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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/12/2019 TO 06/12/2019

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
2019/12/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	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
2019/12/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	2025	06/02/2020			Bond Future	136.2426	136.2426	136.4379	136.4379	0.143	0.0000	0.0000	4,913
2019/12/06	2025	07/05/2020			Bond Future	138.7610	138.7610	138.9600	138.9600	0.143	0.0000	0.0000	0
2019/12/06	2025	06/08/2020			Bond Future	139.8831	139.8831	140.0858	140.0858	0.145	0.0000	0.0000	0
2019/12/06	2025	05/11/2020			Bond Future	142.5107	142.5107	142.7174	142.7174	0.145	0.0000	0.0000	0
2019/12/06	2029	06/02/2020			Bond Future	101.6320	101.6320	101.5040	101.5040	(0.126)	0.0000	0.0000	3,765
2019/12/06	2029	07/05/2020			Bond Future	102.4008	102.4008	102.2706	102.2706	(0.127)	0.0000	0.0000	0
2019/12/06	2029	06/08/2020			Bond Future	104.3370	104.3370	104.2044	104.2044	(0.127)	0.0000	0.0000	0
2019/12/06	2029	05/11/2020			Bond Future	105.1570	105.1570	105.0219	105.0219	(0.128)	0.0000	0.0000	0
2019/12/06	2030	06/02/2020	9.15	Put	Bond Future	1,678.6300	1.6786	1,647.8200	1.6478	(1.835)	0	0	0
2019/12/06	2030	06/02/2020	9.14	Call	Bond Future	992.1700	0.9922	997.0500	0.9970	0.492	0	0	0
2019/12/06	2030	06/02/2020	9.40	Put	Bond Future	966.0800	0.9661	941.6400	0.9416	(2.530)	0	0	5,000
2019/12/06	2030	06/02/2020	9.25	Call	Bond Future	1,307.6400	1.3076	1,315.1000	1.3151	0.570	0	0	0
2019/12/06	2030	06/02/2020	8.40	Call	Bond Future	51.8200	0.0518	51.1700	0.0512	(1.254)	0	0	5,820
2019/12/06	2030	06/02/2020			Bond Future	9.2582	92.1595	9.2522	92.1954	(0.064)	0.0000	0.0000	77,736
2019/12/06	2030	06/02/2020	9.00	Put	Bond Future	2,250.7400	2.2507	2,217.1000	2.2171	(1.495)	0	0	0
2019/12/06	2030	06/02/2020	9.00	Call	Bond Future	665.1400	0.6651	667.4100	0.6674	0.341	0	0	5,820
2019/12/06	2030	06/02/2020	9.15	Call	Bond Future	1,018.7000	1.0187	1,023.8000	1.0238	0.501	0	0	0
2019/12/06	2030	06/02/2020	9.14	Put	Bond Future	1,713.4400	1.7134	1,682.4100	1.6824	(1.811)	0	0	0
2019/12/06	2030	06/02/2020	9.40	Call	Bond Future	1,822.2600	1.8223	1,833.7300	1.8337	0.629	0	0	0
2019/12/06	2030	06/02/2020	9.25	Put	Bond Future	1,357.1600	1.3572	1,328.7100	1.3287	(2.096)	0	0	5,000
2019/12/06	2030	06/02/2020	8.40	Put	Bond Future	5,464.0900	5.4641	5,427.5300	5.4275	(0.669)	0	0	0
2019/12/06	2030	06/02/2020	9.16	Call	Bond Future	1,045.6500	1.0456	1,050.9700	1.0510	0.509	0	0	0
2019/12/06	2030	06/02/2020	9.16	Put	Bond Future	1,644.3000	1.6443	1,613.7100	1.6137	(1.860)	0	0	0
2019/12/06	2030	07/05/2020	8.79	Call	Bond Future	800.7500	0.8008	805.2400	0.8052	0.561	0	0	0
2019/12/06	2030	07/05/2020	8.78	Put	Bond Future	4,132.5900	4.1326	4,100.3100	4.1003	(0.781)	0	0	0
2019/12/06	2030	07/05/2020			Bond Future	9.3299	93.8405	9.3237	93.8772	(0.066)	0.0000	0.0000	0
2019/12/06	2030	07/05/2020	8.80	Call	Bond Future	818.9500	0.8189	823.5400	0.8235	0.560	0	0	0
2019/12/06	2030	07/05/2020	8.80	Put	Bond Future	4,044.2900	4.0443	4,012.2200	4.0122	(0.793)	0	0	0
2019/12/06	2030	07/05/2020	8.79	Put	Bond Future	4,088.3800	4.0884	4,056.2100	4.0562	(0.787)	0	0	0
2019/12/06	2030	07/05/2020	8.78	Call	Bond Future	782.6200	0.7826	787.0000	0.7870	0.560	0	0	0
2019/12/06	2030	06/08/2020	9.11	Call	Bond Future	1,811.2900	1.8113	1,821.5000	1.8215	0.564	0	0	0
2019/12/06	2030	06/08/2020			Bond Future	9.4036	91.5600	9.3971	91.5974	(0.068)	0.0000	0.0000	0
2019/12/06	2030	06/08/2020	9.09	Call	Bond Future	1,758.3300	1.7583	1,768.2900	1.7683	0.566	0	0	0
2019/12/06	2030	06/08/2020	9.09	Put	Bond Future	3,608.5300	3.6085	3,581.1000	3.5811	(0.760)	0	0	0
2019/12/06	2030	06/08/2020	9.11	Put	Bond Future	3,542.0200	3.5420	3,514.8400	3.5148	(0.767)	0	0	0
2019/12/06	2030	06/08/2020	9.10	Call	Bond Future	1,784.8500	1.7849	1,794.9400	1.7949	0.565	0	0	0
2019/12/06	2030	06/08/2020	9.10	Put	Bond Future	3,575.2900	3.5753	3,547.9900	3.5480	(0.764)	0	0	0
2019/12/06	2030	05/11/2020	10.06	Put	Bond Future	2,072.4400	2.0724	2,054.8800	2.0549	(0.847)	0	0	1,000
2019/12/06	2030	05/11/2020	8.73	Call	Bond Future	1,190.6900	1.1907	1,198.0100	1.1980	0.615	0	0	3,000
2019/12/06	2030	05/11/2020	9.39	Put	Bond Future	3,396.9000	3.3969	3,372.9400	3.3729	(0.705)	0	0	0
2019/12/06	2030	05/11/2020	9.38	Call	Bond Future	2,905.8800	2.9059	2,919.9300	2.9199	0.484	0	0	0
2019/12/06	2030	05/11/2020			Bond Future	9.4703	93.2825	9.4636	93.3206	(0.071)	0.0000	0.0000	0

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2019/12/06	2030	05/11/2020	8.34	Put	Bond Future	7,356.0000	7.3560	7,321.9500	7.3220	(0.463)	0	0	0
2019/12/06	2030	05/11/2020	8.34	Call	Bond Future	599.1700	0.5992	603.2400	0.6032	0.679	0	0	1,000
2019/12/06	2030	05/11/2020	9.04	Put	Bond Future	4,425.5100	4.4255	4,397.8700	4.3979	(0.625)	0	0	0
2019/12/06	2030	05/11/2020	9.04	Call	Bond Future	1,926.8400	1.9268	1,937.3200	1.9373	0.544	0	0	1,000
2019/12/06	2030	05/11/2020	10.06	Call	Bond Future	5,357.0000	5.3570	5,377.5600	5.3776	0.384	0	0	0
2019/12/06	2030	05/11/2020	8.73	Put	Bond Future	5,544.8800	5.5449	5,514.0800	5.5141	(0.555)	0	0	0
2019/12/06	2030	05/11/2020	9.23	Put	Bond Future	3,837.5100	3.8375	3,811.8700	3.8119	(0.668)	0	0	0
2019/12/06	2030	05/11/2020	10.37	Put	Bond Future	1,697.3600	1.6974	1,682.1300	1.6821	(0.897)	0	0	16,000
2019/12/06	2030	05/11/2020	9.39	Call	Bond Future	2,937.2200	2.9372	2,951.3800	2.9514	0.482	0	0	0
2019/12/06	2030	05/11/2020	9.38	Put	Bond Future	3,423.0100	3.4230	3,398.9400	3.3989	(0.703)	0	0	0
2019/12/06	2030	05/11/2020	10.47	Call	Bond Future	7,072.9900	7.0730	7,096.5600	7.0966	0.333	0	0	0
2019/12/06	2030	05/11/2020	10.47	Put	Bond Future	1,595.7800	1.5958	1,581.2300	1.5812	(0.912)	0	0	3,000
2019/12/06	2030	05/11/2020	9.23	Call	Bond Future	2,452.9700	2.4530	2,465.4500	2.4654	0.509	0	0	3,000
2019/12/06	2030	05/11/2020	8.53	Put	Bond Future	6,396.4200	6.3964	6,363.7600	6.3638	(0.511)	0	0	0
2019/12/06	2030	05/11/2020	8.53	Call	Bond Future	819.7600	0.8198	825.2200	0.8252	0.666	0	0	16,000
2019/12/06	2030	05/11/2020	9.03	Put	Bond Future	4,458.5800	4.4586	4,430.8400	4.4308	(0.622)	0	0	0
2019/12/06	2030	05/11/2020	9.03	Call	Bond Future	1,900.7900	1.9008	1,911.1700	1.9112	0.546	0	0	16,000
