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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/11/2019 TO 15/11/2019

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
2019/11/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	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	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
2019/11/15	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	2025	06/02/2020			Bond Future	137.2100		137.2100	137.4092	137.4092	0.145	0.0000	0.0000	4,913
2019/11/15	2025	07/05/2020			Bond Future	139.7339		139.7339	139.9369	139.9369	0.145	0.0000	0.0000	0
2019/11/15	2025	06/08/2020			Bond Future	140.8663		140.8663	141.0732	141.0732	0.147	0.0000	0.0000	0
2019/11/15	2025	05/11/2020			Bond Future	143.5091		143.5091	143.7199	143.7199	0.147	0.0000	0.0000	0
2019/11/15	2029	06/02/2020			Bond Future	102.2536		102.2536	102.3383	102.3383	0.083	0.0000	0.0000	3,860
2019/11/15	2029	07/05/2020			Bond Future	103.0221		103.0221	103.1084	103.1084	0.084	0.0000	0.0000	0
2019/11/15	2029	06/08/2020			Bond Future	104.9669		104.9669	105.0549	105.0549	0.084	0.0000	0.0000	0
2019/11/15	2029	05/11/2020			Bond Future	105.7933		105.7933	105.8830	105.8830	0.085	0.0000	0.0000	0
2019/11/15	2030	06/02/2020	9.15	Put	Bond Future	1,738.7700		1.7388	1,585.2200	1.5852	(8.831)	0	0	0
2019/11/15	2030	06/02/2020	9.14	Call	Bond Future	1,517.7700		1.5178	1,652.5400	1.6525	8.879	0	0	0
2019/11/15	2030	06/02/2020	9.40	Put	Bond Future	1,091.4100		1.0914	979.3400	0.9793	(10.268)	0	0	5,000
2019/11/15	2030	06/02/2020	9.25	Call	Bond Future	1,870.2500		1.8703	2,023.8200	2.0238	8.211	0	0	0
2019/11/15	2030	06/02/2020	8.40	Call	Bond Future	182.3900		0.1824	210.0700	0.2101	15.176	0	0	5,820
2019/11/15	2030	06/02/2020			Bond Future	9.1811		92.6288	9.1338	92.9189	(0.516)	0.0000	0.0000	78,042
2019/11/15	2030	06/02/2020	9.00	Put	Bond Future	2,245.0700		2.2451	2,065.7100	2.0657	(7.989)	0	0	0
2019/11/15	2030	06/02/2020	9.00	Call	Bond Future	1,128.8100		1.1288	1,239.4900	1.2395	9.805	0	0	5,820
2019/11/15	2030	06/02/2020	9.15	Call	Bond Future	1,548.1800		1.5482	1,684.6700	1.6847	8.816	0	0	0
2019/11/15	2030	06/02/2020	9.14	Put	Bond Future	1,769.7000		1.7697	1,614.4300	1.6144	(8.774)	0	0	0
2019/11/15	2030	06/02/2020	9.40	Call	Bond Future	2,416.9300		2.4169	2,594.9000	2.5949	7.363	0	0	0
2019/11/15	2030	06/02/2020	9.25	Put	Bond Future	1,450.4300		1.4504	1,313.9600	1.3140	(9.409)	0	0	5,000
2019/11/15	2030	06/02/2020	8.40	Put	Bond Future	5,125.3200		5.1253	4,862.9600	4.8630	(5.119)	0	0	0
2019/11/15	2030	06/02/2020	9.16	Call	Bond Future	1,578.9200		1.5789	1,717.1400	1.7171	8.754	0	0	0
2019/11/15	2030	06/02/2020	9.16	Put	Bond Future	1,708.2300		1.7082	1,556.4100	1.5564	(8.888)	0	0	0
2019/11/15	2030	07/05/2020	8.79	Call	Bond Future	1,222.6700		1.2227	1,316.3000	1.3163	7.658	0	0	0
2019/11/15	2030	07/05/2020	8.78	Put	Bond Future	4,081.4200		4.0814	3,878.4900	3.8785	(4.972)	0	0	0
2019/11/15	2030	07/05/2020			Bond Future	9.2512		94.3101	9.2020	94.6055	(0.532)	0.0000	0.0000	0
2019/11/15	2030	07/05/2020	8.80	Call	Bond Future	1,244.4900		1.2445	1,339.2800	1.3393	7.617	0	0	0
2019/11/15	2030	07/05/2020	8.80	Put	Bond Future	4,000.2000		4.0002	3,799.5700	3.7996	(5.015)	0	0	0
2019/11/15	2030	07/05/2020	8.79	Put	Bond Future	4,040.6700		4.0407	3,838.8800	3.8389	(4.994)	0	0	0
2019/11/15	2030	07/05/2020	8.78	Call	Bond Future	1,201.0800		1.2011	1,293.5700	1.2936	7.701	0	0	0
2019/11/15	2030	06/08/2020	9.11	Call	Bond Future	2,261.2800		2.2613	2,392.5600	2.3926	5.806	0	0	0
2019/11/15	2030	06/08/2020			Bond Future	9.3222		92.0357	9.2709	92.3367	(0.550)	0.0000	0.0000	0
2019/11/15	2030	06/08/2020	9.09	Call	Bond Future	2,204.9500		2.2050	2,334.2100	2.3342	5.862	0	0	0
2019/11/15	2030	06/08/2020	9.09	Put	Bond Future	3,579.4400		3.5794	3,407.6700	3.4077	(4.799)	0	0	0
2019/11/15	2030	06/08/2020	9.11	Put	Bond Future	3,516.3000		3.5163	3,346.5500	3.3465	(4.828)	0	0	0
2019/11/15	2030	06/08/2020	9.10	Call	Bond Future	2,233.1800		2.2332	2,363.4500	2.3634	5.833	0	0	0
2019/11/15	2030	06/08/2020	9.10	Put	Bond Future	3,547.9100		3.5479	3,377.1500	3.3771	(4.813)	0	0	0
2019/11/15	2030	05/11/2020	9.39	Put	Bond Future	3,307.4200		3.3074	3,157.4700	3.1575	(4.534)	0	0	0
2019/11/15	2030	05/11/2020	9.38	Call	Bond Future	3,297.6700		3.2977	3,453.4900	3.4535	4.725	0	0	0
2019/11/15	2030	05/11/2020			Bond Future	9.3860		93.7649	9.3328	94.0715	(0.567)	0.0000	0.0000	0
2019/11/15	2030	05/11/2020	10.37	Put	Bond Future	1,681.2200		1.6812	1,596.5900	1.5966	(5.034)	0	0	16,000
2019/11/15	2030	05/11/2020	9.39	Call	Bond Future	3,330.1700		3.3302	3,486.8300	3.4868	4.704	0	0	0

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2019/11/15	2030	05/11/2020	9.38	Put	Bond Future	3,332.3700	3.3324	3,181.5800	3.1816	(4.525)	0	0	0
2019/11/15	2030	05/11/2020	8.53	Put	Bond Future	6,142.0800	6.1421	5,912.4400	5.9124	(3.739)	0	0	0
2019/11/15	2030	05/11/2020	8.53	Call	Bond Future	1,047.8500	1.0478	1,124.8200	1.1248	7.346	0	0	16,000
2019/11/15	2030	05/11/2020	9.03	Put	Bond Future	4,316.6900	4.3167	4,134.7900	4.1348	(4.214)	0	0	0
2019/11/15	2030	05/11/2020	9.03	Call	Bond Future	2,241.3300	2.2413	2,366.0400	2.3660	5.564	0	0	16,000
2019/11/15	2030	05/11/2020	10.37	Call	Bond Future	7,112.7700	7.1128	7,334.7500	7.3348	3.121	0	0	0
2019/11/15	2030	05/11/2020	9.40	Call	Bond Future	3,362.8000	3.3628	3,520.2900	3.5203	4.683	0	0	0
2019/11/15	2030	05/11/2020	9.40	Put	Bond Future	3,282.6500	3.2826	3,133.5300	3.1335	(4.543)	0	0	0
2019/11/15	2032	06/02/2020	9.40	Put	Bond Future	2,350.3000	2.3503	2,145.7600	2.1458	(8.703)	0	0	0
2019/11/15	2032	06/02/2020			Bond Future	9.5369	93.8648	9.4844	94.2145	(0.550)	0.0000	0.0000	65,427
2019/11/15	2032	06/02/2020	9.39	Call	Bond Future	1,404.2100	1.4042	1,547.3100	1.5473	10.191	0	0	0
2019/11/15	2032	06/02/2020	9.39	Put	Bond Future	2,388.0000	2.3880	2,181.4700	2.1815	(8.649)	0	0	0
2019/11/15	2032	06/02/2020	9.40	Call	Bond Future	1,433.9500	1.4340	1,579.0400	1.5790	10.118	0	0	0
2019/11/15	2032	06/02/2020	9.38	Call	Bond Future	1,375.0200	1.3750	1,516.1200	1.5161	10.262	0	0	0
2019/11/15	2032	06/02/2020	9.38	Put	Bond Future	2,426.3200	2.4263	2,217.7900	2.2178	(8.594)	0	0	0
2019/11/15	2032	07/05/2020	9.19	Call	Bond Future	1,467.8900	1.4679	1,588.5800	1.5886	8.222	0	0	0
2019/11/15	2032	07/05/2020			Bond Future	9.6110	91.4092	9.5566	91.7652	(0.566)	0.0000	0.0000	0
2019/11/15	2032	07/05/2020	9.17	Call	Bond Future	1,417.6500	1.4176	1,535.5500	1.5356	8.317	0	0	0
2019/11/15	2032	07/05/2020	9.17	Put	Bond Future	4,362.5900	4.3626	4,124.4200	4.1244	(5.459)	0	0	0
2019/11/15	2032	07/05/2020	9.19	Put	Bond Future	4,276.4500	4.2764	4,041.0700	4.0411	(5.504)	0	0	0
2019/11/15	2032	07/05/2020	9.18	Call	Bond Future	1,442.5300	1.4425	1,561.8200	1.5618	8.269	0	0	0
2019/11/15	2032	07/05/2020	9.18	Put	Bond Future	4,319.2400	4.3192	4,082.4600	4.0825	(5.482)	0	0	0
2019/11/15	2032	06/08/2020	9.46	Put	Bond Future	3,970.4900	3.9705	3,766.2000	3.7662	(5.145)	0	0	0
2019/11/15	2032	06/08/2020	9.45	Call	Bond Future	2,478.0800	2.4781	2,635.3300	2.6353	6.346	0	0	0
2019/11/15	2032	06/08/2020			Bond Future	9.6853	93.0891	9.6289	93.4518	(0.582)	0.0000	0.0000	0
2019/11/15	2032	06/08/2020	9.46	Call	Bond Future	2,508.3900	2.5084	2,666.8300	2.6668	6.316	0	0	0
2019/11/15	2032	06/08/2020	9.45	Put	Bond Future	4,005.8200	4.0058	3,800.3400	3.8003	(5.130)	0	0	0
2019/11/15	2032	06/08/2020	9.47	Call	Bond Future	2,538.8900	2.5389	2,698.5200	2.6985	6.287	0	0	0
2019/11/15	2032	06/08/2020	9.47	Put	Bond Future	3,935.4100	3.9354	3,732.3100	3.7323	(5.161)	0	0	0
2019/11/15	2032	05/11/2020	9.44	Put	Bond Future	4,876.4000	4.8764	4,665.2300	4.6652	(4.330)	0	0	0
