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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/12/2019 TO 02/12/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/12/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	2025	06/02/2020			Bond Future	136.4743	136.4743	136.4721	136.4721	(0.002)	0.0000	0.0000	4,913
2019/12/02	2025	07/05/2020			Bond Future	138.9935	138.9935	138.9913	138.9913	(0.002)	0.0000	0.0000	0
2019/12/02	2025	06/08/2020			Bond Future	140.1169	140.1169	140.1148	140.1148	(0.002)	0.0000	0.0000	0
2019/12/02	2025	05/11/2020			Bond Future	142.7485	142.7485	142.7464	142.7464	(0.002)	0.0000	0.0000	0
2019/12/02	2029	06/02/2020			Bond Future	101.6377	101.6377	101.6789	101.6789	0.040	0.0000	0.0000	3,860
2019/12/02	2029	07/05/2020			Bond Future	102.4013	102.4013	102.4432	102.4432	0.041	0.0000	0.0000	0
2019/12/02	2029	06/08/2020			Bond Future	104.3381	104.3381	104.3809	104.3809	0.041	0.0000	0.0000	0
2019/12/02	2029	05/11/2020			Bond Future	105.1548	105.1548	105.1986	105.1986	0.042	0.0000	0.0000	0
2019/12/02	2030	06/02/2020	9.15	Put	Bond Future	1,749.4200	1.7494	1,862.0300	1.8620	6.437	0	0	0
2019/12/02	2030	06/02/2020	9.14	Call	Bond Future	1,063.7500	1.0638	933.4700	0.9335	(12.247)	0	0	0
2019/12/02	2030	06/02/2020	9.40	Put	Bond Future	1,036.5100	1.0365	1,106.2700	1.1063	6.730	0	0	5,000
2019/12/02	2030	06/02/2020	9.25	Call	Bond Future	1,381.3600	1.3814	1,231.1100	1.2311	(10.877)	0	0	0
2019/12/02	2030	06/02/2020	8.40	Call	Bond Future	67.5300	0.0675	49.7100	0.0497	(26.388)	0	0	5,820
2019/12/02	2030	06/02/2020			Bond Future	9.2580	92.1606	9.2983	91.9158	0.436	0.0000	0.0000	78,211
2019/12/02	2030	06/02/2020	9.00	Put	Bond Future	2,314.5800	2.3146	2,455.4000	2.4554	6.084	0	0	0
2019/12/02	2030	06/02/2020	9.00	Call	Bond Future	730.0800	0.7301	626.1500	0.6262	(14.235)	0	0	5,820
2019/12/02	2030	06/02/2020	9.15	Call	Bond Future	1,090.5900	1.0906	958.4500	0.9584	(12.116)	0	0	0
2019/12/02	2030	06/02/2020	9.14	Put	Bond Future	1,783.9200	1.7839	1,898.3900	1.8984	6.417	0	0	0
2019/12/02	2030	06/02/2020	9.40	Call	Bond Future	1,893.7900	1.8938	1,718.8000	1.7188	(9.240)	0	0	0
2019/12/02	2030	06/02/2020	9.25	Put	Bond Future	1,429.7800	1.4298	1,524.2800	1.5243	6.609	0	0	5,000
2019/12/02	2030	06/02/2020	8.40	Put	Bond Future	5,478.7000	5.4787	5,705.6300	5.7056	4.142	0	0	0
2019/12/02	2030	06/02/2020	9.16	Call	Bond Future	1,117.8300	1.1178	983.8400	0.9838	(11.987)	0	0	0
2019/12/02	2030	06/02/2020	9.16	Put	Bond Future	1,715.3800	1.7154	1,826.1400	1.8261	6.457	0	0	0
2019/12/02	2030	07/05/2020	8.79	Call	Bond Future	873.1400	0.8731	789.9100	0.7899	(9.532)	0	0	0
2019/12/02	2030	07/05/2020	8.78	Put	Bond Future	4,205.7000	4.2057	4,372.8200	4.3728	3.974	0	0	0
2019/12/02	2030	07/05/2020			Bond Future	9.3300	93.8394	9.3720	93.5902	0.450	0.0000	0.0000	0
2019/12/02	2030	07/05/2020	8.80	Call	Bond Future	891.7200	0.8917	807.3200	0.8073	(9.465)	0	0	0
2019/12/02	2030	07/05/2020	8.80	Put	Bond Future	4,118.1900	4.1182	4,282.9600	4.2830	4.001	0	0	0
2019/12/02	2030	07/05/2020	8.79	Put	Bond Future	4,161.9000	4.1619	4,327.8400	4.3278	3.987	0	0	0
2019/12/02	2030	07/05/2020	8.78	Call	Bond Future	854.6000	0.8546	772.5500	0.7725	(9.601)	0	0	0
2019/12/02	2030	06/08/2020	9.11	Call	Bond Future	1,816.6300	1.8166	1,700.0900	1.7001	(6.415)	0	0	0
2019/12/02	2030	06/08/2020			Bond Future	9.4037	91.5594	9.4473	91.3055	0.464	0.0000	0.0000	0
2019/12/02	2030	06/08/2020	9.09	Call	Bond Future	1,763.5500	1.7635	1,649.0200	1.6490	(6.494)	0	0	0
2019/12/02	2030	06/08/2020	9.09	Put	Bond Future	3,614.3400	3.6143	3,753.6600	3.7537	3.855	0	0	0
2019/12/02	2030	06/08/2020	9.11	Put	Bond Future	3,547.9500	3.5480	3,685.2600	3.6853	3.870	0	0	0
2019/12/02	2030	06/08/2020	9.10	Call	Bond Future	1,790.1300	1.7901	1,674.5900	1.6746	(6.454)	0	0	0
2019/12/02	2030	06/08/2020	9.10	Put	Bond Future	3,581.1600	3.5812	3,719.4700	3.7195	3.862	0	0	0
2019/12/02	2030	05/11/2020	10.06	Put	Bond Future	2,077.7300	2.0777	2,151.5200	2.1515	3.551	0	0	1,000
2019/12/02	2030	05/11/2020	9.39	Put	Bond Future	3,407.0100	3.4070	3,525.6500	3.5256	3.482	0	0	0
2019/12/02	2030	05/11/2020	9.38	Call	Bond Future	2,915.4500	2.9155	2,776.4100	2.7764	(4.769)	0	0	0
2019/12/02	2030	05/11/2020			Bond Future	9.4705	93.2816	9.5159	93.0231	0.479	0.0000	0.0000	0
2019/12/02	2030	05/11/2020	8.34	Put	Bond Future	7,364.9600	7.3650	7,572.4200	7.5724	2.817	0	0	0

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2019/12/02	2030	05/11/2020	8.34	Call	Bond Future	607.2800	0.6073	556.2700	0.5563	(8.400)	0	0	1,000
2019/12/02	2030	05/11/2020	9.04	Put	Bond Future	4,437.5600	4.4376	4,585.5200	4.5855	3.334	0	0	0
2019/12/02	2030	05/11/2020	9.04	Call	Bond Future	1,938.0400	1.9380	1,827.5300	1.8275	(5.702)	0	0	1,000
2019/12/02	2030	05/11/2020	10.06	Call	Bond Future	5,361.4400	5.3614	5,176.7600	5.1768	(3.445)	0	0	0
2019/12/02	2030	05/11/2020	10.37	Put	Bond Future	1,701.4000	1.7014	1,760.2700	1.7603	3.460	0	0	16,000
2019/12/02	2030	05/11/2020	9.39	Call	Bond Future	2,946.4800	2.9465	2,806.6500	2.8067	(4.746)	0	0	0
2019/12/02	2030	05/11/2020	9.38	Put	Bond Future	3,433.4300	3.4334	3,552.8600	3.5529	3.478	0	0	0
2019/12/02	2030	05/11/2020	8.53	Put	Bond Future	6,406.4800	6.4065	6,600.6600	6.6007	3.031	0	0	0
2019/12/02	2030	05/11/2020	8.53	Call	Bond Future	828.9700	0.8290	764.6800	0.7647	(7.755)	0	0	16,000
2019/12/02	2030	05/11/2020	9.03	Put	Bond Future	4,470.5600	4.4706	4,619.4000	4.6194	3.329	0	0	0
2019/12/02	2030	05/11/2020	9.03	Call	Bond Future	1,911.9200	1.9119	1,802.2900	1.8023	(5.734)	0	0	16,000
2019/12/02	2030	05/11/2020	10.37	Call	Bond Future	6,649.6700	6.6497	6,450.0700	6.4501	(3.002)	0	0	0
2019/12/02	2030	05/11/2020	9.40	Call	Bond Future	2,977.6500	2.9776	2,837.0300	2.8370	(4.723)	0	0	0
2019/12/02	2030	05/11/2020	9.40	Put	Bond Future	3,380.7800	3.3808	3,498.6300	3.4986	3.486	0	0	0
2019/12/02	2032	06/02/2020	9.40	Put	Bond Future	2,406.0100	2.4060	2,527.5900	2.5276	5.053	0	0	0
2019/12/02	2032	06/02/2020			Bond Future	9.6278	93.2628	9.6629	93.0321	0.364	0.0000	0.0000	70,493
2019/12/02	2032	06/02/2020	9.39	Call	Bond Future	862.4500	0.8625	755.2000	0.7552	(12.436)	0	0	0
2019/12/02	2032	06/02/2020	9.39	Put	Bond Future	2,448.2900	2.4483	2,571.7300	2.5717	5.042	0	0	0
2019/12/02	2032	06/02/2020	9.40	Call	Bond Future	887.6100	0.8876	778.5000	0.7785	(12.293)	0	0	0
2019/12/02	2032	06/02/2020	9.38	Call	Bond Future	837.7400	0.8377	732.3400	0.7323	(12.581)	0	0	0
2019/12/02	2032	06/02/2020	9.38	Put	Bond Future	2,491.0900	2.4911	2,616.3800	2.6164	5.030	0	0	0
2019/12/02	2032	07/05/2020	9.19	Call	Bond Future	1,049.4400	1.0494	963.4600	0.9635	(8.193)	0	0	0
2019/12/02	2032	07/05/2020			Bond Future	9.7044	90.8020	9.7407	90.5671	0.375	0.0000	0.0000	0
2019/12/02	2032	07/05/2020	9.17	Call	Bond Future	1,006.8600	1.0069	923.1400	0.9231	(8.315)	0	0	0
2019/12/02	2032	07/05/2020	9.17	Put	Bond Future	4,559.0000	4.5590	4,710.1300	4.7101	3.315	0	0	0
2019/12/02	2032	07/05/2020	9.19	Put	Bond Future	4,465.2000	4.4652	4,614.0700	4.6141	3.334	0	0	0
2019/12/02	2032	07/05/2020	9.18	Call	Bond Future	1,027.9100	1.0279	943.0600	0.9431	(8.255)	0	0	0
2019/12/02	2032	07/05/2020	9.18	Put	Bond Future	4,511.8200	4.5118	4,661.8200	4.6618	3.325	0	0	0
2019/12/02	2032	06/08/2020	9.46	Put	Bond Future	4,171.1400	4.1711	4,297.1600	4.2972	3.021	0	0	0
2019/12/02	2032	06/08/2020	9.45	Call	Bond Future	2,065.8100	2.0658	1,953.4400	1.9534	(5.440)	0	0	0
2019/12/02	2032	06/08/2020			Bond Future	9.7816	92.4737	9.8193	92.2344	0.385	0.0000	0.0000	0
2019/12/02	2032	06/08/2020	9.46	Call	Bond Future	2,093.6700	2.0937	1,980.4200	1.9804	(5.409)	0	0	0
2019/12/02	2032	06/08/2020	9.45	Put	Bond Future	4,208.9200	4.2089	4,335.8200	4.3358	3.015	0	0	0