2019/12/06	2030	05/11/2020	10.37	Call	Bond Future	6,646.4800	6.6465	6,669.3700	6.6694	0.344	0	0	0
2019/12/06	2030	05/11/2020	9.40	Call	Bond Future	2,968.7100	2.9687	2,982.9800	2.9830	0.481	0	0	0
2019/12/06	2030	05/11/2020	9.40	Put	Bond Future	3,370.9900	3.3710	3,347.1400	3.3471	(0.708)	0	0	0
2019/12/06	2032	06/02/2020	9.40	Put	Bond Future	2,338.1800	2.3382	2,236.3000	2.2363	(4.357)	0	0	0
2019/12/06	2032	06/02/2020			Bond Future	9.6276	93.2642	9.6063	93.4050	(0.222)	0.0000	0.0000	70,738
2019/12/06	2032	06/02/2020	9.39	Call	Bond Future	796.6700	0.7967	834.6900	0.8347	4.772	0	0	0
2019/12/06	2032	06/02/2020	9.39	Put	Bond Future	2,381.0600	2.3811	2,278.2700	2.2783	(4.317)	0	0	0
2019/12/06	2032	06/02/2020	9.40	Call	Bond Future	821.2300	0.8212	860.1600	0.8602	4.740	0	0	0
2019/12/06	2032	06/02/2020	9.38	Call	Bond Future	772.5700	0.7726	809.7000	0.8097	4.806	0	0	0
2019/12/06	2032	06/02/2020	9.38	Put	Bond Future	2,424.4700	2.4245	2,320.7900	2.3208	(4.276)	0	0	0
2019/12/06	2032	07/05/2020	9.19	Call	Bond Future	1,053.0400	1.0530	1,089.2500	1.0892	3.439	0	0	0
2019/12/06	2032	07/05/2020			Bond Future	9.7038	90.8057	9.6817	90.9491	(0.228)	0.0000	0.0000	0
2019/12/06	2032	07/05/2020	9.17	Call	Bond Future	1,010.5000	1.0105	1,045.6200	1.0456	3.476	0	0	0
2019/12/06	2032	07/05/2020	9.17	Put	Bond Future	4,558.8900	4.5589	4,450.6100	4.4506	(2.375)	0	0	0
2019/12/06	2032	07/05/2020	9.19	Put	Bond Future	4,465.0500	4.4650	4,357.8600	4.3579	(2.401)	0	0	0
2019/12/06	2032	07/05/2020	9.18	Call	Bond Future	1,031.5300	1.0315	1,067.2000	1.0672	3.458	0	0	0
2019/12/06	2032	07/05/2020	9.18	Put	Bond Future	4,511.6900	4.5117	4,403.9600	4.4040	(2.388)	0	0	0
2019/12/06	2032	06/08/2020	9.46	Put	Bond Future	4,175.1600	4.1752	4,083.2300	4.0832	(2.202)	0	0	0
2019/12/06	2032	06/08/2020	9.45	Call	Bond Future	2,072.7800	2.0728	2,126.4600	2.1265	2.590	0	0	0
2019/12/06	2032	06/08/2020			Bond Future	9.7811	92.4769	9.7582	92.6230	(0.235)	0.0000	0.0000	0
2019/12/06	2032	06/08/2020	9.46	Call	Bond Future	2,100.9300	2.1009	2,155.0900	2.1551	2.578	0	0	0
2019/12/06	2032	06/08/2020	9.45	Put	Bond Future	4,212.6500	4.2126	4,120.2400	4.1202	(2.194)	0	0	0
2019/12/06	2032	06/08/2020	9.47	Call	Bond Future	2,129.2800	2.1293	2,183.9300	2.1839	2.567	0	0	0
2019/12/06	2032	06/08/2020	9.47	Put	Bond Future	4,137.9300	4.1379	4,046.4900	4.0465	(2.210)	0	0	0
2019/12/06	2032	05/11/2020	9.61	Put	Bond Future	4,383.6600	4.3837	4,296.9900	4.2970	(1.977)	0	0	0
2019/12/06	2032	05/11/2020	10.99	Call	Bond Future	8,225.7400	8.2257	8,335.3100	8.3353	1.332	0	0	0
2019/12/06	2032	05/11/2020	9.44	Put	Bond Future	4,986.3300	4.9863	4,892.3900	4.8924	(1.884)	0	0	0
2019/12/06	2032	05/11/2020	11.08	Call	Bond Future	8,600.7800	8.6008	8,712.8000	8.7128	1.302	0	0	0
2019/12/06	2032	05/11/2020	9.77	Put	Bond Future	3,871.7600	3.8718	3,791.8200	3.7918	(2.065)	0	0	0
2019/12/06	2032	05/11/2020			Bond Future	9.8572	90.0579	9.8334	90.2068	(0.242)	0.0000	0.0000	0

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2019/12/06	2032	05/11/2020	10.99	Put	Bond Future	1,519.3300	1.5193	1,480.0200	1.4800	(2.587)	0	0	3,000
2019/12/06	2032	05/11/2020	9.76	Call	Bond Future	3,292.3100	3.2923	3,360.8400	3.3608	2.082	0	0	0
2019/12/06	2032	05/11/2020	9.76	Put	Bond Future	3,902.3300	3.9023	3,821.9800	3.8220	(2.059)	0	0	0
2019/12/06	2032	05/11/2020	9.11	Call	Bond Future	1,507.0200	1.5070	1,547.8900	1.5479	2.712	0	0	3,000
2019/12/06	2032	05/11/2020	9.61	Call	Bond Future	2,821.2200	2.8212	2,883.4300	2.8834	2.205	0	0	3,000
2019/12/06	2032	05/11/2020	9.44	Call	Bond Future	2,327.7700	2.3278	2,382.7100	2.3827	2.360	0	0	1,000
2019/12/06	2032	05/11/2020	11.08	Put	Bond Future	1,391.7800	1.3918	1,354.9200	1.3549	(2.648)	0	0	1,000
2019/12/06	2032	05/11/2020	9.77	Call	Bond Future	3,324.7400	3.3247	3,393.6800	3.3937	2.074	0	0	0
2019/12/06	2032	05/11/2020	9.11	Put	Bond Future	6,345.2400	6.3452	6,237.2300	6.2372	(1.702)	0	0	0
2019/12/06	2032	05/11/2020	8.94	Put	Bond Future	7,172.2500	7.1723	7,057.5500	7.0575	(1.599)	0	0	0
2019/12/06	2032	05/11/2020	8.94	Call	Bond Future	1,183.7800	1.1838	1,217.9600	1.2180	2.887	0	0	1,000
2019/12/06	2032	05/11/2020	9.75	Call	Bond Future	3,260.0200	3.2600	3,328.1300	3.3281	2.089	0	0	0
2019/12/06	2032	05/11/2020	9.75	Put	Bond Future	3,933.1100	3.9331	3,852.3400	3.8523	(2.054)	0	0	0
2019/12/06	2033	06/02/2020			Bond Future	100.9560	100.9560	100.9553	100.9553	(0.001)	0.0000	0.0000	6,260
2019/12/06	2033	07/05/2020			Bond Future	101.6299	101.6299	101.6293	101.6293	(0.001)	0.0000	0.0000	0
2019/12/06	2033	06/08/2020			Bond Future	103.5516	103.5516	103.5511	103.5511	(0.001)	0.0000	0.0000	0
2019/12/06	2033	05/11/2020			Bond Future	104.2785	104.2785	104.2778	104.2778	(0.001)	0.0000	0.0000	0
2019/12/06	2037	06/02/2020	9.67	Call	Bond Future	469.7800	0.4698	469.9300	0.4699	0.032	0	0	0
2019/12/06	2037	06/02/2020	9.66	Put	Bond Future	3,809.6100	3.8096	3,766.1600	3.7662	(1.141)	0	0	0
2019/12/06	2037	06/02/2020			Bond Future	10.1107	87.3076	10.1047	87.3511	(0.059)	0.0000	0.0000	76,213
2019/12/06	2037	06/02/2020	9.68	Call	Bond Future	487.8100	0.4878	488.0600	0.4881	0.051	0	0	0
2019/12/06	2037	06/02/2020	9.68	Put	Bond Future	3,692.2400	3.6922	3,648.9700	3.6490	(1.172)	0	0	0
2019/12/06	2037	06/02/2020	9.67	Put	Bond Future	3,750.7000	3.7507	3,707.3300	3.7073	(1.156)	0	0	0
2019/12/06	2037	06/02/2020	9.66	Call	Bond Future	452.1000	0.4521	452.1700	0.4522	0.015	0	0	0
2019/12/06	2037	07/05/2020	9.60	Put	Bond Future	5,455.7200	5.4557	5,416.2100	5.4162	(0.724)	0	0	0
2019/12/06	2037	07/05/2020	9.59	Call	Bond Future	1,045.4900	1.0455	1,050.3100	1.0503	0.461	0	0	0
2019/12/06	2037	07/05/2020			Bond Future	10.1926	88.9001	10.1864	88.9445	(0.061)	0.0000	0.0000	0
2019/12/06	2037	07/05/2020	9.60	Call	Bond Future	1,067.6300	1.0676	1,072.5700	1.0726	0.463	0	0	0
2019/12/06	2037	07/05/2020	9.59	Put	Bond Future	5,510.4600	5.5105	5,470.8300	5.4708	(0.719)	0	0	0
2019/12/06	2037	07/05/2020	9.61	Call	Bond Future	1,090.2600	1.0903	1,095.3100	1.0953	0.463	0	0	0
2019/12/06	2037	07/05/2020	9.61	Put	Bond Future	5,401.5600	5.4016	5,362.1600	5.3622	(0.729)	0	0	0
2019/12/06	2037	06/08/2020	9.88	Put	Bond Future	5,099.7600	5.0998	5,065.4500	5.0655	(0.673)	0	0	0
