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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/11/2019 TO 22/11/2019

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
2019/11/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	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
2019/11/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	2025	06/02/2020			Bond Future	136.7932	136.7932	136.7912	136.7912	(0.001)	0.0000	0.0000	4,913
2019/11/22	2025	07/05/2020			Bond Future	139.3155	139.3155	139.3136	139.3136	(0.001)	0.0000	0.0000	0
2019/11/22	2025	06/08/2020			Bond Future	140.4400	140.4400	140.4382	140.4382	(0.001)	0.0000	0.0000	0
2019/11/22	2025	05/11/2020			Bond Future	143.0757	143.0757	143.0739	143.0739	(0.001)	0.0000	0.0000	0
2019/11/22	2029	06/02/2020			Bond Future	101.6061	101.6061	101.5203	101.5203	(0.084)	0.0000	0.0000	3,860
2019/11/22	2029	07/05/2020			Bond Future	102.3670	102.3670	102.2799	102.2799	(0.085)	0.0000	0.0000	0
2019/11/22	2029	06/08/2020			Bond Future	104.2996	104.2996	104.2108	104.2108	(0.085)	0.0000	0.0000	0
2019/11/22	2029	05/11/2020			Bond Future	105.1141	105.1141	105.0237	105.0237	(0.086)	0.0000	0.0000	0
2019/11/22	2030	06/02/2020	9.15	Put	Bond Future	1,494.2700	1.4943	1,700.7400	1.7007	13.817	0	0	0
2019/11/22	2030	06/02/2020	9.14	Call	Bond Future	1,650.5800	1.6506	1,421.4300	1.4214	(13.883)	0	0	0
2019/11/22	2030	06/02/2020	9.40	Put	Bond Future	903.7800	0.9038	1,046.5900	1.0466	15.801	0	0	5,000
2019/11/22	2030	06/02/2020	9.25	Call	Bond Future	2,028.0900	2.0281	1,769.5800	1.7696	(12.746)	0	0	0
2019/11/22	2030	06/02/2020	8.40	Call	Bond Future	199.1900	0.1992	150.0700	0.1501	(24.660)	0	0	5,820
2019/11/22	2030	06/02/2020			Bond Future	9.1192	93.0084	9.1908	92.5700	0.784	0.0000	0.0000	78,055
2019/11/22	2030	06/02/2020	9.00	Put	Bond Future	1,968.0200	1.9680	2,215.8600	2.2159	12.593	0	0	0
2019/11/22	2030	06/02/2020	9.00	Call	Bond Future	1,231.3100	1.2313	1,040.8100	1.0408	(15.471)	0	0	5,820
2019/11/22	2030	06/02/2020	9.15	Call	Bond Future	1,683.2300	1.6832	1,451.3600	1.4514	(13.775)	0	0	0
2019/11/22	2030	06/02/2020	9.14	Put	Bond Future	1,522.9600	1.5230	1,732.1500	1.7322	13.736	0	0	0
2019/11/22	2030	06/02/2020	9.40	Call	Bond Future	2,608.8500	2.6088	2,313.3200	2.3133	(11.328)	0	0	0
2019/11/22	2030	06/02/2020	9.25	Put	Bond Future	1,228.7200	1.2287	1,408.5500	1.4085	14.636	0	0	5,000
2019/11/22	2030	06/02/2020	8.40	Put	Bond Future	4,762.5700	4.7626	5,151.7900	5.1518	8.172	0	0	0
2019/11/22	2030	06/02/2020	9.16	Call	Bond Future	1,716.2200	1.7162	1,481.6400	1.4816	(13.668)	0	0	0
2019/11/22	2030	06/02/2020	9.16	Put	Bond Future	1,465.9800	1.4660	1,669.7400	1.6697	13.899	0	0	0
2019/11/22	2030	07/05/2020	8.79	Call	Bond Future	1,257.6500	1.2577	1,103.9800	1.1040	(12.219)	0	0	0
2019/11/22	2030	07/05/2020	8.78	Put	Bond Future	3,724.4900	3.7245	4,019.0100	4.0190	7.908	0	0	0
2019/11/22	2030	07/05/2020			Bond Future	9.1862	94.7007	9.2605	94.2544	0.809	0.0000	0.0000	0
2019/11/22	2030	07/05/2020	8.80	Call	Bond Future	1,280.5600	1.2806	1,125.0100	1.1250	(12.147)	0	0	0
2019/11/22	2030	07/05/2020	8.80	Put	Bond Future	3,645.6800	3.6457	3,936.4100	3.9364	7.975	0	0	0
2019/11/22	2030	07/05/2020	8.79	Put	Bond Future	3,685.0600	3.6851	3,977.6700	3.9777	7.940	0	0	0
2019/11/22	2030	07/05/2020	8.78	Call	Bond Future	1,234.7400	1.2347	1,082.9800	1.0830	(12.291)	0	0	0
2019/11/22	2030	06/08/2020	9.11	Call	Bond Future	2,464.2800	2.4643	2,251.7900	2.2518	(8.623)	0	0	0
2019/11/22	2030	06/08/2020			Bond Future	9.2545	92.4336	9.3318	91.9790	0.836	0.0000	0.0000	0
2019/11/22	2030	06/08/2020	9.09	Call	Bond Future	2,405.3100	2.4053	2,195.9100	2.1959	(8.706)	0	0	0
2019/11/22	2030	06/08/2020	9.09	Put	Bond Future	3,381.8400	3.3818	3,627.0700	3.6271	7.251	0	0	0
2019/11/22	2030	06/08/2020	9.11	Put	Bond Future	3,321.3400	3.3213	3,563.4800	3.5635	7.290	0	0	0
2019/11/22	2030	06/08/2020	9.10	Call	Bond Future	2,434.8600	2.4349	2,223.9100	2.2239	(8.664)	0	0	0
2019/11/22	2030	06/08/2020	9.10	Put	Bond Future	3,351.6300	3.3516	3,595.3100	3.5953	7.270	0	0	0
2019/11/22	2030	05/11/2020	10.06	Put	Bond Future	0.0000	0.0000	2,224.3200	2.2243	100.000	0	0	1,000
2019/11/22	2030	05/11/2020	9.39	Put	Bond Future	3,260.6100	3.2606	3,474.4400	3.4744	6.558	0	0	0
2019/11/22	2030	05/11/2020	9.38	Call	Bond Future	3,656.0500	3.6561	3,408.1200	3.4081	(6.781)	0	0	0
2019/11/22	2030	05/11/2020			Bond Future	9.3156	94.1707	9.3960	93.7077	0.863	0.0000	0.0000	0
2019/11/22	2030	05/11/2020	8.34	Put	Bond Future	0.0000	0.0000	7,172.3100	7.1723	100.000	0	0	0

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2019/11/22	2030	05/11/2020	8.34	Call	Bond Future	0.0000	0.0000	840.7200	0.8407	100.000	0	0	1,000
2019/11/22	2030	05/11/2020	9.04	Put	Bond Future	0.0000	0.0000	4,468.1900	4.4682	100.000	0	0	0
2019/11/22	2030	05/11/2020	9.04	Call	Bond Future	0.0000	0.0000	2,394.7600	2.3948	100.000	0	0	1,000
2019/11/22	2030	05/11/2020	10.06	Call	Bond Future	0.0000	0.0000	5,934.1200	5.9341	100.000	0	0	0
2019/11/22	2030	05/11/2020	10.37	Put	Bond Future	1,659.8900	1.6599	1,777.9700	1.7780	7.114	0	0	16,000
2019/11/22	2030	05/11/2020	9.39	Call	Bond Future	3,689.1600	3.6892	3,440.0000	3.4400	(6.754)	0	0	0
2019/11/22	2030	05/11/2020	9.38	Put	Bond Future	3,284.9500	3.2850	3,500.0100	3.5000	6.547	0	0	0
2019/11/22	2030	05/11/2020	8.53	Put	Bond Future	5,999.6000	5.9996	6,330.7300	6.3307	5.519	0	0	0
2019/11/22	2030	05/11/2020	8.53	Call	Bond Future	1,311.1700	1.3112	1,179.3100	1.1793	(10.057)	0	0	16,000
2019/11/22	2030	05/11/2020	9.03	Put	Bond Future	4,239.4200	4.2394	4,499.9800	4.5000	6.146	0	0	0
2019/11/22	2030	05/11/2020	9.03	Call	Bond Future	2,569.8600	2.5699	2,367.4300	2.3674	(7.877)	0	0	16,000
2019/11/22	2030	05/11/2020	10.37	Call	Bond Future	7,497.2400	7.4972	7,152.3300	7.1523	(4.600)	0	0	0
2019/11/22	2030	05/11/2020	9.40	Call	Bond Future	3,722.7600	3.7228	3,472.3700	3.4724	(6.726)	0	0	0
2019/11/22	2030	05/11/2020	9.40	Put	Bond Future	3,236.8100	3.2368	3,449.4100	3.4494	6.568	0	0	0
2019/11/22	2032	06/02/2020	9.40	Put	Bond Future	2,104.0400	2.1040	2,359.1500	2.3591	12.125	0	0	0
2019/11/22	2032	06/02/2020			Bond Future	9.4849	94.2112	9.5562	93.7365	0.752	0.0000	0.0000	65,404
2019/11/22	2032	06/02/2020	9.39	Call	Bond Future	1,502.4900	1.5025	1,285.7800	1.2858	(14.423)	0	0	0
2019/11/22	2032	06/02/2020	9.39	Put	Bond Future	2,139.9200	2.1399	2,397.9000	2.3979	12.056	0	0	0
2019/11/22	2032	06/02/2020	9.40	Call	Bond Future	1,534.0500	1.5341	1,314.4700	1.3145	(14.314)	0	0	0
2019/11/22	2032	06/02/2020	9.38	Call	Bond Future	1,471.4700	1.4715	1,257.6300	1.2576	(14.532)	0	0	0
2019/11/22	2032	06/02/2020	9.38	Put	Bond Future	2,176.4100	2.1764	2,437.2600	2.4373	11.985	0	0	0
2019/11/22	2032	07/05/2020	9.19	Call	Bond Future	1,576.5600	1.5766	1,398.4900	1.3985	(11.295)	0	0	0
2019/11/22	2032	07/05/2020			Bond Future	9.5565	91.7658	9.6304	91.2826	0.773	0.0000	0.0000	0
2019/11/22	2032	07/05/2020	9.17	Call	Bond Future	1,524.2000	1.5242	1,350.0900	1.3501	(11.423)	0	0	0
2019/11/22	2032	07/05/2020	9.17	Put	Bond Future	4,112.4800	4.1125	4,421.6400	4.4216	7.518	0	0	0
2019/11/22	2032	07/05/2020	9.19	Put	Bond Future	4,028.4600	4.0285	4,333.6600	4.3337	7.576	0	0	0
2019/11/22	2032	07/05/2020	9.18	Call	Bond Future	1,550.1400	1.5501	1,374.0500	1.3741	(11.360)	0	0	0
2019/11/22	2032	07/05/2020	9.18	Put	Bond Future	4,070.1900	4.0702	4,377.3700	4.3774	7.547	0	0	0
2019/11/22	2032	06/08/2020	9.46	Put	Bond Future	3,780.0000	3.7800	4,044.5800	4.0446	6.999	0	0	0
2019/11/22	2032	06/08/2020	9.45	Call	Bond Future	2,649.7300	2.6497	2,423.7100	2.4237	(8.530)	0	0	0
2019/11/22	2032	06/08/2020			Bond Future	9.6289	93.4524	9.7054	92.9601	0.795	0.0000	0.0000	0
2019/11/22	2032	06/08/2020	9.46	Call	Bond Future	2,681.2100	2.6812	2,453.5400	2.4535	(8.491)	0	0	0