2019/12/02	2032	06/08/2020	9.47	Call	Bond Future	2,122.0400	2.1220	2,007.9000	2.0079	(5.379)	0	0	0
2019/12/02	2032	06/08/2020	9.47	Put	Bond Future	4,133.9300	4.1339	4,259.0600	4.2591	3.027	0	0	0
2019/12/02	2032	05/11/2020	9.44	Put	Bond Future	4,995.5800	4.9956	5,128.6500	5.1287	2.664	0	0	0
2019/12/02	2032	05/11/2020	11.08	Call	Bond Future	8,589.4500	8.5895	8,386.2000	8.3862	(2.366)	0	0	0
2019/12/02	2032	05/11/2020	9.77	Put	Bond Future	3,877.2300	3.8772	3,985.7200	3.9857	2.798	0	0	0
2019/12/02	2032	05/11/2020			Bond Future	9.8578	90.0543	9.8969	89.8107	0.396	0.0000	0.0000	0
2019/12/02	2032	05/11/2020	9.76	Call	Bond Future	3,294.1900	3.2942	3,159.7900	3.1598	(4.080)	0	0	0
2019/12/02	2032	05/11/2020	9.76	Put	Bond Future	3,907.7700	3.9078	4,016.9700	4.0170	2.794	0	0	0
2019/12/02	2032	05/11/2020	9.44	Call	Bond Future	2,333.4600	2.3335	2,222.9300	2.2229	(4.737)	0	0	1,000
2019/12/02	2032	05/11/2020	11.08	Put	Bond Future	1,384.0100	1.3840	1,424.3600	1.4244	2.915	0	0	1,000
2019/12/02	2032	05/11/2020	9.77	Call	Bond Future	3,326.6500	3.3267	3,191.5400	3.1915	(4.061)	0	0	0
2019/12/02	2032	05/11/2020	8.94	Put	Bond Future	7,184.1900	7.1842	7,355.8500	7.3559	2.389	0	0	0
2019/12/02	2032	05/11/2020	8.94	Call	Bond Future	1,192.1600	1.1922	1,120.2200	1.1202	(6.034)	0	0	1,000
2019/12/02	2032	05/11/2020	9.75	Call	Bond Future	3,262.2200	3.2622	3,128.5400	3.1285	(4.098)	0	0	0

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2019/12/02	2032	05/11/2020	9.75	Put	Bond Future	3,938.8700	3.9389	4,048.7900	4.0488	2.791	0	0	0
2019/12/02	2033	06/02/2020			Bond Future	100.9586	100.9586	100.9011	100.9011	(0.057)	0.0000	0.0000	6,260
2019/12/02	2033	07/05/2020			Bond Future	101.6267	101.6267	101.5682	101.5682	(0.058)	0.0000	0.0000	0
2019/12/02	2033	06/08/2020			Bond Future	103.5489	103.5489	103.4892	103.4892	(0.058)	0.0000	0.0000	0
2019/12/02	2033	05/11/2020			Bond Future	104.2722	104.2722	104.2116	104.2116	(0.058)	0.0000	0.0000	0
2019/12/02	2037	06/02/2020	9.67	Call	Bond Future	639.9000	0.6399	532.5000	0.5325	(16.784)	0	0	0
2019/12/02	2037	06/02/2020	9.66	Put	Bond Future	3,757.2700	3.7573	3,979.9400	3.9799	5.926	0	0	0
2019/12/02	2037	06/02/2020			Bond Future	10.0805	87.5271	10.1257	87.1993	0.449	0.0000	0.0000	72,568
2019/12/02	2037	06/02/2020	9.68	Call	Bond Future	660.9100	0.6609	551.1600	0.5512	(16.606)	0	0	0
2019/12/02	2037	06/02/2020	9.68	Put	Bond Future	3,645.8800	3.6459	3,863.8600	3.8639	5.979	0	0	0
2019/12/02	2037	06/02/2020	9.67	Put	Bond Future	3,701.3600	3.7014	3,921.6900	3.9217	5.953	0	0	0
2019/12/02	2037	06/02/2020	9.66	Call	Bond Future	619.2200	0.6192	514.1600	0.5142	(16.967)	0	0	0
2019/12/02	2037	07/05/2020	9.60	Put	Bond Future	5,278.2400	5.2782	5,500.5600	5.5006	4.212	0	0	0
2019/12/02	2037	07/05/2020	9.59	Call	Bond Future	1,088.5200	1.0885	978.7200	0.9787	(10.087)	0	0	0
2019/12/02	2037	07/05/2020			Bond Future	10.1617	89.1214	10.2084	88.7877	0.460	0.0000	0.0000	0
2019/12/02	2037	07/05/2020	9.60	Call	Bond Future	1,111.4900	1.1115	1,000.1600	1.0002	(10.016)	0	0	0
2019/12/02	2037	07/05/2020	9.59	Put	Bond Future	5,332.1500	5.3322	5,556.0000	5.5560	4.198	0	0	0
2019/12/02	2037	07/05/2020	9.61	Call	Bond Future	1,134.9700	1.1350	1,022.0900	1.0221	(9.946)	0	0	0
2019/12/02	2037	07/05/2020	9.61	Put	Bond Future	5,224.9300	5.2249	5,445.7000	5.4457	4.225	0	0	0
2019/12/02	2037	06/08/2020	9.88	Put	Bond Future	4,937.2800	4.9373	5,124.3100	5.1243	3.788	0	0	0
2019/12/02	2037	06/08/2020			Bond Future	10.2449	86.5020	10.2932	86.1622	0.472	0.0000	0.0000	0
2019/12/02	2037	06/08/2020	9.87	Call	Bond Future	2,275.2300	2.2752	2,123.6200	2.1236	(6.664)	0	0	0
2019/12/02	2037	06/08/2020	9.87	Put	Bond Future	4,980.8800	4.9809	5,169.1300	5.1691	3.779	0	0	0
2019/12/02	2037	06/08/2020	9.88	Call	Bond Future	2,305.4500	2.3054	2,152.6200	2.1526	(6.629)	0	0	0
2019/12/02	2037	06/08/2020	9.86	Call	Bond Future	2,245.2200	2.2452	2,094.8400	2.0948	(6.698)	0	0	0
2019/12/02	2037	06/08/2020	9.86	Put	Bond Future	5,024.7800	5.0248	5,214.2600	5.2143	3.771	0	0	0
2019/12/02	2037	05/11/2020	10.18	Call	Bond Future	3,746.7800	3.7468	3,562.3000	3.5623	(4.924)	0	0	0
2019/12/02	2037	05/11/2020	10.17	Put	Bond Future	4,775.1100	4.7751	4,937.6900	4.9377	3.405	0	0	0
2019/12/02	2037	05/11/2020			Bond Future	10.3214	88.1310	10.3713	87.7849	0.484	0.0000	0.0000	0
2019/12/02	2037	05/11/2020	10.19	Call	Bond Future	3,781.3200	3.7813	3,595.8900	3.5959	(4.904)	0	0	0
2019/12/02	2037	05/11/2020	10.19	Put	Bond Future	4,702.5300	4.7025	4,863.2000	4.8632	3.417	0	0	0
2019/12/02	2037	05/11/2020	10.17	Call	Bond Future	3,712.3900	3.7124	3,528.8700	3.5289	(4.943)	0	0	0
2019/12/02	2037	05/11/2020	10.18	Put	Bond Future	4,738.7000	4.7387	4,900.3200	4.9003	3.411	0	0	0
2019/12/02	2038	06/02/2020			Bond Future	115.3830	115.3830	115.3822	115.3822	(0.001)	0.0000	0.0000	10,721
2019/12/02	2038	07/05/2020			Bond Future	117.5128	117.5128	117.5122	117.5122	(0.001)	0.0000	0.0000	0
2019/12/02	2038	06/08/2020			Bond Future	118.0417	118.0417	118.0410	118.0410	(0.001)	0.0000	0.0000	0
2019/12/02	2038	05/11/2020			Bond Future	120.2587	120.2587	120.2581	120.2581	(0.001)	0.0000	0.0000	0
2019/12/02	2040	06/02/2020	9.76	Call	Bond Future	519.9900	0.5200	417.3400	0.4173	(19.741)	0	0	0
2019/12/02	2040	06/02/2020	9.00	Put	Bond Future	10,448.8700	10.4489	10,831.8900	10.8319	3.666	0	0	0
2019/12/02	2040	06/02/2020			Bond Future	10.2367	89.8298	10.2870	89.4420	0.492	0.0000	0.0000	50,755
2019/12/02	2040	06/02/2020	9.74	Call	Bond Future	483.0700	0.4831	385.6300	0.3856	(20.171)	0	0	0
2019/12/02	2040	06/02/2020	9.74	Put	Bond Future	4,458.9800	4.4590	4,749.2700	4.7493	6.510	0	0	0
2019/12/02	2040	06/02/2020	8.40	Put	Bond Future	16,198.8400	16.1988	16,586.4800	16.5865	2.393	0	0	0
2019/12/02	2040	06/02/2020	8.40	Call	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/02	2040	06/02/2020	9.76	Put	Bond Future	4,330.4600	4.3305	4,615.5400	4.6155	6.583	0	0	0
2019/12/02	2040	06/02/2020	9.00	Call	Bond Future	12.2600	0.0123	7.5500	0.0076	(38.418)	0	0	0
2019/12/02	2040	06/02/2020	9.75	Call	Bond Future	501.3500	0.5013	401.3200	0.4013	(19.952)	0	0	0
2019/12/02	2040	06/02/2020	9.75	Put	Bond Future	4,394.4800	4.3945	4,682.1800	4.6822	6.547	0	0	0
2019/12/02	2040	07/05/2020	9.74	Call	Bond Future	1,205.0300	1.2050	1,075.9300	1.0759	(10.713)	0	0	0
2019/12/02	2040	07/05/2020	9.75	Put	Bond Future	5,744.0500	5.7440	6,007.9600	6.0080	4.594	0	0	0
2019/12/02	2040	07/05/2020			Bond Future	10.3194	91.4660	10.3714	91.0713	0.504	0.0000	0.0000	0
2019/12/02	2040	07/05/2020	9.50	Put	Bond Future	7,308.5800	7.3086	7,614.9900	7.6150	4.192	0	0	0
2019/12/02	2040	07/05/2020	9.50	Call	Bond Future	697.4600	0.6975	609.1000	0.6091	(12.669)	0	0	2,640
2019/12/02	2040	07/05/2020	10.00	Put	Bond Future	4,424.5300	4.4245	4,644.3000	4.6443	4.967	0	0	0
2019/12/02	2040	07/05/2020	10.00	Call	Bond Future	1,935.8200	1.9358	1,760.8200	1.7608	(9.040)	0	0	2,640
2019/12/02	2040	07/05/2020	9.74	Put	Bond Future	5,801.7100	5.8017	6,067.3800	6.0674	4.579	0	0	0
2019/12/02	2040	07/05/2020	9.75	Call	Bond Future	1,229.8500	1.2298	1,098.9900	1.0990	(10.640)	0	0	0
2019/12/02	2040	07/05/2020	9.73	Call	Bond Future	1,180.3100	1.1803	1,052.9800	1.0530	(10.788)	0	0	0
2019/12/02	2040	07/05/2020	9.73	Put	Bond Future	5,859.5900	5.8596	6,127.0300	6.1270	4.564	0	0	0
2019/12/02	2040	06/08/2020	10.04	Call	Bond Future	2,436.3200	2.4363	2,258.3300	2.2583	(7.306)	0	0	0
2019/12/02	2040	06/08/2020	10.02	Put	Bond Future	5,333.5300	5.3335	5,560.5800	5.5606	4.257	0	0	0
2019/12/02	2040	06/08/2020	10.03	Call	Bond Future	2,403.9800	2.4040	2,227.4400	2.2274	(7.344)	0	0	0