2019/12/06	2037	06/08/2020			Bond Future	10.2770	86.2760	10.2705	86.3214	(0.063)	0.0000	0.0000	0
2019/12/06	2037	06/08/2020	9.87	Call	Bond Future	2,212.4800	2.2125	2,223.3500	2.2234	0.491	0	0	0
2019/12/06	2037	06/08/2020	9.87	Put	Bond Future	5,144.1100	5.1441	5,109.6600	5.1097	(0.670)	0	0	0
2019/12/06	2037	06/08/2020	9.88	Call	Bond Future	2,241.9500	2.2419	2,252.9600	2.2530	0.491	0	0	0
2019/12/06	2037	06/08/2020	9.86	Call	Bond Future	2,183.2100	2.1832	2,193.9600	2.1940	0.492	0	0	0
2019/12/06	2037	06/08/2020	9.86	Put	Bond Future	5,188.7500	5.1888	5,154.1800	5.1542	(0.666)	0	0	0
2019/12/06	2037	05/11/2020	10.18	Call	Bond Future	3,571.1600	3.5712	3,587.0600	3.5871	0.445	0	0	0
2019/12/06	2037	05/11/2020	10.17	Put	Bond Future	4,830.0900	4.8301	4,799.7300	4.7997	(0.629)	0	0	0
2019/12/06	2037	05/11/2020			Bond Future	10.3545	87.9011	10.3479	87.9473	(0.064)	0.0000	0.0000	0
2019/12/06	2037	05/11/2020	10.19	Call	Bond Future	3,605.0300	3.6050	3,621.0500	3.6211	0.444	0	0	0
2019/12/06	2037	05/11/2020	10.19	Put	Bond Future	4,756.1700	4.7562	4,726.0400	4.7260	(0.633)	0	0	0
2019/12/06	2037	05/11/2020	10.17	Call	Bond Future	3,537.4400	3.5374	3,553.2300	3.5532	0.446	0	0	0
2019/12/06	2037	05/11/2020	10.18	Put	Bond Future	4,793.0100	4.7930	4,762.7600	4.7628	(0.631)	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
2019/12/06	2038	06/02/2020			Bond Future	115.7212	115.7212	115.7204	115.7204	(0.001)	0.0000	0.0000	10,814
2019/12/06	2038	07/05/2020			Bond Future	117.8603	117.8603	117.8595	117.8595	(0.001)	0.0000	0.0000	0
2019/12/06	2038	06/08/2020			Bond Future	118.3994	118.3994	118.3985	118.3985	(0.001)	0.0000	0.0000	0
2019/12/06	2038	05/11/2020			Bond Future	120.6234	120.6234	120.6227	120.6227	(0.001)	0.0000	0.0000	0
2019/12/06	2040	06/02/2020	9.76	Call	Bond Future	430.2800	0.4303	437.2600	0.4373	1.622	0	0	0
2019/12/06	2040	06/02/2020	9.00	Put	Bond Future	10,637.8700	10.6379	10,551.8600	10.5519	(0.809)	0	0	0
2019/12/06	2040	06/02/2020			Bond Future	10.2618	89.6365	10.2506	89.7225	(0.109)	0.0000	0.0000	52,705
2019/12/06	2040	06/02/2020	9.74	Call	Bond Future	397.4600	0.3975	403.8800	0.4039	1.615	0	0	0
2019/12/06	2040	06/02/2020	9.74	Put	Bond Future	4,566.6500	4.5667	4,487.0900	4.4871	(1.742)	0	0	0
2019/12/06	2040	06/02/2020	8.40	Put	Bond Future	16,392.0300	16.3920	16,306.0500	16.3061	(0.525)	0	0	0
2019/12/06	2040	06/02/2020	8.40	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2019/12/06	2040	06/02/2020	9.76	Put	Bond Future	4,434.0300	4.4340	4,355.0300	4.3550	(1.782)	0	0	0
2019/12/06	2040	06/02/2020	9.00	Call	Bond Future	7.9800	0.0080	7.9500	0.0080	(0.376)	0	0	0
2019/12/06	2040	06/02/2020	9.75	Call	Bond Future	413.6900	0.4137	420.3900	0.4204	1.620	0	0	0
2019/12/06	2040	06/02/2020	9.75	Put	Bond Future	4,500.1000	4.5001	4,420.8200	4.4208	(1.762)	0	0	0
2019/12/06	2040	07/05/2020	9.74	Call	Bond Future	1,076.7900	1.0768	1,092.6100	1.0926	1.469	0	0	0
2019/12/06	2040	07/05/2020	9.75	Put	Bond Future	5,809.1600	5.8092	5,737.7000	5.7377	(1.230)	0	0	0
2019/12/06	2040	07/05/2020			Bond Future	10.3450	91.2715	10.3335	91.3591	(0.111)	0.0000	0.0000	0
2019/12/06	2040	07/05/2020	9.50	Put	Bond Future	7,408.1300	7.4081	7,330.2100	7.3302	(1.052)	0	0	0
2019/12/06	2040	07/05/2020	9.50	Call	Bond Future	602.4600	0.6025	612.1100	0.6121	1.602	0	0	2,640
2019/12/06	2040	07/05/2020	10.00	Put	Bond Future	4,471.1300	4.4711	4,407.4300	4.4074	(1.425)	0	0	0
2019/12/06	2040	07/05/2020	10.00	Call	Bond Future	1,787.8700	1.7879	1,811.7400	1.8117	1.335	0	0	2,640
2019/12/06	2040	07/05/2020	9.74	Put	Bond Future	5,868.0200	5.8680	5,796.2700	5.7963	(1.223)	0	0	0
2019/12/06	2040	07/05/2020	9.75	Call	Bond Future	1,100.4100	1.1004	1,116.5200	1.1165	1.464	0	0	0
2019/12/06	2040	07/05/2020	9.73	Call	Bond Future	1,053.4900	1.0535	1,069.0200	1.0690	1.474	0	0	0
2019/12/06	2040	07/05/2020	9.73	Put	Bond Future	5,927.3200	5.9273	5,855.2800	5.8553	(1.215)	0	0	0
2019/12/06	2040	06/08/2020	10.04	Call	Bond Future	2,382.7400	2.3827	2,410.7600	2.4108	1.176	0	0	0
2019/12/06	2040	06/08/2020	10.02	Put	Bond Future	5,480.0200	5.4800	5,418.2500	5.4183	(1.127)	0	0	0
2019/12/06	2040	06/08/2020	10.03	Call	Bond Future	2,351.0700	2.3511	2,378.8200	2.3788	1.180	0	0	0
2019/12/06	2040	06/08/2020			Bond Future	10.4308	88.4402	10.4189	88.5294	(0.114)	0.0000	0.0000	0
2019/12/06	2040	06/08/2020	10.04	Put	Bond Future	5,384.8800	5.3849	5,323.6600	5.3237	(1.137)	0	0	0
2019/12/06	2040	06/08/2020	10.02	Call	Bond Future	2,319.9000	2.3199	2,347.3700	2.3474	1.184	0	0	0
2019/12/06	2040	06/08/2020	10.03	Put	Bond Future	5,432.1400	5.4321	5,370.6500	5.3707	(1.132)	0	0	0
2019/12/06	2040	05/11/2020	11.70	Put	Bond Future	1,787.2700	1.7873	1,761.0000	1.7610	(1.470)	0	0	2,000
2019/12/06	2040	05/11/2020	10.23	Call	Bond Future	3,509.6100	3.5096	3,544.1100	3.5441	0.983	0	0	2,000
2019/12/06	2040	05/11/2020	9.50	Call	Bond Future	1,449.7800	1.4498	1,467.5600	1.4676	1.226	0	0	2,000
2019/12/06	2040	05/11/2020	10.00	Call	Bond Future	2,758.6900	2.7587	2,787.7100	2.7877	1.052	0	0	2,000
2019/12/06	2040	05/11/2020	10.30	Call	Bond Future	3,754.7500	3.7548	3,790.9200	3.7909	0.963	0	0	0
2019/12/06	2040	05/11/2020			Bond Future	10.5097	90.1064	10.4974	90.1973	(0.117)	0.0000	0.0000	0
2019/12/06	2040	05/11/2020	9.73	Put	Bond Future	8,062.1000	8.0621	7,993.9600	7.9940	(0.845)	0	0	0
2019/12/06	2040	05/11/2020	9.73	Call	Bond Future	1,994.9300	1.9949	2,017.7000	2.0177	1.141	0	0	2,000
2019/12/06	2040	05/11/2020	10.23	Put	Bond Future	5,613.1000	5.6131	5,556.6900	5.5567	(1.005)	0	0	0
2019/12/06	2040	05/11/2020	10.30	Put	Bond Future	5,324.4200	5.3244	5,269.6800	5.2697	(1.028)	0	0	0
2019/12/06	2040	05/11/2020	11.70	Call	Bond Future	9,913.9200	9.9139	9,978.5600	9.9786	0.652	0	0	0
2019/12/06	2040	05/11/2020	9.50	Put	Bond Future	9,432.9200	9.4329	9,359.7900	9.3598	(0.775)	0	0	0
2019/12/06	2040	05/11/2020	10.00	Put	Bond Future	6,652.1100	6.6521	6,590.2200	6.5902	(0.930)	0	0	0
2019/12/06	2040	05/11/2020	10.32	Put	Bond Future	5,244.1600	5.2442	5,189.9000	5.1899	(1.035)	0	0	0

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2019/12/06	2040	05/11/2020	10.31	Call	Bond Future	3,790.1700	3.7902	3,826.5800	3.8266	0.961	0	0	0
2019/12/06	2040	05/11/2020	11.50	Call	Bond Future	9,007.7600	9.0078	9,068.7900	9.0688	0.678	0	0	0