2019/11/22	2032	06/08/2020	9.45	Put	Bond Future	3,814.1600	3.8142	4,080.3900	4.0804	6.980	0	0	0
2019/11/22	2032	06/08/2020	9.47	Call	Bond Future	2,712.8700	2.7129	2,483.5700	2.4836	(8.452)	0	0	0
2019/11/22	2032	06/08/2020	9.47	Put	Bond Future	3,746.0800	3.7461	4,009.0300	4.0090	7.019	0	0	0
2019/11/22	2032	05/11/2020	9.44	Put	Bond Future	4,689.7400	4.6897	4,964.9700	4.9650	5.869	0	0	0
2019/11/22	2032	05/11/2020	11.08	Call	Bond Future	9,471.3200	9.4713	9,067.9700	9.0680	(4.259)	0	0	0
2019/11/22	2032	05/11/2020	9.77	Put	Bond Future	3,647.0100	3.6470	3,877.5100	3.8775	6.320	0	0	0
2019/11/22	2032	05/11/2020			Bond Future	9.6996	91.0499	9.7790	90.5485	0.818	0.0000	0.0000	0
2019/11/22	2032	05/11/2020	9.76	Call	Bond Future	4,057.5300	4.0575	3,788.0000	3.7880	(6.643)	0	0	0
2019/11/22	2032	05/11/2020	9.76	Put	Bond Future	3,675.6000	3.6756	3,907.4100	3.9074	6.307	0	0	0
2019/11/22	2032	05/11/2020	9.44	Call	Bond Future	3,023.1300	3.0231	2,797.0200	2.7970	(7.479)	0	0	1,000
2019/11/22	2032	05/11/2020	11.08	Put	Bond Future	1,270.3700	1.2704	1,368.3600	1.3684	7.714	0	0	1,000
2019/11/22	2032	05/11/2020	9.77	Call	Bond Future	4,091.9400	4.0919	3,821.1000	3.8211	(6.619)	0	0	0
2019/11/22	2032	05/11/2020	8.94	Put	Bond Future	6,693.9100	6.6939	7,040.1100	7.0401	5.172	0	0	0
2019/11/22	2032	05/11/2020	8.94	Call	Bond Future	1,697.3900	1.6974	1,542.2500	1.5422	(9.140)	0	0	1,000
2019/11/22	2032	05/11/2020	9.75	Call	Bond Future	4,022.8800	4.0229	3,754.6600	3.7547	(6.667)	0	0	0

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2019/11/22	2032	05/11/2020	9.75	Put	Bond Future	3,704.0200		3.7040	3,937.1400	3.9371	6.294	0	0	0
2019/11/22	2033	06/02/2020			Bond Future	101.6523		101.6523	101.6517	101.6517	(0.001)	0.0000	0.0000	6,260
2019/11/22	2033	07/05/2020			Bond Future	102.3312		102.3312	102.3307	102.3307	0.000	0.0000	0.0000	0
2019/11/22	2033	06/08/2020			Bond Future	104.2630		104.2630	104.2626	104.2626	0.000	0.0000	0.0000	0
2019/11/22	2033	05/11/2020			Bond Future	104.9982		104.9982	104.9979	104.9979	0.000	0.0000	0.0000	0
2019/11/22	2037	06/02/2020	9.67	Call	Bond Future	1,180.5500		1.1806	991.4200	0.9914	(16.020)	0	0	0
2019/11/22	2037	06/02/2020	9.66	Put	Bond Future	3,208.7100		3.2087	3,546.6200	3.5466	10.531	0	0	0
2019/11/22	2037	06/02/2020			Bond Future	9.9331		88.6082	10.0042	88.0842	0.716	0.0000	0.0000	69,362
2019/11/22	2037	06/02/2020	9.68	Call	Bond Future	1,209.6200		1.2096	1,017.3700	1.0174	(15.893)	0	0	0
2019/11/22	2037	06/02/2020	9.68	Put	Bond Future	3,113.5000		3.1135	3,445.1700	3.4452	10.653	0	0	0
2019/11/22	2037	06/02/2020	9.67	Put	Bond Future	3,160.9200		3.1609	3,495.7100	3.4957	10.592	0	0	0
2019/11/22	2037	06/02/2020	9.66	Call	Bond Future	1,151.7500		1.1517	965.7400	0.9657	(16.150)	0	0	0
2019/11/22	2037	07/05/2020	9.60	Put	Bond Future	4,767.1600		4.7672	5,109.8700	5.1099	7.189	0	0	0
2019/11/22	2037	07/05/2020	9.59	Call	Bond Future	1,671.0500		1.6710	1,482.5300	1.4825	(11.282)	0	0	0
2019/11/22	2037	07/05/2020			Bond Future	10.0096		90.2204	10.0831	89.6870	0.733	0.0000	0.0000	0
2019/11/22	2037	07/05/2020	9.60	Call	Bond Future	1,699.3900		1.6994	1,508.7300	1.5087	(11.219)	0	0	0
2019/11/22	2037	07/05/2020	9.59	Put	Bond Future	4,815.7000		4.8157	5,160.5500	5.1605	7.161	0	0	0
2019/11/22	2037	07/05/2020	9.61	Call	Bond Future	1,728.0100		1.7280	1,535.2100	1.5352	(11.157)	0	0	0
2019/11/22	2037	07/05/2020	9.61	Put	Bond Future	4,718.9900		4.7190	5,059.5600	5.0596	7.217	0	0	0
2019/11/22	2037	06/08/2020	9.88	Put	Bond Future	4,554.3600		4.5544	4,848.6100	4.8486	6.461	0	0	0
2019/11/22	2037	06/08/2020			Bond Future	10.0881		87.6184	10.1640	87.0751	0.753	0.0000	0.0000	0
2019/11/22	2037	06/08/2020	9.87	Call	Bond Future	3,004.8800		3.0049	2,757.6000	2.7576	(8.229)	0	0	0
2019/11/22	2037	06/08/2020	9.87	Put	Bond Future	4,594.1400		4.5941	4,890.1300	4.8901	6.443	0	0	0
2019/11/22	2037	06/08/2020	9.88	Call	Bond Future	3,038.9200		3.0389	2,789.9000	2.7899	(8.194)	0	0	0
2019/11/22	2037	06/08/2020	9.86	Call	Bond Future	2,971.3300		2.9713	2,725.7800	2.7258	(8.264)	0	0	0
2019/11/22	2037	06/08/2020	9.86	Put	Bond Future	4,634.5000		4.6345	4,932.2200	4.9322	6.424	0	0	0
2019/11/22	2037	05/11/2020	10.18	Call	Bond Future	4,508.6700		4.5087	4,214.5900	4.2146	(6.523)	0	0	0
2019/11/22	2037	05/11/2020	10.17	Put	Bond Future	4,398.2000		4.3982	4,658.8300	4.6588	5.926	0	0	0
2019/11/22	2037	05/11/2020			Bond Future	10.1597		89.2668	10.2381	88.7135	0.771	0.0000	0.0000	0
2019/11/22	2037	05/11/2020	10.19	Call	Bond Future	4,546.2000		4.5462	4,250.7000	4.2507	(6.500)	0	0	0
2019/11/22	2037	05/11/2020	10.19	Put	Bond Future	4,331.6100		4.3316	4,589.4000	4.5894	5.951	0	0	0
2019/11/22	2037	05/11/2020	10.17	Call	Bond Future	4,471.2800		4.4713	4,178.6200	4.1786	(6.545)	0	0	0
2019/11/22	2037	05/11/2020	10.18	Put	Bond Future	4,364.7900		4.3648	4,624.0000	4.6240	5.939	0	0	0
2019/11/22	2038	06/02/2020			Bond Future	116.0533		116.0533	116.0528	116.0528	0.000	0.0000	0.0000	10,721
2019/11/22	2038	07/05/2020			Bond Future	118.1931		118.1931	118.1926	118.1926	0.000	0.0000	0.0000	0
2019/11/22	2038	06/08/2020			Bond Future	118.7307		118.7307	118.7304	118.7304	0.000	0.0000	0.0000	0
2019/11/22	2038	05/11/2020			Bond Future	120.9588		120.9588	120.9585	120.9585	0.000	0.0000	0.0000	0
2019/11/22	2040	06/02/2020	9.76	Call	Bond Future	1,105.5900		1.1056	912.5500	0.9125	(17.460)	0	0	0
2019/11/22	2040	06/02/2020	9.00	Put	Bond Future	9,385.3700		9.3854	9,964.6800	9.9647	6.172	0	0	0
2019/11/22	2040	06/02/2020			Bond Future	10.0947		90.9391	10.1709	90.3415	0.755	0.0000	0.0000	44,366
2019/11/22	2040	06/02/2020	9.74	Call	Bond Future	1,051.1000		1.0511	864.7900	0.8648	(17.725)	0	0	0
2019/11/22	2040	06/02/2020	9.74	Put	Bond Future	3,917.6800		3.9177	4,329.0000	4.3290	10.499	0	0	0
2019/11/22	2040	06/02/2020	8.40	Put	Bond Future	15,091.6400		15.0916	15,688.3200	15.6883	3.954	0	0	0
2019/11/22	2040	06/02/2020	8.40	Call	Bond Future	2.3000		0.0023	1.3500	0.0014	(41.304)	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
2019/11/22	2040	06/02/2020	9.76	Put	Bond Future	3,806.7300	3.8067	4,211.3200	4.2113	10.628	0	0	0
2019/11/22	2040	06/02/2020	9.00	Call	Bond Future	58.0900	0.0581	39.7700	0.0398	(31.537)	0	0	0
2019/11/22	2040	06/02/2020	9.75	Call	Bond Future	1,078.6500	1.0786	888.9500	0.8889	(17.587)	0	0	0
2019/11/22	2040	06/02/2020	9.75	Put	Bond Future	3,862.4500	3.8625	4,270.3800	4.2704	10.561	0	0	0
2019/11/22	2040	07/05/2020	9.74	Call	Bond Future	1,719.0800	1.7191	1,509.2100	1.5092	(12.208)	0	0	0
2019/11/22	2040	07/05/2020	9.75	Put	Bond Future	5,135.9500	5.1360	5,531.9700	5.5320	7.711	0	0	0
2019/11/22	2040	07/05/2020			Bond Future	10.1730	92.5937	10.2516	91.9853	0.773	0.0000	0.0000	0
2019/11/22	2040	07/05/2020	9.50	Put	Bond Future	6,561.0700	6.5611	7,017.8900	7.0179	6.963	0	0	0
2019/11/22	2040	07/05/2020	9.50	Call	Bond Future	1,077.6400	1.0776	926.0800	0.9261	(14.064)	0	0	2,640
2019/11/22	2040	07/05/2020	10.00	Put	Bond Future	3,948.8900	3.9489	4,283.2000	4.2832	8.466	0	0	0
2019/11/22	2040	07/05/2020	10.00	Call	Bond Future	2,587.8700	2.5879	2,313.8000	2.3138	(10.591)	0	0	2,640
2019/11/22	2040	07/05/2020	9.74	Put	Bond Future	5,188.0700	5.1881	5,586.5800	5.5866	7.681	0	0	0
2019/11/22	2040	07/05/2020	9.75	Call	Bond Future	1,749.4400	1.7494	1,537.0800	1.5371	(12.139)	0	0	0
2019/11/22	2040	07/05/2020	9.73	Call	Bond Future	1,688.7900	1.6888	1,481.4100	1.4814	(12.280)	0	0	0
2019/11/22	2040	07/05/2020	9.73	Put	Bond Future	5,240.3800	5.2404	5,641.3800	5.6414	7.652	0	0	0
2019/11/22	2040	06/08/2020	10.04	Call	Bond Future	3,208.5500	3.2086	2,926.2800	2.9263	(8.797)	0	0	0
2019/11/22	2040	06/08/2020	10.02	Put	Bond Future	4,952.9000	4.9529	5,294.3100	5.2943	6.893	0	0	0
2019/11/22	2040	06/08/2020	10.03	Call	Bond Future	3,172.8100	3.1728	2,892.5300	2.8925	(8.834)	0	0	0