2019/12/02	2040	06/08/2020			Bond Future	10.4043	88.6389	10.4580	88.2368	0.517	0.0000	0.0000	0
2019/12/02	2040	06/08/2020	10.04	Put	Bond Future	5,239.7200	5.2397	5,463.8700	5.4639	4.278	0	0	0
2019/12/02	2040	06/08/2020	10.02	Call	Bond Future	2,372.1500	2.3722	2,197.0600	2.1971	(7.381)	0	0	0
2019/12/02	2040	06/08/2020	10.03	Put	Bond Future	5,286.3100	5.2863	5,511.9100	5.5119	4.268	0	0	0
2019/12/02	2040	05/11/2020	9.50	Call	Bond Future	1,485.4000	1.4854	1,370.1100	1.3701	(7.762)	0	0	2,000
2019/12/02	2040	05/11/2020	10.00	Call	Bond Future	2,820.9800	2.8210	2,645.0600	2.6451	(6.236)	0	0	2,000
2019/12/02	2040	05/11/2020	10.30	Call	Bond Future	3,830.8100	3.8308	3,619.4300	3.6194	(5.518)	0	0	0
2019/12/02	2040	05/11/2020			Bond Future	10.4824	90.3085	10.5379	89.8990	0.529	0.0000	0.0000	0
2019/12/02	2040	05/11/2020	10.30	Put	Bond Future	5,198.3600	5.1984	5,396.5200	5.3965	3.812	0	0	0
2019/12/02	2040	05/11/2020	9.50	Put	Bond Future	9,266.4200	9.2664	9,560.6700	9.5607	3.175	0	0	0
2019/12/02	2040	05/11/2020	10.00	Put	Bond Future	6,512.2800	6.5123	6,745.9000	6.7459	3.587	0	0	0
2019/12/02	2040	05/11/2020	10.32	Put	Bond Future	5,119.2400	5.1192	5,315.1100	5.3151	3.826	0	0	0
2019/12/02	2040	05/11/2020	10.31	Call	Bond Future	3,866.7900	3.8668	3,654.2700	3.6543	(5.496)	0	0	0
2019/12/02	2040	05/11/2020	11.50	Call	Bond Future	9,145.5900	9.1456	8,825.3500	8.8253	(3.502)	0	0	0
2019/12/02	2040	05/11/2020	11.50	Put	Bond Future	2,095.2000	2.0952	2,184.5000	2.1845	4.262	0	0	2,000
2019/12/02	2040	05/11/2020	10.32	Call	Bond Future	3,903.2900	3.9033	3,689.6200	3.6896	(5.474)	0	0	0
2019/12/02	2040	05/11/2020	10.31	Put	Bond Future	5,158.4900	5.1585	5,355.5100	5.3555	3.819	0	0	0
2019/12/02	2044	06/02/2020	9.77	Put	Bond Future	4,863.9500	4.8639	5,098.7000	5.0987	4.826	0	0	0
2019/12/02	2044	06/02/2020	9.74	Call	Bond Future	380.3400	0.3803	309.7700	0.3098	(18.554)	0	0	328
2019/12/02	2044	06/02/2020	10.78	Put	Bond Future	790.6500	0.7906	831.1500	0.8311	5.122	0	0	328
2019/12/02	2044	06/02/2020			Bond Future	10.3156	86.4433	10.3557	86.1317	0.389	0.0000	0.0000	49,243
2019/12/02	2044	06/02/2020	9.77	Call	Bond Future	427.7800	0.4278	351.0200	0.3510	(17.944)	0	0	0
2019/12/02	2044	06/02/2020	9.09	Put	Bond Future	10,532.6200	10.5326	10,839.6300	10.8396	2.915	0	0	0
2019/12/02	2044	06/02/2020	9.09	Call	Bond Future	13.1600	0.0132	8.6600	0.0087	(34.195)	0	0	328
2019/12/02	2044	06/02/2020	9.74	Put	Bond Future	5,071.4500	5.0714	5,312.3900	5.3124	4.751	0	0	0
2019/12/02	2044	06/02/2020	9.78	Call	Bond Future	444.3900	0.4444	365.5300	0.3655	(17.746)	0	0	0
2019/12/02	2044	06/02/2020	9.76	Put	Bond Future	4,932.6200	4.9326	5,169.4500	5.1695	4.801	0	0	0
2019/12/02	2044	06/02/2020	10.78	Call	Bond Future	4,286.9700	4.2870	4,015.9600	4.0160	(6.322)	0	0	0
2019/12/02	2044	06/02/2020	9.78	Put	Bond Future	4,795.8400	4.7958	5,028.4900	5.0285	4.851	0	0	0

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2019/12/02	2044	06/02/2020	9.76	Call	Bond Future	411.6000	0.4116	336.9200	0.3369	(18.144)	0	0	0
2019/12/02	2044	07/05/2020	9.45	Put	Bond Future	8,301.3000	8.3013	8,561.9200	8.5619	3.140	0	0	0
2019/12/02	2044	07/05/2020	9.97	Put	Bond Future	4,962.8300	4.9628	5,150.3100	5.1503	3.778	0	0	0
2019/12/02	2044	07/05/2020	9.33	Call	Bond Future	351.4500	0.3515	306.3500	0.3064	(12.833)	0	0	100
2019/12/02	2044	07/05/2020	9.98	Call	Bond Future	1,604.0200	1.6040	1,472.8100	1.4728	(8.180)	0	0	100
2019/12/02	2044	07/05/2020	9.26	Call	Bond Future	293.9000	0.2939	254.7300	0.2547	(13.328)	0	0	556
2019/12/02	2044	07/05/2020	9.81	Call	Bond Future	1,141.5600	1.1416	1,035.9800	1.0360	(9.249)	0	0	0
2019/12/02	2044	07/05/2020	9.79	Put	Bond Future	5,979.1000	5.9791	6,193.6800	6.1937	3.589	0	0	0
2019/12/02	2044	07/05/2020			Bond Future	10.3966	88.0179	10.4380	87.7007	0.398	0.0000	0.0000	0
2019/12/02	2044	07/05/2020	10.81	Call	Bond Future	4,923.4100	4.9234	4,685.8200	4.6858	(4.826)	0	0	0
2019/12/02	2044	07/05/2020	10.81	Put	Bond Future	1,841.2700	1.8413	1,920.8600	1.9209	4.323	0	0	129
2019/12/02	2044	07/05/2020	9.33	Put	Bond Future	9,259.2000	9.2592	9,531.2800	9.5313	2.938	0	0	0
2019/12/02	2044	07/05/2020	9.81	Put	Bond Future	5,858.9900	5.8590	6,070.5900	6.0706	3.612	0	0	0
2019/12/02	2044	07/05/2020	9.79	Call	Bond Future	1,093.2400	1.0932	990.6400	0.9906	(9.385)	0	0	0
2019/12/02	2044	07/05/2020	9.45	Call	Bond Future	470.6700	0.4707	414.1100	0.4141	(12.017)	0	0	129
2019/12/02	2044	07/05/2020	9.97	Call	Bond Future	1,574.4100	1.5744	1,444.7100	1.4447	(8.238)	0	0	129
2019/12/02	2044	07/05/2020	9.98	Put	Bond Future	4,910.4500	4.9105	5,096.4200	5.0964	3.787	0	0	0
2019/12/02	2044	07/05/2020	11.09	Call	Bond Future	6,378.0000	6.3780	6,116.7700	6.1168	(4.096)	0	0	0
2019/12/02	2044	07/05/2020	9.26	Put	Bond Future	9,839.3900	9.8394	10,117.4000	10.1174	2.825	0	0	0
2019/12/02	2044	07/05/2020	9.91	Put	Bond Future	5,285.4800	5.2855	5,482.0300	5.4820	3.719	0	0	0
2019/12/02	2044	07/05/2020	9.80	Put	Bond Future	5,918.7200	5.9187	6,131.8200	6.1318	3.600	0	0	0
2019/12/02	2044	07/05/2020	11.09	Put	Bond Future	1,313.7100	1.3137	1,369.6600	1.3697	4.259	0	0	100
2019/12/02	2044	07/05/2020	9.91	Call	Bond Future	1,402.5100	1.4025	1,281.8800	1.2819	(8.601)	0	0	556
2019/12/02	2044	07/05/2020	11.02	Call	Bond Future	6,003.7700	6.0038	5,747.8000	5.7478	(4.263)	0	0	0
2019/12/02	2044	07/05/2020	11.02	Put	Bond Future	1,427.3500	1.4274	1,488.5600	1.4886	4.288	0	0	556
2019/12/02	2044	07/05/2020	9.80	Call	Bond Future	1,117.1400	1.1171	1,013.0600	1.0131	(9.317)	0	0	0
2019/12/02	2044	06/08/2020	9.98	Call	Bond Future	2,079.1800	2.0792	1,946.1800	1.9462	(6.397)	0	0	602
2019/12/02	2044	06/08/2020	11.09	Put	Bond Future	2,153.0600	2.1531	2,232.3300	2.2323	3.682	0	0	602
2019/12/02	2044	06/08/2020	9.01	Call	Bond Future	364.7800	0.3648	327.0100	0.3270	(10.354)	0	0	140
2019/12/02	2044	06/08/2020	9.66	Call	Bond Future	1,236.3700	1.2364	1,141.5900	1.1416	(7.666)	0	0	140
2019/12/02	2044	06/08/2020	9.88	Call	Bond Future	1,789.6300	1.7896	1,668.6300	1.6686	(6.761)	0	0	0
2019/12/02	2044	06/08/2020			Bond Future	10.4796	85.2523	10.5223	84.9293	0.408	0.0000	0.0000	0
2019/12/02	2044	06/08/2020	9.36	Put	Bond Future	9,960.8400	9.9608	10,220.0700	10.2201	2.602	0	0	0
2019/12/02	2044	06/08/2020	9.36	Call	Bond Future	712.8300	0.7128	649.0500	0.6491	(8.947)	0	0	602
2019/12/02	2044	06/08/2020	9.98	Put	Bond Future	6,011.2100	6.0112	6,201.2200	6.2012	3.161	0	0	0
2019/12/02	2044	06/08/2020	9.86	Call	Bond Future	1,734.6300	1.7346	1,616.0200	1.6160	(6.838)	0	0	0
2019/12/02	2044	06/08/2020	9.86	Put	Bond Future	6,656.3900	6.6564	6,860.7900	6.8608	3.071	0	0	0
2019/12/02	2044	06/08/2020	11.09	Call	Bond Future	6,575.1200	6.5751	6,331.3800	6.3314	(3.707)	0	0	0
2019/12/02	2044	06/08/2020	9.01	Put	Bond Future	12,847.6600	12.8477	13,132.9000	13.1329	2.220	0	0	0
2019/12/02	2044	06/08/2020	9.66	Put	Bond Future	7,848.6700	7.8487	8,076.9000	8.0769	2.908	0	0	0
2019/12/02	2044	06/08/2020	9.88	Put	Bond Future	6,545.1700	6.5452	6,747.1800	6.7472	3.086	0	0	0
2019/12/02	2044	06/08/2020	10.93	Call	Bond Future	5,794.9800	5.7950	5,563.4900	5.5635	(3.995)	0	0	0
2019/12/02	2044	06/08/2020	10.93	Put	Bond Future	2,493.6800	2.4937	2,585.2000	2.5852	3.670	0	0	140
2019/12/02	2044	06/08/2020	9.87	Call	Bond Future	1,762.0100	1.7620	1,642.2000	1.6422	(6.800)	0	0	0
2019/12/02	2044	06/08/2020	9.87	Put	Bond Future	6,600.6000	6.6006	6,803.8000	6.8038	3.079	0	0	0
2019/12/02	2044	05/11/2020	11.43	Call	Bond Future	8,540.7800	8.5408	8,287.2000	8.2872	(2.969)	0	0	0
2019/12/02	2044	05/11/2020	9.72	Put	Bond Future	8,546.8900	8.5469	8,764.2800	8.7643	2.543	0	0	0
2019/12/02	2044	05/11/2020	9.97	Call	Bond Future	2,575.4300	2.5754	2,438.9700	2.4390	(5.299)	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
