.6500	0.7006	13.589	0	0	0
2019/11/01	R023	07/05/2020	6.91	Put	Bond Future	1,813.0800	1.8131	1,949.9500	1.9500	7.549	0	0	0
2019/11/01	R023	07/05/2020			Bond Future	7.5682	101.9839	7.6342	101.8197	0.872	0.0000	0.0000	16,047
2019/11/01	R023	07/05/2020	6.90	Call	Bond Future	151.9800	0.1520	125.3300	0.1253	(17.535)	0	0	0
2019/11/01	R023	07/05/2020	6.90	Put	Bond Future	1,833.3700	1.8334	1,970.9300	1.9709	7.503	0	0	0
2019/11/01	R023	07/05/2020	6.91	Call	Bond Future	157.1200	0.1571	129.7800	0.1298	(17.401)	0	0	0
2019/11/01	R023	07/05/2020	6.89	Call	Bond Future	146.9600	0.1470	120.9900	0.1210	(17.671)	0	0	0
2019/11/01	R023	07/05/2020	6.89	Put	Bond Future	1,853.7700	1.8538	1,992.0100	1.9920	7.457	0	0	0
2019/11/01	R023	06/08/2020	7.26	Call	Bond Future	550.4100	0.5504	488.5400	0.4885	(11.241)	0	0	0
2019/11/01	R023	06/08/2020			Bond Future	7.5629	103.8764	7.6360	103.7091	0.966	0.0000	0.0000	0
2019/11/01	R023	06/08/2020	7.26	Put	Bond Future	1,247.2700	1.2473	1,352.6500	1.3526	8.449	0	0	0
2019/11/01	R023	06/08/2020	7.27	Call	Bond Future	561.0500	0.5610	498.4400	0.4984	(11.159)	0	0	0
2019/11/01	R023	06/08/2020	7.28	Put	Bond Future	1,222.4500	1.2225	1,326.3500	1.3263	8.499	0	0	0
2019/11/01	R023	06/08/2020	7.27	Put	Bond Future	1,234.8000	1.2348	1,339.4400	1.3394	8.474	0	0	0
2019/11/01	R023	06/08/2020	7.28	Call	Bond Future	571.7900	0.5718	508.4400	0.5084	(11.079)	0	0	0
2019/11/01	R035	07/11/2019	9.88	Call	Bond Future	1,103.6600	1.1037	666.6300	0.6666	(39.598)	0	0	0
2019/11/01	R035	07/11/2019	9.89	Call	Bond Future	1,156.0300	1.1560	708.3200	0.7083	(38.728)	0	0	0
2019/11/01	R035	07/11/2019	9.87	Put	Bond Future	321.6500	0.3216	520.3900	0.5204	61.788	0	0	0
2019/11/01	R035	07/11/2019	10.21	Put	Bond Future	14.9800	0.0150	26.3900	0.0264	76.168	0	0	3,500
2019/11/01	R035	07/11/2019			Bond Future	9.7713	94.7227	9.8556	94.0980	0.863	0.0000	0.0000	10,288
2019/11/01	R035	07/11/2019	9.89	Put	Bond Future	278.1400	0.2781	455.2000	0.4552	63.659	0	0	0
2019/11/01	R035	07/11/2019	9.87	Call	Bond Future	1,052.4600	1.0525	626.4300	0.6264	(40.479)	0	0	0
2019/11/01	R035	07/11/2019	8.92	Put	Bond Future	6,671.9900	6.6720	7,296.7600	7.2968	9.364	0	0	0
2019/11/01	R035	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,500
2019/11/01	R035	07/11/2019	9.52	Put	Bond Future	1,974.0100	1.9740	2,543.6900	2.5437	28.859	0	0	0
2019/11/01	R035	07/11/2019	9.52	Call	Bond Future	73.9400	0.0739	18.8500	0.0189	(74.506)	0	0	3,500
2019/11/01	R035	07/11/2019	9.88	Put	Bond Future	299.2700	0.2993	487.0100	0.4870	62.733	0	0	0
2019/11/01	R035	07/11/2019	10.21	Call	Bond Future	3,199.9000	3.1999	2,586.5400	2.5865	(19.168)	0	0	0
2019/11/01	R035	06/02/2020	9.60	Call	Bond Future	1,445.8800	1.4459	1,206.3000	1.2063	(16.570)	0	0	0
2019/11/01	R035	06/02/2020	9.61	Put	Bond Future	3,271.0600	3.2711	3,664.3100	3.6643	12.022	0	0	0
2019/11/01	R035	06/02/2020			Bond Future	9.8516	96.4310	9.9388	95.7949	0.886	0.0000	0.0000	109,226
2019/11/01	R035	06/02/2020	9.60	Put	Bond Future	3,316.6800	3.3167	3,713.2700	3.7133	11.957	0	0	0
2019/11/01	R035	06/02/2020	9.61	Call	Bond Future	1,475.6800	1.4757	1,232.7600	1.2328	(16.462)	0	0	0
2019/11/01	R035	06/02/2020	9.59	Call	Bond Future	1,416.2500	1.4163	1,180.0000	1.1800	(16.681)	0	0	0
2019/11/01	R035	06/02/2020	9.59	Put	Bond Future	3,362.5600	3.3626	3,762.4800	3.7625	11.893	0	0	0
2019/11/01	R035	07/05/2020	9.75	Call	Bond Future	2,489.4400	2.4894	2,200.7600	2.2008	(11.596)	0	0	5,000
2019/11/01	R035	07/05/2020	10.75	Put	Bond Future	1,251.8400	1.2518	1,404.5300	1.4045	12.197	0	0	5,000
2019/11/01	R035	07/05/2020	10.57	Put	Bond Future	0.0000	0.0000	1,701.8400	1.7018	100.000	0	0	3,530