2019/11/22	2040	06/08/2020			Bond Future	10.2532	89.7844	10.3346	89.1647	0.793	0.0000	0.0000	0
2019/11/22	2040	06/08/2020	10.04	Put	Bond Future	4,866.4900	4.8665	5,203.9300	5.2039	6.934	0	0	0
2019/11/22	2040	06/08/2020	10.02	Call	Bond Future	3,136.9800	3.1370	2,858.6800	2.8587	(8.872)	0	0	0
2019/11/22	2040	06/08/2020	10.03	Put	Bond Future	4,909.6800	4.9097	5,249.1100	5.2491	6.913	0	0	0
2019/11/22	2040	05/11/2020	9.50	Call	Bond Future	2,071.3200	2.0713	1,878.5800	1.8786	(9.305)	0	0	2,000
2019/11/22	2040	05/11/2020	10.00	Call	Bond Future	3,603.7900	3.6038	3,325.2800	3.3253	(7.728)	0	0	2,000
2019/11/22	2040	05/11/2020	10.30	Call	Bond Future	4,707.8600	4.7079	4,379.7100	4.3797	(6.970)	0	0	0
2019/11/22	2040	05/11/2020			Bond Future	10.3267	91.4740	10.4106	90.8428	0.813	0.0000	0.0000	0
2019/11/22	2040	05/11/2020	10.30	Put	Bond Future	4,909.9300	4.9099	5,212.9000	5.2129	6.171	0	0	0
2019/11/22	2040	05/11/2020	9.50	Put	Bond Future	8,686.8600	8.6869	9,125.2400	9.1252	5.046	0	0	0
2019/11/22	2040	05/11/2020	10.00	Put	Bond Future	6,129.6100	6.1296	6,482.2200	6.4822	5.753	0	0	0
2019/11/22	2040	05/11/2020	10.32	Put	Bond Future	4,836.6500	4.8367	5,136.4200	5.1364	6.198	0	0	0
2019/11/22	2040	05/11/2020	10.31	Call	Bond Future	4,746.9500	4.7469	4,417.2000	4.4172	(6.947)	0	0	0
2019/11/22	2040	05/11/2020	11.50	Call	Bond Future	10,185.7400	10.1857	9,701.9000	9.7019	(4.750)	0	0	0
2019/11/22	2040	05/11/2020	11.50	Put	Bond Future	1,969.8700	1.9699	2,117.1500	2.1172	7.477	0	0	2,000
2019/11/22	2040	05/11/2020	10.32	Call	Bond Future	4,786.1800	4.7862	4,454.8300	4.4548	(6.923)	0	0	0
2019/11/22	2040	05/11/2020	10.31	Put	Bond Future	4,873.1700	4.8732	5,174.5400	5.1745	6.184	0	0	0
2019/11/22	2044	06/02/2020	9.77	Put	Bond Future	4,142.7200	4.1427	4,575.8500	4.5758	10.455	0	0	0
2019/11/22	2044	06/02/2020	9.74	Call	Bond Future	833.2400	0.8332	672.3700	0.6724	(19.307)	0	0	328
2019/11/22	2044	06/02/2020	10.78	Put	Bond Future	721.6100	0.7216	841.5900	0.8416	16.627	0	0	328
2019/11/22	2044	06/02/2020			Bond Future	10.1632	87.6452	10.2393	87.0409	0.749	0.0000	0.0000	40,775
2019/11/22	2044	06/02/2020	9.77	Call	Bond Future	908.5000	0.9085	737.3500	0.7373	(18.839)	0	0	0
2019/11/22	2044	06/02/2020	9.09	Put	Bond Future	9,382.0300	9.3820	9,966.2200	9.9662	6.227	0	0	0
2019/11/22	2044	06/02/2020	9.09	Call	Bond Future	64.5200	0.0645	44.4300	0.0444	(31.138)	0	0	328
2019/11/22	2044	06/02/2020	9.74	Put	Bond Future	4,322.4000	4.3224	4,765.8100	4.7658	10.258	0	0	0
2019/11/22	2044	06/02/2020	9.78	Call	Bond Future	934.2700	0.9343	759.6700	0.7597	(18.688)	0	0	0
2019/11/22	2044	06/02/2020	9.76	Put	Bond Future	4,202.2500	4.2023	4,638.8100	4.6388	10.389	0	0	0
2019/11/22	2044	06/02/2020	10.78	Call	Bond Future	5,419.8800	5.4199	4,935.5800	4.9356	(8.936)	0	0	0
2019/11/22	2044	06/02/2020	9.78	Put	Bond Future	4,083.7700	4.0838	4,513.4500	4.5135	10.522	0	0	0

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2019/11/22	2044	06/02/2020	9.76	Call	Bond Future	883.1800		0.8832	715.4600	0.7155	(18.990)	0	0	0
2019/11/22	2044	07/05/2020	9.45	Put	Bond Future	7,474.9500		7.4750	7,961.4700	7.9615	6.509	0	0	0
2019/11/22	2044	07/05/2020	9.97	Put	Bond Future	4,473.7400		4.4737	4,834.3300	4.8343	8.060	0	0	0
2019/11/22	2044	07/05/2020	9.33	Call	Bond Future	644.3300		0.6443	541.2900	0.5413	(15.992)	0	0	100
2019/11/22	2044	07/05/2020	9.98	Call	Bond Future	2,342.3200		2.3423	2,085.2100	2.0852	(10.977)	0	0	100
2019/11/22	2044	07/05/2020	9.26	Call	Bond Future	534.4200		0.5344	445.1700	0.4452	(16.700)	0	0	556
2019/11/22	2044	07/05/2020	9.81	Call	Bond Future	1,784.7800		1.7848	1,569.9200	1.5699	(12.038)	0	0	0
2019/11/22	2044	07/05/2020	9.79	Put	Bond Future	5,388.4500		5.3885	5,793.7600	5.7938	7.522	0	0	0
2019/11/22	2044	07/05/2020			Bond Future	10.2395		89.2399	10.3181	88.6247	0.768	0.0000	0.0000	0
2019/11/22	2044	07/05/2020	10.81	Call	Bond Future	6,036.0400		6.0360	5,599.0300	5.5990	(7.240)	0	0	0
2019/11/22	2044	07/05/2020	10.81	Put	Bond Future	1,731.8800		1.7319	1,910.0900	1.9101	10.290	0	0	129
2019/11/22	2044	07/05/2020	9.33	Put	Bond Future	8,330.0600		8.3301	8,842.2400	8.8422	6.149	0	0	0
2019/11/22	2044	07/05/2020	9.81	Put	Bond Future	5,280.1900		5.2802	5,680.5500	5.6805	7.582	0	0	0
2019/11/22	2044	07/05/2020	9.79	Call	Bond Future	1,724.6100		1.7246	1,514.7000	1.5147	(12.171)	0	0	0
2019/11/22	2044	07/05/2020	9.45	Call	Bond Future	866.3400		0.8663	737.6400	0.7376	(14.856)	0	0	129
2019/11/22	2044	07/05/2020	9.97	Call	Bond Future	2,307.3400		2.3073	2,052.7100	2.0527	(11.036)	0	0	129
2019/11/22	2044	07/05/2020	9.98	Put	Bond Future	4,426.7300		4.4267	4,784.8400	4.7848	8.090	0	0	0
2019/11/22	2044	07/05/2020	11.09	Call	Bond Future	7,558.9900		7.5590	7,079.9900	7.0800	(6.337)	0	0	0
2019/11/22	2044	07/05/2020	9.26	Put	Bond Future	8,857.8900		8.8579	9,383.8600	9.3839	5.938	0	0	0
2019/11/22	2044	07/05/2020	9.91	Put	Bond Future	4,763.8300		4.7638	5,139.3400	5.1393	7.883	0	0	0
2019/11/22	2044	07/05/2020	9.80	Put	Bond Future	5,334.0000		5.3340	5,736.8400	5.7368	7.552	0	0	0
2019/11/22	2044	07/05/2020	11.09	Put	Bond Future	1,272.6800		1.2727	1,408.9000	1.4089	10.703	0	0	100
2019/11/22	2044	07/05/2020	9.91	Call	Bond Future	2,102.8800		2.1029	1,863.1700	1.8632	(11.399)	0	0	556
2019/11/22	2044	07/05/2020	11.02	Call	Bond Future	7,171.7100		7.1717	6,702.2500	6.7023	(6.546)	0	0	0
2019/11/22	2044	07/05/2020	11.02	Put	Bond Future	1,373.2700		1.3733	1,519.0300	1.5190	10.614	0	0	556
2019/11/22	2044	07/05/2020	9.80	Call	Bond Future	1,754.4400		1.7544	1,542.0600	1.5421	(12.105)	0	0	0
2019/11/22	2044	06/08/2020	9.98	Call	Bond Future	2,847.1900		2.8472	2,585.5300	2.5855	(9.190)	0	0	602
2019/11/22	2044	06/08/2020	11.09	Put	Bond Future	2,081.8200		2.0818	2,255.1500	2.2551	8.326	0	0	602
2019/11/22	2044	06/08/2020	9.01	Call	Bond Future	599.2700		0.5993	515.4300	0.5154	(13.990)	0	0	140
2019/11/22	2044	06/08/2020	9.66	Call	Bond Future	1,851.3800		1.8514	1,655.1200	1.6551	(10.601)	0	0	140
2019/11/22	2044	06/08/2020	9.88	Call	Bond Future	2,512.8900		2.5129	2,271.6500	2.2716	(9.600)	0	0	0
2019/11/22	2044	06/08/2020			Bond Future	10.3177		86.4941	10.3989	85.8675	0.787	0.0000	0.0000	0
2019/11/22	2044	06/08/2020	9.36	Put	Bond Future	9,126.4500		9.1264	9,615.8500	9.6159	5.362	0	0	0
2019/11/22	2044	06/08/2020	9.36	Call	Bond Future	1,120.2100		1.1202	983.0300	0.9830	(12.246)	0	0	602
2019/11/22	2044	06/08/2020	9.98	Put	Bond Future	5,537.4500		5.5375	5,902.3700	5.9024	6.590	0	0	0
2019/11/22	2044	06/08/2020	9.86	Call	Bond Future	2,448.6500		2.4487	2,211.5000	2.2115	(9.685)	0	0	0
2019/11/22	2044	06/08/2020	9.86	Put	Bond Future	6,128.6400		6.1286	6,518.0700	6.5181	6.354	0	0	0
2019/11/22	2044	06/08/2020	11.09	Call	Bond Future	7,745.6500		7.7457	7,292.4000	7.2924	(5.852)	0	0	0
2019/11/22	2044	06/08/2020	9.01	Put	Bond Future	11,840.3800		11.8404	12,383.1200	12.3831	4.584	0	0	0
2019/11/22	2044	06/08/2020	9.66	Put	Bond Future	7,221.9100		7.2219	7,652.2300	7.6522	5.959	0	0	0
2019/11/22	2044	06/08/2020	9.88	Put	Bond Future	6,026.6600		6.0267	6,412.0000	6.4120	6.394	0	0	0
2019/11/22	2044	06/08/2020	10.93	Call	Bond Future	6,926.9000		6.9269	6,495.1800	6.4952	(6.233)	0	0	0
2019/11/22	2044	06/08/2020	10.93	Put	Bond Future	2,383.8300		2.3838	2,578.6900	2.5787	8.174	0	0	140
2019/11/22	2044	06/08/2020	9.87	Call	Bond Future	2,480.6600		2.4807	2,241.4700	2.2415	(9.642)	0	0	0
2019/11/22	2044	06/08/2020	9.87	Put	Bond Future	6,077.4800		6.0775	6,464.8700	6.4649	6.374	0	0	0
2019/11/22	2044	05/11/2020	11.43	Call	Bond Future	9,638.2400		9.6382	9,162.6200	9.1626	(4.935)	0	0	0
2019/11/22	2044	05/11/2020	9.72	Put	Bond Future	7,875.3900		7.8754	8,293.0000	8.2930	5.303	0	0	0
2019/11/22	2044	05/11/2020	9.97	Call	Bond Future	3,273.1000		3.2731	3,008.0400	3.0080	(8.098)	0	0	568