2019/12/02	2044	05/11/2020	9.29	Put	Bond Future	11,473.8700	11.4739	11,729.6300	11.7296	2.229	0	0	0
2019/12/02	2044	05/11/2020	9.96	Put	Bond Future	7,208.6100	7.2086	7,402.1200	7.4021	2.684	0	0	0
2019/12/02	2044	05/11/2020	10.36	Call	Bond Future	3,867.9900	3.8680	3,694.0300	3.6940	(4.497)	0	0	0
2019/12/02	2044	05/11/2020			Bond Future	10.5560	86.8583	10.6001	86.5293	0.418	0.0000	0.0000	0
2019/12/02	2044	05/11/2020	9.72	Call	Bond Future	1,883.8200	1.8838	1,772.2300	1.7722	(5.924)	0	0	1,815
2019/12/02	2044	05/11/2020	9.97	Put	Bond Future	7,156.9700	7.1570	7,349.4900	7.3495	2.690	0	0	0
2019/12/02	2044	05/11/2020	9.96	Call	Bond Future	2,545.3200	2.5453	2,409.8500	2.4099	(5.322)	0	0	0
2019/12/02	2044	05/11/2020	11.38	Call	Bond Future	8,295.8800	8.2959	8,045.0400	8.0450	(3.024)	0	0	0
2019/12/02	2044	05/11/2020	11.38	Put	Bond Future	2,490.4300	2.4904	2,568.5700	2.5686	3.138	0	0	568
2019/12/02	2044	05/11/2020	10.34	Call	Bond Future	3,795.8300	3.7958	3,623.7200	3.6237	(4.534)	0	0	0
2019/12/02	2044	05/11/2020	10.34	Put	Bond Future	5,437.7700	5.4378	5,594.6400	5.5946	2.885	0	0	0
2019/12/02	2044	05/11/2020	11.17	Put	Bond Future	2,891.6700	2.8917	2,982.3900	2.9824	3.137	0	0	1,815
2019/12/02	2044	05/11/2020	11.43	Put	Bond Future	2,404.9900	2.4050	2,480.3900	2.4804	3.135	0	0	1,815
2019/12/02	2044	05/11/2020	8.87	Put	Bond Future	14,924.3200	14.9243	15,208.3000	15.2083	1.903	0	0	0
2019/12/02	2044	05/11/2020	9.29	Call	Bond Future	1,038.6000	1.0386	965.3800	0.9654	(7.050)	0	0	568
2019/12/02	2044	05/11/2020	10.36	Put	Bond Future	5,355.6500	5.3557	5,510.6700	5.5107	2.895	0	0	0
2019/12/02	2044	05/11/2020	11.17	Call	Bond Future	7,283.3200	7.2833	7,045.0600	7.0451	(3.271)	0	0	0
2019/12/02	2044	05/11/2020	8.87	Call	Bond Future	553.4300	0.5534	508.4300	0.5084	(8.131)	0	0	1,815
2019/12/02	2044	05/11/2020	10.02	Put	Bond Future	6,901.8300	6.9018	7,089.4100	7.0894	2.718	0	0	0
2019/12/02	2044	05/11/2020	10.02	Call	Bond Future	2,727.1900	2.7272	2,585.7900	2.5858	(5.185)	0	0	1,815
2019/12/02	2044	05/11/2020	10.35	Call	Bond Future	3,831.8300	3.8318	3,658.7900	3.6588	(4.516)	0	0	0
2019/12/02	2044	05/11/2020	10.35	Put	Bond Future	5,396.5700	5.3966	5,552.5100	5.5525	2.890	0	0	0
2019/12/02	2046	06/02/2020			Bond Future	106.4355	106.4355	106.8145	106.8145	0.356	0.0000	0.0000	11,575
2019/12/02	2046	07/05/2020			Bond Future	106.6520	106.6520	107.0381	107.0381	0.362	0.0000	0.0000	0
2019/12/02	2046	06/08/2020			Bond Future	108.6691	108.6691	109.0625	109.0625	0.362	0.0000	0.0000	0
2019/12/02	2046	05/11/2020			Bond Future	108.9143	108.9143	109.3150	109.3150	0.368	0.0000	0.0000	0
2019/12/02	2050	06/02/2020			Bond Future	108.1571	108.1571	108.5827	108.5827	0.393	0.0000	0.0000	11,755
2019/12/02	2050	07/05/2020			Bond Future	110.1535	110.1535	110.5872	110.5872	0.394	0.0000	0.0000	0
2019/12/02	2050	06/08/2020			Bond Future	110.3567	110.3567	110.7986	110.7986	0.400	0.0000	0.0000	0
2019/12/02	2050	05/11/2020			Bond Future	112.4295	112.4295	112.8797	112.8797	0.400	0.0000	0.0000	0
2019/12/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	AL37	06/02/2020			Index Future	677.3960	677.3960	676.7890	676.7890	(0.090)	0.0000	0.0000	0
2019/12/02	AL37	07/05/2020			Index Future	689.7360	689.7360	689.1190	689.1190	(0.089)	0.0000	0.0000	0
2019/12/02	AL37	06/08/2020			Index Future	702.4830	702.4830	701.8560	701.8560	(0.089)	0.0000	0.0000	0
2019/12/02	AL7T	06/02/2020			Index Future	780.1390	780.1390	778.6500	778.6500	(0.191)	0.0000	0.0000	0
2019/12/02	AL7T	07/05/2020			Index Future	794.3510	794.3510	792.8350	792.8350	(0.191)	0.0000	0.0000	0
2019/12/02	AL7T	06/08/2020			Index Future	809.0310	809.0310	807.4890	807.4890	(0.191)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/02	ALBI	06/02/2020			Index Future	694.8990	694.8990	693.1130	693.1130	(0.257)	0.0000	0.0000	414
2019/12/02	ALBI	07/05/2020			Index Future	707.5580	707.5580	705.7410	705.7410	(0.257)	0.0000	0.0000	0
2019/12/02	ALBI	06/08/2020			Index Future	720.6340	720.6340	718.7840	718.7840	(0.257)	0.0000	0.0000	0
2019/12/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/02	ES33	06/02/2020			Bond Future	11.1293	77.9277	11.1742	77.6756	0.403	0.0000	0.0000	350
2019/12/02	ES33	07/05/2020			Bond Future	11.2521	75.5536	11.2987	75.2970	0.414	0.0000	0.0000	0
2019/12/02	ES33	06/08/2020			Bond Future	11.3776	76.9415	11.4259	76.6802	0.424	0.0000	0.0000	0
2019/12/02	ES33	05/11/2020			Bond Future	11.5051	74.5995	11.5552	74.3333	0.435	0.0000	0.0000	0
2019/12/02	ES42	06/02/2020			Bond Future	11.4755	78.7508	11.5204	78.4657	0.391	0.0000	0.0000	4,919
2019/12/02	ES42	07/05/2020			Bond Future	11.5980	75.9210	11.6446	75.6306	0.402	0.0000	0.0000	0
2019/12/02	ES42	06/08/2020			Bond Future	11.7214	77.3147	11.7697	77.0190	0.412	0.0000	0.0000	0
2019/12/02	ES42	05/11/2020			Bond Future	11.8459	74.5099	11.8960	74.2087	0.423	0.0000	0.0000	0
2019/12/02	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	GOVI	06/02/2020	703.15	Put	GOVI	160,940.0000	16.0940	179,200.0000	17.9200	11.346	0	0	0
2019/12/02	GOVI	06/02/2020			GOVI	687.0560	687.0560	685.2300	685.2300	(0.266)	0.0000	0.0000	1,242
2019/12/02	GOVI	06/02/2020	703.14	Put	GOVI	160,840.0000	16.0840	179,100.0000	17.9100	11.353	0	0	0
2019/12/02	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	GOVI	06/02/2020	703.13	Put	GOVI	160,740.0000	16.0740	179,000.0000	17.9000	11.360	0	0	0
2019/12/02	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	GOVI	07/05/2020			GOVI	699.5720	699.5720	697.7140	697.7140	(0.266)	0.0000	0.0000	0
2019/12/02	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	GOVI	07/05/2020	720.00	Put	GOVI	204,280.0000	20.4280	222,860.0000	22.2860	9.095	0	0	0
2019/12/02	GOVI	07/05/2020	719.98	Put	GOVI	204,080.0000	20.4080	222,660.0000	22.2660	9.104	0	0	0
2019/12/02	GOVI	07/05/2020	719.99	Put	GOVI	204,180.0000	20.4180	222,760.0000	22.2760	9.100	0	0	0
2019/12/02	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	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
2019/12/02	GOVI	06/08/2020	728.12	Put	GOVI	156,200.0000	15.6200	175,110.0000	17.5110	12.106	0	0	0
2019/12/02	GOVI	06/08/2020			GOVI	712.5000	712.5000	710.6090	710.6090	(0.265)	0.0000	0.0000	0
2019/12/02	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	GOVI	06/08/2020	728.14	Put	GOVI	156,400.0000	15.6400	175,310.0000	17.5310	12.091	0	0	0
2019/12/02	GOVI	06/08/2020	728.13	Put	GOVI	156,300.0000	15.6300	175,210.0000	17.5210	12.099	0	0	0
2019/12/02	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/02	IGOV	06/02/2020			Index Future	258.7060	258.7060	258.8320	258.8320	0.049	0.0000	0.0000	1,011
2019/12/02	IGOV	07/05/2020			Index Future	263.4820	263.4820	263.6100	263.6100	0.049	0.0000	0.0000	47
2019/12/02	IGOV	06/08/2020			Index Future	268.4120	268.4120	268.5440	268.5440	0.049	0.0000	0.0000	0
2019/12/02	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/02	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/02	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0700	102.0700	0.010	0.0000	0.0000	0
2019/12/02	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/02	IS05	17/12/2020			Interest Rate Swap	95.5600	95.5600	95.5600	95.5600	0.000	0.0000	0.0000	0
2019/12/02	IS05	16/03/2021			Interest Rate Swap	94.5700	94.5700	94.5700	94.5700	0.000	0.0000	0.0000	0
2019/12/02	IS05	15/06/2021			Interest Rate Swap	93.5300	93.5300	93.5300	93.5300	0.000	0.0000	0.0000	0
2019/12/02	IS05	21/09/2021			Interest Rate Swap	93.4600	93.4600	93.4600	93.4600	0.000	0.0000	0.0000	0
2019/12/02	IS05	21/12/2021			Interest Rate Swap	95.4400	95.4400	95.4400	95.4400	0.000	0.0000	0.0000	51