2019/11/15	2032	05/11/2020	11.08	Call	Bond Future	9,165.6600	9.1657	9,456.3500	9.4563	3.172	0	0	0
2019/11/15	2032	05/11/2020	9.77	Put	Bond Future	3,805.2500	3.8052	3,626.8600	3.6269	(4.688)	0	0	0
2019/11/15	2032	05/11/2020			Bond Future	9.7582	90.6793	9.6998	91.0488	(0.599)	0.0000	0.0000	0
2019/11/15	2032	05/11/2020	9.76	Call	Bond Future	3,846.1100	3.8461	4,036.3200	4.0363	4.946	0	0	0
2019/11/15	2032	05/11/2020	9.76	Put	Bond Future	3,834.7600	3.8348	3,655.4100	3.6554	(4.677)	0	0	0
2019/11/15	2032	05/11/2020	9.44	Call	Bond Future	2,839.2100	2.8392	2,997.6000	2.9976	5.579	0	0	1,000
2019/11/15	2032	05/11/2020	11.08	Put	Bond Future	1,335.2900	1.3353	1,256.4200	1.2564	(5.907)	0	0	1,000
2019/11/15	2032	05/11/2020	9.77	Call	Bond Future	3,879.6000	3.8796	4,070.7700	4.0708	4.928	0	0	0
2019/11/15	2032	05/11/2020	8.94	Put	Bond Future	6,933.1800	6.9332	6,670.8200	6.6708	(3.784)	0	0	0
2019/11/15	2032	05/11/2020	8.94	Call	Bond Future	1,566.0800	1.5661	1,673.2800	1.6733	6.845	0	0	1,000
2019/11/15	2032	05/11/2020	9.75	Call	Bond Future	3,812.3900	3.8124	4,001.6300	4.0016	4.964	0	0	0
2019/11/15	2032	05/11/2020	9.75	Put	Bond Future	3,864.1100	3.8641	3,683.7900	3.6838	(4.667)	0	0	0
2019/11/15	2033	06/02/2020			Bond Future	102.2924	102.2924	102.2338	102.2338	(0.057)	0.0000	0.0000	6,260
2019/11/15	2033	07/05/2020			Bond Future	102.9786	102.9786	102.9191	102.9191	(0.058)	0.0000	0.0000	0
2019/11/15	2033	06/08/2020			Bond Future	104.9226	104.9226	104.8620	104.8620	(0.058)	0.0000	0.0000	0
2019/11/15	2033	05/11/2020			Bond Future	105.6695	105.6695	105.6078	105.6078	(0.058)	0.0000	0.0000	0

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2019/11/15	2037	06/02/2020	9.67	Call	Bond Future	1,136.9400	1.1369	1,221.5600	1.2216	7.443	0	0	0
2019/11/15	2037	06/02/2020	9.66	Put	Bond Future	3,437.1100	3.4371	3,247.7200	3.2477	(5.510)	0	0	0
2019/11/15	2037	06/02/2020			Bond Future	9.9698	88.3373	9.9328	88.6098	(0.370)	0.0000	0.0000	68,638
2019/11/15	2037	06/02/2020	9.68	Call	Bond Future	1,164.8900	1.1649	1,250.9700	1.2510	7.390	0	0	0
2019/11/15	2037	06/02/2020	9.68	Put	Bond Future	3,339.6800	3.3397	3,153.2200	3.1532	(5.583)	0	0	0
2019/11/15	2037	06/02/2020	9.67	Put	Bond Future	3,388.2200	3.3882	3,200.3000	3.2003	(5.546)	0	0	0
2019/11/15	2037	06/02/2020	9.66	Call	Bond Future	1,109.2400	1.1092	1,192.3900	1.1924	7.496	0	0	0
2019/11/15	2037	07/05/2020	9.60	Put	Bond Future	5,050.9900	5.0510	4,863.8300	4.8638	(3.705)	0	0	0
2019/11/15	2037	07/05/2020	9.59	Call	Bond Future	1,675.6900	1.6757	1,765.1000	1.7651	5.336	0	0	0
2019/11/15	2037	07/05/2020			Bond Future	10.0481	89.9406	10.0099	90.2182	(0.379)	0.0000	0.0000	0
2019/11/15	2037	07/05/2020	9.60	Call	Bond Future	1,703.4300	1.7034	1,793.8700	1.7939	5.309	0	0	0
2019/11/15	2037	07/05/2020	9.59	Put	Bond Future	5,100.1300	5.1001	4,911.9400	4.9119	(3.690)	0	0	0
2019/11/15	2037	07/05/2020	9.61	Call	Bond Future	1,731.4300	1.7314	1,822.8900	1.8229	5.282	0	0	0
2019/11/15	2037	07/05/2020	9.61	Put	Bond Future	5,002.2000	5.0022	4,816.0600	4.8161	(3.721)	0	0	0
2019/11/15	2037	06/08/2020	9.88	Put	Bond Future	4,614.3500	4.6144	4,451.5700	4.4516	(3.528)	0	0	0
2019/11/15	2037	06/08/2020			Bond Future	10.1278	87.3334	10.0884	87.6163	(0.389)	0.0000	0.0000	0
2019/11/15	2037	06/08/2020	9.87	Call	Bond Future	2,780.8300	2.7808	2,899.9900	2.9000	4.285	0	0	0
2019/11/15	2037	06/08/2020	9.87	Put	Bond Future	4,655.1000	4.6551	4,491.4100	4.4914	(3.516)	0	0	0
2019/11/15	2037	06/08/2020	9.88	Call	Bond Future	2,813.9000	2.8139	2,933.9700	2.9340	4.267	0	0	0
2019/11/15	2037	06/08/2020	9.86	Call	Bond Future	2,747.9600	2.7480	2,866.2200	2.8662	4.304	0	0	0
2019/11/15	2037	06/08/2020	9.86	Put	Bond Future	4,696.1400	4.6961	4,531.5500	4.5315	(3.505)	0	0	0
2019/11/15	2037	05/11/2020	10.18	Call	Bond Future	4,327.4900	4.3275	4,472.4900	4.4725	3.351	0	0	0
2019/11/15	2037	05/11/2020	10.17	Put	Bond Future	4,508.5100	4.5085	4,364.6100	4.3646	(3.192)	0	0	0
2019/11/15	2037	05/11/2020			Bond Future	10.2008	88.9760	10.1601	89.2642	(0.399)	0.0000	0.0000	0
2019/11/15	2037	05/11/2020	10.19	Call	Bond Future	4,363.9700	4.3640	4,509.7100	4.5097	3.340	0	0	0
2019/11/15	2037	05/11/2020	10.19	Put	Bond Future	4,440.1700	4.4402	4,297.7500	4.2977	(3.208)	0	0	0
2019/11/15	2037	05/11/2020	10.17	Call	Bond Future	4,290.8000	4.2908	4,435.0600	4.4351	3.362	0	0	0
2019/11/15	2037	05/11/2020	10.18	Put	Bond Future	4,474.4000	4.4744	4,331.2400	4.3312	(3.200)	0	0	0
2019/11/15	2038	06/02/2020			Bond Future	117.3987	117.3987	117.5668	117.5668	0.143	0.0000	0.0000	10,686
2019/11/15	2038	07/05/2020			Bond Future	119.5583	119.5583	119.7294	119.7294	0.143	0.0000	0.0000	0
2019/11/15	2038	06/08/2020			Bond Future	120.1214	120.1214	120.2961	120.2961	0.145	0.0000	0.0000	0
2019/11/15	2038	05/11/2020			Bond Future	122.3750	122.3750	122.5528	122.5528	0.145	0.0000	0.0000	0
2019/11/15	2040	06/02/2020	9.76	Call	Bond Future	1,020.0300	1.0200	1,087.7600	1.0878	6.640	0	0	0
2019/11/15	2040	06/02/2020	9.00	Put	Bond Future	9,555.5100	9.5555	9,311.5800	9.3116	(2.553)	0	0	0
2019/11/15	2040	06/02/2020			Bond Future	10.1160	90.7708	10.0843	91.0211	(0.314)	0.0000	0.0000	44,242
2019/11/15	2040	06/02/2020	9.74	Call	Bond Future	966.0200	0.9660	1,031.1100	1.0311	6.738	0	0	0
2019/11/15	2040	06/02/2020	9.74	Put	Bond Future	4,000.8600	4.0009	3,815.7100	3.8157	(4.628)	0	0	0
2019/11/15	2040	06/02/2020	8.40	Put	Bond Future	15,260.1800	15.2602	15,010.2500	15.0103	(1.638)	0	0	0
2019/11/15	2040	06/02/2020	8.40	Call	Bond Future	2.5800	0.0026	2.8900	0.0029	12.016	0	0	0
2019/11/15	2040	06/02/2020	9.76	Put	Bond Future	3,889.4300	3.8894	3,706.9200	3.7069	(4.692)	0	0	0
2019/11/15	2040	06/02/2020	9.00	Call	Bond Future	59.9700	0.0600	66.2800	0.0663	10.522	0	0	0
2019/11/15	2040	06/02/2020	9.75	Call	Bond Future	993.1100	0.9931	1,059.5200	1.0595	6.687	0	0	0
2019/11/15	2040	06/02/2020	9.75	Put	Bond Future	3,945.1700	3.9452	3,761.3400	3.7613	(4.660)	0	0	0
2019/11/15	2040	07/05/2020	9.74	Call	Bond Future	1,764.7500	1.7647	1,845.3500	1.8453	4.567	0	0	0
2019/11/15	2040	07/05/2020	9.75	Put	Bond Future	5,356.7600	5.3568	5,183.4800	5.1835	(3.235)	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	
2019/11/15	2040	07/05/2020			Bond Future		10.1955	92.4184	10.1627	92.6732	(0.322)	0.0000	0.0000	0
2019/11/15	2040	07/05/2020	9.50	Put	Bond Future	6,784.3200	6.7843	6,587.9600	6.5880	(2.894)	0	0	0	
2019/11/15	2040	07/05/2020	9.50	Call	Bond Future	1,125.5800	1.1256	1,184.0500	1.1841	5.195	0	0	2,640	
2019/11/15	2040	07/05/2020	10.00	Put	Bond Future	4,159.2400	4.1592	4,009.8700	4.0099	(3.591)	0	0	0	
2019/11/15	2040	07/05/2020	10.00	Call	Bond Future	2,622.9100	2.6229	2,728.3700	2.7284	4.021	0	0	2,640	
2019/11/15	2040	07/05/2020	9.74	Put	Bond Future	5,409.0500	5.4090	5,234.8200	5.2348	(3.221)	0	0	0	
2019/11/15	2040	07/05/2020	9.75	Call	Bond Future	1,794.9400	1.7949	1,876.4900	1.8765	4.543	0	0	0	
2019/11/15	2040	07/05/2020	9.73	Call	Bond Future	1,734.8400	1.7348	1,814.4900	1.8145	4.591	0	0	0	
2019/11/15	2040	07/05/2020	9.73	Put	Bond Future	5,461.7400	5.4617	5,286.5600	5.2866	(3.207)	0	0	0	
2019/11/15	2040	06/08/2020	10.04	Call	Bond Future	3,110.6400	3.1106	3,221.0200	3.2210	3.548	0	0	0	
2019/11/15	2040	06/08/2020	10.02	Put	Bond Future	5,034.6300	5.0346	4,883.7500	4.8838	(2.997)	0	0	0	
2019/11/15	2040	06/08/2020	10.03	Call	Bond Future	3,075.4500	3.0755	3,185.0100	3.1850	3.562	0	0	0	
2019/11/15	2040	06/08/2020			Bond Future	10.2766	89.6058	10.2427	89.8655	(0.330)	0.0000	0.0000	0	
2019/11/15	2040	06/08/2020	10.04	Put	Bond Future	4,947.1400	4.9471	4,797.9000	4.7979	(3.017)	0	0	0	
2019/11/15	2040	06/08/2020	10.02	Call	Bond Future	3,040.1500	3.0401	3,148.8900	3.1489	3.577	0	0	0	
2019/11/15	2040	06/08/2020	10.03	Put	Bond Future	4,990.8800	4.9909	4,840.8200	4.8408	(3.007)	0	0	0	
