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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/11/2019 TO 29/11/2019

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
2019/11/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	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
2019/11/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	2025	06/02/2020			Bond Future	136.3443	136.3443	136.4743	136.4743	0.095	0.0000	0.0000	4,913
2019/11/29	2025	07/05/2020			Bond Future	138.8609	138.8609	138.9935	138.9935	0.095	0.0000	0.0000	0
2019/11/29	2025	06/08/2020			Bond Future	139.9817	139.9817	140.1169	140.1169	0.097	0.0000	0.0000	0
2019/11/29	2025	05/11/2020			Bond Future	142.6107	142.6107	142.7485	142.7485	0.097	0.0000	0.0000	0
2019/11/29	2029	06/02/2020			Bond Future	101.6812	101.6812	101.6377	101.6377	(0.043)	0.0000	0.0000	3,860
2019/11/29	2029	07/05/2020			Bond Future	102.4455	102.4455	102.4013	102.4013	(0.043)	0.0000	0.0000	0
2019/11/29	2029	06/08/2020			Bond Future	104.3831	104.3831	104.3381	104.3381	(0.043)	0.0000	0.0000	0
2019/11/29	2029	05/11/2020			Bond Future	105.2007	105.2007	105.1548	105.1548	(0.044)	0.0000	0.0000	0
2019/11/29	2030	06/02/2020	9.15	Put	Bond Future	1,815.6800	1.8157	1,749.4200	1.7494	(3.649)	0	0	0
2019/11/29	2030	06/02/2020	9.14	Call	Bond Future	1,032.1500	1.0322	1,063.7500	1.0638	3.062	0	0	0
2019/11/29	2030	06/02/2020	9.40	Put	Bond Future	1,086.2500	1.0863	1,036.5100	1.0365	(4.579)	0	0	5,000
2019/11/29	2030	06/02/2020	9.25	Call	Bond Future	1,342.5800	1.3426	1,381.3600	1.3814	2.888	0	0	0
2019/11/29	2030	06/02/2020	8.40	Call	Bond Future	64.9700	0.0650	67.5300	0.0675	3.940	0	0	5,820
2019/11/29	2030	06/02/2020			Bond Future	9.2742	92.0621	9.2580	92.1606	(0.175)	0.0000	0.0000	78,211
2019/11/29	2030	06/02/2020	9.00	Put	Bond Future	2,389.9200	2.3899	2,314.5800	2.3146	(3.152)	0	0	0
2019/11/29	2030	06/02/2020	9.00	Call	Bond Future	706.9200	0.7069	730.0800	0.7301	3.276	0	0	5,820
2019/11/29	2030	06/02/2020	9.15	Call	Bond Future	1,058.3500	1.0583	1,090.5900	1.0906	3.046	0	0	0
2019/11/29	2030	06/02/2020	9.14	Put	Bond Future	1,850.8200	1.8508	1,783.9200	1.7839	(3.615)	0	0	0
2019/11/29	2030	06/02/2020	9.40	Call	Bond Future	1,845.0300	1.8450	1,893.7900	1.8938	2.643	0	0	0
2019/11/29	2030	06/02/2020	9.25	Put	Bond Future	1,489.5000	1.4895	1,429.7800	1.4298	(4.009)	0	0	5,000
2019/11/29	2030	06/02/2020	8.40	Put	Bond Future	5,574.6400	5.5746	5,478.7000	5.4787	(1.721)	0	0	0
2019/11/29	2030	06/02/2020	9.16	Call	Bond Future	1,084.9500	1.0850	1,117.8300	1.1178	3.031	0	0	0
2019/11/29	2030	06/02/2020	9.16	Put	Bond Future	1,781.0000	1.7810	1,715.3800	1.7154	(3.684)	0	0	0
2019/11/29	2030	07/05/2020	8.79	Call	Bond Future	850.9900	0.8510	873.1400	0.8731	2.603	0	0	0
2019/11/29	2030	07/05/2020	8.78	Put	Bond Future	4,284.2900	4.2843	4,205.7000	4.2057	(1.834)	0	0	0
2019/11/29	2030	07/05/2020			Bond Future	9.3469	93.7390	9.3300	93.8394	(0.181)	0.0000	0.0000	0
2019/11/29	2030	07/05/2020	8.80	Call	Bond Future	869.2000	0.8692	891.7200	0.8917	2.591	0	0	0
2019/11/29	2030	07/05/2020	8.80	Put	Bond Future	4,196.0400	4.1960	4,118.1900	4.1182	(1.855)	0	0	0
2019/11/29	2030	07/05/2020	8.79	Put	Bond Future	4,240.1200	4.2401	4,161.9000	4.1619	(1.845)	0	0	0
2019/11/29	2030	07/05/2020	8.78	Call	Bond Future	832.8200	0.8328	854.6000	0.8546	2.615	0	0	0
2019/11/29	2030	06/08/2020	9.11	Call	Bond Future	1,780.1100	1.7801	1,816.6300	1.8166	2.052	0	0	0
2019/11/29	2030	06/08/2020			Bond Future	9.4212	91.4571	9.4037	91.5594	(0.187)	0.0000	0.0000	0
2019/11/29	2030	06/08/2020	9.09	Call	Bond Future	1,727.7400	1.7277	1,763.5500	1.7635	2.073	0	0	0
2019/11/29	2030	06/08/2020	9.09	Put	Bond Future	3,680.8300	3.6808	3,614.3400	3.6143	(1.806)	0	0	0
2019/11/29	2030	06/08/2020	9.11	Put	Bond Future	3,613.7300	3.6137	3,547.9500	3.5480	(1.820)	0	0	0
2019/11/29	2030	06/08/2020	9.10	Call	Bond Future	1,753.9700	1.7540	1,790.1300	1.7901	2.062	0	0	0
2019/11/29	2030	06/08/2020	9.10	Put	Bond Future	3,647.3000	3.6473	3,581.1600	3.5812	(1.813)	0	0	0
2019/11/29	2030	05/11/2020	10.06	Put	Bond Future	2,117.6800	2.1177	2,077.7300	2.0777	(1.886)	0	0	1,000
2019/11/29	2030	05/11/2020	9.39	Put	Bond Future	3,464.6400	3.4646	3,407.0100	3.4070	(1.663)	0	0	0
2019/11/29	2030	05/11/2020	9.38	Call	Bond Future	2,869.1700	2.8692	2,915.4500	2.9155	1.613	0	0	0
2019/11/29	2030	05/11/2020			Bond Future	9.4887	93.1774	9.4705	93.2816	(0.193)	0.0000	0.0000	0
2019/11/29	2030	05/11/2020	8.34	Put	Bond Future	7,453.7000	7.4537	7,364.9600	7.3650	(1.191)	0	0	0

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2019/11/29	2030	05/11/2020	8.34	Call	Bond Future	591.8100	0.5918	607.2800	0.6073	2.614	0	0	1,000
2019/11/29	2030	05/11/2020	9.04	Put	Bond Future	4,505.9700	4.5060	4,437.5600	4.4376	(1.518)	0	0	0
2019/11/29	2030	05/11/2020	9.04	Call	Bond Future	1,902.2400	1.9022	1,938.0400	1.9380	1.882	0	0	1,000
2019/11/29	2030	05/11/2020	10.06	Call	Bond Future	5,297.1800	5.2972	5,361.4400	5.3614	1.213	0	0	0
2019/11/29	2030	05/11/2020	10.37	Put	Bond Future	1,735.1500	1.7351	1,701.4000	1.7014	(1.945)	0	0	16,000
2019/11/29	2030	05/11/2020	9.39	Call	Bond Future	2,899.9000	2.8999	2,946.4800	2.9465	1.606	0	0	0
2019/11/29	2030	05/11/2020	9.38	Put	Bond Future	3,491.3600	3.4914	3,433.4300	3.4334	(1.659)	0	0	0
2019/11/29	2030	05/11/2020	8.53	Put	Bond Future	6,490.7400	6.4907	6,406.4800	6.4065	(1.298)	0	0	0
2019/11/29	2030	05/11/2020	8.53	Call	Bond Future	809.0200	0.8090	828.9700	0.8290	2.466	0	0	16,000
2019/11/29	2030	05/11/2020	9.03	Put	Bond Future	4,539.2900	4.5393	4,470.5600	4.4706	(1.514)	0	0	0
2019/11/29	2030	05/11/2020	9.03	Call	Bond Future	1,876.4400	1.8764	1,911.9200	1.9119	1.891	0	0	16,000
2019/11/29	2030	05/11/2020	10.37	Call	Bond Future	6,579.2100	6.5792	6,649.6700	6.6497	1.071	0	0	0
2019/11/29	2030	05/11/2020	9.40	Call	Bond Future	2,930.7700	2.9308	2,977.6500	2.9776	1.600	0	0	0
2019/11/29	2030	05/11/2020	9.40	Put	Bond Future	3,438.1100	3.4381	3,380.7800	3.3808	(1.667)	0	0	0
2019/11/29	2032	06/02/2020	9.40	Put	Bond Future	2,463.7700	2.4638	2,406.0100	2.4060	(2.344)	0	0	0
2019/11/29	2032	06/02/2020			Bond Future	9.6390	93.1895	9.6278	93.2628	(0.115)	0.0000	0.0000	70,493
2019/11/29	2032	06/02/2020	9.39	Call	Bond Future	847.3400	0.8473	862.4500	0.8625	1.783	0	0	0
2019/11/29	2032	06/02/2020	9.39	Put	Bond Future	2,506.4600	2.5065	2,448.2900	2.4483	(2.321)	0	0	0
2019/11/29	2032	06/02/2020	9.40	Call	Bond Future	872.0900	0.8721	887.6100	0.8876	1.780	0	0	0
2019/11/29	2032	06/02/2020	9.38	Call	Bond Future	823.0200	0.8230	837.7400	0.8377	1.789	0	0	0
2019/11/29	2032	06/02/2020	9.38	Put	Bond Future	2,549.6500	2.5497	2,491.0900	2.4911	(2.297)	0	0	0
2019/11/29	2032	07/05/2020	9.19	Call	Bond Future	1,033.8800	1.0339	1,049.4400	1.0494	1.505	0	0	0
2019/11/29	2032	07/05/2020			Bond Future	9.7159	90.7273	9.7044	90.8020	(0.119)	0.0000	0.0000	0
2019/11/29	2032	07/05/2020	9.17	Call	Bond Future	991.8100	0.9918	1,006.8600	1.0069	1.517	0	0	0
2019/11/29	2032	07/05/2020	9.17	Put	Bond Future	4,618.6000	4.6186	4,559.0000	4.5590	(1.290)	0	0	0
2019/11/29	2032	07/05/2020	9.19	Put	Bond Future	4,524.2900	4.5243	4,465.2000	4.4652	(1.306)	0	0	0
2019/11/29	2032	07/05/2020	9.18	Call	Bond Future	1,012.6100	1.0126	1,027.9100	1.0279	1.511	0	0	0
2019/11/29	2032	07/05/2020	9.18	Put	Bond Future	4,571.1700	4.5712	4,511.8200	4.5118	(1.298)	0	0	0
2019/11/29	2032	06/08/2020	9.46	Put	Bond Future	4,222.1700	4.2222	4,171.1400	4.1711	(1.209)	0	0	0
2019/11/29	2032	06/08/2020	9.45	Call	Bond Future	2,040.9400	2.0409	2,065.8100	2.0658	1.219	0	0	0
2019/11/29	2032	06/08/2020			Bond Future	9.7936	92.3975	9.7816	92.4737	(0.122)	0.0000	0.0000	0
2019/11/29	2032	06/08/2020	9.46	Call	Bond Future	2,068.5700	2.0686	2,093.6700	2.0937	1.213	0	0	0