2019/12/06	2040	05/11/2020	11.50	Put	Bond Future	2,159.4900	2.1595	2,129.6100	2.1296	(1.384)	0	0	2,000
2019/12/06	2040	05/11/2020	10.32	Call	Bond Future	3,826.0900	3.8261	3,862.7400	3.8627	0.958	0	0	0
2019/12/06	2040	05/11/2020	10.31	Put	Bond Future	5,283.9900	5.2840	5,229.4900	5.2295	(1.031)	0	0	0
2019/12/06	2044	06/02/2020	9.77	Put	Bond Future	4,925.0900	4.9251	4,911.7300	4.9117	(0.271)	0	0	0
2019/12/06	2044	06/02/2020	9.74	Call	Bond Future	256.8600	0.2569	250.9300	0.2509	(2.309)	0	0	328
2019/12/06	2044	06/02/2020	10.78	Put	Bond Future	702.9700	0.7030	689.2700	0.6893	(1.949)	0	0	328
2019/12/06	2044	06/02/2020			Bond Future	10.3407	86.2476	10.3398	86.2546	(0.009)	0.0000	0.0000	50,312
2019/12/06	2044	06/02/2020	9.77	Call	Bond Future	293.3000	0.2933	286.9300	0.2869	(2.172)	0	0	0
2019/12/06	2044	06/02/2020	9.09	Put	Bond Future	10,723.6300	10.7236	10,716.1000	10.7161	(0.070)	0	0	0
2019/12/06	2044	06/02/2020	9.09	Call	Bond Future	8.5500	0.0086	8.0100	0.0080	(6.316)	0	0	328
2019/12/06	2044	06/02/2020	9.74	Put	Bond Future	5,143.5900	5.1436	5,130.6700	5.1307	(0.251)	0	0	0
2019/12/06	2044	06/02/2020	9.78	Call	Bond Future	306.7700	0.3068	300.2500	0.3002	(2.125)	0	0	0
2019/12/06	2044	06/02/2020	9.76	Put	Bond Future	4,996.9000	4.9969	4,983.7000	4.9837	(0.264)	0	0	0
2019/12/06	2044	06/02/2020	10.78	Call	Bond Future	4,003.6700	4.0037	3,996.9600	3.9970	(0.168)	0	0	0
2019/12/06	2044	06/02/2020	9.78	Put	Bond Future	4,853.8400	4.8538	4,840.3300	4.8403	(0.278)	0	0	0
2019/12/06	2044	06/02/2020	9.76	Call	Bond Future	280.2600	0.2803	274.0500	0.2741	(2.216)	0	0	0
2019/12/06	2044	07/05/2020	9.45	Put	Bond Future	8,485.7000	8.4857	8,474.6400	8.4746	(0.130)	0	0	0
2019/12/06	2044	07/05/2020	9.97	Put	Bond Future	5,108.5400	5.1085	5,095.0900	5.0951	(0.263)	0	0	0
2019/12/06	2044	07/05/2020	9.33	Call	Bond Future	342.3500	0.3423	339.0300	0.3390	(0.970)	0	0	100
2019/12/06	2044	07/05/2020	9.98	Call	Bond Future	1,551.8200	1.5518	1,545.5500	1.5456	(0.404)	0	0	100
2019/12/06	2044	07/05/2020	9.26	Call	Bond Future	286.5000	0.2865	283.4900	0.2835	(1.051)	0	0	556
2019/12/06	2044	07/05/2020	9.81	Call	Bond Future	1,105.4700	1.1055	1,099.7600	1.0998	(0.517)	0	0	0
2019/12/06	2044	07/05/2020	9.79	Put	Bond Future	6,141.9100	6.1419	6,129.0900	6.1291	(0.209)	0	0	0
2019/12/06	2044	07/05/2020			Bond Future	10.4222	87.8208	10.4213	87.8280	(0.009)	0.0000	0.0000	0
2019/12/06	2044	07/05/2020	10.81	Call	Bond Future	4,799.2400	4.7992	4,794.4200	4.7944	(0.100)	0	0	0
2019/12/06	2044	07/05/2020	10.81	Put	Bond Future	1,914.1700	1.9142	1,902.1500	1.9022	(0.628)	0	0	129
2019/12/06	2044	07/05/2020	9.33	Put	Bond Future	9,447.1700	9.4472	9,436.6500	9.4366	(0.111)	0	0	0
2019/12/06	2044	07/05/2020	9.81	Put	Bond Future	6,019.9700	6.0200	6,007.0600	6.0071	(0.214)	0	0	0
2019/12/06	2044	07/05/2020	9.79	Call	Bond Future	1,058.9800	1.0590	1,053.3600	1.0534	(0.531)	0	0	0
2019/12/06	2044	07/05/2020	9.45	Call	Bond Future	458.0000	0.4580	454.1400	0.4541	(0.843)	0	0	129
2019/12/06	2044	07/05/2020	9.97	Call	Bond Future	1,523.0500	1.5231	1,516.8000	1.5168	(0.410)	0	0	129
2019/12/06	2044	07/05/2020	9.98	Put	Bond Future	5,055.3200	5.0553	5,041.8500	5.0419	(0.266)	0	0	0
2019/12/06	2044	07/05/2020	11.09	Call	Bond Future	6,232.8500	6.2328	6,229.4200	6.2294	(0.055)	0	0	0
2019/12/06	2044	07/05/2020	9.26	Put	Bond Future	10,029.0600	10.0291	10,018.8500	10.0188	(0.102)	0	0	0
2019/12/06	2044	07/05/2020	9.91	Put	Bond Future	5,437.1500	5.4372	5,423.8800	5.4239	(0.244)	0	0	0
2019/12/06	2044	07/05/2020	9.80	Put	Bond Future	6,080.6300	6.0806	6,067.7600	6.0678	(0.212)	0	0	0
2019/12/06	2044	07/05/2020	11.09	Put	Bond Future	1,365.6300	1.3656	1,355.0000	1.3550	(0.778)	0	0	100
2019/12/06	2044	07/05/2020	9.91	Call	Bond Future	1,357.1100	1.3571	1,351.0400	1.3510	(0.447)	0	0	556
2019/12/06	2044	07/05/2020	11.02	Call	Bond Future	5,863.4400	5.8634	5,859.6600	5.8597	(0.064)	0	0	0
2019/12/06	2044	07/05/2020	11.02	Put	Bond Future	1,484.0900	1.4841	1,473.1100	1.4731	(0.740)	0	0	556
2019/12/06	2044	07/05/2020	9.80	Call	Bond Future	1,081.9800	1.0820	1,076.3100	1.0763	(0.524)	0	0	0
2019/12/06	2044	06/08/2020	9.98	Call	Bond Future	2,032.2900	2.0323	2,027.9400	2.0279	(0.214)	0	0	602
2019/12/06	2044	06/08/2020	11.09	Put	Bond Future	2,231.3300	2.2313	2,221.5500	2.2216	(0.438)	0	0	602
2019/12/06	2044	06/08/2020	9.01	Call	Bond Future	359.0600	0.3591	356.8200	0.3568	(0.624)	0	0	140
2019/12/06	2044	06/08/2020	9.66	Call	Bond Future	1,210.8100	1.2108	1,206.9700	1.2070	(0.317)	0	0	140

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
2019/12/06	2044	06/08/2020	9.88	Call	Bond Future	1,750.0800	1.7501	1,745.8400	1.7458	(0.242)	0	0	0
2019/12/06	2044	06/08/2020			Bond Future	10.5062	85.0511	10.5052	85.0585	(0.009)	0.0000	0.0000	0
2019/12/06	2044	06/08/2020	9.36	Put	Bond Future	10,148.6200	10.1486	10,138.1200	10.1381	(0.103)	0	0	0
2019/12/06	2044	06/08/2020	9.36	Call	Bond Future	699.4300	0.6994	696.3300	0.6963	(0.443)	0	0	602
2019/12/06	2044	06/08/2020	9.98	Put	Bond Future	6,165.5000	6.1655	6,153.7500	6.1538	(0.191)	0	0	0
2019/12/06	2044	06/08/2020	9.86	Call	Bond Future	1,696.5500	1.6966	1,692.3400	1.6923	(0.248)	0	0	0
2019/12/06	2044	06/08/2020	9.86	Put	Bond Future	6,819.4900	6.8195	6,807.8800	6.8079	(0.170)	0	0	0
2019/12/06	2044	06/08/2020	11.09	Call	Bond Future	6,452.2100	6.4522	6,449.8300	6.4498	(0.037)	0	0	0
2019/12/06	2044	06/08/2020	9.01	Put	Bond Future	13,043.1200	13.0431	13,033.4800	13.0335	(0.074)	0	0	0
2019/12/06	2044	06/08/2020	9.66	Put	Bond Future	8,024.2900	8.0243	8,013.0500	8.0130	(0.140)	0	0	0
2019/12/06	2044	06/08/2020	9.88	Put	Bond Future	6,706.8000	6.7068	6,695.1600	6.6952	(0.174)	0	0	0
2019/12/06	2044	06/08/2020	10.93	Call	Bond Future	5,682.2200	5.6822	5,679.3500	5.6793	(0.051)	0	0	0
2019/12/06	2044	06/08/2020	10.93	Put	Bond Future	2,582.1000	2.5821	2,571.8300	2.5718	(0.398)	0	0	140
2019/12/06	2044	06/08/2020	9.87	Call	Bond Future	1,723.3200	1.7233	1,719.0900	1.7191	(0.245)	0	0	0
2019/12/06	2044	06/08/2020	9.87	Put	Bond Future	6,763.0900	6.7631	6,751.4600	6.7515	(0.172)	0	0	0
2019/12/06	2044	05/11/2020	11.43	Call	Bond Future	8,276.5700	8.2766	8,275.7600	8.2758	(0.010)	0	0	0
2019/12/06	2044	05/11/2020	9.72	Put	Bond Future	8,625.2500	8.6252	8,614.5400	8.6145	(0.124)	0	0	0