2019/11/01	R035	07/05/2020	9.48	Put	Bond Future	4,958.1300	4.9581	5,385.3500	5.3853	8.617	0	0	0
2019/11/01	R035	07/05/2020	9.47	Call	Bond Future	1,620.7600	1.6208	1,402.8800	1.4029	(13.443)	0	0	0
2019/11/01	R035	07/05/2020			Bond Future	9.9268	93.6794	10.0170	93.0318	0.909	0.0000	0.0000	0
2019/11/01	R035	07/05/2020	9.11	Put	Bond Future	6,973.2200	6.9732	7,490.1700	7.4902	7.413	0	0	0
2019/11/01	R035	07/05/2020	9.11	Call	Bond Future	790.7700	0.7908	660.0800	0.6601	(16.527)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	R035	07/05/2020	9.75	Put	Bond Future	3,778.7200	3.7787	4,137.6800	4.1377	9.500	0	0	0
2019/11/01	R035	07/05/2020	10.75	Call	Bond Future	6,922.9100	6.9229	6,427.9600	6.4280	(7.149)	0	0	0
2019/11/01	R035	07/05/2020	10.57	Call	Bond Future	0.0000	0.0000	5,530.1900	5.5302	100.000	0	0	0
2019/11/01	R035	07/05/2020	9.78	Put	Bond Future	0.0000	0.0000	4,012.1100	4.0121	100.000	0	0	0
2019/11/01	R035	07/05/2020	9.48	Call	Bond Future	1,648.6700	1.6487	1,428.2500	1.4282	(13.370)	0	0	0
2019/11/01	R035	07/05/2020	9.47	Put	Bond Future	5,006.2600	5.0063	5,436.0200	5.4360	8.584	0	0	0
2019/11/01	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	2,295.8000	2.2958	100.000	0	0	3,530
2019/11/01	R035	07/05/2020	9.18	Put	Bond Future	0.0000	0.0000	7,055.0700	7.0551	100.000	0	0	0
2019/11/01	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	778.0300	7.7780	100.000	0	0	3,530
2019/11/01	R035	07/05/2020	9.49	Call	Bond Future	1,677.1000	1.6771	1,454.1400	1.4541	(13.294)	0	0	0
2019/11/01	R035	07/05/2020	9.49	Put	Bond Future	4,910.6100	4.9106	5,335.2900	5.3353	8.648	0	0	0
2019/11/01	R035	06/08/2020	9.00	Put	Bond Future	8,847.9600	8.8480	9,349.3900	9.3494	5.667	0	0	0
2019/11/01	R035	06/08/2020	9.92	Put	Bond Future	4,536.8600	4.5369	4,866.7900	4.8668	7.272	0	0	0
2019/11/01	R035	06/08/2020			Bond Future	9.9998	95.4177	10.0930	94.7581	0.933	0.0000	0.0000	0
2019/11/01	R035	06/08/2020	9.00	Call	Bond Future	1,320.6000	1.3206	1,162.3900	1.1624	(11.980)	0	0	24,761
2019/11/01	R035	06/08/2020	9.92	Call	Bond Future	3,967.3300	3.9673	3,637.6200	3.6376	(8.311)	0	0	0
2019/11/01	R035	06/08/2020	9.93	Call	Bond Future	4,003.1600	4.0032	3,671.6500	3.6717	(8.281)	0	0	0
2019/11/01	R035	06/08/2020	9.91	Put	Bond Future	4,572.6200	4.5726	4,904.3600	4.9044	7.255	0	0	0
2019/11/01	R035	06/08/2020	8.75	Put	Bond Future	10,494.0400	10.4940	11,032.0500	11.0320	5.127	0	0	0
2019/11/01	R035	06/08/2020	8.75	Call	Bond Future	945.4100	0.9454	823.7800	0.8238	(12.865)	0	0	3,000
2019/11/01	R035	06/08/2020	9.93	Put	Bond Future	4,501.0000	4.5010	4,829.1300	4.8291	7.290	0	0	0
2019/11/01	R035	06/08/2020	9.91	Call	Bond Future	3,931.3200	3.9313	3,603.4200	3.6034	(8.341)	0	0	0
2019/11/01	R186	07/11/2019	8.94	Call	Bond Future	2,406.5800	2.4066	2,048.2200	2.0482	(14.891)	0	0	0
2019/11/01	R186	07/11/2019	8.20	Call	Bond Future	15.0800	0.0151	3.1800	0.0032	(78.912)	0	0	0
2019/11/01	R186	07/11/2019	8.23	Call	Bond Future	23.3800	0.0234	5.5800	0.0056	(76.133)	0	0	4,955
2019/11/01	R186	07/11/2019			Bond Future	8.5050	114.5916	8.5695	114.2310	0.758	0.0000	0.0000	52,318
2019/11/01	R186	07/11/2019	8.94	Put	Bond Future	3.9600	0.0040	6.1800	0.0062	56.061	0	0	0
2019/11/01	R186	07/11/2019	8.25	Put	Bond Future	1,471.4200	1.4714	1,809.1500	1.8091	22.953	0	0	3,750
2019/11/01	R186	07/11/2019	8.25	Call	Bond Future	30.8100	0.0308	7.9600	0.0080	(74.164)	0	0	3,750
2019/11/01	R186	07/11/2019	8.73	Call	Bond Future	1,305.1100	1.3051	977.5000	0.9775	(25.102)	0	0	0
2019/11/01	R186	07/11/2019	8.73	Put	Bond Future	53.9300	0.0539	86.9000	0.0869	61.135	0	0	4,955