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
2019/11/22	2044	05/11/2020	9.29	Put	Bond Future	10,627.2500	10.6272	11,115.4400	11.1154	4.594	0	0	0
2019/11/22	2044	05/11/2020	9.96	Put	Bond Future	6,639.0900	6.6391	7,013.9400	7.0139	5.646	0	0	0
2019/11/22	2044	05/11/2020	10.36	Call	Bond Future	4,708.6400	4.7086	4,376.7400	4.3767	(7.049)	0	0	0
2019/11/22	2044	05/11/2020			Bond Future	10.3892	88.1218	10.4729	87.4837	0.806	0.0000	0.0000	0
2019/11/22	2044	05/11/2020	9.72	Call	Bond Future	2,475.8500	2.4759	2,255.3100	2.2553	(8.908)	0	0	1,815
2019/11/22	2044	05/11/2020	9.97	Put	Bond Future	6,591.1100	6.5911	6,964.2000	6.9642	5.661	0	0	0
2019/11/22	2044	05/11/2020	9.96	Call	Bond Future	3,239.3300	3.2393	2,976.0300	2.9760	(8.128)	0	0	0
2019/11/22	2044	05/11/2020	11.38	Call	Bond Future	9,385.8000	9.3858	8,915.2300	8.9152	(5.014)	0	0	0
2019/11/22	2044	05/11/2020	11.38	Put	Bond Future	2,316.8200	2.3168	2,484.4000	2.4844	7.233	0	0	568
2019/11/22	2044	05/11/2020	10.34	Call	Bond Future	4,630.3600	4.6304	4,301.7600	4.3018	(7.097)	0	0	0
2019/11/22	2044	05/11/2020	10.34	Put	Bond Future	5,008.7700	5.0088	5,318.3200	5.3183	6.180	0	0	0
2019/11/22	2044	05/11/2020	11.17	Put	Bond Future	2,682.3700	2.6824	2,872.9300	2.8729	7.104	0	0	1,815
2019/11/22	2044	05/11/2020	11.43	Put	Bond Future	2,238.9200	2.2389	2,401.4500	2.4015	7.259	0	0	1,815
2019/11/22	2044	05/11/2020	8.87	Put	Bond Future	13,936.7300	13.9367	14,479.0600	14.4791	3.891	0	0	0
2019/11/22	2044	05/11/2020	9.29	Call	Bond Future	1,455.5100	1.4555	1,305.5500	1.3056	(10.303)	0	0	568
2019/11/22	2044	05/11/2020	10.36	Put	Bond Future	4,932.7700	4.9328	5,239.0200	5.2390	6.208	0	0	0
2019/11/22	2044	05/11/2020	11.17	Call	Bond Future	8,337.5500	8.3375	7,889.9600	7.8900	(5.368)	0	0	0
2019/11/22	2044	05/11/2020	8.87	Call	Bond Future	829.3700	0.8294	733.5500	0.7336	(11.553)	0	0	1,815
2019/11/22	2044	05/11/2020	10.02	Put	Bond Future	6,356.3500	6.3563	6,720.6200	6.7206	5.731	0	0	0
2019/11/22	2044	05/11/2020	10.02	Call	Bond Future	3,445.2400	3.4452	3,171.3600	3.1714	(7.950)	0	0	1,815
2019/11/22	2044	05/11/2020	10.35	Call	Bond Future	4,669.4400	4.6694	4,339.1800	4.3392	(7.073)	0	0	0
2019/11/22	2044	05/11/2020	10.35	Put	Bond Future	4,970.6500	4.9706	5,278.5400	5.2785	6.194	0	0	0
2019/11/22	2046	06/02/2020			Bond Future	106.8205	106.8205	107.0109	107.0109	0.178	0.0000	0.0000	11,575
2019/11/22	2046	07/05/2020			Bond Future	107.0420	107.0420	107.2360	107.2360	0.181	0.0000	0.0000	0
2019/11/22	2046	06/08/2020			Bond Future	109.0627	109.0627	109.2604	109.2604	0.181	0.0000	0.0000	0
2019/11/22	2046	05/11/2020			Bond Future	109.3136	109.3136	109.5152	109.5152	0.184	0.0000	0.0000	0
2019/11/22	2050	06/02/2020			Bond Future	110.1003	110.1003	108.1624	108.1624	(1.760)	0.0000	0.0000	11,755
2019/11/22	2050	07/05/2020			Bond Future	112.1303	112.1303	110.1567	110.1567	(1.760)	0.0000	0.0000	0
2019/11/22	2050	06/08/2020			Bond Future	112.3671	112.3671	110.3563	110.3563	(1.789)	0.0000	0.0000	0
2019/11/22	2050	05/11/2020			Bond Future	114.4758	114.4758	112.4274	112.4274	(1.789)	0.0000	0.0000	0
2019/11/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	AL37	06/02/2020			Index Future	679.7280	679.7280	678.5650	678.5650	(0.171)	0.0000	0.0000	0
2019/11/22	AL37	07/05/2020			Index Future	692.0970	692.0970	690.9140	690.9140	(0.171)	0.0000	0.0000	0
2019/11/22	AL37	06/08/2020			Index Future	704.8640	704.8640	703.6590	703.6590	(0.171)	0.0000	0.0000	0
2019/11/22	AL7T	06/02/2020			Index Future	785.8220	785.8220	782.9860	782.9860	(0.361)	0.0000	0.0000	0
2019/11/22	AL7T	07/05/2020			Index Future	800.1220	800.1220	797.2350	797.2350	(0.361)	0.0000	0.0000	0
2019/11/22	AL7T	06/08/2020			Index Future	814.8820	814.8820	811.9420	811.9420	(0.361)	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
2019/11/22	ALBI	06/02/2020			Index Future	701.3050	701.3050	698.0350	698.0350	(0.466)	0.0000	0.0000	414
2019/11/22	ALBI	07/05/2020			Index Future	714.0670	714.0670	710.7380	710.7380	(0.466)	0.0000	0.0000	0
2019/11/22	ALBI	06/08/2020			Index Future	727.2390	727.2390	723.8490	723.8490	(0.466)	0.0000	0.0000	0
2019/11/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C213	28/02/2031			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
2019/11/22	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/22	ES33	06/02/2020			Bond Future	10.9853		78.7447	11.0562	78.3412	0.645	0.0000	0.0000	350
2019/11/22	ES33	07/05/2020			Bond Future	11.1031		76.3841	11.1765	75.9732	0.661	0.0000	0.0000	0
2019/11/22	ES33	06/08/2020			Bond Future	11.2234		77.7848	11.2996	77.3664	0.679	0.0000	0.0000	0
2019/11/22	ES33	05/11/2020			Bond Future	11.3454		75.4573	11.4244	75.0312	0.696	0.0000	0.0000	0
2019/11/22	ES42	06/02/2020			Bond Future	11.3415		79.6127	11.4175	79.1220	0.670	0.0000	0.0000	4,919
2019/11/22	ES42	07/05/2020			Bond Future	11.4593		76.7970	11.5381	76.2974	0.687	0.0000	0.0000	0
2019/11/22	ES42	06/08/2020			Bond Future	11.5781		78.2044	11.6597	77.6954	0.705	0.0000	0.0000	0
2019/11/22	ES42	05/11/2020			Bond Future	11.6973		75.4149	11.7820	74.8966	0.724	0.0000	0.0000	0
2019/11/22	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/22	GOVI	06/02/2020	703.15	Put	GOVI	95,190.0000		9.5190	128,620.0000	12.8620	35.119	0	0	0
2019/11/22	GOVI	06/02/2020			GOVI	693.6310		693.6310	690.2880	690.2880	(0.482)	0.0000	0.0000	1,236
2019/11/22	GOVI	06/02/2020	703.14	Put	GOVI	95,090.0000		9.5090	128,520.0000	12.8520	35.156	0	0	0
2019/11/22	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/22	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/22	GOVI	06/02/2020	703.13	Put	GOVI	94,990.0000		9.4990	128,420.0000	12.8420	35.193	0	0	0
2019/11/22	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/22	GOVI	07/05/2020			GOVI	706.2530		706.2530	702.8500	702.8500	(0.482)	0.0000	0.0000	0
2019/11/22	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/22	GOVI	07/05/2020	720.00	Put	GOVI	137,470.0000		13.7470	171,500.0000	17.1500	24.754	0	0	0
2019/11/22	GOVI	07/05/2020	719.98	Put	GOVI	137,270.0000		13.7270	171,300.0000	17.1300	24.791	0	0	0
2019/11/22	GOVI	07/05/2020	719.99	Put	GOVI	137,370.0000		13.7370	171,400.0000	17.1400	24.773	0	0	0
2019/11/22	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/22	GOVI	06/08/2020	728.13	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
2019/11/22	GOVI	06/08/2020	728.12	Put	GOVI	88,390.0000	8.8390	123,040.0000	12.3040	39.201	0	0	0
2019/11/22	GOVI	06/08/2020			GOVI	719.2810	719.2810	715.8160	715.8160	(0.482)	0.0000	0.0000	0
2019/11/22	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/22	GOVI	06/08/2020	728.14	Put	GOVI	88,590.0000	8.8590	123,240.0000	12.3240	39.113	0	0	0
2019/11/22	GOVI	06/08/2020	728.13	Put	GOVI	88,490.0000	8.8490	123,140.0000	12.3140	39.157	0	0	0
2019/11/22	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/22	IGOV	06/02/2020			Index Future	259.7630	259.7630	259.2830	259.2830	(0.185)	0.0000	0.0000	1,011
2019/11/22	IGOV	07/05/2020			Index Future	264.5520	264.5520	264.0640	264.0640	(0.184)	0.0000	0.0000	47
2019/11/22	IGOV	06/08/2020			Index Future	269.4940	269.4940	268.9970	268.9970	(0.184)	0.0000	0.0000	0
2019/11/22	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/22	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2019/11/22	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2019/11/22	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/22	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5100	95.5100	0.000	0.0000	0.0000	0
2019/11/22	IS05	16/03/2021			Interest Rate Swap	94.4900	94.4900	94.5000	94.5000	0.011	0.0000	0.0000	0
2019/11/22	IS05	15/06/2021			Interest Rate Swap	93.4200	93.4200	93.4500	93.4500	0.032	0.0000	0.0000	0