2019/11/29	2032	06/08/2020	9.45	Put	Bond Future	4,260.1800	4.2602	4,208.9200	4.2089	(1.203)	0	0	0
2019/11/29	2032	06/08/2020	9.47	Call	Bond Future	2,096.6900	2.0967	2,122.0400	2.1220	1.209	0	0	0
2019/11/29	2032	06/08/2020	9.47	Put	Bond Future	4,184.7100	4.1847	4,133.9300	4.1339	(1.213)	0	0	0
2019/11/29	2032	05/11/2020	9.44	Put	Bond Future	5,047.1300	5.0471	4,995.5800	4.9956	(1.021)	0	0	0
2019/11/29	2032	05/11/2020	11.08	Call	Bond Future	8,533.4900	8.5335	8,589.4500	8.5895	0.656	0	0	0
2019/11/29	2032	05/11/2020	9.77	Put	Bond Future	3,921.6900	3.9217	3,877.2300	3.8772	(1.134)	0	0	0
2019/11/29	2032	05/11/2020			Bond Future	9.8702	89.9768	9.8578	90.0543	(0.126)	0.0000	0.0000	0
2019/11/29	2032	05/11/2020	9.76	Call	Bond Future	3,261.3600	3.2614	3,294.1900	3.2942	1.007	0	0	0
2019/11/29	2032	05/11/2020	9.76	Put	Bond Future	3,952.4500	3.9525	3,907.7700	3.9078	(1.130)	0	0	0
2019/11/29	2032	05/11/2020	9.44	Call	Bond Future	2,307.5000	2.3075	2,333.4600	2.3335	1.125	0	0	1,000
2019/11/29	2032	05/11/2020	11.08	Put	Bond Future	1,405.5600	1.4056	1,384.0100	1.3840	(1.533)	0	0	1,000
2019/11/29	2032	05/11/2020	9.77	Call	Bond Future	3,293.6000	3.2936	3,326.6500	3.3267	1.003	0	0	0
2019/11/29	2032	05/11/2020	8.94	Put	Bond Future	7,245.9500	7.2460	7,184.1900	7.1842	(0.852)	0	0	0
2019/11/29	2032	05/11/2020	8.94	Call	Bond Future	1,176.4100	1.1764	1,192.1600	1.1922	1.339	0	0	1,000
2019/11/29	2032	05/11/2020	9.75	Call	Bond Future	3,229.6100	3.2296	3,262.2200	3.2622	1.010	0	0	0

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2019/11/29	2032	05/11/2020	9.75	Put	Bond Future	3,983.7700	3.9838	3,938.8700	3.9389	(1.127)	0	0	0
2019/11/29	2033	06/02/2020			Bond Future	100.8456	100.8456	100.9586	100.9586	0.112	0.0000	0.0000	6,260
2019/11/29	2033	07/05/2020			Bond Future	101.5115	101.5115	101.6267	101.6267	0.113	0.0000	0.0000	0
2019/11/29	2033	06/08/2020			Bond Future	103.4313	103.4313	103.5489	103.5489	0.114	0.0000	0.0000	0
2019/11/29	2033	05/11/2020			Bond Future	104.1525	104.1525	104.2722	104.2722	0.115	0.0000	0.0000	0
2019/11/29	2037	06/02/2020	9.67	Call	Bond Future	620.4400	0.6204	639.9000	0.6399	3.136	0	0	0
2019/11/29	2037	06/02/2020	9.66	Put	Bond Future	3,856.5300	3.8565	3,757.2700	3.7573	(2.574)	0	0	0
2019/11/29	2037	06/02/2020			Bond Future	10.0967	87.4089	10.0805	87.5271	(0.161)	0.0000	0.0000	72,568
2019/11/29	2037	06/02/2020	9.68	Call	Bond Future	640.9000	0.6409	660.9100	0.6609	3.122	0	0	0
2019/11/29	2037	06/02/2020	9.68	Put	Bond Future	3,744.0500	3.7440	3,645.8800	3.6459	(2.622)	0	0	0
2019/11/29	2037	06/02/2020	9.67	Put	Bond Future	3,800.0800	3.8001	3,701.3600	3.7014	(2.598)	0	0	0
2019/11/29	2037	06/02/2020	9.66	Call	Bond Future	600.3000	0.6003	619.2200	0.6192	3.152	0	0	0
2019/11/29	2037	07/05/2020	9.60	Put	Bond Future	5,372.0100	5.3720	5,278.2400	5.2782	(1.746)	0	0	0
2019/11/29	2037	07/05/2020	9.59	Call	Bond Future	1,062.3200	1.0623	1,088.5200	1.0885	2.466	0	0	0
2019/11/29	2037	07/05/2020			Bond Future	10.1785	89.0010	10.1617	89.1214	(0.165)	0.0000	0.0000	0
2019/11/29	2037	07/05/2020	9.60	Call	Bond Future	1,084.8700	1.0849	1,111.4900	1.1115	2.454	0	0	0
2019/11/29	2037	07/05/2020	9.59	Put	Bond Future	5,426.3400	5.4263	5,332.1500	5.3322	(1.736)	0	0	0
2019/11/29	2037	07/05/2020	9.61	Call	Bond Future	1,107.9100	1.1079	1,134.9700	1.1350	2.442	0	0	0
2019/11/29	2037	07/05/2020	9.61	Put	Bond Future	5,318.2600	5.3183	5,224.9300	5.2249	(1.755)	0	0	0
2019/11/29	2037	06/08/2020	9.88	Put	Bond Future	5,017.8000	5.0178	4,937.2800	4.9373	(1.605)	0	0	0
2019/11/29	2037	06/08/2020			Bond Future	10.2623	86.3793	10.2449	86.5020	(0.170)	0.0000	0.0000	0
2019/11/29	2037	06/08/2020	9.87	Call	Bond Future	2,233.4300	2.2334	2,275.2300	2.2752	1.872	0	0	0
2019/11/29	2037	06/08/2020	9.87	Put	Bond Future	5,061.7900	5.0618	4,980.8800	4.9809	(1.598)	0	0	0
2019/11/29	2037	06/08/2020	9.88	Call	Bond Future	2,263.2600	2.2633	2,305.4500	2.3054	1.864	0	0	0
2019/11/29	2037	06/08/2020	9.86	Call	Bond Future	2,203.8200	2.2038	2,245.2200	2.2452	1.879	0	0	0
2019/11/29	2037	06/08/2020	9.86	Put	Bond Future	5,106.0900	5.1061	5,024.7800	5.0248	(1.592)	0	0	0
2019/11/29	2037	05/11/2020	10.18	Call	Bond Future	3,692.4000	3.6924	3,746.7800	3.7468	1.473	0	0	0
2019/11/29	2037	05/11/2020	10.17	Put	Bond Future	4,846.0300	4.8460	4,775.1100	4.7751	(1.463)	0	0	0
2019/11/29	2037	05/11/2020			Bond Future	10.3394	88.0061	10.3214	88.1310	(0.174)	0.0000	0.0000	0
2019/11/29	2037	05/11/2020	10.19	Call	Bond Future	3,726.6100	3.7266	3,781.3200	3.7813	1.468	0	0	0
2019/11/29	2037	05/11/2020	10.19	Put	Bond Future	4,772.7900	4.7728	4,702.5300	4.7025	(1.472)	0	0	0
2019/11/29	2037	05/11/2020	10.17	Call	Bond Future	3,658.3400	3.6583	3,712.3900	3.7124	1.477	0	0	0
2019/11/29	2037	05/11/2020	10.18	Put	Bond Future	4,809.2900	4.8093	4,738.7000	4.7387	(1.468)	0	0	0
2019/11/29	2038	06/02/2020			Bond Future	115.6314	115.6314	115.3830	115.3830	(0.215)	0.0000	0.0000	10,721
2019/11/29	2038	07/05/2020			Bond Future	117.7657	117.7657	117.5128	117.5128	(0.215)	0.0000	0.0000	0
2019/11/29	2038	06/08/2020			Bond Future	118.2994	118.2994	118.0417	118.0417	(0.218)	0.0000	0.0000	0
2019/11/29	2038	05/11/2020			Bond Future	120.5210	120.5210	120.2587	120.2587	(0.218)	0.0000	0.0000	0
2019/11/29	2040	06/02/2020	9.76	Call	Bond Future	503.2100	0.5032	519.9900	0.5200	3.335	0	0	0
2019/11/29	2040	06/02/2020	9.00	Put	Bond Future	10,574.3600	10.5744	10,448.8700	10.4489	(1.187)	0	0	0
2019/11/29	2040	06/02/2020			Bond Future	10.2530	89.7039	10.2367	89.8298	(0.159)	0.0000	0.0000	47,175
2019/11/29	2040	06/02/2020	9.74	Call	Bond Future	467.3300	0.4673	483.0700	0.4831	3.368	0	0	0
2019/11/29	2040	06/02/2020	9.74	Put	Bond Future	4,569.1300	4.5691	4,458.9800	4.4590	(2.411)	0	0	0
2019/11/29	2040	06/02/2020	8.40	Put	Bond Future	16,324.7300	16.3247	16,198.8400	16.1988	(0.771)	0	0	0
2019/11/29	2040	06/02/2020	8.40	Call	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	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
2019/11/29	2040	06/02/2020	9.76	Put	Bond Future	4,439.5700	4.4396	4,330.4600	4.3305	(2.458)	0	0	0
2019/11/29	2040	06/02/2020	9.00	Call	Bond Future	11.8600	0.0119	12.2600	0.0123	3.373	0	0	0
2019/11/29	2040	06/02/2020	9.75	Call	Bond Future	485.1000	0.4851	501.3500	0.5013	3.350	0	0	0
2019/11/29	2040	06/02/2020	9.75	Put	Bond Future	4,504.1200	4.5041	4,394.4800	4.3945	(2.434)	0	0	0
2019/11/29	2040	07/05/2020	9.74	Call	Bond Future	1,176.9700	1.1770	1,205.0300	1.2050	2.384	0	0	0
2019/11/29	2040	07/05/2020	9.75	Put	Bond Future	5,843.7500	5.8438	5,744.0500	5.7440	(1.706)	0	0	0
2019/11/29	2040	07/05/2020			Bond Future	10.3363	91.3378	10.3194	91.4660	(0.163)	0.0000	0.0000	0
2019/11/29	2040	07/05/2020	9.50	Put	Bond Future	7,418.6200	7.4186	7,308.5800	7.3086	(1.483)	0	0	0
2019/11/29	2040	07/05/2020	9.50	Call	Bond Future	679.3000	0.6793	697.4600	0.6975	2.673	0	0	2,640
2019/11/29	2040	07/05/2020	10.00	Put	Bond Future	4,512.4500	4.5125	4,424.5300	4.4245	(1.948)	0	0	0
2019/11/29	2040	07/05/2020	10.00	Call	Bond Future	1,895.5400	1.8955	1,935.8200	1.9358	2.125	0	0	2,640
2019/11/29	2040	07/05/2020	9.74	Put	Bond Future	5,901.8500	5.9018	5,801.7100	5.8017	(1.697)	0	0	0
2019/11/29	2040	07/05/2020	9.75	Call	Bond Future	1,201.3500	1.2014	1,229.8500	1.2298	2.372	0	0	0
2019/11/29	2040	07/05/2020	9.73	Call	Bond Future	1,152.6900	1.1527	1,180.3100	1.1803	2.396	0	0	0
2019/11/29	2040	07/05/2020	9.73	Put	Bond Future	5,960.1700	5.9602	5,859.5900	5.8596	(1.688)	0	0	0
2019/11/29	2040	06/08/2020	10.04	Call	Bond Future	2,391.3700	2.3914	2,436.3200	2.4363	1.880	0	0	0
2019/11/29	2040	06/08/2020	10.02	Put	Bond Future	5,420.0500	5.4200	5,333.5300	5.3335	(1.596)	0	0	0
2019/11/29	2040	06/08/2020	10.03	Call	Bond Future	2,359.4600	2.3595	2,403.9800	2.4040	1.887	0	0	0