2019/11/01	R186	07/11/2019	8.95	Call	Bond Future	2,460.4900	2.4605	2,101.8100	2.1018	(14.578)	0	0	0
2019/11/01	R186	07/11/2019	8.96	Put	Bond Future	2.9800	0.0030	4.6000	0.0046	54.362	0	0	0
2019/11/01	R186	07/11/2019	8.20	Put	Bond Future	1,740.9700	1.7410	2,089.6500	2.0897	20.028	0	0	7,500
2019/11/01	R186	07/11/2019	8.23	Put	Bond Future	1,577.9900	1.5780	1,920.7700	1.9208	21.723	0	0	0
2019/11/01	R186	07/11/2019	8.95	Put	Bond Future	3.4400	0.0034	5.3400	0.0053	55.233	0	0	0
2019/11/01	R186	07/11/2019	8.96	Call	Bond Future	2,514.4400	2.5144	2,155.4800	2.1555	(14.276)	0	0	0
2019/11/01	R186	06/02/2020	8.11	Put	Bond Future	3,032.7900	3.0328	3,308.3000	3.3083	9.084	0	0	0
2019/11/01	R186	06/02/2020	8.50	Call	Bond Future	1,316.2000	1.3162	1,143.6500	1.1436	(13.110)	0	0	0
2019/11/01	R186	06/02/2020	8.57	Call	Bond Future	1,507.8300	1.5078	1,320.1300	1.3201	(12.448)	0	0	0
2019/11/01	R186	06/02/2020			Bond Future	8.5644	111.3542	8.6322	110.9869	0.792	0.0000	0.0000	100,307
2019/11/01	R186	06/02/2020	8.11	Call	Bond Future	530.9900	0.5310	439.2200	0.4392	(17.283)	0	0	821
2019/11/01	R186	06/02/2020	8.55	Call	Bond Future	1,451.5500	1.4516	1,268.1600	1.2682	(12.634)	0	0	0
2019/11/01	R186	06/02/2020	8.55	Put	Bond Future	1,529.5700	1.5296	1,713.4600	1.7135	12.022	0	0	0
2019/11/01	R186	06/02/2020	9.00	Put	Bond Future	663.6000	0.6636	761.3600	0.7614	14.732	0	0	821
2019/11/01	R186	06/02/2020	8.50	Put	Bond Future	1,666.2600	1.6663	1,860.9900	1.8610	11.687	0	0	821
2019/11/01	R186	06/02/2020	8.57	Put	Bond Future	1,477.2800	1.4773	1,656.8600	1.6569	12.156	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	R186	06/02/2020	9.00	Call	Bond Future	2,995.5500	2.9956	2,726.0300	2.7260	(8.997)	0	0	0
2019/11/01	R186	06/02/2020	8.56	Call	Bond Future	1,479.4300	1.4794	1,293.8800	1.2939	(12.542)	0	0	0
2019/11/01	R186	06/02/2020	8.56	Put	Bond Future	1,503.1500	1.5031	1,684.8800	1.6849	12.090	0	0	0
2019/11/01	R186	07/05/2020	8.28	Put	Bond Future	3,079.7600	3.0798	3,316.4600	3.3165	7.686	0	0	0
2019/11/01	R186	07/05/2020	8.93	Call	Bond Future	3,068.9300	3.0689	2,835.2900	2.8353	(7.613)	0	0	0
2019/11/01	R186	07/05/2020	7.90	Put	Bond Future	4,486.7200	4.4867	4,779.5400	4.7795	6.526	0	0	2,500
2019/11/01	R186	07/05/2020	8.09	Put	Bond Future	3,739.7200	3.7397	4,005.4200	4.0054	7.105	0	0	0
2019/11/01	R186	07/05/2020			Bond Future	8.6259	113.3768	8.6972	113.0029	0.827	0.0000	0.0000	1,650
2019/11/01	R186	07/05/2020	8.50	Call	Bond Future	1,757.7600	1.7578	1,586.4100	1.5864	(9.748)	0	0	0
2019/11/01	R186	07/05/2020	8.50	Put	Bond Future	2,421.2600	2.4213	2,623.7600	2.6238	8.363	0	0	23,208
2019/11/01	R186	07/05/2020	8.08	Call	Bond Future	862.0700	0.8621	755.4100	0.7554	(12.373)	0	0	0
2019/11/01	R186	07/05/2020	8.08	Put	Bond Future	3,776.9000	3.7769	4,044.0900	4.0441	7.074	0	0	0
2019/11/01	R186	07/05/2020	8.28	Call	Bond Future	1,244.2600	1.2443	1,107.1100	1.1071	(11.023)	0	0	6,000
2019/11/01	R186	07/05/2020	8.93	Put	Bond Future	1,486.9500	1.4869	1,627.1600	1.6272	9.429	0	0	6,000
2019/11/01	R186	07/05/2020	7.90	Call	Bond Future	589.0500	0.5891	508.0200	0.5080	(13.756)	0	0	0
2019/11/01	R186	07/05/2020	8.09	Call	Bond Future	879.1800	0.8792	771.0300	0.7710	(12.301)	0	0	0
2019/11/01	R186	07/05/2020	7.60	Put	Bond Future	5,838.7900	5.8388	6,167.0600	6.1671	5.622	0	0	0
2019/11/01	R186	07/05/2020	7.60	Call	Bond Future	278.5700	0.2786	232.9900	0.2330	(16.362)	0	0	6,000
2019/11/01	R186	07/05/2020	8.07	Call	Bond Future	845.1800	0.8452	740.0000	0.7400	(12.445)	0	0	0
2019/11/01	R186	07/05/2020	8.07	Put	Bond Future	3,814.3200	3.8143	4,082.9900	4.0830	7.044	0	0	0