2019/12/02	IS05	15/03/2022			Interest Rate Swap	95.3900	95.3900	95.4000	95.4000	0.010	0.0000	0.0000	0
2019/12/02	IS05	21/06/2022			Interest Rate Swap	96.3800	96.3800	96.3900	96.3900	0.010	0.0000	0.0000	0
2019/12/02	IS05	20/09/2022			Interest Rate Swap	100.1400	100.1400	100.1700	100.1700	0.030	0.0000	0.0000	0
2019/12/02	IS05	20/12/2022			Interest Rate Swap	101.2300	101.2300	101.2600	101.2600	0.030	0.0000	0.0000	0
2019/12/02	IS05	22/03/2023			Interest Rate Swap	94.3600	94.3600	94.3900	94.3900	0.032	0.0000	0.0000	0
2019/12/02	IS05	20/06/2023			Interest Rate Swap	100.3000	100.3000	100.3200	100.3200	0.020	0.0000	0.0000	0
2019/12/02	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/02	IS10	17/12/2025			Interest Rate Swap	91.2700	91.2700	91.3200	91.3200	0.055	0.0000	0.0000	0
2019/12/02	IS10	16/03/2026			Interest Rate Swap	88.1400	88.1400	88.2000	88.2000	0.068	0.0000	0.0000	0
2019/12/02	IS10	15/06/2026			Interest Rate Swap	86.7900	86.7900	86.8600	86.8600	0.081	0.0000	0.0000	0
2019/12/02	IS10	21/09/2026			Interest Rate Swap	88.9400	88.9400	89.0200	89.0200	0.090	0.0000	0.0000	0
2019/12/02	IS10	21/12/2026			Interest Rate Swap	92.7800	92.7800	92.8700	92.8700	0.097	0.0000	0.0000	0
2019/12/02	IS10	15/03/2027			Interest Rate Swap	91.2800	91.2800	91.3900	91.3900	0.121	0.0000	0.0000	0
2019/12/02	IS10	21/06/2027			Interest Rate Swap	93.3600	93.3600	93.4900	93.4900	0.139	0.0000	0.0000	0
2019/12/02	IS10	20/09/2027			Interest Rate Swap	98.8900	98.8900	99.0400	99.0400	0.152	0.0000	0.0000	0
2019/12/02	IS10	20/12/2027			Interest Rate Swap	99.2500	99.2500	99.4100	99.4100	0.161	0.0000	0.0000	0
2019/12/02	IS10	22/03/2028			Interest Rate Swap	92.6500	92.6500	92.7900	92.7900	0.151	0.0000	0.0000	0
2019/12/02	IS10	20/06/2028			Interest Rate Swap	100.0400	100.0400	100.1600	100.1600	0.120	0.0000	0.0000	0
2019/12/02	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/02	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
2019/12/02	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/02	R023	06/02/2020	7.54	Call	Bond Future	567.4100	0.5674	508.6500	0.5087	(10.356)	0	0	0
2019/12/02	R023	06/02/2020			Bond Future	7.4497	104.3102	7.4816	104.2244	0.427	0.0000	0.0000	42,651
2019/12/02	R023	06/02/2020	7.52	Call	Bond Future	533.0200	0.5330	475.9100	0.4759	(10.714)	0	0	0
2019/12/02	R023	06/02/2020	7.52	Put	Bond Future	343.8300	0.3438	372.4900	0.3725	8.336	0	0	0
2019/12/02	R023	06/02/2020	7.54	Put	Bond Future	324.4400	0.3244	351.4500	0.3515	8.325	0	0	0
2019/12/02	R023	06/02/2020	7.53	Call	Bond Future	550.1800	0.5502	492.2400	0.4922	(10.531)	0	0	0
2019/12/02	R023	06/02/2020	7.53	Put	Bond Future	334.1000	0.3341	361.9300	0.3619	8.330	0	0	0
2019/12/02	R023	07/05/2020	6.91	Put	Bond Future	1,494.2800	1.4943	1,563.8600	1.5639	4.656	0	0	0
2019/12/02	R023	07/05/2020			Bond Future	7.4504	102.2779	7.4853	102.1906	0.469	0.0000	0.0000	13,512
2019/12/02	R023	07/05/2020	6.90	Call	Bond Future	126.8000	0.1268	109.6200	0.1096	(13.549)	0	0	0
2019/12/02	R023	07/05/2020	6.90	Put	Bond Future	1,514.2500	1.5143	1,584.3600	1.5844	4.630	0	0	0
2019/12/02	R023	07/05/2020	6.91	Call	Bond Future	132.2600	0.1323	114.5500	0.1146	(13.390)	0	0	0
2019/12/02	R023	07/05/2020	6.89	Call	Bond Future	121.5000	0.1215	104.8400	0.1048	(13.712)	0	0	0
2019/12/02	R023	07/05/2020	6.89	Put	Bond Future	1,534.3700	1.5344	1,605.0000	1.6050	4.603	0	0	0
2019/12/02	R023	06/08/2020	7.26	Call	Bond Future	592.8500	0.5928	551.6300	0.5516	(6.953)	0	0	0
2019/12/02	R023	06/08/2020			Bond Future	7.4360	104.1675	7.4748	104.0785	0.521	0.0000	0.0000	0
2019/12/02	R023	06/08/2020	7.26	Put	Bond Future	998.5500	0.9986	1,046.3200	1.0463	4.784	0	0	0
2019/12/02	R023	06/08/2020	7.27	Call	Bond Future	604.5100	0.6045	562.8300	0.5628	(6.895)	0	0	0
2019/12/02	R023	06/08/2020	7.28	Put	Bond Future	975.7700	0.9758	1,022.6300	1.0226	4.802	0	0	0
2019/12/02	R023	06/08/2020	7.27	Put	Bond Future	987.1000	0.9871	1,034.4100	1.0344	4.793	0	0	0
2019/12/02	R023	06/08/2020	7.28	Call	Bond Future	616.2700	0.6163	574.1400	0.5741	(6.836)	0	0	0
2019/12/02	R023	05/11/2020	7.46	Put	Bond Future	882.5100	0.8825	922.7000	0.9227	4.554	0	0	0
2019/12/02	R023	05/11/2020	7.47	Put	Bond Future	874.2600	0.8743	914.1200	0.9141	4.559	0	0	0
2019/12/02	R023	05/11/2020			Bond Future	7.4203	102.1898	7.4636	102.0993	0.583	0.0000	0.0000	0
2019/12/02	R023	05/11/2020	7.46	Call	Bond Future	965.5200	0.9655	915.2300	0.9152	(5.209)	0	0	0
2019/12/02	R023	05/11/2020	7.47	Call	Bond Future	978.1900	0.9782	927.5700	0.9276	(5.175)	0	0	0
2019/12/02	R023	05/11/2020	7.45	Call	Bond Future	952.9300	0.9529	902.9700	0.9030	(5.243)	0	0	0
2019/12/02	R023	05/11/2020	7.45	Put	Bond Future	890.8300	0.8908	931.3500	0.9314	4.549	0	0	0
2019/12/02	R035	06/02/2020	9.60	Call	Bond Future	778.8600	0.7789	645.0000	0.6450	(17.187)	0	0	0
2019/12/02	R035	06/02/2020	9.61	Put	Bond Future	3,085.7900	3.0858	3,314.4800	3.3145	7.411	0	0	0
2019/12/02	R035	06/02/2020			Bond Future	9.9183	95.9440	9.9687	95.5787	0.508	0.0000	0.0000	118,772
2019/12/02	R035	06/02/2020	9.60	Put	Bond Future	3,136.7200	3.1367	3,368.1400	3.3681	7.378	0	0	0
2019/12/02	R035	06/02/2020	9.61	Call	Bond Future	803.3500	0.8033	666.7600	0.6668	(17.003)	0	0	0
2019/12/02	R035	06/02/2020	9.59	Call	Bond Future	754.8400	0.7548	623.7000	0.6237	(17.373)	0	0	0
2019/12/02	R035	06/02/2020	9.59	Put	Bond Future	3,188.2100	3.1882	3,422.3500	3.4224	7.344	0	0	0
2019/12/02	R035	07/05/2020	10.57	Put	Bond Future	1,379.3400	1.3793	1,462.5100	1.4625	6.030	0	0	3,530
2019/12/02	R035	07/05/2020	9.75	Call	Bond Future	1,970.3700	1.9704	1,795.8500	1.7959	(8.857)	0	0	5,000
2019/12/02	R035	07/05/2020	10.75	Put	Bond Future	1,105.5400	1.1055	1,172.0900	1.1721	6.020	0	0	5,000
2019/12/02	R035	07/05/2020	9.48	Put	Bond Future	5,017.7600	5.0178	5,260.7900	5.2608	4.843	0	0	0
2019/12/02	R035	07/05/2020	9.47	Call	Bond Future	1,193.0100	1.1930	1,065.8700	1.0659	(10.657)	0	0	0
2019/12/02	R035	07/05/2020			Bond Future	9.9951	93.1884	10.0472	92.8165	0.521	0.0000	0.0000	0
2019/12/02	R035	07/05/2020	9.11	Put	Bond Future	7,182.4100	7.1824	7,484.3000	7.4843	4.203	0	0	0
2019/12/02	R035	07/05/2020	9.11	Call	Bond Future	508.8900	0.5089	438.9100	0.4389	(13.751)	0	0	5,000
2019/12/02	R035	07/05/2020	9.78	Put	Bond Future	3,624.7700	3.6248	3,817.1400	3.8171	5.307	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/02	R035	07/05/2020	10.57	Call	Bond Future	5,364.2600	5.3643	5,075.5600	5.0756	(5.382)	0	0	0
2019/12/02	R035	07/05/2020	9.75	Put	Bond Future	3,750.7200	3.7507	3,948.0700	3.9481	5.262	0	0	0
2019/12/02	R035	07/05/2020	10.75	Call	Bond Future	6,285.5400	6.2855	5,980.2200	5.9802	(4.857)	0	0	0
2019/12/02	R035	07/05/2020	9.48	Call	Bond Future	1,217.2300	1.2172	1,088.3900	1.0884	(10.585)	0	0	0
2019/12/02	R035	07/05/2020	9.47	Put	Bond Future	5,069.5800	5.0696	5,314.3100	5.3143	4.827	0	0	0
2019/12/02	R035	07/05/2020	9.78	Call	Bond Future	2,065.0300	2.0650	1,885.5300	1.8855	(8.692)	0	0	3,530
2019/12/02	R035	07/05/2020	9.18	Put	Bond Future	6,733.8700	6.7339	7,025.5400	7.0255	4.331	0	0	0
2019/12/02	R035	07/05/2020	9.18	Call	Bond Future	613.4000	0.6134	533.2000	0.5332	(13.075)	0	0	3,530
2019/12/02	R035	07/05/2020	9.49	Call	Bond Future	1,241.9500	1.2419	1,111.4100	1.1114	(10.511)	0	0	0
2019/12/02	R035	07/05/2020	9.49	Put	Bond Future	4,966.5300	4.9665	5,207.8600	5.2079	4.859	0	0	0
2019/12/02	R035	06/08/2020	9.00	Put	Bond Future	8,723.2700	8.7233	9,028.6500	9.0287	3.501	0	0	0
2019/12/02	R035	06/08/2020	9.92	Put	Bond Future	4,040.8200	4.0408	4,224.9400	4.2249	4.557	0	0	0
2019/12/02	R035	06/08/2020			Bond Future	10.0724	94.9036	10.1263	94.5248	0.535	0.0000	0.0000	0
2019/12/02	R035	06/08/2020	9.00	Call	Bond Future	681.7600	0.6818	608.3700	0.6084	(10.765)	0	0	24,761