2019/12/06	2044	05/11/2020	9.97	Call	Bond Future	2,421.1100	2.4211	2,417.8200	2.4178	(0.136)	0	0	568
2019/12/06	2044	05/11/2020	9.29	Put	Bond Future	11,651.1100	11.6511	11,640.7800	11.6408	(0.089)	0	0	0
2019/12/06	2044	05/11/2020	9.96	Put	Bond Future	7,259.8400	7.2598	7,249.0200	7.2490	(0.149)	0	0	0
2019/12/06	2044	05/11/2020	10.36	Call	Bond Future	3,695.1700	3.6952	3,692.0800	3.6921	(0.084)	0	0	0
2019/12/06	2044	05/11/2020			Bond Future	10.5834	86.6536	10.5824	86.6611	(0.010)	0.0000	0.0000	0
2019/12/06	2044	05/11/2020	9.72	Call	Bond Future	1,757.4700	1.7575	1,754.2900	1.7543	(0.181)	0	0	1,815
2019/12/06	2044	05/11/2020	9.97	Put	Bond Future	7,207.3600	7.2074	7,196.5400	7.1965	(0.150)	0	0	0
2019/12/06	2044	05/11/2020	9.96	Call	Bond Future	2,391.8400	2.3918	2,388.5500	2.3885	(0.138)	0	0	0
2019/12/06	2044	05/11/2020	11.38	Call	Bond Future	8,033.7100	8.0337	8,032.7700	8.0328	(0.012)	0	0	0
2019/12/06	2044	05/11/2020	11.38	Put	Bond Future	2,432.9700	2.4330	2,424.5000	2.4245	(0.348)	0	0	568
2019/12/06	2044	05/11/2020	10.34	Call	Bond Future	3,623.9600	3.6240	3,620.8400	3.6208	(0.086)	0	0	0
2019/12/06	2044	05/11/2020	10.34	Put	Bond Future	5,470.6100	5.4706	5,459.9600	5.4600	(0.195)	0	0	0
2019/12/06	2044	05/11/2020	11.17	Put	Bond Future	2,848.5300	2.8485	2,839.5400	2.8395	(0.316)	0	0	1,815
2019/12/06	2044	05/11/2020	11.43	Put	Bond Future	2,345.4900	2.3455	2,337.1500	2.3372	(0.356)	0	0	1,815
2019/12/06	2044	05/11/2020	8.87	Put	Bond Future	15,113.7800	15.1138	15,104.1200	15.1041	(0.064)	0	0	0
2019/12/06	2044	05/11/2020	9.29	Call	Bond Future	1,011.1300	1.0111	1,008.3300	1.0083	(0.277)	0	0	568
2019/12/06	2044	05/11/2020	10.36	Put	Bond Future	5,387.5400	5.3875	5,376.9200	5.3769	(0.197)	0	0	0
2019/12/06	2044	05/11/2020	11.17	Call	Bond Future	7,035.4700	7.0355	7,034.0100	7.0340	(0.021)	0	0	0
2019/12/06	2044	05/11/2020	8.87	Call	Bond Future	538.1800	0.5382	536.0500	0.5360	(0.396)	0	0	1,815
2019/12/06	2044	05/11/2020	10.02	Put	Bond Future	6,949.3800	6.9494	6,938.5600	6.9386	(0.156)	0	0	0
2019/12/06	2044	05/11/2020	10.02	Call	Bond Future	2,570.0300	2.5700	2,566.7400	2.5667	(0.128)	0	0	1,815
2019/12/06	2044	05/11/2020	10.35	Call	Bond Future	3,659.3200	3.6593	3,656.2100	3.6562	(0.085)	0	0	0
2019/12/06	2044	05/11/2020	10.35	Put	Bond Future	5,428.7700	5.4288	5,418.1300	5.4181	(0.196)	0	0	0
2019/12/06	2046	06/02/2020			Bond Future	106.4342	106.4342	107.3845	107.3845	0.893	0.0000	0.0000	12,785
2019/12/06	2046	07/05/2020			Bond Future	106.6578	106.6578	107.6257	107.6257	0.908	0.0000	0.0000	0
2019/12/06	2046	06/08/2020			Bond Future	108.6746	108.6746	109.6609	109.6609	0.908	0.0000	0.0000	0
2019/12/06	2046	05/11/2020			Bond Future	108.9246	108.9246	109.9294	109.9294	0.922	0.0000	0.0000	0
2019/12/06	2050	06/02/2020			Bond Future	108.7954	108.7954	108.7948	108.7948	(0.001)	0.0000	0.0000	11,827
2019/12/06	2050	07/05/2020			Bond Future	110.8064	110.8064	110.8057	110.8057	(0.001)	0.0000	0.0000	0

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2019/12/06	2050	06/08/2020			Bond Future	111.0261	111.0261	111.0257	111.0257	0.000	0.0000	0.0000	0
2019/12/06	2050	05/11/2020			Bond Future	113.1116	113.1116	113.1112	113.1112	0.000	0.0000	0.0000	0
2019/12/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	AL37	06/02/2020			Index Future	679.0730	679.0730	679.4530	679.4530	0.056	0.0000	0.0000	0
2019/12/06	AL37	07/05/2020			Index Future	691.4610	691.4610	691.8470	691.8470	0.056	0.0000	0.0000	0
2019/12/06	AL37	06/08/2020			Index Future	704.2350	704.2350	704.6300	704.6300	0.056	0.0000	0.0000	0
2019/12/06	AL7T	06/02/2020			Index Future	780.6710	780.6710	781.3740	781.3740	0.090	0.0000	0.0000	0
2019/12/06	AL7T	07/05/2020			Index Future	794.9120	794.9120	795.6280	795.6280	0.090	0.0000	0.0000	0
2019/12/06	AL7T	06/08/2020			Index Future	809.5980	809.5980	810.3280	810.3280	0.090	0.0000	0.0000	0
2019/12/06	ALBI	06/02/2020			Index Future	694.4360	694.4360	694.9670	694.9670	0.076	0.0000	0.0000	414
2019/12/06	ALBI	07/05/2020			Index Future	707.1040	707.1040	707.6440	707.6440	0.076	0.0000	0.0000	0
2019/12/06	ALBI	06/08/2020			Index Future	720.1680	720.1680	720.7180	720.7180	0.076	0.0000	0.0000	0
2019/12/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/12/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/06	ES33	06/02/2020			Bond Future	11.1516	77.8025	11.1399	77.8680	(0.104)	0.0000	0.0000	350
2019/12/06	ES33	07/05/2020			Bond Future	11.2749	75.4280	11.2628	75.4948	(0.107)	0.0000	0.0000	0
2019/12/06	ES33	06/08/2020			Bond Future	11.4013	76.8131	11.3887	76.8811	(0.110)	0.0000	0.0000	0
2019/12/06	ES33	05/11/2020			Bond Future	11.5297	74.4689	11.5166	74.5382	(0.113)	0.0000	0.0000	0
2019/12/06	ES42	06/02/2020			Bond Future	11.4929	78.6397	11.4762	78.7460	(0.145)	0.0000	0.0000	4,919
2019/12/06	ES42	07/05/2020			Bond Future	11.6159	75.8097	11.5985	75.9180	(0.149)	0.0000	0.0000	0
2019/12/06	ES42	06/08/2020			Bond Future	11.7400	77.2008	11.7220	77.3112	(0.153)	0.0000	0.0000	0
2019/12/06	ES42	05/11/2020			Bond Future	11.8651	74.3941	11.8464	74.5065	(0.157)	0.0000	0.0000	0

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2019/12/06	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	GOVI	06/02/2020	703.15	Put	GOVI	166,620.0000	16.6620	161,800.0000	16.1800	(2.893)	0	0	0
2019/12/06	GOVI	06/02/2020			GOVI	686.4880	686.4880	686.9700	686.9700	0.070	0.0000	0.0000	1,242
2019/12/06	GOVI	06/02/2020	703.14	Put	GOVI	166,520.0000	16.6520	161,700.0000	16.1700	(2.895)	0	0	0
2019/12/06	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	GOVI	06/02/2020	703.13	Put	GOVI	166,420.0000	16.6420	161,600.0000	16.1600	(2.896)	0	0	0
2019/12/06	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	GOVI	07/05/2020			GOVI	699.0100	699.0100	699.5020	699.5020	0.070	0.0000	0.0000	0
2019/12/06	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	GOVI	07/05/2020	720.00	Put	GOVI	209,900.0000	20.9900	204,980.0000	20.4980	(2.344)	0	0	0
2019/12/06	GOVI	07/05/2020	719.98	Put	GOVI	209,700.0000	20.9700	204,780.0000	20.4780	(2.346)	0	0	0
2019/12/06	GOVI	07/05/2020	719.99	Put	GOVI	209,800.0000	20.9800	204,880.0000	20.4880	(2.345)	0	0	0
2019/12/06	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	GOVI	06/08/2020	728.12	Put	GOVI	161,960.0000	16.1960	156,950.0000	15.6950	(3.093)	0	0	0