2019/11/01	R186	06/08/2020	8.38	Put	Bond Future	3,236.6700	3.2367	3,462.9900	3.4630	6.992	0	0	0
2019/11/01	R186	06/08/2020			Bond Future	8.6838	110.1760	8.7590	109.7952	0.866	0.0000	0.0000	0
2019/11/01	R186	06/08/2020	8.37	Call	Bond Future	1,657.1000	1.6571	1,504.0400	1.5040	(9.237)	0	0	0
2019/11/01	R186	06/08/2020	8.37	Put	Bond Future	3,264.7300	3.2647	3,492.4000	3.4924	6.974	0	0	0
2019/11/01	R186	06/08/2020	8.38	Call	Bond Future	1,680.7400	1.6807	1,526.3300	1.5263	(9.187)	0	0	0
2019/11/01	R186	06/08/2020	8.36	Call	Bond Future	1,633.2500	1.6332	1,481.5600	1.4816	(9.288)	0	0	0
2019/11/01	R186	06/08/2020	8.36	Put	Bond Future	3,292.6100	3.2926	3,521.6500	3.5217	6.956	0	0	0
2019/11/01	R197	07/11/2019			Bond Future	307.5338	307.5338	306.4193	306.4193	(0.362)	0.0000	0.0000	1,550
2019/11/01	R197	06/02/2020			Bond Future	305.4985	305.4985	304.3629	304.3629	(0.372)	0.0000	0.0000	2,540
2019/11/01	R197	07/05/2020			Bond Future	311.1212	311.1212	309.9650	309.9650	(0.372)	0.0000	0.0000	0
2019/11/01	R197	06/08/2020			Bond Future	309.1736	309.1736	307.9958	307.9958	(0.381)	0.0000	0.0000	0
2019/11/01	R202	07/11/2019			Bond Future	231.6110	231.6110	231.1054	231.1054	(0.218)	0.0000	0.0000	7,599
2019/11/01	R202	06/02/2020			Bond Future	231.7781	231.7781	231.2629	231.2629	(0.222)	0.0000	0.0000	8,486
2019/11/01	R202	07/05/2020			Bond Future	236.0440	236.0440	235.5196	235.5196	(0.222)	0.0000	0.0000	0
2019/11/01	R202	06/08/2020			Bond Future	236.3396	236.3396	235.8052	235.8052	(0.226)	0.0000	0.0000	0
2019/11/01	R207	07/11/2019	2.08	Put	Bond Future	858.1000	0.8581	858.6800	0.8587	0.068	0	0	0
2019/11/01	R207	07/11/2019			Bond Future	6.8771	102.3903	6.8803	102.3898	0.048	0.0000	0.0000	3,123
2019/11/01	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	R207	07/11/2019	2.07	Put	Bond Future	859.9000	0.8599	860.4800	0.8605	0.067	0	0	0
2019/11/01	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/01	R207	07/11/2019	2.06	Put	Bond Future	861.7100	0.8617	862.2900	0.8623	0.067	0	0	0
2019/11/01	R208	07/11/2019	6.83	Call	Bond Future	263.8100	0.2638	262.3100	0.2623	(0.569)	0	0	0
2019/11/01	R208	07/11/2019	6.82	Put	Bond Future	0.2600	0.0003	0.1400	0.0001	(46.154)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	R208	07/11/2019			Bond Future	6.6274	100.9426	6.6285	100.9412	0.016	0.0000	0.0000	2,194
2019/11/01	R208	07/11/2019	6.84	Call	Bond Future	276.7400	0.2767	275.2600	0.2753	(0.535)	0	0	0
2019/11/01	R208	07/11/2019	6.84	Put	Bond Future	0.1600	0.0002	0.0800	0.0001	(50.000)	0	0	0
2019/11/01	R208	07/11/2019	6.83	Put	Bond Future	0.2100	0.0002	0.1100	0.0001	(47.619)	0	0	0
2019/11/01	R208	07/11/2019	6.82	Call	Bond Future	250.8700	0.2509	249.3500	0.2493	(0.606)	0	0	0
2019/11/01	R208	06/02/2020	6.13	Put	Bond Future	389.4000	0.3894	390.4500	0.3905	0.270	0	0	0
2019/11/01	R208	06/02/2020	6.12	Call	Bond Future	21.0200	0.0210	20.4700	0.0205	(2.617)	0	0	0
2019/11/01	R208	06/02/2020			Bond Future	6.4691	102.7632	6.4706	102.7615	0.023	0.0000	0.0000	11,369
2019/11/01	R208	06/02/2020	6.13	Call	Bond Future	21.9800	0.0220	21.4100	0.0214	(2.593)	0	0	0
2019/11/01	R208	06/02/2020	6.12	Put	Bond Future	399.3100	0.3993	400.3800	0.4004	0.268	0	0	0
2019/11/01	R208	06/02/2020	6.14	Call	Bond Future	23.1000	0.0231	22.5100	0.0225	(2.554)	0	0	0
2019/11/01	R208	06/02/2020	6.14	Put	Bond Future	379.6600	0.3797	380.6900	0.3807	0.271	0	0	0
2019/11/01	R208	07/05/2020	4.81	Call	Bond Future	0.3500	0.0004	0.3400	0.0003	(2.857)	0	0	0
2019/11/01	R208	07/05/2020	4.80	Put	Bond Future	1,211.8900	1.2119	1,213.4300	1.2134	0.127	0	0	0