2019/11/22	IS05	21/09/2021			Interest Rate Swap	93.3200	93.3200	93.3700	93.3700	0.054	0.0000	0.0000	0
2019/11/22	IS05	21/12/2021			Interest Rate Swap	95.2900	95.2900	95.3500	95.3500	0.063	0.0000	0.0000	51
2019/11/22	IS05	15/03/2022			Interest Rate Swap	95.2100	95.2100	95.2900	95.2900	0.084	0.0000	0.0000	0
2019/11/22	IS05	21/06/2022			Interest Rate Swap	96.1600	96.1600	96.2600	96.2600	0.104	0.0000	0.0000	0
2019/11/22	IS05	20/09/2022			Interest Rate Swap	99.8900	99.8900	100.0100	100.0100	0.120	0.0000	0.0000	0
2019/11/22	IS05	20/12/2022			Interest Rate Swap	100.9500	100.9500	101.0800	101.0800	0.129	0.0000	0.0000	0
2019/11/22	IS05	22/03/2023			Interest Rate Swap	94.0500	94.0500	94.2000	94.2000	0.159	0.0000	0.0000	0
2019/11/22	IS05	20/06/2023			Interest Rate Swap	99.9600	99.9600	100.1300	100.1300	0.170	0.0000	0.0000	0
2019/11/22	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/22	IS10	17/12/2025			Interest Rate Swap	90.7300	90.7300	90.9500	90.9500	0.242	0.0000	0.0000	0
2019/11/22	IS10	16/03/2026			Interest Rate Swap	87.5700	87.5700	87.8100	87.8100	0.274	0.0000	0.0000	0
2019/11/22	IS10	15/06/2026			Interest Rate Swap	86.1900	86.1900	86.4600	86.4600	0.313	0.0000	0.0000	0
2019/11/22	IS10	21/09/2026			Interest Rate Swap	88.3300	88.3300	88.6100	88.6100	0.317	0.0000	0.0000	0
2019/11/22	IS10	21/12/2026			Interest Rate Swap	92.1600	92.1600	92.4600	92.4600	0.326	0.0000	0.0000	0
2019/11/22	IS10	15/03/2027			Interest Rate Swap	90.6500	90.6500	90.9500	90.9500	0.331	0.0000	0.0000	0
2019/11/22	IS10	21/06/2027			Interest Rate Swap	92.7300	92.7300	93.0400	93.0400	0.334	0.0000	0.0000	0
2019/11/22	IS10	20/09/2027			Interest Rate Swap	98.2700	98.2700	98.5800	98.5800	0.315	0.0000	0.0000	0
2019/11/22	IS10	20/12/2027			Interest Rate Swap	98.6300	98.6300	98.9300	98.9300	0.304	0.0000	0.0000	0
2019/11/22	IS10	22/03/2028			Interest Rate Swap	91.9900	91.9900	92.3000	92.3000	0.337	0.0000	0.0000	0
2019/11/22	IS10	20/06/2028			Interest Rate Swap	99.3700	99.3700	99.6700	99.6700	0.302	0.0000	0.0000	0
2019/11/22	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	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
2019/11/22	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/22	R023	06/02/2020	7.54	Call	Bond Future	848.8600	0.8489	744.3100	0.7443	(12.317)	0	0	0
2019/11/22	R023	06/02/2020			Bond Future	7.3428	104.5990	7.4020	104.4391	0.806	0.0000	0.0000	42,816
2019/11/22	R023	06/02/2020	7.52	Call	Bond Future	810.1800	0.8102	707.8800	0.7079	(12.627)	0	0	0
2019/11/22	R023	06/02/2020	7.52	Put	Bond Future	332.1900	0.3322	389.7600	0.3898	17.330	0	0	0
2019/11/22	R023	06/02/2020	7.54	Put	Bond Future	317.0900	0.3171	372.4100	0.3724	17.446	0	0	0
2019/11/22	R023	06/02/2020	7.53	Call	Bond Future	829.3400	0.8293	725.9100	0.7259	(12.471)	0	0	0
2019/11/22	R023	06/02/2020	7.53	Put	Bond Future	324.4600	0.3245	380.9000	0.3809	17.395	0	0	0
2019/11/22	R023	07/05/2020	6.91	Put	Bond Future	1,348.2300	1.3482	1,468.0900	1.4681	8.890	0	0	0
2019/11/22	R023	07/05/2020			Bond Future	7.3337	102.5699	7.3987	102.4072	0.885	0.0000	0.0000	13,512
2019/11/22	R023	07/05/2020	6.90	Call	Bond Future	269.7800	0.2698	227.8400	0.2278	(15.546)	0	0	0
2019/11/22	R023	07/05/2020	6.90	Put	Bond Future	1,365.2000	1.3652	1,485.9600	1.4860	8.846	0	0	0
2019/11/22	R023	07/05/2020	6.91	Call	Bond Future	278.2400	0.2782	235.4000	0.2354	(15.397)	0	0	0
2019/11/22	R023	07/05/2020	6.89	Call	Bond Future	261.7000	0.2617	220.6500	0.2207	(15.686)	0	0	0
2019/11/22	R023	07/05/2020	6.89	Put	Bond Future	1,382.5400	1.3825	1,504.1900	1.5042	8.799	0	0	0
2019/11/22	R023	06/08/2020	7.26	Call	Bond Future	829.0600	0.8291	749.5400	0.7495	(9.592)	0	0	0
2019/11/22	R023	06/08/2020			Bond Future	7.3083	104.4617	7.3802	104.2959	0.984	0.0000	0.0000	0
2019/11/22	R023	06/08/2020	7.26	Put	Bond Future	940.5900	0.9406	1,026.9200	1.0269	9.178	0	0	0
2019/11/22	R023	06/08/2020	7.27	Call	Bond Future	842.2000	0.8422	761.9800	0.7620	(9.525)	0	0	0
2019/11/22	R023	06/08/2020	7.28	Put	Bond Future	920.7700	0.9208	1,005.6900	1.0057	9.223	0	0	0
2019/11/22	R023	06/08/2020	7.27	Put	Bond Future	930.6200	0.9306	1,016.2500	1.0163	9.201	0	0	0
2019/11/22	R023	06/08/2020	7.28	Call	Bond Future	855.4400	0.8554	774.5100	0.7745	(9.461)	0	0	0
2019/11/22	R023	05/11/2020	7.46	Put	Bond Future	839.4900	0.8395	913.7700	0.9138	8.848	0	0	0
2019/11/22	R023	05/11/2020	7.47	Put	Bond Future	832.1800	0.8322	905.9200	0.9059	8.861	0	0	0
2019/11/22	R023	05/11/2020			Bond Future	7.2783	102.4876	7.3587	102.3189	1.104	0.0000	0.0000	0
2019/11/22	R023	05/11/2020	7.46	Call	Bond Future	1,220.4000	1.2204	1,125.9700	1.1260	(7.738)	0	0	0
2019/11/22	R023	05/11/2020	7.47	Call	Bond Future	1,234.0100	1.2340	1,139.0400	1.1390	(7.696)	0	0	0
2019/11/22	R023	05/11/2020	7.45	Call	Bond Future	1,206.8700	1.2069	1,112.9700	1.1130	(7.780)	0	0	0
2019/11/22	R023	05/11/2020	7.45	Put	Bond Future	846.8700	0.8469	921.6800	0.9217	8.834	0	0	0
2019/11/22	R035	06/02/2020	9.60	Call	Bond Future	1,407.9400	1.4079	1,209.3500	1.2094	(14.105)	0	0	0
2019/11/22	R035	06/02/2020	9.61	Put	Bond Future	2,755.4200	2.7554	3,039.4300	3.0394	10.307	0	0	0
2019/11/22	R035	06/02/2020			Bond Future	9.7864	96.9102	9.8524	96.4247	0.674	0.0000	0.0000	114,998
2019/11/22	R035	06/02/2020	9.60	Put	Bond Future	2,799.5600	2.7996	3,086.4500	3.0864	10.248	0	0	0
2019/11/22	R035	06/02/2020	9.61	Call	Bond Future	1,439.2200	1.4392	1,237.7500	1.2378	(13.999)	0	0	0
2019/11/22	R035	06/02/2020	9.59	Call	Bond Future	1,376.8900	1.3769	1,181.1900	1.1812	(14.213)	0	0	0
2019/11/22	R035	06/02/2020	9.59	Put	Bond Future	2,844.0200	2.8440	3,133.8000	3.1338	10.189	0	0	0
2019/11/22	R035	07/05/2020	10.57	Put	Bond Future	1,352.7500	1.3528	1,476.0400	1.4760	9.114	0	0	3,530
2019/11/22	R035	07/05/2020	9.75	Call	Bond Future	2,642.1800	2.6422	2,405.4700	2.4055	(8.959)	0	0	5,000
2019/11/22	R035	07/05/2020	10.75	Put	Bond Future	1,104.6100	1.1046	1,207.5900	1.2076	9.323	0	0	5,000
2019/11/22	R035	07/05/2020	9.48	Put	Bond Future	4,596.2200	4.5962	4,907.0500	4.9070	6.763	0	0	0
2019/11/22	R035	07/05/2020	9.47	Call	Bond Future	1,748.7300	1.7487	1,567.3100	1.5673	(10.374)	0	0	0
2019/11/22	R035	07/05/2020			Bond Future	9.8591	94.1704	9.9273	93.6761	0.692	0.0000	0.0000	0
2019/11/22	R035	07/05/2020	9.11	Put	Bond Future	6,573.5900	6.5736	6,955.4500	6.9554	5.809	0	0	0
2019/11/22	R035	07/05/2020	9.11	Call	Bond Future	882.0700	0.8821	769.6800	0.7697	(12.742)	0	0	5,000
2019/11/22	R035	07/05/2020	9.78	Put	Bond Future	3,327.6500	3.3276	3,579.3600	3.5794	7.564	0	0	0

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2019/11/22	R035	07/05/2020	10.57	Call	Bond Future	6,319.6700	6.3197	5,948.7100	5.9487	(5.870)	0	0	0
2019/11/22	R035	07/05/2020	9.75	Put	Bond Future	3,440.5300	3.4405	3,698.0700	3.6981	7.485	0	0	0
2019/11/22	R035	07/05/2020	10.75	Call	Bond Future	7,266.6100	7.2666	6,875.3400	6.8753	(5.384)	0	0	0
2019/11/22	R035	07/05/2020	9.48	Call	Bond Future	1,777.6900	1.7777	1,594.2700	1.5943	(10.318)	0	0	0
2019/11/22	R035	07/05/2020	9.47	Put	Bond Future	4,643.3000	4.6433	4,956.1300	4.9561	6.737	0	0	0
2019/11/22	R035	07/05/2020	9.78	Call	Bond Future	2,749.9100	2.7499	2,507.3700	2.5074	(8.820)	0	0	3,530
2019/11/22	R035	07/05/2020	9.18	Put	Bond Future	6,163.4100	6.1634	6,532.4000	6.5324	5.987	0	0	0
2019/11/22	R035	07/05/2020	9.18	Call	Bond Future	1,024.9400	1.0249	899.6800	0.8997	(12.221)	0	0	3,530
2019/11/22	R035	07/05/2020	9.49	Call	Bond Future	1,806.6700	1.8067	1,621.2800	1.6213	(10.261)	0	0	0
2019/11/22	R035	07/05/2020	9.49	Put	Bond Future	4,549.2500	4.5493	4,858.1100	4.8581	6.789	0	0	0
2019/11/22	R035	06/08/2020	9.00	Put	Bond Future	8,037.6100	8.0376	8,431.0800	8.4311	4.895	0	0	0
2019/11/22	R035	06/08/2020	9.92	Put	Bond Future	3,708.0600	3.7081	3,950.5000	3.9505	6.538	0	0	0