2019/11/15	2040	05/11/2020	9.50	Call	Bond Future	1,985.7300	1.9857	2,060.4500	2.0604	3.763	0	0	2,000	
2019/11/15	2040	05/11/2020	10.00	Call	Bond Future	3,484.5600	3.4846	3,594.2000	3.5942	3.146	0	0	2,000	
2019/11/15	2040	05/11/2020	10.30	Call	Bond Future	4,575.6500	4.5756	4,705.9100	4.7059	2.847	0	0	0	
2019/11/15	2040	05/11/2020			Bond Future	10.3508	91.2916	10.3158	91.5561	(0.338)	0.0000	0.0000	0	
2019/11/15	2040	05/11/2020	10.30	Put	Bond Future	4,960.1400	4.9601	4,825.8600	4.8259	(2.707)	0	0	0	
2019/11/15	2040	05/11/2020	9.50	Put	Bond Future	8,783.6900	8.7837	8,593.8700	8.5939	(2.161)	0	0	0	
2019/11/15	2040	05/11/2020	10.00	Put	Bond Future	6,192.8000	6.1928	6,037.9000	6.0379	(2.501)	0	0	0	
2019/11/15	2040	05/11/2020	10.32	Put	Bond Future	4,886.3900	4.8864	4,753.4600	4.7535	(2.720)	0	0	0	
2019/11/15	2040	05/11/2020	10.31	Call	Bond Future	4,614.3300	4.6143	4,745.2600	4.7453	2.837	0	0	0	
2019/11/15	2040	05/11/2020	11.50	Call	Bond Future	10,020.3300	10.0203	10,216.9300	10.2169	1.962	0	0	0	
2019/11/15	2040	05/11/2020	11.50	Put	Bond Future	1,986.8800	1.9869	1,918.9400	1.9189	(3.419)	0	0	2,000	
2019/11/15	2040	05/11/2020	10.32	Call	Bond Future	4,653.5000	4.6535	4,785.1100	4.7851	2.828	0	0	0	
2019/11/15	2040	05/11/2020	10.31	Put	Bond Future	4,922.9700	4.9230	4,789.3600	4.7894	(2.714)	0	0	0	
2019/11/15	2044	06/02/2020	9.77	Put	Bond Future	4,250.7100	4.2507	4,060.1300	4.0601	(4.483)	0	0	0	
2019/11/15	2044	06/02/2020	9.74	Call	Bond Future	853.8200	0.8538	912.7100	0.9127	6.897	0	0	328	
2019/11/15	2044	06/02/2020	10.78	Put	Bond Future	786.2200	0.7862	723.0600	0.7231	(8.033)	0	0	328	
2019/11/15	2044	06/02/2020			Bond Future	10.1741	87.5580	10.1424	87.8113	(0.312)	0.0000	0.0000	40,581	
2019/11/15	2044	06/02/2020	9.77	Call	Bond Future	929.2600	0.9293	991.9900	0.9920	6.751	0	0	0	
2019/11/15	2044	06/02/2020	9.09	Put	Bond Future	9,473.9700	9.4740	9,227.8500	9.2278	(2.598)	0	0	0	
2019/11/15	2044	06/02/2020	9.09	Call	Bond Future	69.2300	0.0692	76.4200	0.0764	10.386	0	0	328	
2019/11/15	2044	06/02/2020	9.74	Put	Bond Future	4,430.2100	4.4302	4,235.7900	4.2358	(4.389)	0	0	0	
2019/11/15	2044	06/02/2020	9.78	Call	Bond Future	955.1000	0.9551	1,019.1300	1.0191	6.704	0	0	0	
2019/11/15	2044	06/02/2020	9.76	Put	Bond Future	4,310.1500	4.3101	4,118.2900	4.1183	(4.451)	0	0	0	
2019/11/15	2044	06/02/2020	10.78	Call	Bond Future	5,397.2600	5.3973	5,587.4100	5.5874	3.523	0	0	0	
2019/11/15	2044	06/02/2020	9.78	Put	Bond Future	4,191.8300	4.1918	4,002.5500	4.0025	(4.515)	0	0	0	
2019/11/15	2044	06/02/2020	9.76	Call	Bond Future	903.8500	0.9039	965.3000	0.9653	6.799	0	0	0	
2019/11/15	2044	07/05/2020	9.45	Put	Bond Future	7,630.8700	7.6309	7,423.3700	7.4234	(2.719)	0	0	0	
2019/11/15	2044	07/05/2020	9.97	Put	Bond Future	4,641.3800	4.6414	4,482.1900	4.4822	(3.430)	0	0	0	
2019/11/15	2044	07/05/2020	9.33	Call	Bond Future	700.4400	0.7004	741.1600	0.7412	5.813	0	0	100	
2019/11/15	2044	07/05/2020	9.98	Call	Bond Future	2,417.2500	2.4172	2,517.0000	2.5170	4.127	0	0	100	
2019/11/15	2044	07/05/2020	9.26	Call	Bond Future	585.9700	0.5860	621.4400	0.6214	6.053	0	0	556	

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2019/11/15	2044	07/05/2020	9.81	Call	Bond Future	1,858.8800		1.8589	1,942.2500	1.9422	4.485	0	0	0
2019/11/15	2044	07/05/2020	9.79	Put	Bond Future	5,554.9100		5.5549	5,378.3900	5.3784	(3.178)	0	0	0
2019/11/15	2044	07/05/2020			Bond Future	10.2513		89.1472	10.2186	89.4052	(0.319)	0.0000	0.0000	0
2019/11/15	2044	07/05/2020	10.81	Call	Bond Future	6,076.8400		6.0768	6,249.2300	6.2492	2.837	0	0	0
2019/11/15	2044	07/05/2020	10.81	Put	Bond Future	1,865.3500		1.8653	1,779.7600	1.7798	(4.588)	0	0	129
2019/11/15	2044	07/05/2020	9.33	Put	Bond Future	8,478.8400		8.4788	8,261.5800	8.2616	(2.562)	0	0	0
2019/11/15	2044	07/05/2020	9.81	Put	Bond Future	5,446.9600		5.4470	5,272.3500	5.2724	(3.206)	0	0	0
2019/11/15	2044	07/05/2020	9.79	Call	Bond Future	1,798.4000		1.7984	1,879.8600	1.8799	4.530	0	0	0
2019/11/15	2044	07/05/2020	9.45	Call	Bond Future	929.5900		0.9296	980.0700	0.9801	5.430	0	0	129
2019/11/15	2044	07/05/2020	9.97	Call	Bond Future	2,382.3100		2.3823	2,481.1000	2.4811	4.147	0	0	129
2019/11/15	2044	07/05/2020	9.98	Put	Bond Future	4,594.3300		4.5943	4,436.1000	4.4361	(3.444)	0	0	0
2019/11/15	2044	07/05/2020	11.09	Call	Bond Future	7,581.3500		7.5813	7,771.6000	7.7716	2.509	0	0	0
2019/11/15	2044	07/05/2020	9.26	Put	Bond Future	9,002.1100		9.0021	8,779.6000	8.7796	(2.472)	0	0	0
2019/11/15	2044	07/05/2020	9.91	Put	Bond Future	4,931.4800		4.9315	4,766.4800	4.7665	(3.346)	0	0	0
2019/11/15	2044	07/05/2020	9.80	Put	Bond Future	5,500.6200		5.5006	5,325.0500	5.3250	(3.192)	0	0	0
2019/11/15	2044	07/05/2020	11.09	Put	Bond Future	1,387.7100		1.3877	1,319.9800	1.3200	(4.881)	0	0	100
2019/11/15	2044	07/05/2020	9.91	Call	Bond Future	2,177.8600		2.1779	2,270.8400	2.2708	4.269	0	0	556
2019/11/15	2044	07/05/2020	11.02	Call	Bond Future	7,198.2500		7.1983	7,384.4000	7.3844	2.586	0	0	0
2019/11/15	2044	07/05/2020	11.02	Put	Bond Future	1,492.4800		1.4925	1,420.6500	1.4206	(4.813)	0	0	556
2019/11/15	2044	07/05/2020	9.80	Call	Bond Future	1,828.3900		1.8284	1,910.8000	1.9108	4.507	0	0	0
2019/11/15	2044	06/08/2020	9.98	Call	Bond Future	2,788.3500		2.7883	2,891.0700	2.8911	3.684	0	0	602
2019/11/15	2044	06/08/2020	11.09	Put	Bond Future	2,095.9900		2.0960	2,016.0300	2.0160	(3.815)	0	0	602
2019/11/15	2044	06/08/2020	9.01	Call	Bond Future	574.9800		0.5750	606.6200	0.6066	5.503	0	0	140
2019/11/15	2044	06/08/2020	9.66	Call	Bond Future	1,802.5400		1.8025	1,878.7500	1.8788	4.228	0	0	140
2019/11/15	2044	06/08/2020	9.88	Call	Bond Future	2,457.0000		2.4570	2,551.3900	2.5514	3.842	0	0	0
2019/11/15	2044	06/08/2020			Bond Future	10.3299		86.3998	10.2960	86.6625	(0.327)	0.0000	0.0000	0
2019/11/15	2044	06/08/2020	9.36	Put	Bond Future	9,183.8700		9.1839	8,973.7800	8.9738	(2.288)	0	0	0
2019/11/15	2044	06/08/2020	9.36	Call	Bond Future	1,083.2900		1.0833	1,135.9900	1.1360	4.865	0	0	602
2019/11/15	2044	06/08/2020	9.98	Put	Bond Future	5,572.9500		5.5729	5,412.8800	5.4129	(2.872)	0	0	0
2019/11/15	2044	06/08/2020	9.86	Call	Bond Future	2,393.3700		2.3934	2,486.1000	2.4861	3.874	0	0	0
2019/11/15	2044	06/08/2020	9.86	Put	Bond Future	6,167.7000		6.1677	5,997.6400	5.9976	(2.757)	0	0	0
2019/11/15	2044	06/08/2020	11.09	Call	Bond Future	7,665.4800		7.6655	7,848.3100	7.8483	2.385	0	0	0
2019/11/15	2044	06/08/2020	9.01	Put	Bond Future	11,910.4300		11.9104	11,679.2800	11.6793	(1.941)	0	0	0
2019/11/15	2044	06/08/2020	9.66	Put	Bond Future	7,267.4100		7.2674	7,080.8300	7.0808	(2.567)	0	0	0
2019/11/15	2044	06/08/2020	9.88	Put	Bond Future	6,065.1100		6.0651	5,896.7100	5.8967	(2.777)	0	0	0
2019/11/15	2044	06/08/2020	10.93	Call	Bond Future	6,849.2100		6.8492	7,022.8800	7.0229	2.536	0	0	0
2019/11/15	2044	06/08/2020	10.93	Put	Bond Future	2,400.4800		2.4005	2,311.3600	2.3114	(3.713)	0	0	140
2019/11/15	2044	06/08/2020	9.87	Call	Bond Future	2,425.0700		2.4251	2,518.6300	2.5186	3.858	0	0	0
2019/11/15	2044	06/08/2020	9.87	Put	Bond Future	6,116.2300		6.1162	5,947.0000	5.9470	(2.767)	0	0	0
2019/11/15	2044	05/11/2020	11.43	Call	Bond Future	9,538.4000		9.5384	9,731.9200	9.7319	2.029	0	0	0
2019/11/15	2044	05/11/2020	9.72	Put	Bond Future	7,903.5200		7.9035	7,722.6300	7.7226	(2.289)	0	0	0
2019/11/15	2044	05/11/2020	9.97	Call	Bond Future	3,194.3000		3.1943	3,299.3200	3.2993	3.288	0	0	568
2019/11/15	2044	05/11/2020	9.29	Put	Bond Future	10,671.1800		10.6712	10,461.6000	10.4616	(1.964)	0	0	0
2019/11/15	2044	05/11/2020	9.96	Put	Bond Future	6,656.7800		6.6568	6,493.3700	6.4934	(2.455)	0	0	0
2019/11/15	2044	05/11/2020	10.36	Call	Bond Future	4,617.9600		4.6180	4,750.7100	4.7507	2.875	0	0	0