2019/11/29	2040	06/08/2020			Bond Future	10.4217	88.5083	10.4043	88.6389	(0.167)	0.0000	0.0000	0
2019/11/29	2040	06/08/2020	10.04	Put	Bond Future	5,325.3900	5.3254	5,239.7200	5.2397	(1.609)	0	0	0
2019/11/29	2040	06/08/2020	10.02	Call	Bond Future	2,328.0500	2.3281	2,372.1500	2.3722	1.894	0	0	0
2019/11/29	2040	06/08/2020	10.03	Put	Bond Future	5,372.4100	5.3724	5,286.3100	5.2863	(1.603)	0	0	0
2019/11/29	2040	05/11/2020	9.50	Call	Bond Future	1,456.7400	1.4567	1,485.4000	1.4854	1.967	0	0	2,000
2019/11/29	2040	05/11/2020	10.00	Call	Bond Future	2,775.1200	2.7751	2,820.9800	2.8210	1.653	0	0	2,000
2019/11/29	2040	05/11/2020	10.30	Call	Bond Future	3,774.2400	3.7742	3,830.8100	3.8308	1.499	0	0	0
2019/11/29	2040	05/11/2020			Bond Future	10.5004	90.1754	10.4824	90.3085	(0.171)	0.0000	0.0000	0
2019/11/29	2040	05/11/2020	10.30	Put	Bond Future	5,274.8700	5.2749	5,198.3600	5.1984	(1.450)	0	0	0
2019/11/29	2040	05/11/2020	9.50	Put	Bond Future	9,370.8400	9.3708	9,266.4200	9.2664	(1.114)	0	0	0
2019/11/29	2040	05/11/2020	10.00	Put	Bond Future	6,599.5000	6.5995	6,512.2800	6.5123	(1.322)	0	0	0
2019/11/29	2040	05/11/2020	10.32	Put	Bond Future	5,195.0400	5.1950	5,119.2400	5.1192	(1.459)	0	0	0
2019/11/29	2040	05/11/2020	10.31	Call	Bond Future	3,809.8700	3.8099	3,866.7900	3.8668	1.494	0	0	0
2019/11/29	2040	05/11/2020	11.50	Call	Bond Future	9,052.9100	9.0529	9,145.5900	9.1456	1.024	0	0	0
2019/11/29	2040	05/11/2020	11.50	Put	Bond Future	2,135.6000	2.1356	2,095.2000	2.0952	(1.892)	0	0	2,000
2019/11/29	2040	05/11/2020	10.32	Call	Bond Future	3,846.0100	3.8460	3,903.2900	3.9033	1.489	0	0	0
2019/11/29	2040	05/11/2020	10.31	Put	Bond Future	5,234.6500	5.2347	5,158.4900	5.1585	(1.455)	0	0	0
2019/11/29	2044	06/02/2020	9.77	Put	Bond Future	4,944.0000	4.9440	4,863.9500	4.8639	(1.619)	0	0	0
2019/11/29	2044	06/02/2020	9.74	Call	Bond Future	374.3200	0.3743	380.3400	0.3803	1.608	0	0	328
2019/11/29	2044	06/02/2020	10.78	Put	Bond Future	824.1500	0.8242	790.6500	0.7906	(4.065)	0	0	328
2019/11/29	2044	06/02/2020			Bond Future	10.3267	86.3564	10.3156	86.4433	(0.108)	0.0000	0.0000	49,213
2019/11/29	2044	06/02/2020	9.77	Call	Bond Future	420.9800	0.4210	427.7800	0.4278	1.615	0	0	0
2019/11/29	2044	06/02/2020	9.09	Put	Bond Future	10,619.4100	10.6194	10,532.6200	10.5326	(0.817)	0	0	0
2019/11/29	2044	06/02/2020	9.09	Call	Bond Future	13.1000	0.0131	13.1600	0.0132	0.458	0	0	328
2019/11/29	2044	06/02/2020	9.74	Put	Bond Future	5,152.2800	5.1523	5,071.4500	5.0714	(1.569)	0	0	0
2019/11/29	2044	06/02/2020	9.78	Call	Bond Future	437.3200	0.4373	444.3900	0.4444	1.617	0	0	0
2019/11/29	2044	06/02/2020	9.76	Put	Bond Future	5,012.9300	5.0129	4,932.6200	4.9326	(1.602)	0	0	0
2019/11/29	2044	06/02/2020	10.78	Call	Bond Future	4,233.6200	4.2336	4,286.9700	4.2870	1.260	0	0	0
2019/11/29	2044	06/02/2020	9.78	Put	Bond Future	4,875.6200	4.8756	4,795.8400	4.7958	(1.636)	0	0	0

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2019/11/29	2044	06/02/2020	9.76	Call	Bond Future	405.0600	0.4051	411.6000	0.4116	1.615	0	0	0
2019/11/29	2044	07/05/2020	9.45	Put	Bond Future	8,382.0700	8.3821	8,301.3000	8.3013	(0.964)	0	0	0
2019/11/29	2044	07/05/2020	9.97	Put	Bond Future	5,029.7800	5.0298	4,962.8300	4.9628	(1.331)	0	0	0
2019/11/29	2044	07/05/2020	9.33	Call	Bond Future	345.6500	0.3456	351.4500	0.3515	1.678	0	0	100
2019/11/29	2044	07/05/2020	9.98	Call	Bond Future	1,582.1500	1.5822	1,604.0200	1.6040	1.382	0	0	100
2019/11/29	2044	07/05/2020	9.26	Call	Bond Future	289.0400	0.2890	293.9000	0.2939	1.681	0	0	556
2019/11/29	2044	07/05/2020	9.81	Call	Bond Future	1,124.9400	1.1249	1,141.5600	1.1416	1.477	0	0	0
2019/11/29	2044	07/05/2020	9.79	Put	Bond Future	6,051.5700	6.0516	5,979.1000	5.9791	(1.198)	0	0	0
2019/11/29	2044	07/05/2020			Bond Future	10.4081	87.9294	10.3966	88.0179	(10.111)	0.0000	0.0000	0
2019/11/29	2044	07/05/2020	10.81	Call	Bond Future	4,873.5200	4.8735	4,923.4100	4.9234	1.024	0	0	0
2019/11/29	2044	07/05/2020	10.81	Put	Bond Future	1,879.8800	1.8799	1,841.2700	1.8413	(2.054)	0	0	129
2019/11/29	2044	07/05/2020	9.33	Put	Bond Future	9,341.9000	9.3419	9,259.2000	9.2592	(0.885)	0	0	0
2019/11/29	2044	07/05/2020	9.81	Put	Bond Future	5,930.8700	5.9309	5,858.9900	5.8590	(1.212)	0	0	0
2019/11/29	2044	07/05/2020	9.79	Call	Bond Future	1,077.2100	1.0772	1,093.2400	1.0932	1.488	0	0	0
2019/11/29	2044	07/05/2020	9.45	Call	Bond Future	462.9400	0.4629	470.6700	0.4707	1.670	0	0	129
2019/11/29	2044	07/05/2020	9.97	Call	Bond Future	1,552.8600	1.5529	1,574.4100	1.5744	1.388	0	0	129
2019/11/29	2044	07/05/2020	9.98	Put	Bond Future	4,977.0800	4.9771	4,910.4500	4.9105	(1.339)	0	0	0
2019/11/29	2044	07/05/2020	11.09	Call	Bond Future	6,320.2000	6.3202	6,378.0000	6.3780	0.915	0	0	0
2019/11/29	2044	07/05/2020	9.26	Put	Bond Future	9,923.0300	9.9230	9,839.3900	9.8394	(0.843)	0	0	0
2019/11/29	2044	07/05/2020	9.91	Put	Bond Future	5,354.3300	5.3543	5,285.4800	5.2855	(1.286)	0	0	0
2019/11/29	2044	07/05/2020	9.80	Put	Bond Future	5,990.9000	5.9909	5,918.7200	5.9187	(1.205)	0	0	0
2019/11/29	2044	07/05/2020	11.09	Put	Bond Future	1,344.4100	1.3444	1,313.7100	1.3137	(2.284)	0	0	100
2019/11/29	2044	07/05/2020	9.91	Call	Bond Future	1,382.8600	1.3829	1,402.5100	1.4025	1.421	0	0	556
2019/11/29	2044	07/05/2020	11.02	Call	Bond Future	5,947.8100	5.9478	6,003.7700	6.0038	0.941	0	0	0
2019/11/29	2044	07/05/2020	11.02	Put	Bond Future	1,459.8900	1.4599	1,427.3500	1.4274	(2.229)	0	0	556
2019/11/29	2044	07/05/2020	9.80	Call	Bond Future	1,100.8200	1.1008	1,117.1400	1.1171	1.483	0	0	0
2019/11/29	2044	06/08/2020	9.98	Call	Bond Future	2,053.9700	2.0540	2,079.1800	2.0792	1.227	0	0	602
2019/11/29	2044	06/08/2020	11.09	Put	Bond Future	2,188.0900	2.1881	2,153.0600	2.1531	(1.601)	0	0	602
2019/11/29	2044	06/08/2020	9.01	Call	Bond Future	359.1500	0.3591	364.7800	0.3648	1.568	0	0	140
2019/11/29	2044	06/08/2020	9.66	Call	Bond Future	1,219.5400	1.2195	1,236.3700	1.2364	1.380	0	0	140
2019/11/29	2044	06/08/2020	9.88	Call	Bond Future	1,767.1400	1.7671	1,789.6300	1.7896	1.273	0	0	0
2019/11/29	2044	06/08/2020			Bond Future	10.4915	85.1622	10.4796	85.2523	(0.113)	0.0000	0.0000	0
2019/11/29	2044	06/08/2020	9.36	Put	Bond Future	10,040.4100	10.0404	9,960.8400	9.9608	(0.792)	0	0	0
2019/11/29	2044	06/08/2020	9.36	Call	Bond Future	702.3000	0.7023	712.8300	0.7128	1.499	0	0	602
2019/11/29	2044	06/08/2020	9.98	Put	Bond Future	6,076.1000	6.0761	6,011.2100	6.0112	(1.068)	0	0	0
2019/11/29	2044	06/08/2020	9.86	Call	Bond Future	1,712.6700	1.7127	1,734.6300	1.7346	1.282	0	0	0
2019/11/29	2044	06/08/2020	9.86	Put	Bond Future	6,724.5300	6.7245	6,656.3900	6.6564	(1.013)	0	0	0
2019/11/29	2044	06/08/2020	11.09	Call	Bond Future	6,520.0500	6.5200	6,575.1200	6.5751	0.845	0	0	0
2019/11/29	2044	06/08/2020	9.01	Put	Bond Future	12,932.1300	12.9321	12,847.6600	12.8477	(0.653)	0	0	0
2019/11/29	2044	06/08/2020	9.66	Put	Bond Future	7,921.9400	7.9219	7,848.6700	7.8487	(0.925)	0	0	0
2019/11/29	2044	06/08/2020	9.88	Put	Bond Future	6,612.7800	6.6128	6,545.1700	6.5452	(1.022)	0	0	0
2019/11/29	2044	06/08/2020	10.93	Call	Bond Future	5,743.6600	5.7437	5,794.9800	5.7950	0.894	0	0	0
2019/11/29	2044	06/08/2020	10.93	Put	Bond Future	2,532.4600	2.5325	2,493.6800	2.4937	(1.531)	0	0	140
2019/11/29	2044	06/08/2020	9.87	Call	Bond Future	1,739.7800	1.7398	1,762.0100	1.7620	1.278	0	0	0
2019/11/29	2044	06/08/2020	9.87	Put	Bond Future	6,668.4700	6.6685	6,600.6000	6.6006	(1.018)	0	0	0
2019/11/29	2044	05/11/2020	11.43	Call	Bond Future	8,481.2800	8.4813	8,540.7800	8.5408	0.702	0	0	0
2019/11/29	2044	05/11/2020	9.72	Put	Bond Future	8,617.0900	8.6171	8,546.8900	8.5469	(0.815)	0	0	0
2019/11/29	2044	05/11/2020	9.97	Call	Bond Future	2,547.9900	2.5480	2,575.4300	2.5754	1.077	0	0	568