2019/12/06	GOVI	06/08/2020			GOVI	711.9240	711.9240	712.4250	712.4250	0.070	0.0000	0.0000	0
2019/12/06	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	GOVI	06/08/2020	728.14	Put	GOVI	162,160.0000	16.2160	157,150.0000	15.7150	(3.090)	0	0	0
2019/12/06	GOVI	06/08/2020	728.13	Put	GOVI	162,060.0000	16.2060	157,050.0000	15.7050	(3.091)	0	0	0
2019/12/06	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/06	IGOV	06/02/2020			Index Future	258.7760	258.7760	259.1260	259.1260	0.135	0.0000	0.0000	1,011
2019/12/06	IGOV	07/05/2020			Index Future	263.5590	263.5590	263.9160	263.9160	0.135	0.0000	0.0000	47
2019/12/06	IGOV	06/08/2020			Index Future	268.4900	268.4900	268.8540	268.8540	0.136	0.0000	0.0000	0
2019/12/06	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/06	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/06	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2019/12/06	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/06	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5100	95.5100	0.000	0.0000	0.0000	0
2019/12/06	IS05	16/03/2021			Interest Rate Swap	94.4900	94.4900	94.4800	94.4800	(0.011)	0.0000	0.0000	0
2019/12/06	IS05	15/06/2021			Interest Rate Swap	93.4200	93.4200	93.4100	93.4100	(0.011)	0.0000	0.0000	0
2019/12/06	IS05	21/09/2021			Interest Rate Swap	93.3300	93.3300	93.3100	93.3100	(0.021)	0.0000	0.0000	0
2019/12/06	IS05	21/12/2021			Interest Rate Swap	95.3000	95.3000	95.2700	95.2700	(0.031)	0.0000	0.0000	51
2019/12/06	IS05	15/03/2022			Interest Rate Swap	95.2300	95.2300	95.1900	95.1900	(0.042)	0.0000	0.0000	0
2019/12/06	IS05	21/06/2022			Interest Rate Swap	96.2000	96.2000	96.1600	96.1600	(0.042)	0.0000	0.0000	0
2019/12/06	IS05	20/09/2022			Interest Rate Swap	99.9500	99.9500	99.9100	99.9100	(0.040)	0.0000	0.0000	0
2019/12/06	IS05	20/12/2022			Interest Rate Swap	101.0300	101.0300	100.9800	100.9800	(0.049)	0.0000	0.0000	0
2019/12/06	IS05	22/03/2023			Interest Rate Swap	94.1500	94.1500	94.1000	94.1000	(0.053)	0.0000	0.0000	0
2019/12/06	IS05	20/06/2023			Interest Rate Swap	100.1000	100.1000	100.0400	100.0400	(0.060)	0.0000	0.0000	0
2019/12/06	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/06	IS10	17/12/2025			Interest Rate Swap	91.0200	91.0200	90.9100	90.9100	(0.121)	0.0000	0.0000	0

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2019/12/06	IS10	16/03/2026			Interest Rate Swap	87.8900	87.8900	87.7800	87.7800	(0.125)	0.0000	0.0000	0
2019/12/06	IS10	15/06/2026			Interest Rate Swap	86.5400	86.5400	86.4300	86.4300	(0.127)	0.0000	0.0000	0
2019/12/06	IS10	21/09/2026			Interest Rate Swap	88.7100	88.7100	88.5900	88.5900	(0.135)	0.0000	0.0000	0
2019/12/06	IS10	21/12/2026			Interest Rate Swap	92.5500	92.5500	92.4400	92.4400	(0.119)	0.0000	0.0000	0
2019/12/06	IS10	15/03/2027			Interest Rate Swap	91.0500	91.0500	90.9300	90.9300	(0.132)	0.0000	0.0000	0
2019/12/06	IS10	21/06/2027			Interest Rate Swap	93.1400	93.1400	93.0200	93.0200	(0.129)	0.0000	0.0000	0
2019/12/06	IS10	20/09/2027			Interest Rate Swap	98.6800	98.6800	98.5600	98.5600	(0.122)	0.0000	0.0000	0
2019/12/06	IS10	20/12/2027			Interest Rate Swap	99.0400	99.0400	98.9100	98.9100	(0.131)	0.0000	0.0000	0
2019/12/06	IS10	22/03/2028			Interest Rate Swap	92.4100	92.4100	92.2800	92.2800	(0.141)	0.0000	0.0000	0
2019/12/06	IS10	20/06/2028			Interest Rate Swap	99.7900	99.7900	99.6600	99.6600	(0.130)	0.0000	0.0000	0
2019/12/06	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/06	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/06	R023	06/02/2020	7.54	Call	Bond Future	726.8400	0.7268	754.5600	0.7546	3.814	0	0	0
2019/12/06	R023	06/02/2020			Bond Future	7.3464	104.5892	7.3303	104.6328	(0.219)	0.0000	0.0000	42,421
2019/12/06	R023	06/02/2020	7.52	Call	Bond Future	687.2300	0.6872	714.1700	0.7142	3.920	0	0	0
2019/12/06	R023	06/02/2020	7.52	Put	Bond Future	219.0600	0.2191	202.4100	0.2024	(7.601)	0	0	0
2019/12/06	R023	06/02/2020	7.54	Put	Bond Future	204.8900	0.2049	189.0200	0.1890	(7.746)	0	0	0
2019/12/06	R023	06/02/2020	7.53	Call	Bond Future	707.0100	0.7070	734.3300	0.7343	3.864	0	0	0
2019/12/06	R023	06/02/2020	7.53	Put	Bond Future	211.9500	0.2120	195.6800	0.1957	(7.676)	0	0	0
2019/12/06	R023	07/05/2020	6.91	Put	Bond Future	1,269.9800	1.2700	1,234.6000	1.2346	(2.786)	0	0	0
2019/12/06	R023	07/05/2020			Bond Future	7.3359	102.5644	7.3182	102.6089	(0.241)	0.0000	0.0000	13,512
2019/12/06	R023	07/05/2020	6.90	Call	Bond Future	187.3900	0.1874	196.2100	0.1962	4.707	0	0	0
2019/12/06	R023	07/05/2020	6.90	Put	Bond Future	1,288.2800	1.2883	1,252.6600	1.2527	(2.765)	0	0	0
2019/12/06	R023	07/05/2020	6.91	Call	Bond Future	194.5200	0.1945	203.5800	0.2036	4.658	0	0	0
2019/12/06	R023	07/05/2020	6.89	Call	Bond Future	180.6300	0.1806	189.2100	0.1892	4.750	0	0	0
2019/12/06	R023	07/05/2020	6.89	Put	Bond Future	1,306.9400	1.3069	1,271.0800	1.2711	(2.744)	0	0	0
2019/12/06	R023	06/08/2020	7.26	Call	Bond Future	728.6000	0.7286	749.0000	0.7490	2.800	0	0	0
2019/12/06	R023	06/08/2020			Bond Future	7.3094	104.4592	7.2898	104.5045	(0.269)	0.0000	0.0000	0
2019/12/06	R023	06/08/2020	7.26	Put	Bond Future	842.6900	0.8427	817.7400	0.8177	(2.961)	0	0	0
2019/12/06	R023	06/08/2020	7.27	Call	Bond Future	741.6400	0.7416	762.2500	0.7622	2.779	0	0	0
2019/12/06	R023	06/08/2020	7.28	Put	Bond Future	822.6600	0.8227	798.1300	0.7981	(2.982)	0	0	0
2019/12/06	R023	06/08/2020	7.27	Put	Bond Future	832.6200	0.8326	807.8800	0.8079	(2.971)	0	0	0
2019/12/06	R023	06/08/2020	7.28	Call	Bond Future	754.7700	0.7548	775.5900	0.7756	2.758	0	0	0
2019/12/06	R023	05/11/2020	7.46	Put	Bond Future	746.8500	0.7469	725.7900	0.7258	(2.820)	0	0	0
2019/12/06	R023	05/11/2020	7.47	Put	Bond Future	739.6300	0.7396	718.7200	0.7187	(2.827)	0	0	0
2019/12/06	R023	05/11/2020			Bond Future	7.2788	102.4867	7.2568	102.5329	(0.302)	0.0000	0.0000	0
2019/12/06	R023	05/11/2020	7.46	Call	Bond Future	1,126.8300	1.1268	1,151.9800	1.1520	2.232	0	0	0
2019/12/06	R023	05/11/2020	7.47	Call	Bond Future	1,140.5300	1.1405	1,165.8300	1.1658	2.218	0	0	0
2019/12/06	R023	05/11/2020	7.45	Call	Bond Future	1,113.2100	1.1132	1,138.2000	1.1382	2.245	0	0	0
2019/12/06	R023	05/11/2020	7.45	Put	Bond Future	754.1400	0.7541	732.9200	0.7329	(2.814)	0	0	0