2019/11/15	2044	05/11/2020			Bond Future	10.4018		88.0253	10.3669	88.2930	(0.335)	0.0000	0.0000	0
2019/11/15	2044	05/11/2020	9.72	Call	Bond Future	2,407.4400		2.4074	2,494.2500	2.4943	3.606	0	0	1,815
2019/11/15	2044	05/11/2020	9.97	Put	Bond Future	6,608.8500		6.6088	6,446.1700	6.4462	(2.462)	0	0	0

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2019/11/15	2044	05/11/2020	9.96	Call	Bond Future	3,160.4800	3.1605	3,264.7700	3.2648	3.300	0	0	0
2019/11/15	2044	05/11/2020	11.38	Call	Bond Future	9,285.4600	9.2855	9,476.8300	9.4768	2.061	0	0	0
2019/11/15	2044	05/11/2020	11.38	Put	Bond Future	2,313.0200	2.3130	2,236.6900	2.2367	(3.300)	0	0	568
2019/11/15	2044	05/11/2020	10.34	Call	Bond Future	4,539.3900	4.5394	4,670.7600	4.6708	2.894	0	0	0
2019/11/15	2044	05/11/2020	10.34	Put	Bond Future	5,014.3400	5.0143	4,878.0100	4.8780	(2.719)	0	0	0
2019/11/15	2044	05/11/2020	11.17	Put	Bond Future	2,677.5600	2.6776	2,591.4600	2.5915	(3.216)	0	0	1,815
2019/11/15	2044	05/11/2020	11.43	Put	Bond Future	2,235.6200	2.2356	2,161.4400	2.1614	(3.318)	0	0	1,815
2019/11/15	2044	05/11/2020	8.87	Put	Bond Future	13,996.1300	13.9961	13,764.8300	13.7648	(1.653)	0	0	0
2019/11/15	2044	05/11/2020	9.29	Call	Bond Future	1,402.9000	1.4029	1,461.0200	1.4610	4.143	0	0	568
2019/11/15	2044	05/11/2020	10.36	Put	Bond Future	4,938.6300	4.9386	4,803.6800	4.8037	(2.733)	0	0	0
2019/11/15	2044	05/11/2020	11.17	Call	Bond Future	8,236.2000	8.2362	8,417.8000	8.4178	2.205	0	0	0
2019/11/15	2044	05/11/2020	8.87	Call	Bond Future	792.2300	0.7922	828.6300	0.8286	4.595	0	0	1,815
2019/11/15	2044	05/11/2020	10.02	Put	Bond Future	6,371.6800	6.3717	6,212.6200	6.2126	(2.496)	0	0	0
2019/11/15	2044	05/11/2020	10.02	Call	Bond Future	3,364.0300	3.3640	3,472.6700	3.4727	3.229	0	0	1,815
2019/11/15	2044	05/11/2020	10.35	Call	Bond Future	4,578.6100	4.5786	4,710.6600	4.7107	2.884	0	0	0
2019/11/15	2044	05/11/2020	10.35	Put	Bond Future	4,976.3600	4.9764	4,840.7100	4.8407	(2.726)	0	0	0
2019/11/15	2046	06/02/2020			Bond Future	107.9743	107.9743	108.3612	108.3612	0.358	0.0000	0.0000	11,575
2019/11/15	2046	07/05/2020			Bond Future	108.2123	108.2123	108.6065	108.6065	0.364	0.0000	0.0000	0
2019/11/15	2046	06/08/2020			Bond Future	110.2551	110.2551	110.6569	110.6569	0.364	0.0000	0.0000	0
2019/11/15	2046	05/11/2020			Bond Future	110.5277	110.5277	110.9371	110.9371	0.370	0.0000	0.0000	0
2019/11/15	2050	06/02/2020			Bond Future	110.3226	110.3226	109.8861	109.8861	(0.396)	0.0000	0.0000	11,685
2019/11/15	2050	07/05/2020			Bond Future	112.3519	112.3519	111.9074	111.9074	(0.396)	0.0000	0.0000	0
2019/11/15	2050	06/08/2020			Bond Future	112.5928	112.5928	112.1400	112.1400	(0.402)	0.0000	0.0000	0
2019/11/15	2050	05/11/2020			Bond Future	114.7051	114.7051	114.2437	114.2437	(0.402)	0.0000	0.0000	0
2019/11/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	AL37	06/02/2020			Index Future	678.1840	678.1840	679.1960	679.1960	0.149	0.0000	0.0000	0
2019/11/15	AL37	07/05/2020			Index Future	690.4960	690.4960	691.5270	691.5270	0.149	0.0000	0.0000	0
2019/11/15	AL37	06/08/2020			Index Future	703.2340	703.2340	704.2840	704.2840	0.149	0.0000	0.0000	0
2019/11/15	AL7T	06/02/2020			Index Future	782.3580	782.3580	784.5330	784.5330	0.278	0.0000	0.0000	0
2019/11/15	AL7T	07/05/2020			Index Future	796.5620	796.5620	798.7760	798.7760	0.278	0.0000	0.0000	0
2019/11/15	AL7T	06/08/2020			Index Future	811.2560	811.2560	813.5110	813.5110	0.278	0.0000	0.0000	0
2019/11/15	ALBI	06/02/2020			Index Future	699.3630	699.3630	701.2180	701.2180	0.265	0.0000	0.0000	414
2019/11/15	ALBI	07/05/2020			Index Future	712.0590	712.0590	713.9490	713.9490	0.265	0.0000	0.0000	0
2019/11/15	ALBI	06/08/2020			Index Future	725.1940	725.1940	727.1190	727.1190	0.265	0.0000	0.0000	0
2019/11/15	C002	31/03/2032			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
2019/11/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C226	25/01/2023			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/15	ES33	06/02/2020			Bond Future	11.0255	78.5155	10.9880	78.7295	(0.340)	0.0000	0.0000	350
2019/11/15	ES33	07/05/2020			Bond Future	11.1454	76.1472	11.1064	76.3653	(0.349)	0.0000	0.0000	0
2019/11/15	ES33	06/08/2020			Bond Future	11.2673	77.5435	11.2269	77.7657	(0.358)	0.0000	0.0000	0
2019/11/15	ES33	05/11/2020			Bond Future	11.3910	75.2112	11.3491	75.4375	(0.368)	0.0000	0.0000	0
2019/11/15	ES42	06/02/2020			Bond Future	11.3710	79.4216	11.3387	79.6308	(0.284)	0.0000	0.0000	4,919
2019/11/15	ES42	07/05/2020			Bond Future	11.4905	76.5990	11.4570	76.8120	(0.291)	0.0000	0.0000	0
2019/11/15	ES42	06/08/2020			Bond Future	11.6103	78.0027	11.5756	78.2197	(0.299)	0.0000	0.0000	0
2019/11/15	ES42	05/11/2020			Bond Future	11.7308	75.2092	11.6948	75.4302	(0.307)	0.0000	0.0000	0
2019/11/15	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/15	GOVI	06/02/2020	703.15	Put	GOVI	115,270.0000	11.5270	96,350.0000	9.6350	(16.414)	0	0	0
2019/11/15	GOVI	06/02/2020			GOVI	691.6230	691.6230	693.5150	693.5150	0.274	0.0000	0.0000	1,275
2019/11/15	GOVI	06/02/2020	703.14	Put	GOVI	115,170.0000	11.5170	96,250.0000	9.6250	(16.428)	0	0	0
2019/11/15	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/15	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/15	GOVI	06/02/2020	703.13	Put	GOVI	115,070.0000	11.5070	96,150.0000	9.6150	(16.442)	0	0	0
2019/11/15	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/15	GOVI	07/05/2020			GOVI	704.1790	704.1790	706.1060	706.1060	0.274	0.0000	0.0000	0
2019/11/15	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/15	GOVI	07/05/2020	720.00	Put	GOVI	158,210.0000	15.8210	138,940.0000	13.8940	(12.180)	0	0	0
2019/11/15	GOVI	07/05/2020	719.98	Put	GOVI	158,010.0000	15.8010	138,740.0000	13.8740	(12.195)	0	0	0
2019/11/15	GOVI	07/05/2020	719.99	Put	GOVI	158,110.0000	15.8110	138,840.0000	13.8840	(12.188)	0	0	0
2019/11/15	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/15	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/15	GOVI	06/08/2020	728.12	Put	GOVI	109,510.0000	10.9510	89,880.0000	8.9880	(17.925)	0	0	0
2019/11/15	GOVI	06/08/2020			GOVI	717.1690	717.1690	719.1320	719.1320	0.274	0.0000	0.0000	0
2019/11/15	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/15	GOVI	06/08/2020	728.14	Put	GOVI	109,710.0000	10.9710	90,080.0000	9.0080	(17.893)	0	0	0
2019/11/15	GOVI	06/08/2020	728.13	Put	GOVI	109,610.0000	10.9610	89,980.0000	8.9980	(17.909)	0	0	0
2019/11/15	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/15	IGOV	06/02/2020			Index Future	261.4200	261.4200	261.1580	261.1580	(0.100)	0.0000	0.0000	1,011
2019/11/15	IGOV	07/05/2020			Index Future	266.2290	266.2290	265.9630	265.9630	(0.100)	0.0000	0.0000	47
2019/11/15	IGOV	06/08/2020			Index Future	271.2020	271.2020	270.9310	270.9310	(0.100)	0.0000	0.0000	0
2019/11/15	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/15	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2019/11/15	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2019/11/15	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/15	IS05	17/12/2020			Interest Rate Swap	95.5200	95.5200	95.5100	95.5100	(0.010)	0.0000	0.0000	0
2019/11/15	IS05	16/03/2021			Interest Rate Swap	94.5200	94.5200	94.5000	94.5000	(0.021)	0.0000	0.0000	0
2019/11/15	IS05	15/06/2021			Interest Rate Swap	93.4800	93.4800	93.4500	93.4500	(0.032)	0.0000	0.0000	0
2019/11/15	IS05	21/09/2021			Interest Rate Swap	93.4100	93.4100	93.3700	93.3700	(0.043)	0.0000	0.0000	0
2019/11/15	IS05	21/12/2021			Interest Rate Swap	95.4100	95.4100	95.3500	95.3500	(0.063)	0.0000	0.0000	51
2019/11/15	IS05	15/03/2022			Interest Rate Swap	95.3600	95.3600	95.2900	95.2900	(0.073)	0.0000	0.0000	0
2019/11/15	IS05	21/06/2022			Interest Rate Swap	96.3300	96.3300	96.2500	96.2500	(0.083)	0.0000	0.0000	0