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2019/11/29	2044	05/11/2020	9.29	Put	Bond Future	11,552.5100	11.5525	11,473.8700	11.4739	(0.681)	0	0	0
2019/11/29	2044	05/11/2020	9.96	Put	Bond Future	7,273.2500	7.2733	7,208.6100	7.2086	(0.889)	0	0	0
2019/11/29	2044	05/11/2020	10.36	Call	Bond Future	3,831.1700	3.8312	3,867.9900	3.8680	0.961	0	0	0
2019/11/29	2044	05/11/2020			Bond Future	10.5683	86.7665	10.5560	86.8583	(0.116)	0.0000	0.0000	0
2019/11/29	2044	05/11/2020	9.72	Call	Bond Future	1,862.1700	1.8622	1,883.8200	1.8838	1.163	0	0	1,815
2019/11/29	2044	05/11/2020	9.97	Put	Bond Future	7,221.3800	7.2214	7,156.9700	7.1570	(0.892)	0	0	0
2019/11/29	2044	05/11/2020	9.96	Call	Bond Future	2,518.1100	2.5181	2,545.3200	2.5453	1.081	0	0	0
2019/11/29	2044	05/11/2020	11.38	Call	Bond Future	8,237.2300	8.2372	8,295.8800	8.2959	0.712	0	0	0
2019/11/29	2044	05/11/2020	11.38	Put	Bond Future	2,523.6300	2.5236	2,490.4300	2.4904	(1.316)	0	0	568
2019/11/29	2044	05/11/2020	10.34	Call	Bond Future	3,759.4900	3.7595	3,795.8300	3.7958	0.967	0	0	0
2019/11/29	2044	05/11/2020	10.34	Put	Bond Future	5,493.2800	5.4933	5,437.7700	5.4378	(1.011)	0	0	0
2019/11/29	2044	05/11/2020	11.17	Put	Bond Future	2,928.7000	2.9287	2,891.6700	2.8917	(1.264)	0	0	1,815
2019/11/29	2044	05/11/2020	11.43	Put	Bond Future	2,437.3400	2.4373	2,404.9900	2.4050	(1.327)	0	0	1,815
2019/11/29	2044	05/11/2020	8.87	Put	Bond Future	15,008.7100	15.0087	14,924.3200	14.9243	(0.562)	0	0	0
2019/11/29	2044	05/11/2020	9.29	Call	Bond Future	1,025.3900	1.0254	1,038.6000	1.0386	1.288	0	0	568
2019/11/29	2044	05/11/2020	10.36	Put	Bond Future	5,410.6800	5.4107	5,355.6500	5.3557	(1.017)	0	0	0
2019/11/29	2044	05/11/2020	11.17	Call	Bond Future	7,228.5000	7.2285	7,283.3200	7.2833	0.758	0	0	0
2019/11/29	2044	05/11/2020	8.87	Call	Bond Future	545.9700	0.5460	553.4300	0.5534	1.366	0	0	1,815
2019/11/29	2044	05/11/2020	10.02	Put	Bond Future	6,965.0500	6.9650	6,901.8300	6.9018	(0.908)	0	0	0
2019/11/29	2044	05/11/2020	10.02	Call	Bond Future	2,698.5600	2.6986	2,727.1900	2.7272	1.061	0	0	1,815
2019/11/29	2044	05/11/2020	10.35	Call	Bond Future	3,795.2500	3.7952	3,831.8300	3.8318	0.964	0	0	0
2019/11/29	2044	05/11/2020	10.35	Put	Bond Future	5,451.8400	5.4518	5,396.5700	5.3966	(1.014)	0	0	0
2019/11/29	2046	06/02/2020			Bond Future	106.5306	106.5306	106.4355	106.4355	(0.089)	0.0000	0.0000	11,575
2019/11/29	2046	07/05/2020			Bond Future	106.7488	106.7488	106.6520	106.6520	(0.091)	0.0000	0.0000	0
2019/11/29	2046	06/08/2020			Bond Future	108.7678	108.7678	108.6691	108.6691	(0.091)	0.0000	0.0000	0
2019/11/29	2046	05/11/2020			Bond Future	109.0148	109.0148	108.9143	108.9143	(0.092)	0.0000	0.0000	0
2019/11/29	2050	06/02/2020			Bond Future	108.2640	108.2640	108.1571	108.1571	(0.099)	0.0000	0.0000	11,755
2019/11/29	2050	07/05/2020			Bond Future	110.2623	110.2623	110.1535	110.1535	(0.099)	0.0000	0.0000	0
2019/11/29	2050	06/08/2020			Bond Future	110.4675	110.4675	110.3567	110.3567	(0.100)	0.0000	0.0000	0
2019/11/29	2050	05/11/2020			Bond Future	112.5421	112.5421	112.4295	112.4295	(0.100)	0.0000	0.0000	0
2019/11/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	AL37	06/02/2020			Index Future	677.0630	677.0630	677.3960	677.3960	0.049	0.0000	0.0000	0
2019/11/29	AL37	07/05/2020			Index Future	689.3960	689.3960	689.7360	689.7360	0.049	0.0000	0.0000	0
2019/11/29	AL37	06/08/2020			Index Future	702.1360	702.1360	702.4830	702.4830	0.049	0.0000	0.0000	0
2019/11/29	AL7T	06/02/2020			Index Future	779.4340	779.4340	780.1390	780.1390	0.090	0.0000	0.0000	0
2019/11/29	AL7T	07/05/2020			Index Future	793.6330	793.6330	794.3510	794.3510	0.090	0.0000	0.0000	0
2019/11/29	AL7T	06/08/2020			Index Future	808.2990	808.2990	809.0310	809.0310	0.091	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
2019/11/29	ALBI	06/02/2020			Index Future	694.2310	694.2310	694.8990	694.8990	0.096	0.0000	0.0000	414
2019/11/29	ALBI	07/05/2020			Index Future	706.8770	706.8770	707.5580	707.5580	0.096	0.0000	0.0000	0
2019/11/29	ALBI	06/08/2020			Index Future	719.9400	719.9400	720.6340	720.6340	0.096	0.0000	0.0000	0
2019/11/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	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
2019/11/29	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/29	ES33	06/02/2020			Bond Future	11.1462		77.8331	11.1293	77.9277	(0.151)	0.0000	0.0000	350
2019/11/29	ES33	07/05/2020			Bond Future	11.2696		75.4572	11.2521	75.5536	(0.155)	0.0000	0.0000	0
2019/11/29	ES33	06/08/2020			Bond Future	11.3957		76.8432	11.3776	76.9415	(0.159)	0.0000	0.0000	0
2019/11/29	ES33	05/11/2020			Bond Future	11.5239		74.4994	11.5051	74.5995	(0.163)	0.0000	0.0000	0
2019/11/29	ES42	06/02/2020			Bond Future	11.4922		78.6442	11.4755	78.7508	(0.146)	0.0000	0.0000	4,919
2019/11/29	ES42	07/05/2020			Bond Future	11.6154		75.8123	11.5980	75.9210	(0.150)	0.0000	0.0000	0
2019/11/29	ES42	06/08/2020			Bond Future	11.7395		77.2040	11.7214	77.3147	(0.154)	0.0000	0.0000	0
2019/11/29	ES42	05/11/2020			Bond Future	11.8646		74.3971	11.8459	74.5099	(0.158)	0.0000	0.0000	0
2019/11/29	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	GOVI	06/02/2020	703.15	Put	GOVI	167,620.0000		16.7620	160,940.0000	16.0940	(3.985)	0	0	0
2019/11/29	GOVI	06/02/2020			GOVI	686.3880		686.3880	687.0560	687.0560	0.097	0.0000	0.0000	1,243
2019/11/29	GOVI	06/02/2020	703.14	Put	GOVI	167,520.0000		16.7520	160,840.0000	16.0840	(3.988)	0	0	0
2019/11/29	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	GOVI	06/02/2020	703.13	Put	GOVI	167,420.0000		16.7420	160,740.0000	16.0740	(3.990)	0	0	0
2019/11/29	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	GOVI	07/05/2020			GOVI	698.8910		698.8910	699.5720	699.5720	0.097	0.0000	0.0000	0
2019/11/29	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	GOVI	07/05/2020	720.00	Put	GOVI	211,090.0000		21.1090	204,280.0000	20.4280	(3.226)	0	0	0
2019/11/29	GOVI	07/05/2020	719.98	Put	GOVI	210,890.0000		21.0890	204,080.0000	20.4080	(3.229)	0	0	0
2019/11/29	GOVI	07/05/2020	719.99	Put	GOVI	210,990.0000		21.0990	204,180.0000	20.4180	(3.228)	0	0	0
2019/11/29	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	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
2019/11/29	GOVI	06/08/2020	728.12	Put	GOVI	163,130.0000	16.3130	156,200.0000	15.6200	(4.248)	0	0	0
2019/11/29	GOVI	06/08/2020			GOVI	711.8070	711.8070	712.5000	712.5000	0.097	0.0000	0.0000	0
2019/11/29	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	GOVI	06/08/2020	728.14	Put	GOVI	163,330.0000	16.3330	156,400.0000	15.6400	(4.243)	0	0	0
2019/11/29	GOVI	06/08/2020	728.13	Put	GOVI	163,230.0000	16.3230	156,300.0000	15.6300	(4.246)	0	0	0
2019/11/29	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/29	IGOV	06/02/2020			Index Future	258.7230	258.7230	258.7060	258.7060	(0.007)	0.0000	0.0000	1,011
2019/11/29	IGOV	07/05/2020			Index Future	263.4990	263.4990	263.4820	263.4820	(0.006)	0.0000	0.0000	47
2019/11/29	IGOV	06/08/2020			Index Future	268.4300	268.4300	268.4120	268.4120	(0.007)	0.0000	0.0000	0
2019/11/29	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/29	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/11/29	IS02	22/06/2020			Interest Rate Swap	102.0700	102.0700	102.0600	102.0600	(0.010)	0.0000	0.0000	0
2019/11/29	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/29	IS05	17/12/2020			Interest Rate Swap	95.5700	95.5700	95.5600	95.5600	(0.010)	0.0000	0.0000	0
2019/11/29	IS05	16/03/2021			Interest Rate Swap	94.5800	94.5800	94.5700	94.5700	(0.011)	0.0000	0.0000	0
2019/11/29	IS05	15/06/2021			Interest Rate Swap	93.5400	93.5400	93.5300	93.5300	(0.011)	0.0000	0.0000	0
2019/11/29	IS05	21/09/2021			Interest Rate Swap	93.4800	93.4800	93.4600	93.4600	(0.021)	0.0000	0.0000	0