2019/11/01	R208	07/05/2020			Bond Future	6.2068	101.2265	6.2086	101.2249	0.029	0.0000	0.0000	0
2019/11/01	R208	07/05/2020	4.82	Call	Bond Future	0.3700	0.0004	0.3600	0.0004	(2.703)	0	0	0
2019/11/01	R208	07/05/2020	4.82	Put	Bond Future	1,194.5400	1.1945	1,196.0900	1.1961	0.130	0	0	0
2019/11/01	R208	07/05/2020	4.81	Put	Bond Future	1,203.2100	1.2032	1,204.7600	1.2048	0.129	0	0	0
2019/11/01	R208	07/05/2020	4.80	Call	Bond Future	0.3300	0.0003	0.3100	0.0003	(6.061)	0	0	0
2019/11/01	R208	06/08/2020	5.57	Put	Bond Future	182.1900	0.1822	182.8300	0.1828	0.351	0	0	0
2019/11/01	R208	06/08/2020			Bond Future	5.6775	103.1049	5.6800	103.1033	0.045	0.0000	0.0000	0
2019/11/01	R208	06/08/2020	5.56	Call	Bond Future	112.3000	0.1123	111.3900	0.1114	(0.810)	0	0	0
2019/11/01	R208	06/08/2020	5.56	Put	Bond Future	185.4200	0.1854	186.0800	0.1861	0.356	0	0	0
2019/11/01	R208	06/08/2020	5.57	Call	Bond Future	115.3000	0.1153	114.3700	0.1144	(0.807)	0	0	0
2019/11/01	R208	06/08/2020	5.55	Call	Bond Future	109.3600	0.1094	108.4500	0.1085	(0.832)	0	0	0
2019/11/01	R208	06/08/2020	5.55	Put	Bond Future	188.7100	0.1887	189.3700	0.1894	0.350	0	0	0
2019/11/01	R209	07/11/2019	9.82	Call	Bond Future	681.7500	0.6817	385.8900	0.3859	(43.397)	0	0	0
2019/11/01	R209	07/11/2019	9.77	Put	Bond Future	543.9000	0.5439	800.1300	0.8001	47.110	0	0	0
2019/11/01	R209	07/11/2019	9.33	Call	Bond Future	4.7400	0.0047	0.6000	0.0006	(87.342)	0	0	8,000
2019/11/01	R209	07/11/2019			Bond Future	9.7754	72.2082	9.8548	71.7066	0.812	0.0000	0.0000	74,124
2019/11/01	R209	07/11/2019	9.80	Call	Bond Future	609.3300	0.6093	333.4300	0.3334	(45.279)	0	0	0
2019/11/01	R209	07/11/2019	9.80	Put	Bond Future	453.5100	0.4535	679.2400	0.6792	49.774	0	0	0
2019/11/01	R209	07/11/2019	9.50	Put	Bond Future	1,831.0500	1.8310	2,295.4500	2.2954	25.362	0	0	0
2019/11/01	R209	07/11/2019	9.50	Call	Bond Future	50.0600	0.0501	12.8300	0.0128	(74.371)	0	0	5,000
2019/11/01	R209	07/11/2019	8.92	Put	Bond Future	5,746.6300	5.7466	6,248.2600	6.2483	8.729	0	0	0
2019/11/01	R209	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,000
2019/11/01	R209	07/11/2019	9.82	Put	Bond Future	399.4700	0.3995	605.2400	0.6052	51.511	0	0	0
2019/11/01	R209	07/11/2019	9.77	Call	Bond Future	509.4000	0.5094	264.0000	0.2640	(48.174)	0	0	0
2019/11/01	R209	07/11/2019	9.33	Put	Bond Future	2,917.1700	2.9172	3,414.6600	3.4147	17.054	0	0	0
2019/11/01	R209	07/11/2019	9.81	Call	Bond Future	644.9700	0.6450	359.0400	0.3590	(44.332)	0	0	0
2019/11/01	R209	07/11/2019	9.81	Put	Bond Future	425.8800	0.4259	641.5800	0.6416	50.648	0	0	0
2019/11/01	R209	06/02/2020	9.52	Put	Bond Future	3,166.1400	3.1661	3,500.2800	3.5003	10.554	0	0	0
2019/11/01	R209	06/02/2020			Bond Future	9.8439	73.5105	9.9258	72.9997	0.831	0.0000	0.0000	100,596
2019/11/01	R209	06/02/2020	9.40	Put	Bond Future	3,696.1900	3.6962	4,061.1900	4.0612	9.875	0	0	0
2019/11/01	R209	06/02/2020	9.40	Call	Bond Future	830.3600	0.8304	684.5700	0.6846	(17.557)	0	0	7,500
2019/11/01	R209	06/02/2020	9.51	Call	Bond Future	1,068.2300	1.0682	894.1700	0.8942	(16.294)	0	0	0
2019/11/01	R209	06/02/2020	9.51	Put	Bond Future	3,208.6900	3.2087	3,545.4200	3.5454	10.494	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/01	R209	06/02/2020	9.52	Call	Bond Future	1,091.1100	1.0911	914.4600	0.9145	(16.190)	0	0	0
2019/11/01	R209	06/02/2020	9.50	Call	Bond Future	1,045.5200	1.0455	874.0400	0.8740	(16.401)	0	0	0
2019/11/01	R209	06/02/2020	9.50	Put	Bond Future	3,251.5000	3.2515	3,590.8100	3.5908	10.435	0	0	0
2019/11/01	R209	07/05/2020	9.47	Call	Bond Future	1,547.2400	1.5472	1,362.5500	1.3625	(11.937)	0	0	0