2019/11/15	IS05	20/09/2022			Interest Rate Swap	100.0900	100.0900	99.9900	99.9900	(0.100)	0.0000	0.0000	0
2019/11/15	IS05	20/12/2022			Interest Rate Swap	101.1600	101.1600	101.0500	101.0500	(0.109)	0.0000	0.0000	0
2019/11/15	IS05	22/03/2023			Interest Rate Swap	94.2800	94.2800	94.1500	94.1500	(0.138)	0.0000	0.0000	0
2019/11/15	IS05	20/06/2023			Interest Rate Swap	100.2100	100.2100	100.0600	100.0600	(0.150)	0.0000	0.0000	0
2019/11/15	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/15	IS10	17/12/2025			Interest Rate Swap	91.0500	91.0500	90.8000	90.8000	(0.275)	0.0000	0.0000	0
2019/11/15	IS10	16/03/2026			Interest Rate Swap	87.9000	87.9000	87.6400	87.6400	(0.296)	0.0000	0.0000	0
2019/11/15	IS10	15/06/2026			Interest Rate Swap	86.5400	86.5400	86.2700	86.2700	(0.312)	0.0000	0.0000	0
2019/11/15	IS10	21/09/2026			Interest Rate Swap	88.6800	88.6800	88.4000	88.4000	(0.316)	0.0000	0.0000	0
2019/11/15	IS10	21/12/2026			Interest Rate Swap	92.5200	92.5200	92.2300	92.2300	(0.313)	0.0000	0.0000	0
2019/11/15	IS10	15/03/2027			Interest Rate Swap	91.0100	91.0100	90.7100	90.7100	(0.330)	0.0000	0.0000	0
2019/11/15	IS10	21/06/2027			Interest Rate Swap	93.1000	93.1000	92.7800	92.7800	(0.344)	0.0000	0.0000	0
2019/11/15	IS10	20/09/2027			Interest Rate Swap	98.6400	98.6400	98.3100	98.3100	(0.335)	0.0000	0.0000	0
2019/11/15	IS10	20/12/2027			Interest Rate Swap	99.0000	99.0000	98.6600	98.6600	(0.343)	0.0000	0.0000	0
2019/11/15	IS10	22/03/2028			Interest Rate Swap	92.3600	92.3600	92.0100	92.0100	(0.379)	0.0000	0.0000	0
2019/11/15	IS10	20/06/2028			Interest Rate Swap	99.7200	99.7200	99.3900	99.3900	(0.331)	0.0000	0.0000	0
2019/11/15	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/15	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/15	R023	06/02/2020	7.54	Call	Bond Future	732.1100	0.7321	812.8400	0.8128	11.027	0	0	0
2019/11/15	R023	06/02/2020			Bond Future	7.4033	104.4354	7.3543	104.5680	(0.663)	0.0000	0.0000	42,802
2019/11/15	R023	06/02/2020	7.52	Call	Bond Future	696.5800	0.6966	775.3300	0.7753	11.305	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
2019/11/15	R023	06/02/2020	7.52	Put	Bond Future	382.2100	0.3822	328.3700	0.3284	(14.086)	0	0	0
2019/11/15	R023	06/02/2020	7.54	Put	Bond Future	363.9600	0.3640	312.1000	0.3121	(14.249)	0	0	0
2019/11/15	R023	06/02/2020	7.53	Call	Bond Future	714.1500	0.7142	793.9000	0.7939	11.167	0	0	0
2019/11/15	R023	06/02/2020	7.53	Put	Bond Future	372.8900	0.3729	320.0500	0.3201	(14.170)	0	0	0
2019/11/15	R023	07/05/2020	6.91	Put	Bond Future	1,448.1200	1.4481	1,343.5900	1.3436	(7.218)	0	0	0
2019/11/15	R023	07/05/2020			Bond Future	7.4020	102.3988	7.3481	102.5339	(0.729)	0.0000	0.0000	13,512
2019/11/15	R023	07/05/2020	6.90	Call	Bond Future	200.0600	0.2001	229.9100	0.2299	14.921	0	0	0
2019/11/15	R023	07/05/2020	6.90	Put	Bond Future	1,466.5600	1.4666	1,361.3000	1.3613	(7.177)	0	0	0
2019/11/15	R023	07/05/2020	6.91	Call	Bond Future	207.0500	0.2070	237.6300	0.2376	14.769	0	0	0
2019/11/15	R023	07/05/2020	6.89	Call	Bond Future	193.4200	0.1934	222.5800	0.2226	15.076	0	0	0
2019/11/15	R023	07/05/2020	6.89	Put	Bond Future	1,485.3400	1.4853	1,379.3900	1.3794	(7.133)	0	0	0
2019/11/15	R023	06/08/2020	7.26	Call	Bond Future	684.7100	0.6847	746.8300	0.7468	9.072	0	0	0
2019/11/15	R023	06/08/2020			Bond Future	7.3840	104.2873	7.3242	104.4251	(0.810)	0.0000	0.0000	0
2019/11/15	R023	06/08/2020	7.26	Put	Bond Future	970.6800	0.9707	894.9700	0.8950	(7.800)	0	0	0
2019/11/15	R023	06/08/2020	7.27	Call	Bond Future	697.0700	0.6971	759.8100	0.7598	9.001	0	0	0
2019/11/15	R023	06/08/2020	7.28	Put	Bond Future	949.2900	0.9493	874.8300	0.8748	(7.844)	0	0	0
2019/11/15	R023	06/08/2020	7.27	Put	Bond Future	959.9300	0.9599	884.8400	0.8848	(7.822)	0	0	0
2019/11/15	R023	06/08/2020	7.28	Call	Bond Future	709.5200	0.7095	772.8900	0.7729	8.931	0	0	0
2019/11/15	R023	05/11/2020	7.46	Put	Bond Future	866.1300	0.8661	801.6100	0.8016	(7.449)	0	0	0
2019/11/15	R023	05/11/2020	7.47	Put	Bond Future	858.3100	0.8583	794.2600	0.7943	(7.462)	0	0	0
2019/11/15	R023	05/11/2020			Bond Future	7.3631	102.3096	7.2963	102.4499	(0.908)	0.0000	0.0000	0
2019/11/15	R023	05/11/2020	7.46	Call	Bond Future	1,069.0000	1.0690	1,144.7600	1.1448	7.087	0	0	0
2019/11/15	R023	05/11/2020	7.47	Call	Bond Future	1,082.1000	1.0821	1,158.3300	1.1583	7.045	0	0	0
2019/11/15	R023	05/11/2020	7.45	Call	Bond Future	1,055.9700	1.0560	1,131.2600	1.1313	7.130	0	0	0
2019/11/15	R023	05/11/2020	7.45	Put	Bond Future	874.0100	0.8740	809.0200	0.8090	(7.436)	0	0	0
2019/11/15	R035	06/02/2020	9.60	Call	Bond Future	1,338.3200	1.3383	1,433.2500	1.4332	7.093	0	0	0
2019/11/15	R035	06/02/2020	9.61	Put	Bond Future	2,995.1000	2.9951	2,818.9900	2.8190	(5.880)	0	0	0
2019/11/15	R035	06/02/2020			Bond Future	9.8286	96.5994	9.7916	96.8720	(0.377)	0.0000	0.0000	114,836
2019/11/15	R035	06/02/2020	9.60	Put	Bond Future	3,040.7100	3.0407	2,863.1100	2.8631	(5.841)	0	0	0
2019/11/15	R035	06/02/2020	9.61	Call	Bond Future	1,368.1300	1.3681	1,464.5500	1.4646	7.048	0	0	0
2019/11/15	R035	06/02/2020	9.59	Call	Bond Future	1,308.7300	1.3087	1,402.1800	1.4022	7.141	0	0	0
2019/11/15	R035	06/02/2020	9.59	Put	Bond Future	3,086.6300	3.0866	2,907.5500	2.9075	(5.802)	0	0	0
2019/11/15	R035	07/05/2020	10.57	Put	Bond Future	1,431.7900	1.4318	1,351.0000	1.3510	(5.643)	0	0	3,530
2019/11/15	R035	07/05/2020	9.75	Call	Bond Future	2,528.7400	2.5287	2,649.1600	2.6492	4.762	0	0	5,000
2019/11/15	R035	07/05/2020	10.75	Put	Bond Future	1,168.1700	1.1682	1,099.5900	1.0996	(5.871)	0	0	5,000
2019/11/15	R035	07/05/2020	9.48	Put	Bond Future	4,817.8600	4.8179	4,632.0600	4.6321	(3.856)	0	0	0
2019/11/15	R035	07/05/2020	9.47	Call	Bond Future	1,650.5300	1.6505	1,741.1900	1.7412	5.493	0	0	0
2019/11/15	R035	07/05/2020			Bond Future	9.9032	93.8499	9.8650	94.1274	(0.386)	0.0000	0.0000	0
2019/11/15	R035	07/05/2020	9.11	Put	Bond Future	6,822.0500	6.8221	6,599.0400	6.5990	(3.269)	0	0	0
2019/11/15	R035	07/05/2020	9.11	Call	Bond Future	810.0300	0.8100	864.5400	0.8645	6.729	0	0	5,000
2019/11/15	R035	07/05/2020	9.78	Put	Bond Future	3,530.9900	3.5310	3,377.0600	3.3771	(4.359)	0	0	0
2019/11/15	R035	07/05/2020	10.57	Call	Bond Future	6,078.2100	6.0782	6,274.9400	6.2749	3.237	0	0	0
2019/11/15	R035	07/05/2020	9.75	Put	Bond Future	3,647.5900	3.6476	3,490.4900	3.4905	(4.307)	0	0	0
2019/11/15	R035	07/05/2020	10.75	Call	Bond Future	7,009.6700	7.0097	7,218.6100	7.2186	2.981	0	0	0
2019/11/15	R035	07/05/2020	9.48	Call	Bond Future	1,678.8300	1.6788	1,770.5500	1.7706	5.463	0	0	0
2019/11/15	R035	07/05/2020	9.47	Put	Bond Future	4,865.6000	4.8656	4,678.7400	4.6787	(3.840)	0	0	0
2019/11/15	R035	07/05/2020	9.78	Call	Bond Future	2,632.7500	2.6327	2,756.3400	2.7563	4.694	0	0	3,530

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
2019/11/15	R035	07/05/2020	9.18	Put	Bond Future	6,405.1300	6.4051	6,188.7300	6.1887	(3.379)	0	0	0
2019/11/15	R035	07/05/2020	9.18	Call	Bond Future	946.1600	0.9462	1,007.2800	1.0073	6.460	0	0	3,530
2019/11/15	R035	07/05/2020	9.49	Call	Bond Future	1,707.6500	1.7076	1,800.4300	1.8004	5.433	0	0	0
2019/11/15	R035	07/05/2020	9.49	Put	Bond Future	4,770.7300	4.7707	4,585.9900	4.5860	(3.872)	0	0	0
2019/11/15	R035	06/08/2020	9.00	Put	Bond Future	8,284.4100	8.2844	8,056.7000	8.0567	(2.749)	0	0	0
2019/11/15	R035	06/08/2020	9.92	Put	Bond Future	3,856.7700	3.8568	3,710.5700	3.7106	(3.791)	0	0	0
2019/11/15	R035	06/08/2020			Bond Future	9.9778	95.5742	9.9382	95.8569	(0.397)	0.0000	0.0000	0
2019/11/15	R035	06/08/2020	9.00	Call	Bond Future	913.4900	0.9135	968.5300	0.9685	6.025	0	0	24,761
2019/11/15	R035	06/08/2020	9.92	Call	Bond Future	3,443.6800	3.4437	3,580.2300	3.5802	3.965	0	0	0