2019/11/29	IS05	21/12/2021			Interest Rate Swap	95.4600	95.4600	95.4400	95.4400	(0.021)	0.0000	0.0000	51
2019/11/29	IS05	15/03/2022			Interest Rate Swap	95.4100	95.4100	95.3900	95.3900	(0.021)	0.0000	0.0000	0
2019/11/29	IS05	21/06/2022			Interest Rate Swap	96.4100	96.4100	96.3800	96.3800	(0.031)	0.0000	0.0000	0
2019/11/29	IS05	20/09/2022			Interest Rate Swap	100.1800	100.1800	100.1400	100.1400	(0.040)	0.0000	0.0000	0
2019/11/29	IS05	20/12/2022			Interest Rate Swap	101.2700	101.2700	101.2300	101.2300	(0.039)	0.0000	0.0000	0
2019/11/29	IS05	22/03/2023			Interest Rate Swap	94.4100	94.4100	94.3600	94.3600	(0.053)	0.0000	0.0000	0
2019/11/29	IS05	20/06/2023			Interest Rate Swap	100.3700	100.3700	100.3000	100.3000	(0.070)	0.0000	0.0000	0
2019/11/29	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/29	IS10	17/12/2025			Interest Rate Swap	91.3900	91.3900	91.2700	91.2700	(0.131)	0.0000	0.0000	0
2019/11/29	IS10	16/03/2026			Interest Rate Swap	88.2700	88.2700	88.1400	88.1400	(0.147)	0.0000	0.0000	0
2019/11/29	IS10	15/06/2026			Interest Rate Swap	86.9400	86.9400	86.7900	86.7900	(0.173)	0.0000	0.0000	0
2019/11/29	IS10	21/09/2026			Interest Rate Swap	89.1100	89.1100	88.9400	88.9400	(0.191)	0.0000	0.0000	0
2019/11/29	IS10	21/12/2026			Interest Rate Swap	92.9700	92.9700	92.7800	92.7800	(0.204)	0.0000	0.0000	0
2019/11/29	IS10	15/03/2027			Interest Rate Swap	91.4800	91.4800	91.2800	91.2800	(0.219)	0.0000	0.0000	0
2019/11/29	IS10	21/06/2027			Interest Rate Swap	93.5700	93.5700	93.3600	93.3600	(0.224)	0.0000	0.0000	0
2019/11/29	IS10	20/09/2027			Interest Rate Swap	99.1100	99.1100	98.8900	98.8900	(0.222)	0.0000	0.0000	0
2019/11/29	IS10	20/12/2027			Interest Rate Swap	99.4800	99.4800	99.2500	99.2500	(0.231)	0.0000	0.0000	0
2019/11/29	IS10	22/03/2028			Interest Rate Swap	92.8800	92.8800	92.6500	92.6500	(0.248)	0.0000	0.0000	0
2019/11/29	IS10	20/06/2028			Interest Rate Swap	100.2700	100.2700	100.0400	100.0400	(0.229)	0.0000	0.0000	0
2019/11/29	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/29	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
2019/11/29	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/29	R023	06/02/2020	7.54	Call	Bond Future	544.8400	0.5448	567.4100	0.5674	4.143	0	0	0
2019/11/29	R023	06/02/2020			Bond Future	7.4661	104.2661	7.4497	104.3102	(0.219)	0.0000	0.0000	42,651
2019/11/29	R023	06/02/2020	7.52	Call	Bond Future	511.2900	0.5113	533.0200	0.5330	4.250	0	0	0
2019/11/29	R023	06/02/2020	7.52	Put	Bond Future	366.1700	0.3662	343.8300	0.3438	(6.101)	0	0	0
2019/11/29	R023	06/02/2020	7.54	Put	Bond Future	345.9400	0.3459	324.4400	0.3244	(6.215)	0	0	0
2019/11/29	R023	06/02/2020	7.53	Call	Bond Future	528.0300	0.5280	550.1800	0.5502	4.195	0	0	0
2019/11/29	R023	06/02/2020	7.53	Put	Bond Future	356.0200	0.3560	334.1000	0.3341	(6.157)	0	0	0
2019/11/29	R023	07/05/2020	6.91	Put	Bond Future	1,532.7000	1.5327	1,494.2800	1.4943	(2.507)	0	0	0
2019/11/29	R023	07/05/2020			Bond Future	7.4683	102.2329	7.4504	102.2779	(0.241)	0.0000	0.0000	13,512
2019/11/29	R023	07/05/2020	6.90	Call	Bond Future	120.5000	0.1205	126.8000	0.1268	5.228	0	0	0
2019/11/29	R023	07/05/2020	6.90	Put	Bond Future	1,552.8800	1.5529	1,514.2500	1.5143	(2.488)	0	0	0
2019/11/29	R023	07/05/2020	6.91	Call	Bond Future	125.7500	0.1257	132.2600	0.1323	5.177	0	0	0
2019/11/29	R023	07/05/2020	6.89	Call	Bond Future	115.4100	0.1154	121.5000	0.1215	5.277	0	0	0
2019/11/29	R023	07/05/2020	6.89	Put	Bond Future	1,573.2100	1.5732	1,534.3700	1.5344	(2.469)	0	0	0
2019/11/29	R023	06/08/2020	7.26	Call	Bond Future	575.2500	0.5752	592.8500	0.5928	3.060	0	0	0
2019/11/29	R023	06/08/2020			Bond Future	7.4560	104.1217	7.4360	104.1675	(0.268)	0.0000	0.0000	0
2019/11/29	R023	06/08/2020	7.26	Put	Bond Future	1,026.8200	1.0268	998.5500	0.9986	(2.753)	0	0	0
2019/11/29	R023	06/08/2020	7.27	Call	Bond Future	586.6900	0.5867	604.5100	0.6045	3.037	0	0	0
2019/11/29	R023	06/08/2020	7.28	Put	Bond Future	1,003.6000	1.0036	975.7700	0.9758	(2.773)	0	0	0
2019/11/29	R023	06/08/2020	7.27	Put	Bond Future	1,015.1500	1.0152	987.1000	0.9871	(2.763)	0	0	0
2019/11/29	R023	06/08/2020	7.28	Call	Bond Future	598.2300	0.5982	616.2700	0.6163	3.016	0	0	0
2019/11/29	R023	05/11/2020	7.46	Put	Bond Future	906.5200	0.9065	882.5100	0.8825	(2.649)	0	0	0
2019/11/29	R023	05/11/2020	7.47	Put	Bond Future	898.1100	0.8981	874.2600	0.8743	(2.656)	0	0	0
2019/11/29	R023	05/11/2020			Bond Future	7.4426	102.1431	7.4203	102.1898	(0.300)	0.0000	0.0000	0
2019/11/29	R023	05/11/2020	7.46	Call	Bond Future	942.8300	0.9428	965.5200	0.9655	2.407	0	0	0
2019/11/29	R023	05/11/2020	7.47	Call	Bond Future	955.3400	0.9553	978.1900	0.9782	2.392	0	0	0
2019/11/29	R023	05/11/2020	7.45	Call	Bond Future	930.4000	0.9304	952.9300	0.9529	2.422	0	0	0
2019/11/29	R023	05/11/2020	7.45	Put	Bond Future	915.0000	0.9150	890.8300	0.8908	(2.642)	0	0	0
2019/11/29	R035	06/02/2020	9.60	Call	Bond Future	754.4500	0.7544	778.8600	0.7789	3.235	0	0	0
2019/11/29	R035	06/02/2020	9.61	Put	Bond Future	3,179.4600	3.1795	3,085.7900	3.0858	(2.946)	0	0	0
2019/11/29	R035	06/02/2020			Bond Future	9.9346	95.8253	9.9183	95.9440	(0.164)	0.0000	0.0000	118,772
2019/11/29	R035	06/02/2020	9.60	Put	Bond Future	3,231.0200	3.2310	3,136.7200	3.1367	(2.919)	0	0	0
2019/11/29	R035	06/02/2020	9.61	Call	Bond Future	778.3100	0.7783	803.3500	0.8033	3.217	0	0	0
2019/11/29	R035	06/02/2020	9.59	Call	Bond Future	731.0600	0.7311	754.8400	0.7548	3.253	0	0	0
2019/11/29	R035	06/02/2020	9.59	Put	Bond Future	3,283.1400	3.2831	3,188.2100	3.1882	(2.891)	0	0	0
2019/11/29	R035	07/05/2020	10.57	Put	Bond Future	1,421.7300	1.4217	1,379.3400	1.3793	(2.982)	0	0	3,530
2019/11/29	R035	07/05/2020	9.75	Call	Bond Future	1,929.1500	1.9291	1,970.3700	1.9704	2.137	0	0	5,000
2019/11/29	R035	07/05/2020	10.75	Put	Bond Future	1,141.5800	1.1416	1,105.5400	1.1055	(3.157)	0	0	5,000
2019/11/29	R035	07/05/2020	9.48	Put	Bond Future	5,109.9300	5.1099	5,017.7600	5.0178	(1.804)	0	0	0
2019/11/29	R035	07/05/2020	9.47	Call	Bond Future	1,164.7200	1.1647	1,193.0100	1.1930	2.429	0	0	0
2019/11/29	R035	07/05/2020			Bond Future	10.0120	93.0675	9.9951	93.1884	(0.169)	0.0000	0.0000	0
2019/11/29	R035	07/05/2020	9.11	Put	Bond Future	7,288.9700	7.2890	7,182.4100	7.1824	(1.462)	0	0	0
2019/11/29	R035	07/05/2020	9.11	Call	Bond Future	494.5400	0.4945	508.8900	0.5089	2.902	0	0	5,000
2019/11/29	R035	07/05/2020	9.78	Put	Bond Future	3,703.0100	3.7030	3,624.7700	3.6248	(2.113)	0	0	0

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2019/11/29	R035	07/05/2020	10.57	Call	Bond Future	5,285.7400	5.2857	5,364.2600	5.3643	1.486	0	0	0
2019/11/29	R035	07/05/2020	9.75	Put	Bond Future	3,830.4100	3.8304	3,750.7200	3.7507	(2.080)	0	0	0
2019/11/29	R035	07/05/2020	10.75	Call	Bond Future	6,200.6700	6.2007	6,285.5400	6.2855	1.369	0	0	0
2019/11/29	R035	07/05/2020	9.48	Call	Bond Future	1,188.4900	1.1885	1,217.2300	1.2172	2.418	0	0	0
2019/11/29	R035	07/05/2020	9.47	Put	Bond Future	5,162.2000	5.1622	5,069.5800	5.0696	(1.794)	0	0	0
2019/11/29	R035	07/05/2020	9.78	Call	Bond Future	2,022.3600	2.0224	2,065.0300	2.0650	2.110	0	0	3,530
2019/11/29	R035	07/05/2020	9.18	Put	Bond Future	6,838.0700	6.8381	6,733.8700	6.7339	(1.524)	0	0	0
2019/11/29	R035	07/05/2020	9.18	Call	Bond Future	596.6900	0.5967	613.4000	0.6134	2.800	0	0	3,530
2019/11/29	R035	07/05/2020	9.49	Call	Bond Future	1,212.7800	1.2128	1,241.9500	1.2419	2.405	0	0	0
2019/11/29	R035	07/05/2020	9.49	Put	Bond Future	5,058.2700	5.0583	4,966.5300	4.9665	(1.814)	0	0	0
2019/11/29	R035	06/08/2020	9.00	Put	Bond Future	8,829.6300	8.8296	8,723.2700	8.7233	(1.205)	0	0	0
2019/11/29	R035	06/08/2020	9.92	Put	Bond Future	4,113.5100	4.1135	4,040.8200	4.0408	(1.767)	0	0	0