2019/11/01	R209	07/05/2020			Bond Future	9.9136	71.6946	9.9980	71.1745	0.851	0.0000	0.0000	0
2019/11/01	R209	07/05/2020	9.45	Call	Bond Future	1,499.1900	1.4992	1,318.4000	1.3184	(12.059)	0	0	0
2019/11/01	R209	07/05/2020	9.45	Put	Bond Future	4,457.7100	4.4577	4,796.9700	4.7970	7.611	0	0	0
2019/11/01	R209	07/05/2020	9.47	Put	Bond Future	4,374.5200	4.3745	4,709.8800	4.7099	7.666	0	0	0
2019/11/01	R209	07/05/2020	9.46	Call	Bond Future	1,523.1100	1.5231	1,340.3700	1.3404	(11.998)	0	0	0
2019/11/01	R209	07/05/2020	9.46	Put	Bond Future	4,415.9700	4.4160	4,753.2800	4.7533	7.638	0	0	0
2019/11/01	R209	06/08/2020	5.56	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/11/01	R209	06/08/2020	5.55	Put	Bond Future	36,491.8200	36.4918	37,021.5300	37.0215	1.452	0	0	0
2019/11/01	R209	06/08/2020			Bond Future	9.9812	73.0250	10.0682	72.4953	0.872	0.0000	0.0000	0
2019/11/01	R209	06/08/2020	5.57	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2019/11/01	R209	06/08/2020	5.57	Put	Bond Future	36,274.9900	36.2750	36,804.6900	36.8047	1.460	0	0	0
2019/11/01	R209	06/08/2020	5.56	Put	Bond Future	36,383.3300	36.3833	36,913.0400	36.9130	1.456	0	0	0
2019/11/01	R209	06/08/2020	5.55	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/11/01	R210	07/11/2019			Bond Future	187.1993	187.1993	187.3360	187.3360	0.073	0.0000	0.0000	1,055
2019/11/01	R210	06/02/2020			Bond Future	190.6220	190.6220	190.7608	190.7608	0.073	0.0000	0.0000	1,772
2019/11/01	R210	07/05/2020			Bond Future	191.4803	191.4803	191.6220	191.6220	0.074	0.0000	0.0000	0
2019/11/01	R210	06/08/2020			Bond Future	195.0778	195.0778	195.2221	195.2221	0.074	0.0000	0.0000	0
2019/11/01	R212	07/11/2019			Bond Future	161.4939	161.4939	161.4900	161.4900	(0.002)	0.0000	0.0000	7,384
2019/11/01	R212	06/02/2020			Bond Future	162.2006	162.2006	162.1963	162.1963	(0.003)	0.0000	0.0000	6,495
2019/11/01	R212	07/05/2020			Bond Future	165.1858	165.1858	165.1816	165.1816	(0.003)	0.0000	0.0000	0
2019/11/01	R212	06/08/2020			Bond Future	165.9958	165.9958	165.9914	165.9914	(0.003)	0.0000	0.0000	0
2019/11/01	R213	07/11/2019	9.59	Put	Bond Future	135.8600	0.1359	189.4100	0.1894	39.416	0	0	0
2019/11/01	R213	07/11/2019	9.58	Call	Bond Future	1,167.7900	1.1678	865.9200	0.8659	(25.850)	0	0	0
2019/11/01	R213	07/11/2019			Bond Future	9.4110	84.8373	9.4703	84.4774	0.630	0.0000	0.0000	10,195
2019/11/01	R213	07/11/2019	9.59	Call	Bond Future	1,216.0800	1.2161	909.8100	0.9098	(25.185)	0	0	0
2019/11/01	R213	07/11/2019	9.58	Put	Bond Future	147.4300	0.1474	205.3800	0.2054	39.307	0	0	0
2019/11/01	R213	07/11/2019	9.60	Call	Bond Future	1,265.0400	1.2650	954.5900	0.9546	(24.541)	0	0	0
2019/11/01	R213	07/11/2019	9.60	Put	Bond Future	125.0300	0.1250	174.4000	0.1744	39.487	0	0	0
2019/11/01	R213	06/02/2020	9.27	Call	Bond Future	1,205.3800	1.2054	1,058.0300	1.0580	(12.224)	0	0	0
2019/11/01	R213	06/02/2020	9.26	Put	Bond Future	2,550.9500	2.5509	2,772.0300	2.7720	8.667	0	0	0
2019/11/01	R213	06/02/2020			Bond Future	9.4867	86.3673	9.5482	86.0008	0.648	0.0000	0.0000	19,990
2019/11/01	R213	06/02/2020	9.28	Call	Bond Future	1,229.9700	1.2300	1,080.6400	1.0806	(12.141)	0	0	0
2019/11/01	R213	06/02/2020	9.28	Put	Bond Future	2,477.7700	2.4778	2,694.8900	2.6949	8.763	0	0	0
2019/11/01	R213	06/02/2020	9.27	Put	Bond Future	2,514.1800	2.5142	2,733.2800	2.7333	8.715	0	0	0
2019/11/01	R213	06/02/2020	9.26	Call	Bond Future	1,181.0900	1.1811	1,035.7200	1.0357	(12.308)	0	0	0
2019/11/01	R213	07/05/2020	9.01	Put	Bond Future	4,433.2300	4.4332	4,690.5400	4.6905	5.804	0	0	0
2019/11/01	R213	07/05/2020	9.00	Call	Bond Future	1,112.2700	1.1123	997.9500	0.9980	(10.278)	0	0	0