2019/11/15	R035	06/08/2020	9.93	Call	Bond Future	3,480.2400	3.4802	3,617.6700	3.6177	3.949	0	0	0
2019/11/15	R035	06/08/2020	9.91	Put	Bond Future	3,892.4900	3.8925	3,745.4000	3.7454	(3.779)	0	0	0
2019/11/15	R035	06/08/2020	8.75	Put	Bond Future	9,993.9500	9.9939	9,750.3300	9.7503	(2.438)	0	0	0
2019/11/15	R035	06/08/2020	8.75	Call	Bond Future	601.7600	0.6018	640.8900	0.6409	6.503	0	0	3,000
2019/11/15	R035	06/08/2020	9.93	Put	Bond Future	3,821.6400	3.8216	3,676.3200	3.6763	(3.803)	0	0	0
2019/11/15	R035	06/08/2020	9.91	Call	Bond Future	3,407.6300	3.4076	3,543.2900	3.5433	3.981	0	0	0
2019/11/15	R035	05/11/2020	10.34	Put	Bond Future	3,495.3500	3.4954	3,373.8500	3.3738	(3.476)	0	0	0
2019/11/15	R035	05/11/2020			Bond Future	10.0543	92.8689	10.0133	93.1570	(0.407)	0.0000	0.0000	0
2019/11/15	R035	05/11/2020	10.33	Call	Bond Future	5,427.1400	5.4271	5,593.0200	5.5930	3.056	0	0	0
2019/11/15	R035	05/11/2020	10.33	Put	Bond Future	3,521.9600	3.5220	3,399.7800	3.3998	(3.469)	0	0	0
2019/11/15	R035	05/11/2020	10.34	Call	Bond Future	5,468.5300	5.4685	5,635.0900	5.6351	3.046	0	0	0
2019/11/15	R035	05/11/2020	10.32	Call	Bond Future	5,385.8600	5.3859	5,551.0500	5.5511	3.067	0	0	0
2019/11/15	R035	05/11/2020	10.32	Put	Bond Future	3,548.7600	3.5488	3,425.8900	3.4259	(3.462)	0	0	0
2019/11/15	R186	06/02/2020	8.57	Call	Bond Future	1,640.6200	1.6406	1,801.1000	1.8011	9.782	0	0	0
2019/11/15	R186	06/02/2020	8.50	Call	Bond Future	1,428.8700	1.4289	1,576.6300	1.5766	10.341	0	0	0
2019/11/15	R186	06/02/2020	8.11	Put	Bond Future	2,580.1100	2.5801	2,368.2500	2.3682	(8.211)	0	0	0
2019/11/15	R186	06/02/2020			Bond Future	8.4760	111.8349	8.4231	112.1245	(0.625)	0.0000	0.0000	101,560
2019/11/15	R186	06/02/2020	8.55	Call	Bond Future	1,578.4900	1.5785	1,735.3700	1.7354	9.939	0	0	0
2019/11/15	R186	06/02/2020	8.55	Put	Bond Future	1,175.7900	1.1758	1,043.0900	1.0431	(11.286)	0	0	0
2019/11/15	R186	06/02/2020	8.11	Call	Bond Future	559.0300	0.5590	636.7500	0.6367	13.903	0	0	821
2019/11/15	R186	06/02/2020	8.57	Put	Bond Future	1,129.3500	1.1294	1,000.2500	1.0003	(11.431)	0	0	0
2019/11/15	R186	06/02/2020	9.00	Put	Bond Future	444.6600	0.4447	380.6400	0.3806	(14.398)	0	0	821
2019/11/15	R186	06/02/2020	8.50	Put	Bond Future	1,298.2100	1.2982	1,156.3900	1.1564	(10.924)	0	0	821
2019/11/15	R186	06/02/2020	8.56	Call	Bond Future	1,609.2900	1.6093	1,767.9700	1.7680	9.860	0	0	0
2019/11/15	R186	06/02/2020	8.56	Put	Bond Future	1,152.2900	1.1523	1,021.3900	1.0214	(11.360)	0	0	0
2019/11/15	R186	06/02/2020	9.00	Call	Bond Future	3,257.3300	3.2573	3,482.8900	3.4829	6.925	0	0	0
2019/11/15	R186	07/05/2020	7.90	Put	Bond Future	4,066.7900	4.0668	3,841.9900	3.8420	(5.528)	0	0	2,500
2019/11/15	R186	07/05/2020	8.28	Put	Bond Future	2,721.1200	2.7211	2,542.3700	2.5424	(6.569)	0	0	0
2019/11/15	R186	07/05/2020	8.93	Call	Bond Future	3,315.7900	3.3158	3,507.9200	3.5079	5.794	0	0	0
2019/11/15	R186	07/05/2020	8.09	Put	Bond Future	3,348.9200	3.3489	3,146.5500	3.1465	(6.043)	0	0	0
2019/11/15	R186	07/05/2020			Bond Future	8.5332	113.8650	8.4774	114.1600	(0.653)	0.0000	0.0000	1,650
2019/11/15	R186	07/05/2020	8.50	Call	Bond Future	1,928.0000	1.9280	2,071.6700	2.0717	7.452	0	0	0
2019/11/15	R186	07/05/2020	8.50	Put	Bond Future	2,103.2800	2.1033	1,952.0000	1.9520	(7.193)	0	0	23,208
2019/11/15	R186	07/05/2020	8.08	Call	Bond Future	957.9000	0.9579	1,049.2600	1.0493	9.538	0	0	0
2019/11/15	R186	07/05/2020	8.08	Put	Bond Future	3,384.5100	3.3845	3,180.9200	3.1809	(6.015)	0	0	0
2019/11/15	R186	07/05/2020	7.90	Call	Bond Future	657.3400	0.6573	727.4900	0.7275	10.672	0	0	0
2019/11/15	R186	07/05/2020	8.28	Call	Bond Future	1,373.8400	1.3738	1,490.0400	1.4900	8.458	0	0	6,000
2019/11/15	R186	07/05/2020	8.93	Put	Bond Future	1,245.5900	1.2456	1,142.7700	1.1428	(8.255)	0	0	6,000

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2019/11/15	R186	07/05/2020	8.09	Call	Bond Future	976.6000	0.9766	1,069.1800	1.0692	9.480	0	0	0
2019/11/15	R186	07/05/2020	7.60	Put	Bond Future	5,384.1800	5.3842	5,129.3700	5.1294	(4.733)	0	0	0
2019/11/15	R186	07/05/2020	7.60	Call	Bond Future	312.1800	0.3122	352.3200	0.3523	12.858	0	0	6,000
2019/11/15	R186	07/05/2020	8.07	Call	Bond Future	939.4300	0.9394	1,029.5800	1.0296	9.596	0	0	0
2019/11/15	R186	07/05/2020	8.07	Put	Bond Future	3,420.3500	3.4204	3,215.5500	3.2156	(5.988)	0	0	0
2019/11/15	R186	06/08/2020	8.38	Put	Bond Future	2,762.8700	2.7629	2,591.2600	2.5913	(6.211)	0	0	0
2019/11/15	R186	06/08/2020			Bond Future	8.5893	110.6568	8.5305	110.9574	(0.684)	0.0000	0.0000	0
2019/11/15	R186	06/08/2020	8.37	Call	Bond Future	1,662.0500	1.6621	1,789.8900	1.7899	7.692	0	0	0
2019/11/15	R186	06/08/2020	8.37	Put	Bond Future	2,788.8900	2.7889	2,616.1300	2.6161	(6.195)	0	0	0
2019/11/15	R186	06/08/2020	8.38	Call	Bond Future	1,687.7300	1.6877	1,816.7200	1.8167	7.643	0	0	0
2019/11/15	R186	06/08/2020	8.36	Call	Bond Future	1,636.9300	1.6369	1,763.6200	1.7636	7.739	0	0	0
2019/11/15	R186	06/08/2020	8.36	Put	Bond Future	2,815.5000	2.8155	2,641.5900	2.6416	(6.177)	0	0	0
2019/11/15	R186	05/11/2020	8.64	Put	Bond Future	2,613.9200	2.6139	2,463.4200	2.4634	(5.758)	0	0	0
2019/11/15	R186	05/11/2020	8.65	Call	Bond Future	2,632.8700	2.6329	2,789.3400	2.7893	5.943	0	0	0
2019/11/15	R186	05/11/2020			Bond Future	8.6422	112.7340	8.5802	113.0400	(0.717)	0.0000	0.0000	0
2019/11/15	R186	05/11/2020	8.66	Call	Bond Future	2,662.8800	2.6629	2,820.2600	2.8203	5.910	0	0	0
2019/11/15	R186	05/11/2020	8.66	Put	Bond Future	2,575.3100	2.5753	2,426.6300	2.4266	(5.773)	0	0	0
2019/11/15	R186	05/11/2020	8.64	Call	Bond Future	2,602.9800	2.6030	2,758.5400	2.7585	5.976	0	0	0
2019/11/15	R186	05/11/2020	8.65	Put	Bond Future	2,594.5400	2.5945	2,444.9500	2.4450	(5.766)	0	0	0
2019/11/15	R197	06/02/2020			Bond Future	303.4223	303.4223	303.4147	303.4147	(0.003)	0.0000	0.0000	2,540
2019/11/15	R197	07/05/2020			Bond Future	309.0037	309.0037	308.9963	308.9963	(0.002)	0.0000	0.0000	0
2019/11/15	R197	06/08/2020			Bond Future	307.0430	307.0430	307.0357	307.0357	(0.002)	0.0000	0.0000	0
2019/11/15	R197	05/11/2020			Bond Future	312.8031	312.8031	312.7958	312.7958	(0.002)	0.0000	0.0000	0
2019/11/15	R202	06/02/2020			Bond Future	230.4663	230.4663	229.4503	229.4503	(0.441)	0.0000	0.0000	8,488
2019/11/15	R202	07/05/2020			Bond Future	234.7058	234.7058	233.6711	233.6711	(0.441)	0.0000	0.0000	0
2019/11/15	R202	06/08/2020			Bond Future	234.9966	234.9966	233.9428	233.9428	(0.448)	0.0000	0.0000	0
2019/11/15	R202	05/11/2020			Bond Future	239.4055	239.4055	238.3317	238.3317	(0.449)	0.0000	0.0000	0
2019/11/15	R208	06/02/2020	6.13	Put	Bond Future	424.1800	0.4242	425.3700	0.4254	0.281	0	0	0
2019/11/15	R208	06/02/2020	6.12	Call	Bond Future	12.6600	0.0127	12.2200	0.0122	(3.476)	0	0	0
2019/11/15	R208	06/02/2020			Bond Future	6.5092	102.7199	6.5107	102.7182	0.024	0.0000	0.0000	11,684
2019/11/15	R208	06/02/2020	6.13	Call	Bond Future	13.4800	0.0135	13.0200	0.0130	(3.412)	0	0	0
2019/11/15	R208	06/02/2020	6.12	Put	Bond Future	434.2300	0.4342	435.4400	0.4354	0.279	0	0	0
2019/11/15	R208	06/02/2020	6.14	Call	Bond Future	14.2600	0.0143	13.7900	0.0138	(3.296)	0	0	0
2019/11/15	R208	06/02/2020	6.14	Put	Bond Future	414.1000	0.4141	415.2800	0.4153	0.285	0	0	0
2019/11/15	R208	07/05/2020	4.81	Call	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2019/11/15	R208	07/05/2020	4.80	Put	Bond Future	1,256.9000	1.2569	1,258.4500	1.2584	0.123	0	0	0
2019/11/15	R208	07/05/2020			Bond Future	6.2598	101.1813	6.2616	101.1797	0.029	0.0000	0.0000	0
2019/11/15	R208	07/05/2020	4.82	Call	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	0
2019/11/15	R208	07/05/2020	4.82	Put	Bond Future	1,239.5200	1.2395	1,241.0800	1.2411	0.126	0	0	0
2019/11/15	R208	07/05/2020	4.81	Put	Bond Future	1,248.2000	1.2482	1,249.7600	1.2498	0.125	0	0	0