2019/11/29	R035	06/08/2020			Bond Future	10.0899	94.7803	10.0724	94.9036	(0.173)	0.0000	0.0000	0
2019/11/29	R035	06/08/2020	9.00	Call	Bond Future	664.8600	0.6649	681.7600	0.6818	2.542	0	0	24,761
2019/11/29	R035	06/08/2020	9.92	Call	Bond Future	2,906.5700	2.9066	2,957.1400	2.9571	1.740	0	0	0
2019/11/29	R035	06/08/2020	9.93	Call	Bond Future	2,940.4200	2.9404	2,991.3900	2.9914	1.733	0	0	0
2019/11/29	R035	06/08/2020	9.91	Put	Bond Future	4,151.6200	4.1516	4,078.5400	4.0785	(1.760)	0	0	0
2019/11/29	R035	06/08/2020	8.75	Put	Bond Future	10,604.2100	10.6042	10,492.1900	10.4922	(1.056)	0	0	0
2019/11/29	R035	06/08/2020	8.75	Call	Bond Future	418.1700	0.4182	429.4100	0.4294	2.688	0	0	3,000
2019/11/29	R035	06/08/2020	9.93	Put	Bond Future	4,075.6700	4.0757	4,003.3800	4.0034	(1.774)	0	0	0
2019/11/29	R035	06/08/2020	9.91	Call	Bond Future	2,872.9100	2.8729	2,923.0900	2.9231	1.747	0	0	0
2019/11/29	R035	05/11/2020	10.34	Put	Bond Future	3,598.4200	3.5984	3,538.3400	3.5383	(1.670)	0	0	0
2019/11/29	R035	05/11/2020			Bond Future	10.1700	92.0623	10.1519	92.1878	(0.178)	0.0000	0.0000	0
2019/11/29	R035	05/11/2020	10.33	Call	Bond Future	4,726.3900	4.7264	4,791.5400	4.7915	1.378	0	0	0
2019/11/29	R035	05/11/2020	10.33	Put	Bond Future	3,627.8600	3.6279	3,567.4500	3.5675	(1.665)	0	0	0
2019/11/29	R035	05/11/2020	10.34	Call	Bond Future	4,764.9500	4.7650	4,830.4300	4.8304	1.374	0	0	0
2019/11/29	R035	05/11/2020	10.32	Call	Bond Future	4,687.6000	4.6876	4,752.4400	4.7524	1.383	0	0	0
2019/11/29	R035	05/11/2020	10.32	Put	Bond Future	3,657.1500	3.6571	3,596.4300	3.5964	(1.660)	0	0	0
2019/11/29	R186	06/02/2020	8.57	Call	Bond Future	1,354.7200	1.3547	1,396.0600	1.3961	3.052	0	0	0
2019/11/29	R186	06/02/2020	8.50	Call	Bond Future	1,148.3000	1.1483	1,185.0100	1.1850	3.197	0	0	0
2019/11/29	R186	06/02/2020	8.11	Put	Bond Future	2,532.4800	2.5325	2,458.0800	2.4581	(2.938)	0	0	0
2019/11/29	R186	06/02/2020			Bond Future	8.5040	111.6826	8.4877	111.7712	(0.191)	0.0000	0.0000	104,388
2019/11/29	R186	06/02/2020	8.55	Call	Bond Future	1,293.7800	1.2938	1,333.8000	1.3338	3.093	0	0	0
2019/11/29	R186	06/02/2020	8.55	Put	Bond Future	1,043.3800	1.0434	994.8200	0.9948	(4.654)	0	0	0
2019/11/29	R186	06/02/2020	8.11	Call	Bond Future	359.1000	0.3591	373.2800	0.3733	3.949	0	0	821
2019/11/29	R186	06/02/2020	8.57	Put	Bond Future	995.7500	0.9958	948.5100	0.9485	(4.744)	0	0	0
2019/11/29	R186	06/02/2020	9.00	Put	Bond Future	331.2400	0.3312	308.8100	0.3088	(6.772)	0	0	821
2019/11/29	R186	06/02/2020	8.50	Put	Bond Future	1,169.9400	1.1699	1,118.0700	1.1181	(4.434)	0	0	821
2019/11/29	R186	06/02/2020	8.56	Call	Bond Future	1,324.0600	1.3241	1,364.7400	1.3647	3.072	0	0	0
2019/11/29	R186	06/02/2020	8.56	Put	Bond Future	1,019.3600	1.0194	971.4600	0.9715	(4.699)	0	0	0
2019/11/29	R186	06/02/2020	9.00	Call	Bond Future	2,991.6100	2.9916	3,057.7600	3.0578	2.211	0	0	0
2019/11/29	R186	07/05/2020	7.90	Put	Bond Future	4,026.0600	4.0261	3,950.8200	3.9508	(1.869)	0	0	2,500
2019/11/29	R186	07/05/2020	8.28	Put	Bond Future	2,610.1700	2.6102	2,548.9000	2.5489	(2.347)	0	0	0
2019/11/29	R186	07/05/2020	8.93	Call	Bond Future	3,023.6100	3.0236	3,078.3700	3.0784	1.811	0	0	0
2019/11/29	R186	07/05/2020	8.09	Put	Bond Future	3,268.1200	3.2681	3,199.4400	3.1994	(2.102)	0	0	0
2019/11/29	R186	07/05/2020			Bond Future	8.5612	113.7170	8.5441	113.8073	(0.200)	0.0000	0.0000	1,650
2019/11/29	R186	07/05/2020	8.50	Call	Bond Future	1,644.1900	1.6442	1,682.2100	1.6822	2.312	0	0	0

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2019/11/29	R186	07/05/2020	8.50	Put	Bond Future	1,967.4600	1.9675	1,915.2400	1.9152	(2.654)	0	0	23,208
2019/11/29	R186	07/05/2020	8.08	Call	Bond Future	731.0300	0.7310	752.2300	0.7522	2.900	0	0	0
2019/11/29	R186	07/05/2020	8.08	Put	Bond Future	3,305.6300	3.3056	3,236.5900	3.2366	(2.089)	0	0	0
2019/11/29	R186	07/05/2020	7.90	Call	Bond Future	468.6200	0.4686	483.6200	0.4836	3.201	0	0	0
2019/11/29	R186	07/05/2020	8.28	Call	Bond Future	1,114.9000	1.1149	1,143.8700	1.1439	2.598	0	0	6,000
2019/11/29	R186	07/05/2020	8.93	Put	Bond Future	1,101.4000	1.1014	1,065.9200	1.0659	(3.221)	0	0	6,000
2019/11/29	R186	07/05/2020	8.09	Call	Bond Future	747.8100	0.7478	769.3700	0.7694	2.883	0	0	0
2019/11/29	R186	07/05/2020	7.60	Put	Bond Future	5,414.5500	5.4146	5,331.5600	5.3316	(1.533)	0	0	0
2019/11/29	R186	07/05/2020	7.60	Call	Bond Future	194.5600	0.1946	201.8100	0.2018	3.726	0	0	6,000
2019/11/29	R186	07/05/2020	8.07	Call	Bond Future	714.5100	0.7145	735.3400	0.7353	2.915	0	0	0
2019/11/29	R186	07/05/2020	8.07	Put	Bond Future	3,343.4200	3.3434	3,274.0100	3.2740	(2.076)	0	0	0
2019/11/29	R186	06/08/2020	8.38	Put	Bond Future	2,689.0900	2.6891	2,631.5300	2.6315	(2.141)	0	0	0
2019/11/29	R186	06/08/2020			Bond Future	8.6182	110.5098	8.6001	110.6018	(0.209)	0.0000	0.0000	0
2019/11/29	R186	06/08/2020	8.37	Call	Bond Future	1,440.9000	1.4409	1,474.9900	1.4750	2.366	0	0	0
2019/11/29	R186	06/08/2020	8.37	Put	Bond Future	2,714.7200	2.7147	2,656.7900	2.6568	(2.134)	0	0	0
2019/11/29	R186	06/08/2020	8.38	Call	Bond Future	1,466.9700	1.4670	1,501.4300	1.5014	2.349	0	0	0
2019/11/29	R186	06/08/2020	8.36	Call	Bond Future	1,414.6900	1.4147	1,448.4100	1.4484	2.384	0	0	0
2019/11/29	R186	06/08/2020	8.36	Put	Bond Future	2,740.2400	2.7402	2,681.9400	2.6819	(2.128)	0	0	0
2019/11/29	R186	05/11/2020	8.64	Put	Bond Future	2,563.7300	2.5637	2,513.6100	2.5136	(1.955)	0	0	0
2019/11/29	R186	05/11/2020	8.65	Call	Bond Future	2,434.6100	2.4346	2,478.5000	2.4785	1.803	0	0	0
2019/11/29	R186	05/11/2020			Bond Future	8.6722	112.5864	8.6531	112.6802	(0.220)	0.0000	0.0000	0
2019/11/29	R186	05/11/2020	8.66	Call	Bond Future	2,464.5200	2.4645	2,508.7000	2.5087	1.793	0	0	0
2019/11/29	R186	05/11/2020	8.66	Put	Bond Future	2,524.4600	2.5245	2,474.9200	2.4749	(1.962)	0	0	0
2019/11/29	R186	05/11/2020	8.64	Call	Bond Future	2,405.2800	2.4053	2,448.8800	2.4489	1.813	0	0	0
2019/11/29	R186	05/11/2020	8.65	Put	Bond Future	2,543.7900	2.5438	2,493.9600	2.4940	(1.959)	0	0	0
2019/11/29	R197	06/02/2020			Bond Future	301.7700	301.7700	301.7628	301.7628	(0.002)	0.0000	0.0000	2,540
2019/11/29	R197	07/05/2020			Bond Future	307.3402	307.3402	307.3331	307.3331	(0.002)	0.0000	0.0000	0
2019/11/29	R197	06/08/2020			Bond Future	305.3590	305.3590	305.3519	305.3519	(0.002)	0.0000	0.0000	0
2019/11/29	R197	05/11/2020			Bond Future	311.0937	311.0937	311.0867	311.0867	(0.002)	0.0000	0.0000	0
2019/11/29	R202	06/02/2020			Bond Future	226.6617	226.6617	226.9082	226.9082	0.109	0.0000	0.0000	8,500
2019/11/29	R202	07/05/2020			Bond Future	230.8457	230.8457	231.0968	231.0968	0.109	0.0000	0.0000	0
2019/11/29	R202	06/08/2020			Bond Future	231.0720	231.0720	231.3279	231.3279	0.111	0.0000	0.0000	0
2019/11/29	R202	05/11/2020			Bond Future	235.4117	235.4117	235.6726	235.6726	0.111	0.0000	0.0000	0
2019/11/29	R208	06/02/2020	6.13	Put	Bond Future	501.7000	0.5017	503.1900	0.5032	0.297	0	0	0
2019/11/29	R208	06/02/2020	6.12	Call	Bond Future	0.5100	0.0005	0.4700	0.0005	(7.843)	0	0	0
2019/11/29	R208	06/02/2020			Bond Future	6.5930	102.6294	6.5944	102.6279	0.021	0.0000	0.0000	11,695
2019/11/29	R208	06/02/2020	6.13	Call	Bond Future	0.5700	0.0006	0.5300	0.0005	(7.018)	0	0	0
2019/11/29	R208	06/02/2020	6.12	Put	Bond Future	512.5100	0.5125	514.0000	0.5140	0.291	0	0	0
2019/11/29	R208	06/02/2020	6.14	Call	Bond Future	0.6400	0.0006	0.5900	0.0006	(7.813)	0	0	0
2019/11/29	R208	06/02/2020	6.14	Put	Bond Future	490.9100	0.4909	492.3900	0.4924	0.301	0	0	0
2019/11/29	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/11/29	R208	07/05/2020	4.80	Put	Bond Future	1,342.5400	1.3425	1,344.0400	1.3440	0.112	0	0	0
2019/11/29	R208	07/05/2020			Bond Future	6.3604	101.0955	6.3622	101.0940	0.028	0.0000	0.0000	0