2019/11/01	R213	07/05/2020			Bond Future	9.5575	84.3843	9.6211	84.0112	0.666	0.0000	0.0000	0
2019/11/01	R213	07/05/2020	9.01	Call	Bond Future	1,132.3900	1.1324	1,016.6500	1.0167	(10.221)	0	0	0
2019/11/01	R213	07/05/2020	9.00	Put	Bond Future	4,475.0000	4.4750	4,733.7300	4.7337	5.782	0	0	0
2019/11/01	R213	07/05/2020	9.02	Call	Bond Future	1,152.7300	1.1527	1,035.5600	1.0356	(10.165)	0	0	0

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2019/11/01	R213	07/05/2020	9.02	Put	Bond Future	4,391.7400	4.3917	4,647.6200	4.6476	5.826	0	0	0
2019/11/01	R213	06/08/2020	9.31	Call	Bond Future	2,139.7100	2.1397	1,979.3300	1.9793	(7.495)	0	0	0
2019/11/01	R213	06/08/2020			Bond Future	9.6255	85.9501	9.6915	85.5701	0.686	0.0000	0.0000	0
2019/11/01	R213	06/08/2020	9.29	Call	Bond Future	2,086.5700	2.0866	1,928.6900	1.9287	(7.566)	0	0	0
2019/11/01	R213	06/08/2020	9.29	Put	Bond Future	4,053.8400	4.0538	4,275.9500	4.2760	5.479	0	0	0
2019/11/01	R213	06/08/2020	9.31	Put	Bond Future	3,988.0000	3.9880	4,207.6100	4.2076	5.507	0	0	0
2019/11/01	R213	06/08/2020	9.30	Call	Bond Future	2,113.0600	2.1131	1,953.9300	1.9539	(7.531)	0	0	0
2019/11/01	R213	06/08/2020	9.30	Put	Bond Future	4,020.8100	4.0208	4,241.6700	4.2417	5.493	0	0	0
2019/11/01	R214	07/11/2019	10.02	Put	Bond Future	529.7600	0.5298	776.7000	0.7767	46.614	0	0	0
2019/11/01	R214	07/11/2019			Bond Future	10.0108	70.6006	10.0901	70.0828	0.792	0.0000	0.0000	4,316
2019/11/01	R214	07/11/2019	10.01	Call	Bond Future	556.1900	0.5562	295.6200	0.2956	(46.849)	0	0	0
2019/11/01	R214	07/11/2019	10.01	Put	Bond Future	561.5800	0.5616	818.8000	0.8188	45.803	0	0	0
2019/11/01	R214	07/11/2019	10.02	Call	Bond Future	589.9900	0.5900	319.1400	0.3191	(45.908)	0	0	0
2019/11/01	R214	07/11/2019	10.00	Call	Bond Future	523.6100	0.5236	273.3300	0.2733	(47.799)	0	0	0
2019/11/01	R214	07/11/2019	10.00	Put	Bond Future	594.7100	0.5947	862.2200	0.8622	44.982	0	0	0
2019/11/01	R214	06/02/2020	9.73	Call	Bond Future	1,093.8900	1.0939	917.1800	0.9172	(16.154)	0	0	0
2019/11/01	R214	06/02/2020			Bond Future	10.0847	71.8739	10.1665	71.3467	0.811	0.0000	0.0000	17,220
2019/11/01	R214	06/02/2020	9.71	Call	Bond Future	1,046.3600	1.0464	874.9900	0.8750	(16.378)	0	0	0
2019/11/01	R214	06/02/2020	9.71	Put	Bond Future	3,545.6500	3.5456	3,901.5100	3.9015	10.037	0	0	0
2019/11/01	R214	06/02/2020	9.73	Put	Bond Future	3,456.2000	3.4562	3,806.7200	3.8067	10.142	0	0	0
2019/11/01	R214	06/02/2020	9.72	Call	Bond Future	1,070.0300	1.0700	895.9900	0.8960	(16.265)	0	0	0
2019/11/01	R214	06/02/2020	9.72	Put	Bond Future	3,500.7800	3.5008	3,853.9700	3.8540	10.089	0	0	0
2019/11/01	R214	07/05/2020	9.77	Put	Bond Future	4,339.1800	4.3392	4,670.9800	4.6710	7.647	0	0	0
2019/11/01	R214	07/05/2020			Bond Future	10.1539	69.8813	10.2382	69.3446	0.830	0.0000	0.0000	0
2019/11/01	R214	07/05/2020	9.76	Call	Bond Future	1,780.3800	1.7804	1,577.4100	1.5774	(11.400)	0	0	0
2019/11/01	R214	07/05/2020	9.76	Put	Bond Future	4,380.9300	4.3809	4,714.7100	4.7147	7.619	0	0	0
2019/11/01	R214	07/05/2020	9.77	Call	Bond Future	1,806.5600	1.8066	1,601.6100	1.6016	(11.345)	0	0	0
2019/11/01	R214	07/05/2020	9.75	Call	Bond Future	1,754.6100	1.7546	1,553.6100	1.5536	(11.456)	0	0	0
2019/11/01	R214	07/05/2020	9.75	Put	Bond Future	4,423.1900	4.4232	4,758.9400	4.7589	7.591	0	0	0
2019/11/01	R214	06/08/2020	9.98	Put	Bond Future	4,279.4000	4.2794	4,579.7900	4.5798	7.019	0	0	0
2019/11/01	R214	06/08/2020	9.97	Call	Bond Future	2,694.9200	2.6949	2,450.2700	2.4503	(9.078)	0	0	0
2019/11/01	R214	06/08/2020			Bond Future	10.2209	71.1781	10.3077	70.6313	0.849	0.0000	0.0000	0