2019/11/15	R208	07/05/2020	4.80	Call	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2019/11/15	R208	06/08/2020	5.57	Put	Bond Future	221.4200	0.2214	222.1100	0.2221	0.312	0	0	0
2019/11/15	R208	06/08/2020			Bond Future	5.7635	103.0514	5.7660	103.0499	0.043	0.0000	0.0000	0
2019/11/15	R208	06/08/2020	5.56	Call	Bond Future	98.4100	0.0984	97.5600	0.0976	(0.864)	0	0	0
2019/11/15	R208	06/08/2020	5.56	Put	Bond Future	224.9900	0.2250	225.6900	0.2257	0.311	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
2019/11/15	R208	06/08/2020	5.57	Call	Bond Future	101.0700	0.1011	100.2100	0.1002	(0.851)	0	0	0
2019/11/15	R208	06/08/2020	5.55	Call	Bond Future	95.7900	0.0958	94.9500	0.0949	(0.877)	0	0	0
2019/11/15	R208	06/08/2020	5.55	Put	Bond Future	228.6000	0.2286	229.3100	0.2293	0.311	0	0	0
2019/11/15	R208	05/11/2020	4.78	Call	Bond Future	145.6100	0.1456	144.5200	0.1445	(0.749)	0	0	0
2019/11/15	R208	05/11/2020	4.77	Put	Bond Future	73.2700	0.0733	73.7400	0.0737	0.641	0	0	0
2019/11/15	R208	05/11/2020			Bond Future	4.5883	101.5746	4.5923	101.5731	0.087	0.0000	0.0000	0
2019/11/15	R208	05/11/2020	4.79	Call	Bond Future	148.3500	0.1484	147.2600	0.1473	(0.735)	0	0	0
2019/11/15	R208	05/11/2020	4.79	Put	Bond Future	70.6500	0.0707	71.1100	0.0711	0.651	0	0	0
2019/11/15	R208	05/11/2020	4.78	Put	Bond Future	71.7600	0.0718	72.2200	0.0722	0.641	0	0	0
2019/11/15	R208	05/11/2020	4.77	Call	Bond Future	143.2700	0.1433	142.1900	0.1422	(0.754)	0	0	0
2019/11/15	R209	06/02/2020	9.52	Put	Bond Future	2,957.7800	2.9578	2,797.6200	2.7976	(5.415)	0	0	0
2019/11/15	R209	06/02/2020			Bond Future	9.8280	73.6106	9.7913	73.8422	(0.374)	0.0000	0.0000	106,162
2019/11/15	R209	06/02/2020	9.51	Call	Bond Future	960.4000	0.9604	1,030.6200	1.0306	7.312	0	0	0
2019/11/15	R209	06/02/2020	9.51	Put	Bond Future	3,000.7600	3.0008	2,839.4000	2.8394	(5.377)	0	0	0
2019/11/15	R209	06/02/2020	9.40	Put	Bond Future	3,496.2700	3.4963	3,322.0500	3.3220	(4.983)	0	0	0
2019/11/15	R209	06/02/2020	9.40	Call	Bond Future	730.5400	0.7305	787.9000	0.7879	7.852	0	0	7,500
2019/11/15	R209	06/02/2020	9.52	Call	Bond Future	982.8500	0.9828	1,054.2700	1.0543	7.267	0	0	0
2019/11/15	R209	06/02/2020	9.50	Call	Bond Future	938.2800	0.9383	1,007.3000	1.0073	7.356	0	0	0
2019/11/15	R209	06/02/2020	9.50	Put	Bond Future	3,044.1600	3.0442	2,881.6000	2.8816	(5.340)	0	0	0
2019/11/15	R209	07/05/2020	9.47	Call	Bond Future	1,465.3400	1.4653	1,543.6600	1.5437	5.345	0	0	0
2019/11/15	R209	07/05/2020			Bond Future	9.8973	71.7957	9.8595	72.0315	(0.383)	0.0000	0.0000	0
2019/11/15	R209	07/05/2020	9.45	Call	Bond Future	1,416.5700	1.4166	1,493.1000	1.4931	5.402	0	0	0
2019/11/15	R209	07/05/2020	9.45	Put	Bond Future	4,274.0000	4.2740	4,114.7200	4.1147	(3.727)	0	0	0
2019/11/15	R209	07/05/2020	9.47	Put	Bond Future	4,191.5300	4.1915	4,034.0400	4.0340	(3.757)	0	0	0
2019/11/15	R209	07/05/2020	9.46	Call	Bond Future	1,440.8400	1.4408	1,518.2600	1.5183	5.373	0	0	0
2019/11/15	R209	07/05/2020	9.46	Put	Bond Future	4,232.6100	4.2326	4,074.2200	4.0742	(3.742)	0	0	0
2019/11/15	R209	06/08/2020	5.56	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/11/15	R209	06/08/2020	5.55	Put	Bond Future	36,402.2300	36.4022	36,161.9300	36.1619	(0.660)	0	0	0
2019/11/15	R209	06/08/2020			Bond Future	9.9666	73.1145	9.9275	73.3548	(0.392)	0.0000	0.0000	0
2019/11/15	R209	06/08/2020	5.57	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/11/15	R209	06/08/2020	5.57	Put	Bond Future	36,185.3900	36.1854	35,945.1000	35.9451	(0.664)	0	0	0
2019/11/15	R209	06/08/2020	5.56	Put	Bond Future	36,293.7400	36.2937	36,053.4500	36.0534	(0.662)	0	0	0
2019/11/15	R209	06/08/2020	5.55	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/11/15	R209	05/11/2020	10.02	Call	Bond Future	3,756.7800	3.7568	3,880.7100	3.8807	3.299	0	0	0
2019/11/15	R209	05/11/2020			Bond Future	10.0341	71.3383	9.9938	71.5830	(0.402)	0.0000	0.0000	0
2019/11/15	R209	05/11/2020	10.00	Call	Bond Future	3,691.2900	3.6913	3,813.9600	3.8140	3.323	0	0	0
2019/11/15	R209	05/11/2020	10.00	Put	Bond Future	3,898.5300	3.8985	3,776.4700	3.7765	(3.131)	0	0	0
2019/11/15	R209	05/11/2020	10.02	Put	Bond Future	3,842.5100	3.8425	3,721.7100	3.7217	(3.144)	0	0	0
2019/11/15	R209	05/11/2020	10.01	Call	Bond Future	3,724.1200	3.7241	3,847.4200	3.8474	3.311	0	0	0
2019/11/15	R209	05/11/2020	10.01	Put	Bond Future	3,870.5700	3.8706	3,749.1400	3.7491	(3.137)	0	0	0
2019/11/15	R210	06/02/2020			Bond Future	190.0243	190.0243	189.1835	189.1835	(0.442)	0.0000	0.0000	1,772
2019/11/15	R210	07/05/2020			Bond Future	190.8698	190.8698	190.0137	190.0137	(0.449)	0.0000	0.0000	0
2019/11/15	R210	06/08/2020			Bond Future	194.4728	194.4728	193.6008	193.6008	(0.448)	0.0000	0.0000	0
2019/11/15	R210	05/11/2020			Bond Future	195.3990	195.3990	194.5106	194.5106	(0.455)	0.0000	0.0000	0
2019/11/15	R212	06/02/2020			Bond Future	162.0002	162.0002	161.9959	161.9959	(0.003)	0.0000	0.0000	6,495

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2019/11/15	R212	07/05/2020			Bond Future	164.9800		164.9800	164.9758	164.9758	(0.003)	0.0000	0.0000	0
2019/11/15	R212	06/08/2020			Bond Future	165.8005		165.8005	165.7964	165.7964	(0.003)	0.0000	0.0000	0
2019/11/15	R212	05/11/2020			Bond Future	168.9110		168.9110	168.9068	168.9068	(0.002)	0.0000	0.0000	0
2019/11/15	R213	06/02/2020	9.27	Call	Bond Future	1,284.6900		1.2847	1,403.2400	1.4032	9.228	0	0	0
2019/11/15	R213	06/02/2020	9.26	Put	Bond Future	2,090.5600		2.0906	1,921.5000	1.9215	(8.087)	0	0	0
2019/11/15	R213	06/02/2020			Bond Future	9.3972		86.9046	9.3499	87.1905	(0.504)	0.0000	0.0000	24,118
2019/11/15	R213	06/02/2020	9.28	Call	Bond Future	1,311.7500		1.3118	1,431.9600	1.4320	9.164	0	0	0
2019/11/15	R213	06/02/2020	9.28	Put	Bond Future	2,022.2900		2.0223	1,856.5500	1.8566	(8.196)	0	0	0
2019/11/15	R213	06/02/2020	9.27	Put	Bond Future	2,056.2300		2.0562	1,888.8300	1.8888	(8.141)	0	0	0
2019/11/15	R213	06/02/2020	9.26	Call	Bond Future	1,257.9600		1.2580	1,374.8500	1.3749	9.292	0	0	0
2019/11/15	R213	07/05/2020	9.01	Put	Bond Future	4,014.7700		4.0148	3,817.5600	3.8176	(4.912)	0	0	0
2019/11/15	R213	07/05/2020	9.00	Call	Bond Future	1,238.1000		1.2381	1,330.9800	1.3310	7.502	0	0	0
2019/11/15	R213	07/05/2020			Bond Future	9.4649		84.9303	9.4159	85.2215	(0.518)	0.0000	0.0000	0
2019/11/15	R213	07/05/2020	9.01	Call	Bond Future	1,259.9700		1.2600	1,353.9700	1.3540	7.460	0	0	0
2019/11/15	R213	07/05/2020	9.00	Put	Bond Future	4,054.7900		4.0548	3,856.4600	3.8565	(4.891)	0	0	0
2019/11/15	R213	07/05/2020	9.02	Call	Bond Future	1,282.0800		1.2821	1,377.2000	1.3772	7.419	0	0	0
2019/11/15	R213	07/05/2020	9.02	Put	Bond Future	3,975.0500		3.9750	3,778.9600	3.7790	(4.933)	0	0	0
2019/11/15	R213	06/08/2020	9.31	Call	Bond Future	2,262.0800		2.2621	2,390.9700	2.3910	5.698	0	0	0
2019/11/15	R213	06/08/2020			Bond Future	9.5321		86.4917	9.4813	86.7885	(0.533)	0.0000	0.0000	0
2019/11/15	R213	06/08/2020	9.29	Call	Bond Future	2,205.9000		2.2059	2,332.8200	2.3328	5.754	0	0	0
2019/11/15	R213	06/08/2020	9.29	Put	Bond Future	3,631.5700		3.6316	3,461.7500	3.4618	(4.676)	0	0	0
2019/11/15	R213	06/08/2020	9.31	Put	Bond Future	3,568.7700		3.5688	3,400.9200	3.4009	(4.703)	0	0	0
2019/11/15	R213	06/08/2020	9.30	Call	Bond Future	2,233.9000		2.2339	2,361.8100	2.3618	5.726	0	0	0
2019/11/15	R213	06/08/2020	9.30	Put	Bond Future	3,600.0500		3.6000	3,431.2200	3.4312	(4.690)	0	0	0
2019/11/15	R213	05/11/2020	9.60	Put	Bond Future	3,361.2100		3.3612	3,213.3900	3.2134	(4.398)	0	0	0
2019/11/15	R213	05/11/2020	9.59	Call	Bond Future	3,318.1600		3.3182	3,471.7600	3.4718	4.629	0	0	0
2019/11/15	R213	05/11/2020			Bond Future	9.6018		84.5660	9.5491	84.8683	(0.549)	0.0000	0.0000	0