2019/12/06	R035	06/02/2020	9.60	Call	Bond Future	668.3400	0.6683	680.0300	0.6800	1.749	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
2019/12/06	R035	06/02/2020	9.61	Put	Bond Future	3,154.5000	3.1545	3,085.4700	3.0855	(2.188)	0	0	0
2019/12/06	R035	06/02/2020			Bond Future	9.9432	95.7630	9.9320	95.8441	(0.112)	0.0000	0.0000	118,869
2019/12/06	R035	06/02/2020	9.60	Put	Bond Future	3,207.2200	3.2072	3,137.8000	3.1378	(2.164)	0	0	0
2019/12/06	R035	06/02/2020	9.61	Call	Bond Future	691.0400	0.6910	703.1200	0.7031	1.748	0	0	0
2019/12/06	R035	06/02/2020	9.59	Call	Bond Future	646.1200	0.6461	657.4300	0.6574	1.750	0	0	0
2019/12/06	R035	06/02/2020	9.59	Put	Bond Future	3,260.5100	3.2605	3,190.7100	3.1907	(2.141)	0	0	0
2019/12/06	R035	07/05/2020	10.57	Put	Bond Future	1,436.1200	1.4361	1,403.9400	1.4039	(2.241)	0	0	3,530
2019/12/06	R035	07/05/2020	9.75	Call	Bond Future	1,911.2900	1.9113	1,936.0900	1.9361	1.298	0	0	5,000
2019/12/06	R035	07/05/2020	10.75	Put	Bond Future	1,151.8800	1.1519	1,124.2900	1.1243	(2.395)	0	0	5,000
2019/12/06	R035	07/05/2020	9.48	Put	Bond Future	5,163.3200	5.1633	5,097.4800	5.0975	(1.275)	0	0	0
2019/12/06	R035	07/05/2020	9.47	Call	Bond Future	1,157.2700	1.1573	1,173.7700	1.1738	1.426	0	0	0
2019/12/06	R035	07/05/2020			Bond Future	10.0206	93.0064	10.0090	93.0890	(0.115)	0.0000	0.0000	0
2019/12/06	R035	07/05/2020	9.11	Put	Bond Future	7,350.9700	7.3510	7,276.3500	7.2763	(1.015)	0	0	0
2019/12/06	R035	07/05/2020	9.11	Call	Bond Future	495.4500	0.4955	503.4400	0.5034	1.613	0	0	5,000
2019/12/06	R035	07/05/2020	9.78	Put	Bond Future	3,745.1000	3.7451	3,688.2400	3.6882	(1.518)	0	0	0
2019/12/06	R035	07/05/2020	10.57	Call	Bond Future	5,239.0400	5.2390	5,289.4700	5.2895	0.963	0	0	0
2019/12/06	R035	07/05/2020	9.75	Put	Bond Future	3,873.6400	3.8736	3,815.8300	3.8158	(1.492)	0	0	0
2019/12/06	R035	07/05/2020	10.75	Call	Bond Future	6,149.8800	6.1499	6,204.9000	6.2049	0.895	0	0	0
2019/12/06	R035	07/05/2020	9.48	Call	Bond Future	1,180.7900	1.1808	1,197.5600	1.1976	1.420	0	0	0
2019/12/06	R035	07/05/2020	9.47	Put	Bond Future	5,215.8400	5.2158	5,149.7300	5.1497	(1.267)	0	0	0
2019/12/06	R035	07/05/2020	9.78	Call	Bond Future	2,003.3600	2.0034	2,029.1100	2.0291	1.285	0	0	3,530
2019/12/06	R035	07/05/2020	9.18	Put	Bond Future	6,899.1900	6.8992	6,825.9800	6.8260	(1.061)	0	0	0
2019/12/06	R035	07/05/2020	9.18	Call	Bond Future	596.7200	0.5967	606.1200	0.6061	1.575	0	0	3,530
2019/12/06	R035	07/05/2020	9.49	Call	Bond Future	1,204.8100	1.2048	1,221.8600	1.2219	1.415	0	0	0
2019/12/06	R035	07/05/2020	9.49	Put	Bond Future	5,111.3900	5.1114	5,045.8300	5.0458	(1.283)	0	0	0
2019/12/06	R035	06/08/2020	9.00	Put	Bond Future	8,899.3600	8.8994	8,825.2500	8.8252	(0.833)	0	0	0
2019/12/06	R035	06/08/2020	9.92	Put	Bond Future	4,084.1300	4.0841	4,031.7900	4.0318	(1.282)	0	0	0
2019/12/06	R035	06/08/2020			Bond Future	10.0988	94.7176	10.0868	94.8019	(0.119)	0.0000	0.0000	0
2019/12/06	R035	06/08/2020	9.00	Call	Bond Future	671.8600	0.6719	682.0200	0.6820	1.512	0	0	24,761
2019/12/06	R035	06/08/2020	9.92	Call	Bond Future	2,814.4600	2.8145	2,846.3900	2.8464	1.134	0	0	0
2019/12/06	R035	06/08/2020	9.93	Call	Bond Future	2,848.3200	2.8483	2,880.5200	2.8805	1.130	0	0	0
2019/12/06	R035	06/08/2020	9.91	Put	Bond Future	4,121.9400	4.1219	4,069.3200	4.0693	(1.277)	0	0	0
2019/12/06	R035	06/08/2020	8.75	Put	Bond Future	10,673.2800	10.6733	10,595.6400	10.5956	(0.727)	0	0	0
2019/12/06	R035	06/08/2020	8.75	Call	Bond Future	424.5100	0.4245	431.1400	0.4311	1.562	0	0	3,000
2019/12/06	R035	06/08/2020	9.93	Put	Bond Future	4,046.3000	4.0463	3,994.2300	3.9942	(1.287)	0	0	0
2019/12/06	R035	06/08/2020	9.91	Call	Bond Future	2,780.5000	2.7805	2,812.1500	2.8121	1.138	0	0	0
2019/12/06	R035	05/11/2020	10.34	Put	Bond Future	3,639.3500	3.6394	3,595.9400	3.5959	(1.193)	0	0	0
2019/12/06	R035	05/11/2020			Bond Future	10.1792	91.9986	10.1668	92.0844	(0.122)	0.0000	0.0000	0
2019/12/06	R035	05/11/2020	10.33	Call	Bond Future	4,703.8400	4.7038	4,746.0700	4.7461	0.898	0	0	0
2019/12/06	R035	05/11/2020	10.33	Put	Bond Future	3,669.0000	3.6690	3,625.3700	3.6254	(1.189)	0	0	0
2019/12/06	R035	05/11/2020	10.34	Call	Bond Future	4,742.1900	4.7422	4,784.6400	4.7846	0.895	0	0	0
2019/12/06	R035	05/11/2020	10.32	Call	Bond Future	4,665.2600	4.6653	4,707.2700	4.7073	0.900	0	0	0
2019/12/06	R035	05/11/2020	10.32	Put	Bond Future	3,698.5000	3.6985	3,654.6500	3.6546	(1.186)	0	0	0
2019/12/06	R186	06/02/2020	8.57	Call	Bond Future	1,407.8500	1.4078	1,470.0300	1.4700	4.417	0	0	0
2019/12/06	R186	06/02/2020	8.50	Call	Bond Future	1,188.7700	1.1888	1,244.3600	1.2444	4.676	0	0	0
2019/12/06	R186	06/02/2020	8.11	Put	Bond Future	2,302.2000	2.3022	2,205.9400	2.2059	(4.181)	0	0	0
2019/12/06	R186	06/02/2020			Bond Future	8.4627	111.9076	8.4411	112.0258	(0.255)	0.0000	0.0000	103,558

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2019/12/06	R186	06/02/2020	8.55	Call	Bond Future	1,343.2000	1.3432	1,403.5100	1.4035	4.490	0	0	0
2019/12/06	R186	06/02/2020	8.55	Put	Bond Future	867.7700	0.8678	809.9600	0.8100	(6.662)	0	0	0
2019/12/06	R186	06/02/2020	8.11	Call	Bond Future	353.8500	0.3538	375.7100	0.3757	6.178	0	0	821
2019/12/06	R186	06/02/2020	8.57	Put	Bond Future	823.8500	0.8239	767.9100	0.7679	(6.790)	0	0	0
2019/12/06	R186	06/02/2020	9.00	Put	Bond Future	240.6500	0.2407	217.5100	0.2175	(9.616)	0	0	821
2019/12/06	R186	06/02/2020	8.50	Put	Bond Future	985.3800	0.9854	922.8500	0.9228	(6.346)	0	0	821
2019/12/06	R186	06/02/2020	8.56	Call	Bond Future	1,375.3200	1.3753	1,436.5700	1.4366	4.454	0	0	0
2019/12/06	R186	06/02/2020	8.56	Put	Bond Future	845.5900	0.8456	788.7200	0.7887	(6.725)	0	0	0
2019/12/06	R186	06/02/2020	9.00	Call	Bond Future	3,126.0500	3.1261	3,221.0300	3.2210	3.038	0	0	0
2019/12/06	R186	07/05/2020	7.90	Put	Bond Future	3,824.2900	3.8243	3,726.5400	3.7265	(2.556)	0	0	2,500
2019/12/06	R186	07/05/2020	8.28	Put	Bond Future	2,439.1300	2.4391	2,361.2500	2.3613	(3.193)	0	0	0
2019/12/06	R186	07/05/2020	8.93	Call	Bond Future	3,150.3400	3.1503	3,227.7400	3.2277	2.457	0	0	0
2019/12/06	R186	07/05/2020	8.09	Put	Bond Future	3,081.3900	3.0814	2,993.0900	2.9931	(2.866)	0	0	0
2019/12/06	R186	07/05/2020			Bond Future	8.5173	113.9490	8.4945	114.0693	(0.267)	0.0000	0.0000	1,650