2019/11/22	R035	06/08/2020			Bond Future	9.9321	95.9007	10.0026	95.3973	0.710	0.0000	0.0000	0
2019/11/22	R035	06/08/2020	9.00	Call	Bond Future	993.1900	0.9932	883.2600	0.8833	(11.068)	0	0	24,761
2019/11/22	R035	06/08/2020	9.92	Call	Bond Future	3,621.4700	3.6215	3,360.5100	3.3605	(7.206)	0	0	0
2019/11/22	R035	06/08/2020	9.93	Call	Bond Future	3,659.0100	3.6590	3,396.4600	3.3965	(7.175)	0	0	0
2019/11/22	R035	06/08/2020	9.91	Put	Bond Future	3,742.4800	3.7425	3,986.5000	3.9865	6.520	0	0	0
2019/11/22	R035	06/08/2020	8.75	Put	Bond Future	9,725.8200	9.7258	10,149.7400	10.1497	4.359	0	0	0
2019/11/22	R035	06/08/2020	8.75	Call	Bond Future	660.1300	0.6601	580.6500	0.5806	(12.040)	0	0	3,000
2019/11/22	R035	06/08/2020	9.93	Put	Bond Future	3,673.9100	3.6739	3,914.7600	3.9148	6.556	0	0	0
2019/11/22	R035	06/08/2020	9.91	Call	Bond Future	3,584.1200	3.5841	3,324.7400	3.3247	(7.237)	0	0	0
2019/11/22	R035	05/11/2020	10.34	Put	Bond Future	3,387.7000	3.3877	3,588.2500	3.5882	5.920	0	0	0
2019/11/22	R035	05/11/2020			Bond Future	10.0069	93.2020	10.0799	92.6894	0.729	0.0000	0.0000	0
2019/11/22	R035	05/11/2020	10.33	Call	Bond Future	5,651.5400	5.6515	5,340.6100	5.3406	(5.502)	0	0	0
2019/11/22	R035	05/11/2020	10.33	Put	Bond Future	3,413.2500	3.4132	3,615.0000	3.6150	5.911	0	0	0
2019/11/22	R035	05/11/2020	10.34	Call	Bond Future	5,693.9900	5.6940	5,381.8600	5.3819	(5.482)	0	0	0
2019/11/22	R035	05/11/2020	10.32	Call	Bond Future	5,609.5600	5.6096	5,299.8300	5.2998	(5.521)	0	0	0
2019/11/22	R035	05/11/2020	10.32	Put	Bond Future	3,439.3500	3.4394	3,642.3000	3.6423	5.901	0	0	0
2019/11/22	R186	06/02/2020	8.57	Call	Bond Future	1,943.6000	1.9436	1,742.6800	1.7427	(10.338)	0	0	0
2019/11/22	R186	06/02/2020	8.50	Call	Bond Future	1,704.8900	1.7049	1,517.6200	1.5176	(10.984)	0	0	0
2019/11/22	R186	06/02/2020	8.11	Put	Bond Future	2,118.7100	2.1187	2,324.2600	2.3243	9.702	0	0	0
2019/11/22	R186	06/02/2020			Bond Future	8.3674	112.4301	8.4241	112.1190	0.678	0.0000	0.0000	100,337
2019/11/22	R186	06/02/2020	8.55	Call	Bond Future	1,873.8100	1.8738	1,676.7100	1.6767	(10.519)	0	0	0
2019/11/22	R186	06/02/2020	8.55	Put	Bond Future	875.8700	0.8759	989.9100	0.9899	13.020	0	0	0
2019/11/22	R186	06/02/2020	8.11	Call	Bond Future	692.8700	0.6929	587.2800	0.5873	(15.240)	0	0	821
2019/11/22	R186	06/02/2020	8.57	Put	Bond Future	837.0900	0.8371	947.3100	0.9473	13.167	0	0	0
2019/11/22	R186	06/02/2020	9.00	Put	Bond Future	294.8500	0.2948	341.4900	0.3415	15.818	0	0	821
2019/11/22	R186	06/02/2020	8.50	Put	Bond Future	978.9900	0.9790	1,102.8600	1.1029	12.653	0	0	821
2019/11/22	R186	06/02/2020	8.56	Call	Bond Future	1,908.4500	1.9084	1,709.4400	1.7094	(10.428)	0	0	0
2019/11/22	R186	06/02/2020	8.56	Put	Bond Future	856.2100	0.8562	968.3400	0.9683	13.096	0	0	0
2019/11/22	R186	06/02/2020	9.00	Call	Bond Future	3,702.7600	3.7028	3,438.2600	3.4383	(7.143)	0	0	0
2019/11/22	R186	07/05/2020	7.90	Put	Bond Future	3,536.3400	3.5363	3,765.6600	3.7657	6.485	0	0	2,500
2019/11/22	R186	07/05/2020	8.28	Put	Bond Future	2,272.0700	2.2721	2,446.2500	2.4463	7.666	0	0	0
2019/11/22	R186	07/05/2020	8.93	Call	Bond Future	3,643.0200	3.6430	3,416.4800	3.4165	(6.218)	0	0	0
2019/11/22	R186	07/05/2020	8.09	Put	Bond Future	2,855.6300	2.8556	3,057.7600	3.0578	7.078	0	0	0
2019/11/22	R186	07/05/2020			Bond Future	8.4179	114.4760	8.4775	114.1593	0.709	0.0000	0.0000	1,650
2019/11/22	R186	07/05/2020	8.50	Call	Bond Future	2,145.9800	2.1460	1,971.9900	1.9720	(8.108)	0	0	0

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2019/11/22	R186	07/05/2020	8.50	Put	Bond Future	1,710.3000	1.7103	1,853.0100	1.8530	8.344	0	0	23,208
2019/11/22	R186	07/05/2020	8.08	Call	Bond Future	1,073.4000	1.0734	960.2900	0.9603	(10.538)	0	0	0
2019/11/22	R186	07/05/2020	8.08	Put	Bond Future	2,889.0500	2.8890	3,092.6400	3.0926	7.047	0	0	0
2019/11/22	R186	07/05/2020	7.90	Call	Bond Future	737.8500	0.7378	650.4700	0.6505	(11.843)	0	0	0
2019/11/22	R186	07/05/2020	8.28	Call	Bond Future	1,535.7500	1.5357	1,393.2300	1.3932	(9.280)	0	0	6,000
2019/11/22	R186	07/05/2020	8.93	Put	Bond Future	961.8600	0.9619	1,052.0200	1.0520	9.374	0	0	6,000
2019/11/22	R186	07/05/2020	8.09	Call	Bond Future	1,094.2700	1.0943	979.7000	0.9797	(10.470)	0	0	0
2019/11/22	R186	07/05/2020	7.60	Put	Bond Future	4,810.4900	4.8105	5,077.0500	5.0770	5.541	0	0	0
2019/11/22	R186	07/05/2020	7.60	Call	Bond Future	349.4500	0.3495	299.3100	0.2993	(14.348)	0	0	6,000
2019/11/22	R186	07/05/2020	8.07	Call	Bond Future	1,052.7700	1.0528	941.1200	0.9411	(10.605)	0	0	0
2019/11/22	R186	07/05/2020	8.07	Put	Bond Future	2,922.7300	2.9227	3,127.7800	3.1278	7.016	0	0	0
2019/11/22	R186	06/08/2020	8.38	Put	Bond Future	2,556.3400	2.5563	2,723.4200	2.7234	6.536	0	0	0
2019/11/22	R186	06/08/2020			Bond Future	8.4678	111.2793	8.5307	110.9566	0.742	0.0000	0.0000	0
2019/11/22	R186	06/08/2020	8.37	Call	Bond Future	2,076.3600	2.0764	1,921.9800	1.9220	(7.435)	0	0	0
2019/11/22	R186	06/08/2020	8.37	Put	Bond Future	2,580.6900	2.5807	2,748.9400	2.7489	6.520	0	0	0
2019/11/22	R186	06/08/2020	8.38	Call	Bond Future	2,103.7100	2.1037	1,948.1600	1.9482	(7.394)	0	0	0
2019/11/22	R186	06/08/2020	8.36	Call	Bond Future	2,049.1700	2.0492	1,895.9800	1.8960	(7.476)	0	0	0
2019/11/22	R186	06/08/2020	8.36	Put	Bond Future	2,605.2300	2.6052	2,774.6700	2.7747	6.504	0	0	0
2019/11/22	R186	05/11/2020	8.64	Put	Bond Future	2,483.6000	2.4836	2,631.2100	2.6312	5.943	0	0	0
2019/11/22	R186	05/11/2020	8.65	Call	Bond Future	3,138.6700	3.1387	2,956.9200	2.9569	(5.791)	0	0	0
2019/11/22	R186	05/11/2020			Bond Future	8.5139	113.3684	8.5802	113.0400	0.779	0.0000	0.0000	0
2019/11/22	R186	05/11/2020	8.66	Call	Bond Future	3,170.3500	3.1704	2,987.6800	2.9877	(5.762)	0	0	0
2019/11/22	R186	05/11/2020	8.66	Put	Bond Future	2,448.3300	2.4483	2,594.1000	2.5941	5.954	0	0	0
2019/11/22	R186	05/11/2020	8.64	Call	Bond Future	3,107.1100	3.1071	2,926.2800	2.9263	(5.820)	0	0	0
2019/11/22	R186	05/11/2020	8.65	Put	Bond Future	2,465.8900	2.4659	2,612.5800	2.6126	5.949	0	0	0
2019/11/22	R197	06/02/2020			Bond Future	302.3202	302.3202	302.3664	302.3664	0.015	0.0000	0.0000	2,540
2019/11/22	R197	07/05/2020			Bond Future	307.8947	307.8947	307.9421	307.9421	0.015	0.0000	0.0000	0
2019/11/22	R197	06/08/2020			Bond Future	305.9132	305.9132	305.9618	305.9618	0.016	0.0000	0.0000	0
2019/11/22	R197	05/11/2020			Bond Future	311.6540	311.6540	311.7037	311.7037	0.016	0.0000	0.0000	0
2019/11/22	R202	06/02/2020			Bond Future	227.4271	227.4271	227.4251	227.4251	(0.001)	0.0000	0.0000	8,488
2019/11/22	R202	07/05/2020			Bond Future	231.6208	231.6208	231.6189	231.6189	(0.001)	0.0000	0.0000	0
2019/11/22	R202	06/08/2020			Bond Future	231.8536	231.8536	231.8519	231.8519	(0.001)	0.0000	0.0000	0
2019/11/22	R202	05/11/2020			Bond Future	236.2047	236.2047	236.2033	236.2033	(0.001)	0.0000	0.0000	0
2019/11/22	R208	06/02/2020	6.13	Put	Bond Future	485.8800	0.4859	493.3700	0.4934	1.542	0	0	0
2019/11/22	R208	06/02/2020	6.12	Call	Bond Future	4.3900	0.0044	3.9400	0.0039	(10.251)	0	0	0
2019/11/22	R208	06/02/2020			Bond Future	6.5744	102.6494	6.5818	102.6415	0.112	0.0000	0.0000	11,697
2019/11/22	R208	06/02/2020	6.13	Call	Bond Future	4.7500	0.0048	4.2700	0.0043	(10.105)	0	0	0
2019/11/22	R208	06/02/2020	6.12	Put	Bond Future	496.3900	0.4964	503.9100	0.5039	1.515	0	0	0
2019/11/22	R208	06/02/2020	6.14	Call	Bond Future	5.1800	0.0052	4.6600	0.0047	(10.039)	0	0	0
2019/11/22	R208	06/02/2020	6.14	Put	Bond Future	475.4500	0.4755	482.9000	0.4829	1.567	0	0	0
2019/11/22	R208	07/05/2020	4.81	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/11/22	R208	07/05/2020	4.80	Put	Bond Future	1,324.1200	1.3241	1,332.1500	1.3322	0.606	0	0	0
2019/11/22	R208	07/05/2020			Bond Future	6.3388	101.1140	6.3482	101.1059	0.149	0.0000	0.0000	0