2019/12/02	R035	06/08/2020	9.92	Call	Bond Future	2,957.1400	2.9571	2,762.4900	2.7625	(6.582)	0	0	0
2019/12/02	R035	06/08/2020	9.93	Call	Bond Future	2,991.3900	2.9914	2,795.4500	2.7955	(6.550)	0	0	0
2019/12/02	R035	06/08/2020	9.91	Put	Bond Future	4,078.5400	4.0785	4,263.9600	4.2640	4.546	0	0	0
2019/12/02	R035	06/08/2020	8.75	Put	Bond Future	10,492.1900	10.4922	10,819.9100	10.8199	3.123	0	0	0
2019/12/02	R035	06/08/2020	8.75	Call	Bond Future	429.4100	0.4294	378.3600	0.3784	(11.888)	0	0	3,000
2019/12/02	R035	06/08/2020	9.93	Put	Bond Future	4,003.3800	4.0034	4,186.2100	4.1862	4.567	0	0	0
2019/12/02	R035	06/08/2020	9.91	Call	Bond Future	2,923.0900	2.9231	2,729.7400	2.7297	(6.615)	0	0	0
2019/12/02	R035	05/11/2020	10.34	Put	Bond Future	3,538.3400	3.5383	3,688.2100	3.6882	4.236	0	0	0
2019/12/02	R035	05/11/2020			Bond Future	10.1519	92.1878	10.2076	91.8020	0.549	0.0000	0.0000	0
2019/12/02	R035	05/11/2020	10.33	Call	Bond Future	4,791.5400	4.7915	4,556.6200	4.5566	(4.903)	0	0	0
2019/12/02	R035	05/11/2020	10.33	Put	Bond Future	3,567.4500	3.5675	3,718.3200	3.7183	4.229	0	0	0
2019/12/02	R035	05/11/2020	10.34	Call	Bond Future	4,830.4300	4.8304	4,594.5100	4.5945	(4.884)	0	0	0
2019/12/02	R035	05/11/2020	10.32	Call	Bond Future	4,752.4400	4.7524	4,518.5000	4.5185	(4.923)	0	0	0
2019/12/02	R035	05/11/2020	10.32	Put	Bond Future	3,596.4300	3.5964	3,748.2800	3.7483	4.222	0	0	0
2019/12/02	R186	06/02/2020	8.57	Call	Bond Future	1,396.0600	1.3961	1,278.6100	1.2786	(8.413)	0	0	0
2019/12/02	R186	06/02/2020	8.50	Call	Bond Future	1,185.0100	1.1850	1,076.2800	1.0763	(9.175)	0	0	0
2019/12/02	R186	06/02/2020	8.11	Put	Bond Future	2,458.0800	2.4581	2,569.2000	2.5692	4.521	0	0	0
2019/12/02	R186	06/02/2020			Bond Future	8.4877	111.7712	8.5182	111.6052	0.359	0.0000	0.0000	104,388
2019/12/02	R186	06/02/2020	8.55	Call	Bond Future	1,333.8000	1.3338	1,218.7700	1.2188	(8.624)	0	0	0
2019/12/02	R186	06/02/2020	8.55	Put	Bond Future	994.8200	0.9948	1,045.7500	1.0458	5.120	0	0	0
2019/12/02	R186	06/02/2020	8.11	Call	Bond Future	373.2800	0.3733	318.4400	0.3184	(14.691)	0	0	821
2019/12/02	R186	06/02/2020	8.57	Put	Bond Future	948.5100	0.9485	997.0200	0.9970	5.114	0	0	0
2019/12/02	R186	06/02/2020	9.00	Put	Bond Future	308.8100	0.3088	321.4000	0.3214	4.077	0	0	821
2019/12/02	R186	06/02/2020	8.50	Put	Bond Future	1,118.0700	1.1181	1,175.3000	1.1753	5.119	0	0	821
2019/12/02	R186	06/02/2020	8.56	Call	Bond Future	1,364.7400	1.3647	1,248.4900	1.2485	(8.518)	0	0	0
2019/12/02	R186	06/02/2020	8.56	Put	Bond Future	971.4600	0.9715	1,021.1700	1.0212	5.117	0	0	0
2019/12/02	R186	06/02/2020	9.00	Call	Bond Future	3,057.7600	3.0578	2,904.3900	2.9044	(5.016)	0	0	0
2019/12/02	R186	07/05/2020	7.90	Put	Bond Future	3,950.8200	3.9508	4,074.4300	4.0744	3.129	0	0	2,500
2019/12/02	R186	07/05/2020	8.28	Put	Bond Future	2,548.9000	2.5489	2,638.9700	2.6390	3.534	0	0	0
2019/12/02	R186	07/05/2020	8.93	Call	Bond Future	3,078.3700	3.0784	2,949.5000	2.9495	(4.186)	0	0	0
2019/12/02	R186	07/05/2020	8.09	Put	Bond Future	3,199.4400	3.1994	3,306.6000	3.3066	3.349	0	0	0
2019/12/02	R186	07/05/2020			Bond Future	8.5441	113.8073	8.5761	113.6383	0.375	0.0000	0.0000	1,650
2019/12/02	R186	07/05/2020	8.50	Call	Bond Future	1,682.2100	1.6822	1,584.3400	1.5843	(5.818)	0	0	0

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2019/12/02	R186	07/05/2020	8.50	Put	Bond Future	1,915.2400	1.9152	1,986.2700	1.9863	3.709	0	0	23,208
2019/12/02	R186	07/05/2020	8.08	Call	Bond Future	752.2300	0.7522	691.3800	0.6914	(8.089)	0	0	0
2019/12/02	R186	07/05/2020	8.08	Put	Bond Future	3,236.5900	3.2366	3,344.6400	3.3446	3.338	0	0	0
2019/12/02	R186	07/05/2020	7.90	Call	Bond Future	483.6200	0.4836	438.3300	0.4383	(9.365)	0	0	0
2019/12/02	R186	07/05/2020	8.28	Call	Bond Future	1,143.8700	1.1439	1,065.0400	1.0650	(6.892)	0	0	6,000
2019/12/02	R186	07/05/2020	8.93	Put	Bond Future	1,065.9200	1.0659	1,105.9500	1.1059	3.755	0	0	6,000
2019/12/02	R186	07/05/2020	8.09	Call	Bond Future	769.3700	0.7694	707.6300	0.7076	(8.025)	0	0	0
2019/12/02	R186	07/05/2020	7.60	Put	Bond Future	5,331.5600	5.3316	5,476.5300	5.4765	2.719	0	0	0
2019/12/02	R186	07/05/2020	7.60	Call	Bond Future	201.8100	0.2018	177.8800	0.1779	(11.858)	0	0	6,000
2019/12/02	R186	07/05/2020	8.07	Call	Bond Future	735.3400	0.7353	675.3800	0.6754	(8.154)	0	0	0
2019/12/02	R186	07/05/2020	8.07	Put	Bond Future	3,274.0100	3.2740	3,382.9500	3.3830	3.327	0	0	0
2019/12/02	R186	06/08/2020	8.38	Put	Bond Future	2,631.5300	2.6315	2,720.7400	2.7207	3.390	0	0	0
2019/12/02	R186	06/08/2020			Bond Future	8.6001	110.6018	8.6339	110.4297	0.393	0.0000	0.0000	0
2019/12/02	R186	06/08/2020	8.37	Call	Bond Future	1,474.9900	1.4750	1,392.9200	1.3929	(5.564)	0	0	0
2019/12/02	R186	06/08/2020	8.37	Put	Bond Future	2,656.7900	2.6568	2,746.8000	2.7468	3.388	0	0	0
2019/12/02	R186	06/08/2020	8.38	Call	Bond Future	1,501.4300	1.5014	1,418.5600	1.4186	(5.519)	0	0	0
2019/12/02	R186	06/08/2020	8.36	Call	Bond Future	1,448.4100	1.4484	1,367.1400	1.3671	(5.611)	0	0	0
2019/12/02	R186	06/08/2020	8.36	Put	Bond Future	2,681.9400	2.6819	2,772.7500	2.7727	3.386	0	0	0
2019/12/02	R186	05/11/2020	8.64	Put	Bond Future	2,513.6100	2.5136	2,590.1000	2.5901	3.043	0	0	0
2019/12/02	R186	05/11/2020	8.65	Call	Bond Future	2,478.5000	2.4785	2,379.2200	2.3792	(4.006)	0	0	0
2019/12/02	R186	05/11/2020			Bond Future	8.6531	112.6802	8.6888	112.5050	0.412	0.0000	0.0000	0
2019/12/02	R186	05/11/2020	8.66	Call	Bond Future	2,508.7000	2.5087	2,408.8300	2.4088	(3.981)	0	0	0
2019/12/02	R186	05/11/2020	8.66	Put	Bond Future	2,474.9200	2.4749	2,550.2400	2.5502	3.043	0	0	0
2019/12/02	R186	05/11/2020	8.64	Call	Bond Future	2,448.8800	2.4489	2,350.1800	2.3502	(4.030)	0	0	0
2019/12/02	R186	05/11/2020	8.65	Put	Bond Future	2,493.9600	2.4940	2,569.8700	2.5699	3.044	0	0	0
2019/12/02	R197	06/02/2020			Bond Future	301.7628	301.7628	301.7556	301.7556	(0.002)	0.0000	0.0000	2,540
2019/12/02	R197	07/05/2020			Bond Future	307.3331	307.3331	307.3260	307.3260	(0.002)	0.0000	0.0000	0
2019/12/02	R197	06/08/2020			Bond Future	305.3519	305.3519	305.3448	305.3448	(0.002)	0.0000	0.0000	0
2019/12/02	R197	05/11/2020			Bond Future	311.0867	311.0867	311.0796	311.0796	(0.002)	0.0000	0.0000	0
2019/12/02	R202	06/02/2020			Bond Future	226.9082	226.9082	226.6578	226.6578	(0.110)	0.0000	0.0000	8,500
2019/12/02	R202	07/05/2020			Bond Future	231.0968	231.0968	230.8418	230.8418	(0.110)	0.0000	0.0000	0
2019/12/02	R202	06/08/2020			Bond Future	231.3279	231.3279	231.0684	231.0684	(0.112)	0.0000	0.0000	0
2019/12/02	R202	05/11/2020			Bond Future	235.6726	235.6726	235.4081	235.4081	(0.112)	0.0000	0.0000	0
2019/12/02	R208	06/02/2020	6.13	Put	Bond Future	503.1900	0.5032	504.6000	0.5046	0.280	0	0	0
2019/12/02	R208	06/02/2020	6.12	Call	Bond Future	0.4700	0.0005	0.3800	0.0004	(19.149)	0	0	0
2019/12/02	R208	06/02/2020			Bond Future	6.5944	102.6279	6.5958	102.6264	0.021	0.0000	0.0000	11,695
2019/12/02	R208	06/02/2020	6.13	Call	Bond Future	0.5300	0.0005	0.4300	0.0004	(18.868)	0	0	0
2019/12/02	R208	06/02/2020	6.12	Put	Bond Future	514.0000	0.5140	515.4200	0.5154	0.276	0	0	0
2019/12/02	R208	06/02/2020	6.14	Call	Bond Future	0.5900	0.0006	0.4800	0.0005	(18.644)	0	0	0
2019/12/02	R208	06/02/2020	6.14	Put	Bond Future	492.3900	0.4924	493.7900	0.4938	0.284	0	0	0
2019/12/02	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/12/02	R208	07/05/2020	4.80	Put	Bond Future	1,344.0400	1.3440	1,345.5100	1.3455	0.109	0	0	0
2019/12/02	R208	07/05/2020			Bond Future	6.3622	101.0940	6.3639	101.0925	0.027	0.0000	0.0000	0