2019/11/29	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/11/29	R208	07/05/2020	4.82	Put	Bond Future	1,325.1500	1.3251	1,326.6500	1.3266	0.113	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/29	R208	07/05/2020	4.81	Put	Bond Future	1,333.8400		1.3338	1,335.3400	1.3353	0.112	0	0	0
2019/11/29	R208	07/05/2020	4.80	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/11/29	R208	06/08/2020	5.57	Put	Bond Future	248.9300		0.2489	249.8600	0.2499	0.374	0	0	0
2019/11/29	R208	06/08/2020			Bond Future	5.8991		102.9672	5.9015	102.9657	0.041	0.0000	0.0000	0
2019/11/29	R208	06/08/2020	5.56	Call	Bond Future	42.6000		0.0426	42.0600	0.0421	(1.268)	0	0	0
2019/11/29	R208	06/08/2020	5.56	Put	Bond Future	253.3700		0.2534	254.3200	0.2543	0.375	0	0	0
2019/11/29	R208	06/08/2020	5.57	Call	Bond Future	44.3900		0.0444	43.8300	0.0438	(1.262)	0	0	0
2019/11/29	R208	06/08/2020	5.55	Call	Bond Future	40.6000		0.0406	40.0700	0.0401	(1.305)	0	0	0
2019/11/29	R208	06/08/2020	5.55	Put	Bond Future	257.6000		0.2576	258.5600	0.2586	0.373	0	0	0
2019/11/29	R208	05/11/2020	4.78	Call	Bond Future	89.8800		0.0899	89.0300	0.0890	(0.946)	0	0	0
2019/11/29	R208	05/11/2020	4.77	Put	Bond Future	101.4700		0.1015	102.1100	0.1021	0.631	0	0	0
2019/11/29	R208	05/11/2020			Bond Future	4.8049		101.4912	4.8087	101.4897	0.080	0.0000	0.0000	0
2019/11/29	R208	05/11/2020	4.79	Call	Bond Future	92.1500		0.0921	91.2800	0.0913	(0.944)	0	0	0
2019/11/29	R208	05/11/2020	4.79	Put	Bond Future	97.8900		0.0979	98.5000	0.0985	0.623	0	0	0
2019/11/29	R208	05/11/2020	4.78	Put	Bond Future	99.4700		0.0995	100.1000	0.1001	0.633	0	0	0
2019/11/29	R208	05/11/2020	4.77	Call	Bond Future	88.0300		0.0880	87.1900	0.0872	(0.954)	0	0	0
2019/11/29	R209	06/02/2020	9.52	Put	Bond Future	3,261.8700		3.2619	3,177.5400	3.1775	(2.585)	0	0	0
2019/11/29	R209	06/02/2020			Bond Future	9.9559		72.8132	9.9397	72.9133	(0.162)	0.0000	0.0000	106,341
2019/11/29	R209	06/02/2020	9.51	Call	Bond Future	473.5400		0.4735	488.8800	0.4889	3.239	0	0	0
2019/11/29	R209	06/02/2020	9.51	Put	Bond Future	3,311.3200		3.3113	3,226.5400	3.2265	(2.560)	0	0	0
2019/11/29	R209	06/02/2020	9.40	Put	Bond Future	3,884.9600		3.8850	3,795.7000	3.7957	(2.298)	0	0	0
2019/11/29	R209	06/02/2020	9.40	Call	Bond Future	321.8100		0.3218	332.6700	0.3327	3.375	0	0	7,500
2019/11/29	R209	06/02/2020	9.52	Call	Bond Future	489.5200		0.4895	505.3100	0.5053	3.226	0	0	0
2019/11/29	R209	06/02/2020	9.50	Call	Bond Future	457.9200		0.4579	472.8200	0.4728	3.254	0	0	0
2019/11/29	R209	06/02/2020	9.50	Put	Bond Future	3,361.2200		3.3612	3,276.0000	3.2760	(2.535)	0	0	0
2019/11/29	R209	07/05/2020	9.47	Call	Bond Future	985.5300		0.9855	1,008.9800	1.0090	2.379	0	0	0
2019/11/29	R209	07/05/2020			Bond Future	10.0285		70.9883	10.0118	71.0902	(0.166)	0.0000	0.0000	0
2019/11/29	R209	07/05/2020	9.45	Call	Bond Future	945.9700		0.9460	968.6900	0.9687	2.402	0	0	0
2019/11/29	R209	07/05/2020	9.45	Put	Bond Future	4,610.7900		4.6108	4,531.5400	4.5315	(1.719)	0	0	0
2019/11/29	R209	07/05/2020	9.47	Put	Bond Future	4,519.1100		4.5191	4,440.5900	4.4406	(1.738)	0	0	0
2019/11/29	R209	07/05/2020	9.46	Call	Bond Future	965.5400		0.9655	988.6300	0.9886	2.391	0	0	0
2019/11/29	R209	07/05/2020	9.46	Put	Bond Future	4,564.7000		4.5647	4,485.8200	4.4858	(1.728)	0	0	0
2019/11/29	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	R209	06/08/2020	5.55	Put	Bond Future	37,222.2400		37.2222	37,118.3500	37.1184	(0.279)	0	0	0
2019/11/29	R209	06/08/2020			Bond Future	10.1014		72.2945	10.0842	72.3984	(0.170)	0.0000	0.0000	0
2019/11/29	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	R209	06/08/2020	5.57	Put	Bond Future	37,005.4000		37.0054	36,901.5100	36.9015	(0.281)	0	0	0
2019/11/29	R209	06/08/2020	5.56	Put	Bond Future	37,113.7500		37.1138	37,009.8600	37.0099	(0.280)	0	0	0
2019/11/29	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/29	R209	05/11/2020	10.02	Call	Bond Future	3,081.9200		3.0819	3,128.2100	3.1282	1.502	0	0	0
2019/11/29	R209	05/11/2020			Bond Future	10.1730		70.5045	10.1552	70.6103	(0.174)	0.0000	0.0000	0
2019/11/29	R209	05/11/2020	10.00	Call	Bond Future	3,020.2600		3.0203	3,065.9700	3.0660	1.513	0	0	0
2019/11/29	R209	05/11/2020	10.00	Put	Bond Future	4,061.3000		4.0613	4,001.1900	4.0012	(1.480)	0	0	0
2019/11/29	R209	05/11/2020	10.02	Put	Bond Future	4,001.4500		4.0014	3,941.9200	3.9419	(1.488)	0	0	0
2019/11/29	R209	05/11/2020	10.01	Call	Bond Future	3,051.0200		3.0510	3,097.0200	3.0970	1.508	0	0	0
2019/11/29	R209	05/11/2020	10.01	Put	Bond Future	4,031.2700		4.0313	3,971.4500	3.9714	(1.484)	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
2019/11/29	R210	06/02/2020			Bond Future	188.7326	188.7326	188.7301	188.7301	(0.001)	0.0000	0.0000	1,772
2019/11/29	R210	07/05/2020			Bond Future	189.5662	189.5662	189.5638	189.5638	(0.001)	0.0000	0.0000	0
2019/11/29	R210	06/08/2020			Bond Future	193.1515	193.1515	193.1491	193.1491	(0.001)	0.0000	0.0000	0
2019/11/29	R210	05/11/2020			Bond Future	194.0568	194.0568	194.0545	194.0545	(0.001)	0.0000	0.0000	0
2019/11/29	R212	06/02/2020			Bond Future	161.7636	161.7636	161.7591	161.7591	(0.003)	0.0000	0.0000	7,963
2019/11/29	R212	07/05/2020			Bond Future	164.7494	164.7494	164.7449	164.7449	(0.003)	0.0000	0.0000	0
2019/11/29	R212	06/08/2020			Bond Future	165.5715	165.5715	165.5669	165.5669	(0.003)	0.0000	0.0000	0
2019/11/29	R212	05/11/2020			Bond Future	168.6810	168.6810	168.6764	168.6764	(0.003)	0.0000	0.0000	0
2019/11/29	R213	06/02/2020	9.27	Call	Bond Future	806.7600	0.8068	832.0400	0.8320	3.134	0	0	0
2019/11/29	R213	06/02/2020	9.26	Put	Bond Future	2,261.0900	2.2611	2,188.5700	2.1886	(3.207)	0	0	0
2019/11/29	R213	06/02/2020			Bond Future	9.5045	86.2611	9.4882	86.3583	(0.171)	0.0000	0.0000	24,118
2019/11/29	R213	06/02/2020	9.28	Call	Bond Future	828.8800	0.8289	854.7200	0.8547	3.117	0	0	0
2019/11/29	R213	06/02/2020	9.28	Put	Bond Future	2,182.8800	2.1829	2,111.4900	2.1115	(3.270)	0	0	0
2019/11/29	R213	06/02/2020	9.27	Put	Bond Future	2,221.7600	2.2218	2,149.8100	2.1498	(3.238)	0	0	0
2019/11/29	R213	06/02/2020	9.26	Call	Bond Future	785.0300	0.7850	809.7400	0.8097	3.148	0	0	0
2019/11/29	R213	07/05/2020	9.01	Put	Bond Future	4,266.3000	4.2663	4,189.1400	4.1891	(1.809)	0	0	0
2019/11/29	R213	07/05/2020	9.00	Call	Bond Future	843.6800	0.8437	865.2600	0.8653	2.558	0	0	0
2019/11/29	R213	07/05/2020			Bond Future	9.5751	84.2805	9.5583	84.3796	(0.176)	0.0000	0.0000	0
2019/11/29	R213	07/05/2020	9.01	Call	Bond Future	861.6700	0.8617	883.6000	0.8836	2.545	0	0	0
2019/11/29	R213	07/05/2020	9.00	Put	Bond Future	4,310.2000	4.3102	4,232.6900	4.2327	(1.798)	0	0	0
2019/11/29	R213	07/05/2020	9.02	Call	Bond Future	879.9000	0.8799	902.1800	0.9022	2.532	0	0	0
2019/11/29	R213	07/05/2020	9.02	Put	Bond Future	4,222.7000	4.2227	4,145.8900	4.1459	(1.819)	0	0	0
2019/11/29	R213	06/08/2020	9.31	Call	Bond Future	1,745.9900	1.7460	1,781.3500	1.7813	2.025	0	0	0
2019/11/29	R213	06/08/2020			Bond Future	9.6459	85.8326	9.6284	85.9336	(0.182)	0.0000	0.0000	0
2019/11/29	R213	06/08/2020	9.29	Call	Bond Future	1,694.4400	1.6944	1,729.0900	1.7291	2.045	0	0	0
2019/11/29	R213	06/08/2020	9.29	Put	Bond Future	3,779.2000	3.7792	3,712.8700	3.7129	(1.755)	0	0	0
2019/11/29	R213	06/08/2020	9.31	Put	Bond Future	3,711.7700	3.7118	3,646.1500	3.6462	(1.768)	0	0	0
2019/11/29	R213	06/08/2020	9.30	Call	Bond Future	1,720.1100	1.7201	1,755.1200	1.7551	2.035	0	0	0
2019/11/29	R213	06/08/2020	9.30	Put	Bond Future	3,745.3500	3.7454	3,679.3800	3.6794	(1.761)	0	0	0
2019/11/29	R213	05/11/2020	9.60	Put	Bond Future	3,564.2300	3.5642	3,506.8600	3.5069	(1.610)	0	0	0
2019/11/29	R213	05/11/2020	9.59	Call	Bond Future	2,853.5500	2.8536	2,898.8000	2.8988	1.586	0	0	0
2019/11/29	R213	05/11/2020			Bond Future	9.7195	83.8964	9.7013	83.9993	(0.187)	0.0000	0.0000	0