2019/11/22	R208	07/05/2020	4.82	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/11/22	R208	07/05/2020	4.82	Put	Bond Future	1,306.7400	1.3067	1,314.7600	1.3148	0.614	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
2019/11/22	R208	07/05/2020	4.81	Put	Bond Future	1,315.4200	1.3154	1,323.4500	1.3234	0.610	0	0	0
2019/11/22	R208	07/05/2020	4.80	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/11/22	R208	06/08/2020	5.57	Put	Bond Future	261.6700	0.2617	267.1100	0.2671	2.079	0	0	0
2019/11/22	R208	06/08/2020			Bond Future	5.8743	102.9826	5.8875	102.9744	0.224	0.0000	0.0000	0
2019/11/22	R208	06/08/2020	5.56	Call	Bond Future	70.2900	0.0703	67.6300	0.0676	(3.784)	0	0	0
2019/11/22	R208	06/08/2020	5.56	Put	Bond Future	265.7200	0.2657	271.2200	0.2712	2.070	0	0	0
2019/11/22	R208	06/08/2020	5.57	Call	Bond Future	72.4700	0.0725	69.7500	0.0697	(3.753)	0	0	0
2019/11/22	R208	06/08/2020	5.55	Call	Bond Future	68.1500	0.0682	65.5400	0.0655	(3.830)	0	0	0
2019/11/22	R208	06/08/2020	5.55	Put	Bond Future	269.8100	0.2698	275.3600	0.2754	2.057	0	0	0
2019/11/22	R208	05/11/2020	4.78	Call	Bond Future	106.1900	0.1062	101.9100	0.1019	(4.031)	0	0	0
2019/11/22	R208	05/11/2020	4.77	Put	Bond Future	103.5400	0.1035	107.5400	0.1075	3.863	0	0	0
2019/11/22	R208	05/11/2020			Bond Future	4.7681	101.5053	4.7895	101.4971	0.448	0.0000	0.0000	0
2019/11/22	R208	05/11/2020	4.79	Call	Bond Future	108.5400	0.1085	104.2200	0.1042	(3.980)	0	0	0
2019/11/22	R208	05/11/2020	4.79	Put	Bond Future	100.1300	0.1001	104.0400	0.1040	3.905	0	0	0
2019/11/22	R208	05/11/2020	4.78	Put	Bond Future	101.6300	0.1016	105.5800	0.1056	3.887	0	0	0
2019/11/22	R208	05/11/2020	4.77	Call	Bond Future	104.2500	0.1043	100.0200	0.1000	(4.058)	0	0	0
2019/11/22	R209	06/02/2020	9.52	Put	Bond Future	2,762.1700	2.7622	3,048.1300	3.0481	10.353	0	0	0
2019/11/22	R209	06/02/2020			Bond Future	9.7920	73.8378	9.8630	73.3912	0.725	0.0000	0.0000	107,127
2019/11/22	R209	06/02/2020	9.51	Call	Bond Future	991.0500	0.9911	833.0000	0.8330	(15.948)	0	0	0
2019/11/22	R209	06/02/2020	9.51	Put	Bond Future	2,804.2500	2.8043	3,092.7700	3.0928	10.289	0	0	0
2019/11/22	R209	06/02/2020	9.40	Put	Bond Future	3,290.3700	3.2904	3,606.6900	3.6067	9.614	0	0	0
2019/11/22	R209	06/02/2020	9.40	Call	Bond Future	751.8000	0.7518	621.5500	0.6216	(17.325)	0	0	7,500
2019/11/22	R209	06/02/2020	9.52	Call	Bond Future	1,014.4000	1.0144	853.7900	0.8538	(15.833)	0	0	0
2019/11/22	R209	06/02/2020	9.50	Call	Bond Future	968.0400	0.9680	812.5400	0.8125	(16.063)	0	0	0
2019/11/22	R209	06/02/2020	9.50	Put	Bond Future	2,846.7600	2.8468	3,137.8300	3.1378	10.225	0	0	0
2019/11/22	R209	07/05/2020	9.47	Call	Bond Future	1,531.7000	1.5317	1,363.9200	1.3639	(10.954)	0	0	0
2019/11/22	R209	07/05/2020			Bond Future	9.8597	72.0301	9.9329	71.5755	0.743	0.0000	0.0000	0
2019/11/22	R209	07/05/2020	9.45	Call	Bond Future	1,482.4500	1.4825	1,318.3000	1.3183	(11.073)	0	0	0
2019/11/22	R209	07/05/2020	9.45	Put	Bond Future	4,105.4400	4.1054	4,395.9500	4.3960	7.076	0	0	0
2019/11/22	R209	07/05/2020	9.47	Put	Bond Future	4,023.4500	4.0235	4,310.3300	4.3103	7.130	0	0	0
2019/11/22	R209	07/05/2020	9.46	Call	Bond Future	1,506.9600	1.5070	1,340.9900	1.3410	(11.014)	0	0	0
2019/11/22	R209	07/05/2020	9.46	Put	Bond Future	4,064.2900	4.0643	4,352.9800	4.3530	7.103	0	0	0
2019/11/22	R209	06/08/2020	5.56	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/11/22	R209	06/08/2020	5.55	Put	Bond Future	36,163.4200	36.1634	36,626.5200	36.6265	1.281	0	0	0
2019/11/22	R209	06/08/2020			Bond Future	9.9277	73.3534	10.0032	72.8903	0.761	0.0000	0.0000	0
2019/11/22	R209	06/08/2020	5.57	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/11/22	R209	06/08/2020	5.57	Put	Bond Future	35,946.5900	35.9466	36,409.6900	36.4097	1.288	0	0	0
2019/11/22	R209	06/08/2020	5.56	Put	Bond Future	36,054.9300	36.0549	36,518.0300	36.5180	1.284	0	0	0
2019/11/22	R209	06/08/2020	5.55	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/11/22	R209	05/11/2020	10.02	Call	Bond Future	3,923.2500	3.9232	3,670.8000	3.6708	(6.435)	0	0	0
2019/11/22	R209	05/11/2020			Bond Future	9.9940	71.5819	10.0719	71.1103	0.779	0.0000	0.0000	0
2019/11/22	R209	05/11/2020	10.00	Call	Bond Future	3,856.6300	3.8566	3,606.5900	3.6066	(6.483)	0	0	0
2019/11/22	R209	05/11/2020	10.00	Put	Bond Future	3,820.2400	3.8202	4,041.8600	4.0419	5.801	0	0	0
2019/11/22	R209	05/11/2020	10.02	Put	Bond Future	3,765.3500	3.7654	3,984.5600	3.9846	5.822	0	0	0
2019/11/22	R209	05/11/2020	10.01	Call	Bond Future	3,890.0200	3.8900	3,638.7800	3.6388	(6.459)	0	0	0
2019/11/22	R209	05/11/2020	10.01	Put	Bond Future	3,792.8400	3.7928	4,013.2600	4.0133	5.811	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
2019/11/22	R210	06/02/2020			Bond Future	188.7526	188.7526	188.7506	188.7506	(0.001)	0.0000	0.0000	1,772
2019/11/22	R210	07/05/2020			Bond Future	189.5830	189.5830	189.5811	189.5811	(0.001)	0.0000	0.0000	0
2019/11/22	R210	06/08/2020			Bond Future	193.1619	193.1619	193.1602	193.1602	(0.001)	0.0000	0.0000	0
2019/11/22	R210	05/11/2020			Bond Future	194.0646	194.0646	194.0630	194.0630	(0.001)	0.0000	0.0000	0
2019/11/22	R212	06/02/2020			Bond Future	161.8320	161.8320	161.8449	161.8449	0.008	0.0000	0.0000	7,963
2019/11/22	R212	07/05/2020			Bond Future	164.8159	164.8159	164.8292	164.8292	0.008	0.0000	0.0000	0
2019/11/22	R212	06/08/2020			Bond Future	165.6335	165.6335	165.6471	165.6471	0.008	0.0000	0.0000	0
2019/11/22	R212	05/11/2020			Bond Future	168.7418	168.7418	168.7558	168.7558	0.008	0.0000	0.0000	0
2019/11/22	R213	06/02/2020	9.27	Call	Bond Future	1,395.3100	1.3953	1,195.2800	1.1953	(14.336)	0	0	0
2019/11/22	R213	06/02/2020	9.26	Put	Bond Future	1,916.1300	1.9161	2,149.2400	2.1492	12.166	0	0	0
2019/11/22	R213	06/02/2020			Bond Future	9.3503	87.1877	9.4217	86.7572	0.763	0.0000	0.0000	24,118
2019/11/22	R213	06/02/2020	9.28	Call	Bond Future	1,424.1200	1.4241	1,221.4800	1.2215	(14.229)	0	0	0
2019/11/22	R213	06/02/2020	9.28	Put	Bond Future	1,851.5000	1.8515	2,079.3900	2.0794	12.308	0	0	0
2019/11/22	R213	06/02/2020	9.27	Put	Bond Future	1,883.6900	1.8837	2,114.1900	2.1142	12.237	0	0	0
2019/11/22	R213	06/02/2020	9.26	Call	Bond Future	1,366.6900	1.3667	1,169.2700	1.1693	(14.445)	0	0	0
2019/11/22	R213	07/05/2020	9.01	Put	Bond Future	3,729.5900	3.7296	4,016.3900	4.0164	7.690	0	0	0
2019/11/22	R213	07/05/2020	9.00	Call	Bond Future	1,244.4700	1.2445	1,094.7700	1.0948	(12.029)	0	0	0
2019/11/22	R213	07/05/2020			Bond Future	9.4158	85.2224	9.4896	84.7840	0.785	0.0000	0.0000	0
2019/11/22	R213	07/05/2020	9.01	Call	Bond Future	1,266.8300	1.2668	1,115.3100	1.1153	(11.961)	0	0	0
2019/11/22	R213	07/05/2020	9.00	Put	Bond Future	3,769.1200	3.7691	4,057.7400	4.0577	7.657	0	0	0
2019/11/22	R213	07/05/2020	9.02	Call	Bond Future	1,289.6500	1.2897	1,136.2800	1.1363	(11.892)	0	0	0
2019/11/22	R213	07/05/2020	9.02	Put	Bond Future	3,690.5800	3.6906	3,975.5300	3.9755	7.721	0	0	0
2019/11/22	R213	06/08/2020	9.31	Call	Bond Future	2,428.6700	2.4287	2,222.6300	2.2226	(8.484)	0	0	0
2019/11/22	R213	06/08/2020			Bond Future	9.4811	86.7892	9.5577	86.3428	0.808	0.0000	0.0000	0
2019/11/22	R213	06/08/2020	9.29	Call	Bond Future	2,370.5300	2.3705	2,167.4900	2.1675	(8.565)	0	0	0
2019/11/22	R213	06/08/2020	9.29	Put	Bond Future	3,498.7000	3.4987	3,742.1100	3.7421	6.957	0	0	0
2019/11/22	R213	06/08/2020	9.31	Put	Bond Future	3,437.8600	3.4379	3,678.2700	3.6783	6.993	0	0	0
2019/11/22	R213	06/08/2020	9.30	Call	Bond Future	2,399.5100	2.3995	2,194.9800	2.1950	(8.524)	0	0	0
2019/11/22	R213	06/08/2020	9.30	Put	Bond Future	3,468.1600	3.4682	3,710.0800	3.7101	6.975	0	0	0
2019/11/22	R213	05/11/2020	9.60	Put	Bond Future	3,378.0500	3.3781	3,589.5400	3.5895	6.261	0	0	0
2019/11/22	R213	05/11/2020	9.59	Call	Bond Future	3,638.0800	3.6381	3,396.1600	3.3962	(6.650)	0	0	0