2019/11/01	R214	06/08/2020	9.98	Call	Bond Future	2,725.4100	2.7254	2,479.0400	2.4790	(9.040)	0	0	0
2019/11/01	R214	06/08/2020	9.97	Put	Bond Future	4,314.6300	4.3146	4,616.7400	4.6167	7.002	0	0	0
2019/11/01	R214	06/08/2020	9.99	Call	Bond Future	2,756.0500	2.7561	2,507.9800	2.5080	(9.001)	0	0	0
2019/11/01	R214	06/08/2020	9.99	Put	Bond Future	4,244.4200	4.2444	4,543.1100	4.5431	7.037	0	0	0
2019/11/01	R248	07/11/2019	10.02	Call	Bond Future	452.1900	0.4522	219.1700	0.2192	(51.531)	0	0	0
2019/11/01	R248	07/11/2019	10.01	Put	Bond Future	1,054.9500	1.0550	1,446.2900	1.4463	37.096	0	0	0
2019/11/01	R248	07/11/2019			Bond Future	10.0860	89.3108	10.1603	88.6984	0.737	0.0000	0.0000	73,196
2019/11/01	R248	07/11/2019	10.03	Call	Bond Future	484.9800	0.4850	239.8800	0.2399	(50.538)	0	0	0
2019/11/01	R248	07/11/2019	10.03	Put	Bond Future	951.3900	0.9514	1,318.7000	1.3187	38.608	0	0	0
2019/11/01	R248	07/11/2019	10.02	Put	Bond Future	1,002.3700	1.0024	1,381.7600	1.3818	37.849	0	0	0
2019/11/01	R248	07/11/2019	10.01	Call	Bond Future	420.8500	0.4209	199.7800	0.1998	(52.529)	0	0	0
2019/11/01	R248	06/02/2020	9.71	Put	Bond Future	4,803.1700	4.8032	5,257.5100	5.2575	9.459	0	0	0
2019/11/01	R248	06/02/2020			Bond Future	10.1620	90.9215	10.2388	90.2979	0.755	0.0000	0.0000	88,762
2019/11/01	R248	06/02/2020	9.71	Call	Bond Future	964.1600	0.9642	794.9000	0.7949	(17.555)	0	0	0



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2019/11/01	R248	06/02/2020	9.70	Put	Bond Future	4,864.9900	4.8650	5,322.6300	5.3226	9.407	0	0	0
2019/11/01	R248	06/02/2020	9.72	Call	Bond Future	991.0200	0.9910	818.4400	0.8184	(17.414)	0	0	0
2019/11/01	R248	06/02/2020	9.72	Put	Bond Future	4,741.9300	4.7419	5,192.9500	5.1929	9.511	0	0	0
2019/11/01	R248	06/02/2020	9.70	Call	Bond Future	937.7400	0.9377	771.7800	0.7718	(17.698)	0	0	0
2019/11/01	R248	07/05/2020	9.79	Call	Bond Future	1,905.8100	1.9058	1,683.4100	1.6834	(11.670)	0	0	0
2019/11/01	R248	07/05/2020	9.77	Put	Bond Future	5,731.3000	5.7313	6,148.7300	6.1487	7.283	0	0	0
2019/11/01	R248	07/05/2020			Bond Future	10.2333	88.1332	10.3124	87.4984	0.773	0.0000	0.0000	0
2019/11/01	R248	07/05/2020	9.79	Put	Bond Future	5,619.6500	5.6197	6,032.1200	6.0321	7.340	0	0	0
2019/11/01	R248	07/05/2020	9.77	Call	Bond Future	1,843.3900	1.8434	1,625.9500	1.6259	(11.796)	0	0	0
2019/11/01	R248	07/05/2020	9.78	Put	Bond Future	5,675.2600	5.6753	6,090.2200	6.0902	7.312	0	0	0
2019/11/01	R248	07/05/2020	9.78	Call	Bond Future	1,874.4500	1.8744	1,654.5400	1.6545	(11.732)	0	0	0
2019/11/01	R248	06/08/2020	9.00	Put	Bond Future	12,552.6800	12.5527	13,087.3200	13.0873	4.259	0	0	0
2019/11/01	R248	06/08/2020	10.20	Call	Bond Future	4,500.1300	4.5001	4,174.6800	4.1747	(7.232)	0	0	0
2019/11/01	R248	06/08/2020			Bond Future	10.3025	89.7686	10.3841	89.1220	0.792	0.0000	0.0000	0
2019/11/01	R248	06/08/2020	9.25	Put	Bond Future	10,535.2700	10.5353	11,033.7100	11.0337	4.731	0	0	0
2019/11/01	R248	06/08/2020	9.25	Call	Bond Future	1,369.4000	1.3694	1,221.2000	1.2212	(10.822)	0	0	20,640
2019/11/01	R248	06/08/2020	10.18	Call	Bond Future	4,412.6900	4.4127	4,090.8100	4.0908	(7.294)	0	0	0
2019/11/01	R248	06/08/2020	10.18	Put	Bond Future	5,399.1200	5.3991	5,723.8800	5.7239	6.015	0	0	0
2019/11/01	R248	06/08/2020	9.00	Call	Bond Future	960.7800	0.9608	848.7800	0.8488	(11.657)	0	0	3,000
2019/11/01	R248	06/08/2020	10.20	Put	Bond Future	5,324.1100	5.3241	5,645.3000	5.6453	6.033	0	0	0
2019/11/01	R248	06/08/2020	10.19	Call	Bond Future	4,456.4900	4.4565	4,132.8200	4.1328	(7.263)	0	0	0
2019/11/01	R248	06/08/2020	10.19	Put	Bond Future	5,361.6300	5.3616	5,684.6000	5.6846	6.024	0	0	0

**Total**

**1476699**