2019/11/15	R213	05/11/2020	9.60	Call	Bond Future	3,350.8600		3.3509	3,505.2900	3.5053	4.609	0	0	0
2019/11/15	R213	05/11/2020	9.59	Put	Bond Future	3,385.7400		3.3857	3,237.0900	3.2371	(4.390)	0	0	0
2019/11/15	R213	05/11/2020	9.61	Call	Bond Future	3,383.3700		3.3834	3,538.6100	3.5386	4.588	0	0	0
2019/11/15	R213	05/11/2020	9.61	Put	Bond Future	3,336.5400		3.3365	3,189.5300	3.1895	(4.406)	0	0	0
2019/11/15	R214	06/02/2020	9.73	Call	Bond Future	950.3300		0.9503	1,008.0600	1.0081	6.075	0	0	0
2019/11/15	R214	06/02/2020	9.87	Put	Bond Future	2,702.3200		2.7023	2,568.8900	2.5689	(4.938)	0	0	0
2019/11/15	R214	06/02/2020	10.42	Call	Bond Future	3,243.6500		3.2437	3,373.8700	3.3739	4.015	0	0	0
2019/11/15	R214	06/02/2020			Bond Future	10.0834		71.8826	10.0517	72.0885	(0.314)	0.0000	0.0000	17,710
2019/11/15	R214	06/02/2020	9.71	Call	Bond Future	905.1400		0.9051	960.8200	0.9608	6.152	0	0	0
2019/11/15	R214	06/02/2020	9.71	Put	Bond Future	3,395.7400		3.3957	3,245.4700	3.2455	(4.425)	0	0	0
2019/11/15	R214	06/02/2020	10.42	Put	Bond Future	1,114.3700		1.1144	1,038.6400	1.0386	(6.796)	0	0	1,000
2019/11/15	R214	06/02/2020	9.73	Put	Bond Future	3,303.9500		3.3039	3,155.7300	3.1557	(4.486)	0	0	0
2019/11/15	R214	06/02/2020	9.52	Call	Bond Future	542.4600		0.5425	580.0600	0.5801	6.931	0	0	1,000
2019/11/15	R214	06/02/2020	9.87	Call	Bond Future	1,296.1200		1.2961	1,368.6400	1.3686	5.595	0	0	1,000
2019/11/15	R214	06/02/2020	9.72	Call	Bond Future	927.5600		0.9276	984.2700	0.9843	6.114	0	0	0
2019/11/15	R214	06/02/2020	9.72	Put	Bond Future	3,349.6200		3.3496	3,200.3800	3.2004	(4.455)	0	0	0
2019/11/15	R214	06/02/2020	9.52	Put	Bond Future	4,355.3000		4.3553	4,186.9500	4.1869	(3.865)	0	0	0
2019/11/15	R214	07/05/2020	9.77	Put	Bond Future	4,214.4600		4.2145	4,077.3900	4.0774	(3.252)	0	0	0
2019/11/15	R214	07/05/2020			Bond Future	10.1526		69.8893	10.1200	70.0991	(0.321)	0.0000	0.0000	0

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2019/11/15	R214	07/05/2020	9.76	Call	Bond Future	1,663.5600	1.6636	1,735.5100	1.7355	4.325	0	0	0
2019/11/15	R214	07/05/2020	9.76	Put	Bond Future	4,256.1000	4.2561	4,118.2600	4.1183	(3.239)	0	0	0
2019/11/15	R214	07/05/2020	9.31	Put	Bond Future	6,464.6600	6.4647	6,293.6600	6.2937	(2.645)	0	0	0
2019/11/15	R214	07/05/2020	10.66	Put	Bond Future	1,634.9700	1.6350	1,562.1200	1.5621	(4.456)	0	0	1,250
2019/11/15	R214	07/05/2020	9.77	Call	Bond Future	1,689.8500	1.6899	1,762.5700	1.7626	4.303	0	0	0
2019/11/15	R214	07/05/2020	9.31	Call	Bond Future	707.1300	0.7071	745.9200	0.7459	5.486	0	0	1,250
2019/11/15	R214	07/05/2020	9.91	Put	Bond Future	3,664.0300	3.6640	3,537.8700	3.5379	(3.443)	0	0	0
2019/11/15	R214	07/05/2020	9.91	Call	Bond Future	2,079.8400	2.0798	2,163.4700	2.1635	4.021	0	0	1,250
2019/11/15	R214	07/05/2020	10.66	Call	Bond Future	4,769.3500	4.7694	4,906.2900	4.9063	2.871	0	0	0
2019/11/15	R214	07/05/2020	9.75	Call	Bond Future	1,637.5100	1.6375	1,708.6800	1.7087	4.346	0	0	0
2019/11/15	R214	07/05/2020	9.75	Put	Bond Future	4,298.0800	4.2981	4,159.4600	4.1595	(3.225)	0	0	0
2019/11/15	R214	06/08/2020	9.98	Put	Bond Future	4,170.0100	4.1700	4,047.1500	4.0471	(2.946)	0	0	0
2019/11/15	R214	06/08/2020	9.97	Call	Bond Future	2,580.6800	2.5807	2,670.8300	2.6708	3.493	0	0	0
2019/11/15	R214	06/08/2020			Bond Future	10.2216	71.1730	10.1880	71.3867	(0.329)	0.0000	0.0000	0
2019/11/15	R214	06/08/2020	9.98	Call	Bond Future	2,610.9400	2.6109	2,701.7500	2.7018	3.478	0	0	0
2019/11/15	R214	06/08/2020	9.97	Put	Bond Future	4,205.4700	4.2055	4,081.9500	4.0819	(2.937)	0	0	0
2019/11/15	R214	06/08/2020	9.99	Call	Bond Future	2,641.3500	2.6413	2,732.8400	2.7328	3.464	0	0	0
2019/11/15	R214	06/08/2020	9.99	Put	Bond Future	4,134.8000	4.1348	4,012.6200	4.0126	(2.955)	0	0	0
2019/11/15	R214	05/11/2020	10.26	Put	Bond Future	4,126.5900	4.1266	4,017.6600	4.0177	(2.640)	0	0	0
2019/11/15	R214	05/11/2020			Bond Future	10.2918	69.2143	10.2572	69.4319	(0.337)	0.0000	0.0000	0
2019/11/15	R214	05/11/2020	10.25	Call	Bond Future	3,893.7700	3.8938	4,001.9600	4.0020	2.779	0	0	0
2019/11/15	R214	05/11/2020	10.25	Put	Bond Future	4,156.6700	4.1567	4,047.2000	4.0472	(2.634)	0	0	0
2019/11/15	R214	05/11/2020	10.26	Call	Bond Future	3,926.6800	3.9267	4,035.4100	4.0354	2.769	0	0	0
2019/11/15	R214	05/11/2020	10.24	Call	Bond Future	3,860.9700	3.8610	3,968.6100	3.9686	2.788	0	0	0
2019/11/15	R214	05/11/2020	10.24	Put	Bond Future	4,186.9600	4.1870	4,076.9400	4.0769	(2.628)	0	0	0
2019/11/15	R248	06/02/2020	9.71	Put	Bond Future	4,608.0700	4.6081	4,405.9500	4.4060	(4.386)	0	0	0
2019/11/15	R248	06/02/2020			Bond Future	10.1552	90.9772	10.1235	91.2378	(0.313)	0.0000	0.0000	93,339
2019/11/15	R248	06/02/2020	9.71	Call	Bond Future	824.7800	0.8248	883.2200	0.8832	7.086	0	0	0
2019/11/15	R248	06/02/2020	9.70	Put	Bond Future	4,671.6500	4.6717	4,468.2100	4.4682	(4.355)	0	0	0
2019/11/15	R248	06/02/2020	9.72	Call	Bond Future	850.0600	0.8501	909.8200	0.9098	7.030	0	0	0
2019/11/15	R248	06/02/2020	9.72	Put	Bond Future	4,545.2500	4.5452	4,344.4500	4.3444	(4.418)	0	0	0
2019/11/15	R248	06/02/2020	9.70	Call	Bond Future	800.1200	0.8001	857.2400	0.8572	7.139	0	0	0
2019/11/15	R248	07/05/2020	9.79	Call	Bond Future	1,892.5600	1.8926	1,978.5000	1.9785	4.541	0	0	0
2019/11/15	R248	07/05/2020	9.77	Put	Bond Future	5,662.4300	5.6624	5,481.0400	5.4810	(3.203)	0	0	0
2019/11/15	R248	07/05/2020			Bond Future	10.2264	88.1890	10.1937	88.4543	(0.320)	0.0000	0.0000	0
2019/11/15	R248	07/05/2020	9.79	Put	Bond Future	5,550.6500	5.5507	5,371.2500	5.3713	(3.232)	0	0	0
2019/11/15	R248	07/05/2020	9.77	Call	Bond Future	1,830.2700	1.8303	1,914.2200	1.9142	4.587	0	0	0
2019/11/15	R248	07/05/2020	9.78	Put	Bond Future	5,606.3300	5.6063	5,425.9300	5.4259	(3.218)	0	0	0
2019/11/15	R248	07/05/2020	9.78	Call	Bond Future	1,861.2700	1.8613	1,946.2100	1.9462	4.564	0	0	0
2019/11/15	R248	06/08/2020	9.00	Put	Bond Future	12,137.5700	12.1376	11,899.6600	11.8997	(1.960)	0	0	0
2019/11/15	R248	06/08/2020	10.20	Call	Bond Future	3,764.5700	3.7646	3,891.4900	3.8915	3.371	0	0	0
2019/11/15	R248	06/08/2020			Bond Future	10.2975	89.8085	10.2637	90.0790	(0.328)	0.0000	0.0000	0
2019/11/15	R248	06/08/2020	9.25	Put	Bond Future	10,038.8900	10.0389	9,815.5300	9.8155	(2.225)	0	0	0
2019/11/15	R248	06/08/2020	9.25	Call	Bond Future	912.9200	0.9129	960.0000	0.9600	5.157	0	0	20,640
2019/11/15	R248	06/08/2020	10.18	Call	Bond Future	3,685.1000	3.6851	3,810.3300	3.8103	3.398	0	0	0
2019/11/15	R248	06/08/2020	10.18	Put	Bond Future	4,631.6300	4.6316	4,486.4200	4.4864	(3.135)	0	0	0
2019/11/15	R248	06/08/2020	9.00	Call	Bond Future	585.5700	0.5856	618.1000	0.6181	5.555	0	0	3,000

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2019/11/15	R248	06/08/2020	10.20	Put	Bond Future	4,548.6500	4.5487	4,405.1300	4.4051	(3.155)	0	0	0
2019/11/15	R248	06/08/2020	10.19	Call	Bond Future	3,724.7300	3.7247	3,850.8100	3.8508	3.385	0	0	0
2019/11/15	R248	06/08/2020	10.19	Put	Bond Future	4,589.9700	4.5900	4,445.6100	4.4456	(3.145)	0	0	0
2019/11/15	R248	05/11/2020	10.02	Put	Bond Future	6,357.6100	6.3576	6,196.3400	6.1963	(2.537)	0	0	0
2019/11/15	R248	05/11/2020	10.03	Call	Bond Future	3,558.3800	3.5584	3,673.2300	3.6732	3.228	0	0	0
2019/11/15	R248	05/11/2020			Bond Future	10.3696	87.0591	10.3348	87.3344	(0.336)	0.0000	0.0000	0
2019/11/15	R248	05/11/2020	10.04	Call	Bond Future	3,594.4700	3.5945	3,710.0800	3.7101	3.216	0	0	0
2019/11/15	R248	05/11/2020	10.04	Put	Bond Future	6,263.0600	6.2631	6,103.3000	6.1033	(2.551)	0	0	0
2019/11/15	R248	05/11/2020	10.02	Call	Bond Future	3,522.4500	3.5225	3,636.5500	3.6365	3.239	0	0	0
2019/11/15	R248	05/11/2020	10.03	Put	Bond Future	6,310.1800	6.3102	6,149.6600	6.1497	(2.544)	0	0	0

Total

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