2019/11/29	R213	05/11/2020	9.60	Call	Bond Future	2,884.2600	2.8843	2,929.8000	2.9298	1.579	0	0	0
2019/11/29	R213	05/11/2020	9.59	Put	Bond Future	3,590.7500	3.5907	3,533.0900	3.5331	(1.606)	0	0	0
2019/11/29	R213	05/11/2020	9.61	Call	Bond Future	2,914.7900	2.9148	2,960.6200	2.9606	1.572	0	0	0
2019/11/29	R213	05/11/2020	9.61	Put	Bond Future	3,537.5800	3.5376	3,480.5000	3.4805	(1.614)	0	0	0
2019/11/29	R214	06/02/2020	9.73	Call	Bond Future	443.4900	0.4435	457.6200	0.4576	3.186	0	0	0
2019/11/29	R214	06/02/2020	9.87	Put	Bond Future	2,980.2100	2.9802	2,897.7200	2.8977	(2.768)	0	0	0
2019/11/29	R214	06/02/2020	10.42	Call	Bond Future	2,353.7900	2.3538	2,408.0500	2.4081	2.305	0	0	0
2019/11/29	R214	06/02/2020			Bond Future	10.2206	71.0016	10.2044	71.1049	(0.159)	0.0000	0.0000	17,680
2019/11/29	R214	06/02/2020	9.71	Call	Bond Future	413.7500	0.4138	427.0500	0.4270	3.215	0	0	0
2019/11/29	R214	06/02/2020	9.71	Put	Bond Future	3,785.3500	3.7854	3,695.3300	3.6953	(2.378)	0	0	0
2019/11/29	R214	06/02/2020	10.42	Put	Bond Future	1,105.5100	1.1055	1,056.4500	1.0564	(4.438)	0	0	1,000
2019/11/29	R214	06/02/2020	9.73	Put	Bond Future	3,678.1100	3.6781	3,588.9200	3.5889	(2.425)	0	0	0
2019/11/29	R214	06/02/2020	9.52	Call	Bond Future	197.3700	0.1974	204.1300	0.2041	3.425	0	0	1,000

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2019/11/29	R214	06/02/2020	9.87	Call	Bond Future	693.0100	0.6930	713.8400	0.7138	3.006	0	0	1,000
2019/11/29	R214	06/02/2020	9.72	Call	Bond Future	428.4000	0.4284	442.1100	0.4421	3.200	0	0	0
2019/11/29	R214	06/02/2020	9.72	Put	Bond Future	3,731.4600	3.7315	3,641.8500	3.6419	(2.401)	0	0	0
2019/11/29	R214	06/02/2020	9.52	Put	Bond Future	4,891.2100	4.8912	4,794.6500	4.7946	(1.974)	0	0	0
2019/11/29	R214	07/05/2020	9.77	Put	Bond Future	4,564.0100	4.5640	4,484.7200	4.4847	(1.737)	0	0	0
2019/11/29	R214	07/05/2020			Bond Future	10.2933	68.9967	10.2766	69.1019	(0.163)	0.0000	0.0000	0
2019/11/29	R214	07/05/2020	9.76	Call	Bond Future	1,125.1800	1.1252	1,150.7600	1.1508	2.273	0	0	0
2019/11/29	R214	07/05/2020	9.76	Put	Bond Future	4,610.3500	4.6104	4,530.6800	4.5307	(1.728)	0	0	0
2019/11/29	R214	07/05/2020	9.31	Put	Bond Future	7,044.0000	7.0440	6,949.7700	6.9498	(1.338)	0	0	0
2019/11/29	R214	07/05/2020	10.66	Put	Bond Future	1,696.5500	1.6966	1,652.1700	1.6522	(2.616)	0	0	1,250
2019/11/29	R214	07/05/2020	9.77	Call	Bond Future	1,146.7700	1.1468	1,172.7300	1.1727	2.264	0	0	0
2019/11/29	R214	07/05/2020	9.31	Call	Bond Future	393.8400	0.3938	404.8600	0.4049	2.798	0	0	1,250
2019/11/29	R214	07/05/2020	9.91	Put	Bond Future	3,950.4500	3.9505	3,876.5800	3.8766	(1.870)	0	0	0
2019/11/29	R214	07/05/2020	9.91	Call	Bond Future	1,473.6300	1.4736	1,505.0100	1.5050	2.129	0	0	1,250
2019/11/29	R214	07/05/2020	10.66	Call	Bond Future	3,938.3000	3.9383	3,999.1700	3.9992	1.546	0	0	0
2019/11/29	R214	07/05/2020	9.75	Call	Bond Future	1,103.8300	1.1038	1,129.0400	1.1290	2.284	0	0	0
2019/11/29	R214	07/05/2020	9.75	Put	Bond Future	4,657.0300	4.6570	4,576.9900	4.5770	(1.719)	0	0	0
2019/11/29	R214	06/08/2020	9.98	Put	Bond Future	4,430.1400	4.4301	4,359.6500	4.3596	(1.591)	0	0	0
2019/11/29	R214	06/08/2020	9.97	Call	Bond Future	1,936.8100	1.9368	1,973.2000	1.9732	1.879	0	0	0
2019/11/29	R214	06/08/2020			Bond Future	10.3663	70.2661	10.3490	70.3733	(0.167)	0.0000	0.0000	0
2019/11/29	R214	06/08/2020	9.98	Call	Bond Future	1,964.1700	1.9642	2,000.9100	2.0009	1.871	0	0	0
2019/11/29	R214	06/08/2020	9.97	Put	Bond Future	4,468.5000	4.4685	4,397.6600	4.3977	(1.585)	0	0	0
2019/11/29	R214	06/08/2020	9.99	Call	Bond Future	1,991.7300	1.9917	2,028.8100	2.0288	1.862	0	0	0
2019/11/29	R214	06/08/2020	9.99	Put	Bond Future	4,392.0800	4.3921	4,321.9300	4.3219	(1.597)	0	0	0
2019/11/29	R214	05/11/2020	10.26	Put	Bond Future	4,327.7400	4.3277	4,265.7200	4.2657	(1.433)	0	0	0
2019/11/29	R214	05/11/2020			Bond Future	10.4406	68.2919	10.4229	68.4011	(0.170)	0.0000	0.0000	0
2019/11/29	R214	05/11/2020	10.25	Call	Bond Future	3,174.4700	3.1745	3,221.3900	3.2214	1.478	0	0	0
2019/11/29	R214	05/11/2020	10.25	Put	Bond Future	4,359.7900	4.3598	4,297.4800	4.2975	(1.429)	0	0	0
2019/11/29	R214	05/11/2020	10.26	Call	Bond Future	3,205.4100	3.2054	3,252.6200	3.2526	1.473	0	0	0
2019/11/29	R214	05/11/2020	10.24	Call	Bond Future	3,143.3900	3.1434	3,190.0200	3.1900	1.483	0	0	0
2019/11/29	R214	05/11/2020	10.24	Put	Bond Future	4,391.8000	4.3918	4,329.2000	4.3292	(1.425)	0	0	0
2019/11/29	R248	06/02/2020	9.71	Put	Bond Future	5,297.4800	5.2975	5,214.1600	5.2142	(1.573)	0	0	0
2019/11/29	R248	06/02/2020			Bond Future	10.2974	89.8264	10.2863	89.9157	(0.108)	0.0000	0.0000	94,080
2019/11/29	R248	06/02/2020	9.71	Call	Bond Future	363.3200	0.3633	369.3500	0.3694	1.660	0	0	0
2019/11/29	R248	06/02/2020	9.70	Put	Bond Future	5,370.9200	5.3709	5,287.3500	5.2874	(1.556)	0	0	0
2019/11/29	R248	06/02/2020	9.72	Call	Bond Future	378.6500	0.3787	384.9400	0.3849	1.661	0	0	0
2019/11/29	R248	06/02/2020	9.72	Put	Bond Future	5,224.7100	5.2247	5,141.6500	5.1416	(1.590)	0	0	0
2019/11/29	R248	06/02/2020	9.70	Call	Bond Future	348.5200	0.3485	354.3000	0.3543	1.658	0	0	0
2019/11/29	R248	07/05/2020	9.79	Call	Bond Future	1,158.3600	1.1584	1,175.7500	1.1758	1.501	0	0	0
2019/11/29	R248	07/05/2020	9.77	Put	Bond Future	6,107.1500	6.1072	6,032.9700	6.0330	(1.215)	0	0	0
2019/11/29	R248	07/05/2020			Bond Future	10.3724	87.0227	10.3609	87.1137	(0.111)	0.0000	0.0000	0
2019/11/29	R248	07/05/2020	9.79	Put	Bond Future	5,982.6900	5.9827	5,909.1200	5.9091	(1.230)	0	0	0
2019/11/29	R248	07/05/2020	9.77	Call	Bond Future	1,108.7500	1.1088	1,125.5300	1.1255	1.513	0	0	0
2019/11/29	R248	07/05/2020	9.78	Put	Bond Future	6,044.6900	6.0447	5,970.8100	5.9708	(1.222)	0	0	0
2019/11/29	R248	07/05/2020	9.78	Call	Bond Future	1,133.3900	1.1334	1,150.4700	1.1505	1.507	0	0	0
2019/11/29	R248	06/08/2020	9.00	Put	Bond Future	13,107.0600	13.1071	13,020.1600	13.0202	(0.663)	0	0	0
2019/11/29	R248	06/08/2020	10.20	Call	Bond Future	2,940.0600	2.9401	2,973.5900	2.9736	1.140	0	0	0

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2019/11/29	R248	06/08/2020			Bond Future	10.4477	88.6235	10.4358	88.7163	(0.114)	0.0000	0.0000	0
2019/11/29	R248	06/08/2020	9.25	Put	Bond Future	10,921.1900	10.9212	10,837.8100	10.8378	(0.763)	0	0	0
2019/11/29	R248	06/08/2020	9.25	Call	Bond Future	610.2300	0.6102	619.6300	0.6196	1.540	0	0	20,640
2019/11/29	R248	06/08/2020	10.18	Call	Bond Future	2,867.7800	2.8678	2,900.7200	2.9007	1.149	0	0	0
2019/11/29	R248	06/08/2020	10.18	Put	Bond Future	4,999.3000	4.9993	4,939.4600	4.9395	(1.197)	0	0	0
2019/11/29	R248	06/08/2020	9.00	Call	Bond Future	370.0700	0.3701	375.9500	0.3759	1.589	0	0	3,000
2019/11/29	R248	06/08/2020	10.20	Put	Bond Future	4,909.1300	4.9091	4,849.8800	4.8499	(1.207)	0	0	0
2019/11/29	R248	06/08/2020	10.19	Call	Bond Future	2,903.8100	2.9038	2,937.0400	2.9370	1.144	0	0	0
2019/11/29	R248	06/08/2020	10.19	Put	Bond Future	4,954.0400	4.9540	4,894.4900	4.8945	(1.202)	0	0	0
2019/11/29	R248	05/11/2020	10.02	Put	Bond Future	6,898.8300	6.8988	6,834.8300	6.8348	(0.928)	0	0	0
2019/11/29	R248	05/11/2020	10.03	Call	Bond Future	2,890.5600	2.8906	2,921.3100	2.9213	1.064	0	0	0
2019/11/29	R248	05/11/2020			Bond Future	10.5245	85.8538	10.5122	85.9483	(0.117)	0.0000	0.0000	0
2019/11/29	R248	05/11/2020	10.04	Call	Bond Future	2,922.9200	2.9229	2,953.9200	2.9539	1.061	0	0	0
2019/11/29	R248	05/11/2020	10.04	Put	Bond Future	6,796.8000	6.7968	6,733.3000	6.7333	(0.934)	0	0	0
2019/11/29	R248	05/11/2020	10.02	Call	Bond Future	2,858.3800	2.8584	2,888.8800	2.8889	1.067	0	0	0
2019/11/29	R248	05/11/2020	10.03	Put	Bond Future	6,847.6500	6.8476	6,783.9000	6.7839	(0.931)	0	0	0

Total

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