2019/12/02	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/02	R208	07/05/2020	4.82	Put	Bond Future	1,326.6500	1.3266	1,328.1300	1.3281	0.112	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/02	R208	07/05/2020	4.81	Put	Bond Future	1,335.3400		1.3353	1,336.8100	1.3368	0.110	0	0	0
2019/12/02	R208	07/05/2020	4.80	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/12/02	R208	06/08/2020	5.57	Put	Bond Future	249.8600		0.2499	250.4000	0.2504	0.216	0	0	0
2019/12/02	R208	06/08/2020			Bond Future	5.9015		102.9657	5.9038	102.9643	0.040	0.0000	0.0000	0
2019/12/02	R208	06/08/2020	5.56	Call	Bond Future	42.0600		0.0421	41.1600	0.0412	(2.140)	0	0	0
2019/12/02	R208	06/08/2020	5.56	Put	Bond Future	254.3200		0.2543	254.8800	0.2549	0.220	0	0	0
2019/12/02	R208	06/08/2020	5.57	Call	Bond Future	43.8300		0.0438	42.9100	0.0429	(2.099)	0	0	0
2019/12/02	R208	06/08/2020	5.55	Call	Bond Future	40.0700		0.0401	39.1900	0.0392	(2.196)	0	0	0
2019/12/02	R208	06/08/2020	5.55	Put	Bond Future	258.5600		0.2586	259.1400	0.2591	0.224	0	0	0
2019/12/02	R208	05/11/2020	4.78	Call	Bond Future	89.0300		0.0890	87.9100	0.0879	(1.258)	0	0	0
2019/12/02	R208	05/11/2020	4.77	Put	Bond Future	102.1100		0.1021	102.4600	0.1025	0.343	0	0	0
2019/12/02	R208	05/11/2020			Bond Future	4.8087		101.4897	4.8125	101.4883	0.079	0.0000	0.0000	0
2019/12/02	R208	05/11/2020	4.79	Call	Bond Future	91.2800		0.0913	90.1600	0.0902	(1.227)	0	0	0
2019/12/02	R208	05/11/2020	4.79	Put	Bond Future	98.5000		0.0985	98.8300	0.0988	0.335	0	0	0
2019/12/02	R208	05/11/2020	4.78	Put	Bond Future	100.1000		0.1001	100.4300	0.1004	0.330	0	0	0
2019/12/02	R208	05/11/2020	4.77	Call	Bond Future	87.1900		0.0872	86.0900	0.0861	(1.262)	0	0	0
2019/12/02	R209	06/02/2020	9.52	Put	Bond Future	3,177.5400		3.1775	3,369.4800	3.3695	6.041	0	0	0
2019/12/02	R209	06/02/2020			Bond Future	9.9397		72.9133	9.9849	72.6338	0.455	0.0000	0.0000	106,341
2019/12/02	R209	06/02/2020	9.51	Call	Bond Future	488.8800		0.4889	403.2600	0.4033	(17.514)	0	0	0
2019/12/02	R209	06/02/2020	9.51	Put	Bond Future	3,226.5400		3.2265	3,420.4400	3.4204	6.010	0	0	0
2019/12/02	R209	06/02/2020	9.40	Put	Bond Future	3,795.7000		3.7957	4,009.9900	4.0100	5.646	0	0	0
2019/12/02	R209	06/02/2020	9.40	Call	Bond Future	332.6700		0.3327	267.4400	0.2674	(19.608)	0	0	7,500
2019/12/02	R209	06/02/2020	9.52	Call	Bond Future	505.3100		0.5053	417.7300	0.4177	(17.332)	0	0	0
2019/12/02	R209	06/02/2020	9.50	Call	Bond Future	472.8200		0.4728	389.1400	0.3891	(17.698)	0	0	0
2019/12/02	R209	06/02/2020	9.50	Put	Bond Future	3,276.0000		3.2760	3,471.8400	3.4718	5.978	0	0	0
2019/12/02	R209	07/05/2020	9.47	Call	Bond Future	1,008.9800		1.0090	910.2700	0.9103	(9.783)	0	0	0
2019/12/02	R209	07/05/2020			Bond Future	10.0118		71.0902	10.0584	70.8057	0.466	0.0000	0.0000	0
2019/12/02	R209	07/05/2020	9.45	Call	Bond Future	968.6900		0.9687	872.5900	0.8726	(9.921)	0	0	0
2019/12/02	R209	07/05/2020	9.45	Put	Bond Future	4,531.5400		4.5315	4,720.0300	4.7200	4.160	0	0	0
2019/12/02	R209	07/05/2020	9.47	Put	Bond Future	4,440.5900		4.4406	4,626.4700	4.6265	4.186	0	0	0
2019/12/02	R209	07/05/2020	9.46	Call	Bond Future	988.6300		0.9886	891.2300	0.8912	(9.852)	0	0	0
2019/12/02	R209	07/05/2020	9.46	Put	Bond Future	4,485.8200		4.4858	4,673.0100	4.6730	4.173	0	0	0
2019/12/02	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	R209	06/08/2020	5.55	Put	Bond Future	37,118.3500		37.1184	37,408.2200	37.4082	0.781	0	0	0
2019/12/02	R209	06/08/2020			Bond Future	10.0842		72.3984	10.1323	72.1085	0.477	0.0000	0.0000	0
2019/12/02	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	R209	06/08/2020	5.57	Put	Bond Future	36,901.5100		36.9015	37,191.3800	37.1914	0.786	0	0	0
2019/12/02	R209	06/08/2020	5.56	Put	Bond Future	37,009.8600		37.0099	37,299.7300	37.2997	0.783	0	0	0
2019/12/02	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/02	R209	05/11/2020	10.02	Call	Bond Future	3,128.2100		3.1282	2,970.8000	2.9708	(5.032)	0	0	0
2019/12/02	R209	05/11/2020			Bond Future	10.1552		70.6103	10.2048	70.3151	0.489	0.0000	0.0000	0
2019/12/02	R209	05/11/2020	10.00	Call	Bond Future	3,065.9700		3.0660	2,910.2800	2.9103	(5.078)	0	0	0
2019/12/02	R209	05/11/2020	10.00	Put	Bond Future	4,001.1900		4.0012	4,140.7400	4.1407	3.488	0	0	0
2019/12/02	R209	05/11/2020	10.02	Put	Bond Future	3,941.9200		3.9419	4,079.7500	4.0798	3.497	0	0	0
2019/12/02	R209	05/11/2020	10.01	Call	Bond Future	3,097.0200		3.0970	2,940.4700	2.9405	(5.055)	0	0	0
2019/12/02	R209	05/11/2020	10.01	Put	Bond Future	3,971.4500		3.9714	4,110.1400	4.1101	3.492	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/02	R210	06/02/2020			Bond Future	188.7301		188.7301	188.7276	188.7276	(0.001)	0.0000	0.0000	1,772
2019/12/02	R210	07/05/2020			Bond Future	189.5638		189.5638	189.5615	189.5615	(0.001)	0.0000	0.0000	0
2019/12/02	R210	06/08/2020			Bond Future	193.1491		193.1491	193.1468	193.1468	(0.001)	0.0000	0.0000	0
2019/12/02	R210	05/11/2020			Bond Future	194.0545		194.0545	194.0522	194.0522	(0.001)	0.0000	0.0000	0
2019/12/02	R212	06/02/2020			Bond Future	161.7591		161.7591	161.7208	161.7208	(0.024)	0.0000	0.0000	7,963
2019/12/02	R212	07/05/2020			Bond Future	164.7449		164.7449	164.7060	164.7060	(0.024)	0.0000	0.0000	0
2019/12/02	R212	06/08/2020			Bond Future	165.5669		165.5669	165.5274	165.5274	(0.024)	0.0000	0.0000	0
2019/12/02	R212	05/11/2020			Bond Future	168.6764		168.6764	168.6363	168.6363	(0.024)	0.0000	0.0000	0
2019/12/02	R213	06/02/2020	9.27	Call	Bond Future	832.0400	0.8320		721.0200	0.7210	(13.343)	0	0	0
2019/12/02	R213	06/02/2020	9.26	Put	Bond Future	2,188.5700	2.1886		2,319.3700	2.3194	5.977	0	0	0
2019/12/02	R213	06/02/2020			Bond Future	9.4882	86.3583		9.5284	86.1183	0.424	0.0000	0.0000	24,118
2019/12/02	R213	06/02/2020	9.28	Call	Bond Future	854.7200	0.8547		741.8800	0.7419	(13.202)	0	0	0
2019/12/02	R213	06/02/2020	9.28	Put	Bond Future	2,111.4900	2.1115		2,238.6400	2.2386	6.022	0	0	0
2019/12/02	R213	06/02/2020	9.27	Put	Bond Future	2,149.8100	2.1498		2,278.7800	2.2788	5.999	0	0	0
2019/12/02	R213	06/02/2020	9.26	Call	Bond Future	809.7400	0.8097		700.5500	0.7006	(13.485)	0	0	0
2019/12/02	R213	07/05/2020	9.01	Put	Bond Future	4,189.1400	4.1891		4,350.9000	4.3509	3.861	0	0	0
2019/12/02	R213	07/05/2020	9.00	Call	Bond Future	865.2600	0.8653		783.8100	0.7838	(9.413)	0	0	0
2019/12/02	R213	07/05/2020			Bond Future	9.5583	84.3796		9.5999	84.1352	0.436	0.0000	0.0000	0
2019/12/02	R213	07/05/2020	9.01	Call	Bond Future	883.6000	0.8836		801.0200	0.8010	(9.346)	0	0	0
2019/12/02	R213	07/05/2020	9.00	Put	Bond Future	4,232.6900	4.2327		4,395.5800	4.3956	3.848	0	0	0
2019/12/02	R213	07/05/2020	9.02	Call	Bond Future	902.1800	0.9022		818.4600	0.8185	(9.280)	0	0	0
2019/12/02	R213	07/05/2020	9.02	Put	Bond Future	4,145.8900	4.1459		4,306.5100	4.3065	3.874	0	0	0
2019/12/02	R213	06/08/2020	9.31	Call	Bond Future	1,781.3500	1.7813		1,668.2700	1.6683	(6.348)	0	0	0
2019/12/02	R213	06/08/2020			Bond Future	9.6284	85.9336		9.6716	85.6847	0.449	0.0000	0.0000	0
2019/12/02	R213	06/08/2020	9.29	Call	Bond Future	1,729.0900	1.7291		1,617.9800	1.6180	(6.426)	0	0	0
2019/12/02	R213	06/08/2020	9.29	Put	Bond Future	3,712.8700	3.7129		3,850.6600	3.8507	3.711	0	0	0
2019/12/02	R213	06/08/2020	9.31	Put	Bond Future	3,646.1500	3.6462		3,781.9700	3.7820	3.725	0	0	0
2019/12/02	R213	06/08/2020	9.30	Call	Bond Future	1,755.1200	1.7551		1,643.0300	1.6430	(6.386)	0	0	0
2019/12/02	R213	06/08/2020	9.30	Put	Bond Future	3,679.3800	3.6794		3,816.1900	3.8162	3.718	0	0	0
2019/12/02	R213	05/11/2020	9.60	Put	Bond Future	3,506.8600	3.5069		3,623.6200	3.6236	3.329	0	0	0
2019/12/02	R213	05/11/2020	9.59	Call	Bond Future	2,898.8000	2.8988		2,762.8300	2.7628	(4.691)	0	0	0
2019/12/02	R213	05/11/2020			Bond Future	9.7013	83.9993		9.7462	83.7458	0.462	0.0000	0.0000	0