2019/11/22	R213	05/11/2020			Bond Future	9.5489	84.8694	9.6283	84.4148	0.831	0.0000	0.0000	0
2019/11/22	R213	05/11/2020	9.60	Call	Bond Future	3,671.1500	3.6712	3,428.0300	3.4280	(6.622)	0	0	0
2019/11/22	R213	05/11/2020	9.59	Put	Bond Future	3,402.2100	3.4022	3,614.9000	3.6149	6.252	0	0	0
2019/11/22	R213	05/11/2020	9.61	Call	Bond Future	3,704.3300	3.7043	3,460.0200	3.4600	(6.595)	0	0	0
2019/11/22	R213	05/11/2020	9.61	Put	Bond Future	3,354.0500	3.3540	3,564.3500	3.5644	6.270	0	0	0
2019/11/22	R214	06/02/2020	9.73	Call	Bond Future	938.1900	0.9382	777.5800	0.7776	(17.119)	0	0	0
2019/11/22	R214	06/02/2020	9.87	Put	Bond Future	2,589.7500	2.5898	2,882.3800	2.8824	11.300	0	0	0
2019/11/22	R214	06/02/2020	10.42	Call	Bond Future	3,263.9600	3.2640	2,922.0700	2.9221	(10.475)	0	0	0
2019/11/22	R214	06/02/2020			Bond Future	10.0674	71.9864	10.1435	71.4944	0.756	0.0000	0.0000	17,680
2019/11/22	R214	06/02/2020	9.71	Call	Bond Future	892.6200	0.8926	737.4900	0.7375	(17.379)	0	0	0
2019/11/22	R214	06/02/2020	9.71	Put	Bond Future	3,279.3900	3.2794	3,616.3100	3.6163	10.274	0	0	0
2019/11/22	R214	06/02/2020	10.42	Put	Bond Future	1,030.8500	1.0308	1,181.0100	1.1810	14.567	0	0	1,000
2019/11/22	R214	06/02/2020	9.73	Put	Bond Future	3,187.9800	3.1880	3,519.4200	3.5194	10.397	0	0	0
2019/11/22	R214	06/02/2020	9.52	Call	Bond Future	528.6300	0.5286	422.6600	0.4227	(20.046)	0	0	1,000

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2019/11/22	R214	06/02/2020	9.87	Call	Bond Future	1,287.3800	1.2874	1,087.9600	1.0880	(15.490)	0	0	1,000
2019/11/22	R214	06/02/2020	9.72	Call	Bond Future	915.2900	0.9153	757.4200	0.7574	(17.248)	0	0	0
2019/11/22	R214	06/02/2020	9.72	Put	Bond Future	3,233.5200	3.2335	3,567.7000	3.5677	10.335	0	0	0
2019/11/22	R214	06/02/2020	9.52	Put	Bond Future	4,237.6400	4.2376	4,623.7200	4.6237	9.111	0	0	0
2019/11/22	R214	07/05/2020	9.77	Put	Bond Future	4,052.7700	4.0528	4,364.8200	4.3648	7.700	0	0	0
2019/11/22	R214	07/05/2020			Bond Future	10.1357	69.9981	10.2141	69.4972	0.773	0.0000	0.0000	0
2019/11/22	R214	07/05/2020	9.76	Call	Bond Future	1,610.6500	1.6106	1,423.8000	1.4238	(11.601)	0	0	0
2019/11/22	R214	07/05/2020	9.76	Put	Bond Future	4,094.3700	4.0944	4,408.4300	4.4084	7.671	0	0	0
2019/11/22	R214	07/05/2020	9.31	Put	Bond Future	6,309.3100	6.3093	6,710.6600	6.7107	6.361	0	0	0
2019/11/22	R214	07/05/2020	10.66	Put	Bond Future	1,510.3500	1.5103	1,661.9300	1.6619	10.036	0	0	1,250
2019/11/22	R214	07/05/2020	9.77	Call	Bond Future	1,636.9800	1.6370	1,448.1200	1.4481	(11.537)	0	0	0
2019/11/22	R214	07/05/2020	9.31	Call	Bond Future	660.6000	0.6606	561.0400	0.5610	(15.071)	0	0	1,250
2019/11/22	R214	07/05/2020	9.91	Put	Bond Future	3,504.0600	3.5041	3,787.9500	3.7880	8.102	0	0	0
2019/11/22	R214	07/05/2020	9.91	Call	Bond Future	2,028.6900	2.0287	1,811.6700	1.8117	(10.698)	0	0	1,250
2019/11/22	R214	07/05/2020	10.66	Call	Bond Future	4,753.5500	4.7536	4,404.2200	4.4042	(7.349)	0	0	0
2019/11/22	R214	07/05/2020	9.75	Call	Bond Future	1,584.5600	1.5846	1,399.7200	1.3997	(11.665)	0	0	0
2019/11/22	R214	07/05/2020	9.75	Put	Bond Future	4,136.3100	4.1363	4,452.3800	4.4524	7.641	0	0	0
2019/11/22	R214	06/08/2020	9.98	Put	Bond Future	4,134.7800	4.1348	4,412.8000	4.4128	6.724	0	0	0
2019/11/22	R214	06/08/2020	9.97	Call	Bond Future	2,655.9300	2.6559	2,425.3400	2.4253	(8.682)	0	0	0
2019/11/22	R214	06/08/2020			Bond Future	10.2042	71.2838	10.2850	70.7735	0.792	0.0000	0.0000	0
2019/11/22	R214	06/08/2020	9.98	Call	Bond Future	2,686.5100	2.6865	2,454.2900	2.4543	(8.644)	0	0	0
2019/11/22	R214	06/08/2020	9.97	Put	Bond Future	4,169.9200	4.1699	4,449.5700	4.4496	6.706	0	0	0
2019/11/22	R214	06/08/2020	9.99	Call	Bond Future	2,717.2600	2.7173	2,483.4100	2.4834	(8.606)	0	0	0
2019/11/22	R214	06/08/2020	9.99	Put	Bond Future	4,099.9100	4.0999	4,376.3000	4.3763	6.741	0	0	0
2019/11/22	R214	05/11/2020	10.26	Put	Bond Future	4,111.4000	4.1114	4,357.2400	4.3572	5.979	0	0	0
2019/11/22	R214	05/11/2020			Bond Future	10.2738	69.3275	10.3570	68.8079	0.810	0.0000	0.0000	0
2019/11/22	R214	05/11/2020	10.25	Call	Bond Future	3,991.5400	3.9915	3,719.0700	3.7191	(6.826)	0	0	0
2019/11/22	R214	05/11/2020	10.25	Put	Bond Future	4,141.2500	4.1413	4,388.3900	4.3884	5.968	0	0	0
2019/11/22	R214	05/11/2020	10.26	Call	Bond Future	4,024.6800	4.0247	3,750.9100	3.7509	(6.802)	0	0	0
2019/11/22	R214	05/11/2020	10.24	Call	Bond Future	3,958.5000	3.9585	3,687.3400	3.6873	(6.850)	0	0	0
2019/11/22	R214	05/11/2020	10.24	Put	Bond Future	4,171.3000	4.1713	4,419.7500	4.4198	5.956	0	0	0
2019/11/22	R248	06/02/2020	9.71	Put	Bond Future	4,496.9300	4.4969	4,958.9800	4.9590	10.275	0	0	0
2019/11/22	R248	06/02/2020			Bond Future	10.1442	91.0676	10.2204	90.4467	0.751	0.0000	0.0000	93,323
2019/11/22	R248	06/02/2020	9.71	Call	Bond Future	804.0400	0.8040	645.1100	0.6451	(19.766)	0	0	0
2019/11/22	R248	06/02/2020	9.70	Put	Bond Future	4,560.6600	4.5607	5,026.2400	5.0262	10.209	0	0	0
2019/11/22	R248	06/02/2020	9.72	Call	Bond Future	829.1600	0.8292	666.6700	0.6667	(19.597)	0	0	0
2019/11/22	R248	06/02/2020	9.72	Put	Bond Future	4,433.9500	4.4339	4,892.4400	4.8924	10.340	0	0	0
2019/11/22	R248	06/02/2020	9.70	Call	Bond Future	779.5300	0.7795	624.1300	0.6241	(19.935)	0	0	0
2019/11/22	R248	07/05/2020	9.79	Call	Bond Future	1,816.7000	1.8167	1,595.8600	1.5959	(12.156)	0	0	0
2019/11/22	R248	07/05/2020	9.77	Put	Bond Future	5,491.0600	5.4911	5,907.5500	5.9075	7.585	0	0	0
2019/11/22	R248	07/05/2020			Bond Future	10.2146	88.2848	10.2931	87.6526	0.769	0.0000	0.0000	0
2019/11/22	R248	07/05/2020	9.79	Put	Bond Future	5,378.9700	5.3790	5,790.3000	5.7903	7.647	0	0	0
2019/11/22	R248	07/05/2020	9.77	Call	Bond Future	1,754.7200	1.7547	1,539.0400	1.5390	(12.291)	0	0	0
2019/11/22	R248	07/05/2020	9.78	Put	Bond Future	5,434.8000	5.4348	5,848.7100	5.8487	7.616	0	0	0
2019/11/22	R248	07/05/2020	9.78	Call	Bond Future	1,785.5600	1.7856	1,567.3000	1.5673	(12.224)	0	0	0
2019/11/22	R248	06/08/2020	9.00	Put	Bond Future	12,065.6000	12.0656	12,623.4600	12.6235	4.624	0	0	0
2019/11/22	R248	06/08/2020	10.20	Call	Bond Future	3,833.6500	3.8337	3,513.7100	3.5137	(8.346)	0	0	0

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2019/11/22	R248	06/08/2020			Bond Future	10.2852	89.9061	10.3663	89.2623	0.788	0.0000	0.0000	0
2019/11/22	R248	06/08/2020	9.25	Put	Bond Future	9,975.7800	9.9758	10,497.0200	10.4970	5.225	0	0	0
2019/11/22	R248	06/08/2020	9.25	Call	Bond Future	947.4400	0.9474	824.8100	0.8248	(12.943)	0	0	20,640
2019/11/22	R248	06/08/2020	10.18	Call	Bond Future	3,753.6600	3.7537	3,437.7900	3.4378	(8.415)	0	0	0
2019/11/22	R248	06/08/2020	10.18	Put	Bond Future	4,602.5600	4.6026	4,930.5600	4.9306	7.126	0	0	0
2019/11/22	R248	06/08/2020	9.00	Call	Bond Future	611.2300	0.6112	525.2200	0.5252	(14.072)	0	0	3,000
2019/11/22	R248	06/08/2020	10.20	Put	Bond Future	4,520.1000	4.5201	4,844.0300	4.8440	7.166	0	0	0
2019/11/22	R248	06/08/2020	10.19	Call	Bond Future	3,793.5600	3.7936	3,475.6500	3.4756	(8.380)	0	0	0
2019/11/22	R248	06/08/2020	10.19	Put	Bond Future	4,561.1700	4.5612	4,887.1300	4.8871	7.146	0	0	0
2019/11/22	R248	05/11/2020	10.02	Put	Bond Future	6,446.1900	6.4462	6,813.2200	6.8132	5.694	0	0	0
2019/11/22	R248	05/11/2020	10.03	Call	Bond Future	3,746.5500	3.7465	3,456.0000	3.4560	(7.755)	0	0	0
2019/11/22	R248	05/11/2020			Bond Future	10.3570	87.1590	10.4406	86.5031	0.807	0.0000	0.0000	0
2019/11/22	R248	05/11/2020	10.04	Call	Bond Future	3,782.6800	3.7827	3,490.3600	3.4904	(7.728)	0	0	0
2019/11/22	R248	05/11/2020	10.04	Put	Bond Future	6,351.3900	6.3514	6,714.8800	6.7149	5.723	0	0	0
2019/11/22	R248	05/11/2020	10.02	Call	Bond Future	3,710.9100	3.7109	3,422.1300	3.4221	(7.782)	0	0	0
2019/11/22	R248	05/11/2020	10.03	Put	Bond Future	6,398.4700	6.3985	6,763.7300	6.7637	5.709	0	0	0

Total

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