2019/12/02	R213	05/11/2020	9.60	Call	Bond Future	2,929.8000	2.9298		2,793.0700	2.7931	(4.667)	0	0	0
2019/12/02	R213	05/11/2020	9.59	Put	Bond Future	3,533.0900	3.5331		3,650.6100	3.6506	3.326	0	0	0
2019/12/02	R213	05/11/2020	9.61	Call	Bond Future	2,960.6200	2.9606		2,823.1200	2.8231	(4.644)	0	0	0
2019/12/02	R213	05/11/2020	9.61	Put	Bond Future	3,480.5000	3.4805		3,596.4900	3.5965	3.333	0	0	0
2019/12/02	R214	06/02/2020	9.73	Call	Bond Future	457.6200	0.4576		375.8300	0.3758	(17.873)	0	0	0
2019/12/02	R214	06/02/2020	9.87	Put	Bond Future	2,897.7200	2.8977		3,074.3600	3.0744	6.096	0	0	0
2019/12/02	R214	06/02/2020	10.42	Call	Bond Future	2,408.0500	2.4081		2,193.4800	2.1935	(8.911)	0	0	0
2019/12/02	R214	06/02/2020			Bond Future	10.2044	71.1049		10.2496	70.8180	0.443	0.0000	0.0000	17,680
2019/12/02	R214	06/02/2020	9.71	Call	Bond Future	427.0500	0.4270		349.1200	0.3491	(18.248)	0	0	0
2019/12/02	R214	06/02/2020	9.71	Put	Bond Future	3,695.3300	3.6953		3,904.2700	3.9043	5.654	0	0	0
2019/12/02	R214	06/02/2020	10.42	Put	Bond Future	1,056.4500	1.0564		1,128.7500	1.1288	6.844	0	0	1,000
2019/12/02	R214	06/02/2020	9.73	Put	Bond Future	3,588.9200	3.5889		3,794.0000	3.7940	5.714	0	0	0
2019/12/02	R214	06/02/2020	9.52	Call	Bond Future	204.1300	0.2041		158.8100	0.1588	(22.202)	0	0	1,000

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2019/12/02	R214	06/02/2020	9.87	Call	Bond Future	713.8400	0.7138	603.6100	0.6036	(15.442)	0	0	1,000
2019/12/02	R214	06/02/2020	9.72	Call	Bond Future	442.1100	0.4421	362.2600	0.3623	(18.061)	0	0	0
2019/12/02	R214	06/02/2020	9.72	Put	Bond Future	3,641.8500	3.6419	3,848.8700	3.8489	5.684	0	0	0
2019/12/02	R214	06/02/2020	9.52	Put	Bond Future	4,794.6500	4.7946	5,036.2000	5.0362	5.038	0	0	0
2019/12/02	R214	07/05/2020	9.77	Put	Bond Future	4,484.7200	4.4847	4,668.0700	4.6681	4.088	0	0	0
2019/12/02	R214	07/05/2020			Bond Future	10.2766	69.1019	10.3231	68.8100	0.453	0.0000	0.0000	0
2019/12/02	R214	07/05/2020	9.76	Call	Bond Future	1,150.7600	1.1508	1,043.4500	1.0434	(9.325)	0	0	0
2019/12/02	R214	07/05/2020	9.76	Put	Bond Future	4,530.6800	4.5307	4,715.3500	4.7154	4.076	0	0	0
2019/12/02	R214	07/05/2020	9.31	Put	Bond Future	6,949.7700	6.9498	7,189.9700	7.1900	3.456	0	0	0
2019/12/02	R214	07/05/2020	10.66	Put	Bond Future	1,652.1700	1.6522	1,731.2000	1.7312	4.783	0	0	1,250
2019/12/02	R214	07/05/2020	9.77	Call	Bond Future	1,172.7300	1.1727	1,064.1000	1.0641	(9.263)	0	0	0
2019/12/02	R214	07/05/2020	9.31	Call	Bond Future	404.8600	0.4049	353.0800	0.3531	(12.790)	0	0	1,250
2019/12/02	R214	07/05/2020	9.91	Put	Bond Future	3,876.5800	3.8766	4,041.4600	4.0415	4.253	0	0	0
2019/12/02	R214	07/05/2020	9.91	Call	Bond Future	1,505.0100	1.5050	1,377.9100	1.3779	(8.445)	0	0	1,250
2019/12/02	R214	07/05/2020	10.66	Call	Bond Future	3,999.1700	3.9992	3,786.2200	3.7862	(5.325)	0	0	0
2019/12/02	R214	07/05/2020	9.75	Call	Bond Future	1,129.0400	1.1290	1,023.0400	1.0230	(9.389)	0	0	0
2019/12/02	R214	07/05/2020	9.75	Put	Bond Future	4,576.9900	4.5770	4,762.9700	4.7630	4.063	0	0	0
2019/12/02	R214	06/08/2020	9.98	Put	Bond Future	4,359.6500	4.3596	4,523.7000	4.5237	3.763	0	0	0
2019/12/02	R214	06/08/2020	9.97	Call	Bond Future	1,973.2000	1.9732	1,840.9400	1.8409	(6.703)	0	0	0
2019/12/02	R214	06/08/2020			Bond Future	10.3490	70.3733	10.3970	70.0759	0.464	0.0000	0.0000	0
2019/12/02	R214	06/08/2020	9.98	Call	Bond Future	2,000.9100	2.0009	1,867.5400	1.8675	(6.665)	0	0	0
2019/12/02	R214	06/08/2020	9.97	Put	Bond Future	4,397.6600	4.3977	4,562.8200	4.5628	3.756	0	0	0
2019/12/02	R214	06/08/2020	9.99	Call	Bond Future	2,028.8100	2.0288	1,894.3400	1.8943	(6.628)	0	0	0
2019/12/02	R214	06/08/2020	9.99	Put	Bond Future	4,321.9300	4.3219	4,484.8800	4.4849	3.770	0	0	0
2019/12/02	R214	05/11/2020	10.26	Put	Bond Future	4,265.7200	4.2657	4,407.7500	4.4077	3.330	0	0	0
2019/12/02	R214	05/11/2020			Bond Future	10.4229	68.4011	10.4723	68.0982	0.474	0.0000	0.0000	0
2019/12/02	R214	05/11/2020	10.25	Call	Bond Future	3,221.3900	3.2214	3,061.4100	3.0614	(4.966)	0	0	0
2019/12/02	R214	05/11/2020	10.25	Put	Bond Future	4,297.4800	4.2975	4,440.3600	4.4404	3.325	0	0	0
2019/12/02	R214	05/11/2020	10.26	Call	Bond Future	3,252.6200	3.2526	3,091.7900	3.0918	(4.945)	0	0	0
2019/12/02	R214	05/11/2020	10.24	Call	Bond Future	3,190.0200	3.1900	3,030.9100	3.0309	(4.988)	0	0	0
2019/12/02	R214	05/11/2020	10.24	Put	Bond Future	4,329.2000	4.3292	4,472.9500	4.4730	3.320	0	0	0
2019/12/02	R248	06/02/2020	9.71	Put	Bond Future	5,214.1600	5.2142	5,464.3800	5.4644	4.799	0	0	0
2019/12/02	R248	06/02/2020			Bond Future	10.2863	89.9157	10.3264	89.5956	0.390	0.0000	0.0000	94,080
2019/12/02	R248	06/02/2020	9.71	Call	Bond Future	369.3500	0.3694	299.4400	0.2994	(18.928)	0	0	0
2019/12/02	R248	06/02/2020	9.70	Put	Bond Future	5,287.3500	5.2874	5,539.6400	5.5396	4.772	0	0	0
2019/12/02	R248	06/02/2020	9.72	Call	Bond Future	384.9400	0.3849	312.9100	0.3129	(18.712)	0	0	0
2019/12/02	R248	06/02/2020	9.72	Put	Bond Future	5,141.6500	5.1416	5,389.7500	5.3898	4.825	0	0	0
2019/12/02	R248	06/02/2020	9.70	Call	Bond Future	354.3000	0.3543	286.4600	0.2865	(19.148)	0	0	0
2019/12/02	R248	07/05/2020	9.79	Call	Bond Future	1,175.7500	1.1758	1,066.4400	1.0664	(9.297)	0	0	0
2019/12/02	R248	07/05/2020	9.77	Put	Bond Future	6,032.9700	6.0330	6,252.6700	6.2527	3.642	0	0	0
2019/12/02	R248	07/05/2020			Bond Future	10.3609	87.1137	10.4022	86.7878	0.399	0.0000	0.0000	0
2019/12/02	R248	07/05/2020	9.79	Put	Bond Future	5,909.1200	5.9091	6,125.7100	6.1257	3.665	0	0	0
2019/12/02	R248	07/05/2020	9.77	Call	Bond Future	1,125.5300	1.1255	1,019.3300	1.0193	(9.436)	0	0	0
2019/12/02	R248	07/05/2020	9.78	Put	Bond Future	5,970.8100	5.9708	6,188.9600	6.1890	3.654	0	0	0
2019/12/02	R248	07/05/2020	9.78	Call	Bond Future	1,150.4700	1.1505	1,042.7200	1.0427	(9.366)	0	0	0
2019/12/02	R248	06/08/2020	9.00	Put	Bond Future	13,020.1600	13.0202	13,313.0700	13.3131	2.250	0	0	0
2019/12/02	R248	06/08/2020	10.20	Call	Bond Future	2,973.5900	2.9736	2,806.1900	2.8062	(5.630)	0	0	0

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2019/12/02	R248	06/08/2020			Bond Future	10.4358	88.7163	10.4785	88.3843	0.409	0.0000	0.0000	0
2019/12/02	R248	06/08/2020	9.25	Put	Bond Future	10,837.8100	10.8378	11,111.9000	11.1119	2.529	0	0	0
2019/12/02	R248	06/08/2020	9.25	Call	Bond Future	619.6300	0.6196	561.7600	0.5618	(9.339)	0	0	20,640
2019/12/02	R248	06/08/2020	10.18	Call	Bond Future	2,900.7200	2.9007	2,735.6900	2.7357	(5.689)	0	0	0
2019/12/02	R248	06/08/2020	10.18	Put	Bond Future	4,939.4600	4.9395	5,106.3900	5.1064	3.380	0	0	0
2019/12/02	R248	06/08/2020	9.00	Call	Bond Future	375.9500	0.3759	336.9000	0.3369	(10.387)	0	0	3,000
2019/12/02	R248	06/08/2020	10.20	Put	Bond Future	4,849.8800	4.8499	5,014.4400	5.0144	3.393	0	0	0
2019/12/02	R248	06/08/2020	10.19	Call	Bond Future	2,937.0400	2.9370	2,770.8300	2.7708	(5.659)	0	0	0
2019/12/02	R248	06/08/2020	10.19	Put	Bond Future	4,894.4900	4.8945	5,060.2400	5.0602	3.386	0	0	0
2019/12/02	R248	05/11/2020	10.02	Put	Bond Future	6,834.8300	6.8348	7,023.9300	7.0239	2.767	0	0	0
2019/12/02	R248	05/11/2020	10.03	Call	Bond Future	2,921.3100	2.9213	2,771.2600	2.7713	(5.136)	0	0	0
2019/12/02	R248	05/11/2020			Bond Future	10.5122	85.9483	10.5562	85.6102	0.419	0.0000	0.0000	0
2019/12/02	R248	05/11/2020	10.04	Call	Bond Future	2,953.9200	2.9539	2,802.8500	2.8029	(5.114)	0	0	0
2019/12/02	R248	05/11/2020	10.04	Put	Bond Future	6,733.3000	6.7333	6,920.3500	6.9203	2.778	0	0	0
2019/12/02	R248	05/11/2020	10.02	Call	Bond Future	2,888.8800	2.8889	2,739.8600	2.7399	(5.158)	0	0	0
2019/12/02	R248	05/11/2020	10.03	Put	Bond Future	6,783.9000	6.7839	6,971.9700	6.9720	2.772	0	0	0

Total

1174726