2019/12/06	R186	07/05/2020	8.50	Call	Bond Future	1,729.9500	1.7300	1,784.9700	1.7850	3.180	0	0	0
2019/12/06	R186	07/05/2020	8.50	Put	Bond Future	1,821.2800	1.8213	1,755.9100	1.7559	(3.589)	0	0	23,208
2019/12/06	R186	07/05/2020	8.08	Call	Bond Future	775.4000	0.7754	806.9600	0.8070	4.070	0	0	0
2019/12/06	R186	07/05/2020	8.08	Put	Bond Future	3,118.0600	3.1181	3,029.2300	3.0292	(2.849)	0	0	0
2019/12/06	R186	07/05/2020	7.90	Call	Bond Future	498.7900	0.4988	521.4300	0.5214	4.539	0	0	0
2019/12/06	R186	07/05/2020	8.28	Call	Bond Future	1,175.8000	1.1758	1,218.3100	1.2183	3.615	0	0	6,000
2019/12/06	R186	07/05/2020	8.93	Put	Bond Future	996.1900	0.9962	953.2000	0.9532	(4.315)	0	0	6,000
2019/12/06	R186	07/05/2020	8.09	Call	Bond Future	793.0200	0.7930	825.1100	0.8251	4.047	0	0	0
2019/12/06	R186	07/05/2020	7.60	Put	Bond Future	5,195.3400	5.1953	5,086.1100	5.0861	(2.102)	0	0	0
2019/12/06	R186	07/05/2020	7.60	Call	Bond Future	207.2900	0.2073	218.4500	0.2184	5.384	0	0	6,000
2019/12/06	R186	07/05/2020	8.07	Call	Bond Future	758.0300	0.7580	789.0600	0.7891	4.094	0	0	0
2019/12/06	R186	07/05/2020	8.07	Put	Bond Future	3,155.0000	3.1550	3,065.6400	3.0656	(2.832)	0	0	0
2019/12/06	R186	06/08/2020	8.38	Put	Bond Future	2,544.4700	2.5445	2,471.2000	2.4712	(2.880)	0	0	0
2019/12/06	R186	06/08/2020			Bond Future	8.5719	110.7456	8.5479	110.8683	(0.280)	0.0000	0.0000	0
2019/12/06	R186	06/08/2020	8.37	Call	Bond Future	1,531.8700	1.5319	1,580.8600	1.5809	3.198	0	0	0
2019/12/06	R186	06/08/2020	8.37	Put	Bond Future	2,569.9000	2.5699	2,496.1300	2.4961	(2.871)	0	0	0
2019/12/06	R186	06/08/2020	8.38	Call	Bond Future	1,558.1400	1.5581	1,607.6300	1.6076	3.176	0	0	0
2019/12/06	R186	06/08/2020	8.36	Call	Bond Future	1,505.8200	1.5058	1,554.3100	1.5543	3.220	0	0	0
2019/12/06	R186	06/08/2020	8.36	Put	Bond Future	2,595.5800	2.5956	2,521.3100	2.5213	(2.861)	0	0	0
2019/12/06	R186	05/11/2020	8.64	Put	Bond Future	2,424.4200	2.4244	2,360.7300	2.3607	(2.627)	0	0	0
2019/12/06	R186	05/11/2020	8.65	Call	Bond Future	2,536.4100	2.5364	2,598.2000	2.5982	2.436	0	0	0
2019/12/06	R186	05/11/2020			Bond Future	8.6234	112.8268	8.5980	112.9519	(0.294)	0.0000	0.0000	0
2019/12/06	R186	05/11/2020	8.66	Call	Bond Future	2,567.0200	2.5670	2,629.2000	2.6292	2.422	0	0	0
2019/12/06	R186	05/11/2020	8.66	Put	Bond Future	2,386.5600	2.3866	2,323.6500	2.3237	(2.636)	0	0	0
2019/12/06	R186	05/11/2020	8.64	Call	Bond Future	2,506.3700	2.5064	2,567.7700	2.5678	2.450	0	0	0
2019/12/06	R186	05/11/2020	8.65	Put	Bond Future	2,405.1900	2.4052	2,341.8900	2.3419	(2.632)	0	0	0
2019/12/06	R197	06/02/2020			Bond Future	301.8325	301.8325	301.8793	301.8793	0.015	0.0000	0.0000	2,540
2019/12/06	R197	07/05/2020			Bond Future	307.4117	307.4117	307.4596	307.4596	0.016	0.0000	0.0000	0
2019/12/06	R197	06/08/2020			Bond Future	305.4499	305.4499	305.4988	305.4988	0.016	0.0000	0.0000	0
2019/12/06	R197	05/11/2020			Bond Future	311.1874	311.1874	311.2375	311.2375	0.016	0.0000	0.0000	0
2019/12/06	R202	06/02/2020			Bond Future	226.6510	226.6510	226.8968	226.8968	0.108	0.0000	0.0000	8,469
2019/12/06	R202	07/05/2020			Bond Future	230.8405	230.8405	231.0910	231.0910	0.109	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
2019/12/06	R202	06/08/2020			Bond Future	231.0758	231.0758	231.3314	231.3314	0.111	0.0000	0.0000	0
2019/12/06	R202	05/11/2020			Bond Future	235.4165	235.4165	235.6769	235.6769	0.111	0.0000	0.0000	0
2019/12/06	R208	06/02/2020	6.13	Put	Bond Future	510.6200	0.5106	512.1300	0.5121	0.296	0	0	0
2019/12/06	R208	06/02/2020	6.12	Call	Bond Future	0.2800	0.0003	0.2500	0.0003	(10.714)	0	0	0
2019/12/06	R208	06/02/2020			Bond Future	6.6015	102.6203	6.6029	102.6187	0.022	0.0000	0.0000	12,555
2019/12/06	R208	06/02/2020	6.13	Call	Bond Future	0.3200	0.0003	0.2900	0.0003	(9.375)	0	0	0
2019/12/06	R208	06/02/2020	6.12	Put	Bond Future	521.4500	0.5215	522.9600	0.5230	0.290	0	0	0
2019/12/06	R208	06/02/2020	6.14	Call	Bond Future	0.3500	0.0004	0.3200	0.0003	(8.571)	0	0	0
2019/12/06	R208	06/02/2020	6.14	Put	Bond Future	499.7900	0.4998	501.3000	0.5013	0.302	0	0	0
2019/12/06	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/06	R208	07/05/2020	4.80	Put	Bond Future	1,349.3100	1.3493	1,350.8500	1.3509	0.114	0	0	0
2019/12/06	R208	07/05/2020			Bond Future	6.3684	101.0888	6.3702	101.0872	0.028	0.0000	0.0000	0
2019/12/06	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/06	R208	07/05/2020	4.82	Put	Bond Future	1,331.9200	1.3319	1,333.4600	1.3335	0.116	0	0	0
2019/12/06	R208	07/05/2020	4.81	Put	Bond Future	1,340.6100	1.3406	1,342.1500	1.3422	0.115	0	0	0
2019/12/06	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/06	R208	06/08/2020	5.57	Put	Bond Future	258.5700	0.2586	259.5000	0.2595	0.360	0	0	0
2019/12/06	R208	06/08/2020			Bond Future	5.9111	102.9598	5.9136	102.9582	0.041	0.0000	0.0000	0
2019/12/06	R208	06/08/2020	5.56	Call	Bond Future	44.7500	0.0447	44.1900	0.0442	(1.251)	0	0	0
2019/12/06	R208	06/08/2020	5.56	Put	Bond Future	263.0000	0.2630	263.9500	0.2639	0.361	0	0	0
2019/12/06	R208	06/08/2020	5.57	Call	Bond Future	46.5500	0.0466	45.9700	0.0460	(1.246)	0	0	0
2019/12/06	R208	06/08/2020	5.55	Call	Bond Future	42.7400	0.0427	42.2000	0.0422	(1.263)	0	0	0
2019/12/06	R208	06/08/2020	5.55	Put	Bond Future	267.2200	0.2672	268.1900	0.2682	0.363	0	0	0
2019/12/06	R208	05/11/2020	4.78	Call	Bond Future	89.2900	0.0893	88.4400	0.0884	(0.952)	0	0	0
2019/12/06	R208	05/11/2020	4.77	Put	Bond Future	108.2400	0.1082	108.8900	0.1089	0.601	0	0	0
2019/12/06	R208	05/11/2020			Bond Future	4.8239	101.4839	4.8278	101.4824	0.080	0.0000	0.0000	0
2019/12/06	R208	05/11/2020	4.79	Call	Bond Future	91.5100	0.0915	90.6500	0.0906	(0.940)	0	0	0
2019/12/06	R208	05/11/2020	4.79	Put	Bond Future	104.5600	0.1046	105.1900	0.1052	0.603	0	0	0
2019/12/06	R208	05/11/2020	4.78	Put	Bond Future	106.1900	0.1062	106.8300	0.1068	0.603	0	0	0
2019/12/06	R208	05/11/2020	4.77	Call	Bond Future	87.4900	0.0875	86.6500	0.0866	(0.960)	0	0	0
2019/12/06	R209	06/02/2020	9.52	Put	Bond Future	3,245.3800	3.2454	3,184.0600	3.1841	(1.889)	0	0	0
2019/12/06	R209	06/02/2020			Bond Future	9.9653	72.7548	9.9543	72.8229	(0.111)	0.0000	0.0000	104,009
2019/12/06	R209	06/02/2020	9.51	Call	Bond Future	400.0400	0.4000	406.5800	0.4066	1.635	0	0	0
2019/12/06	R209	06/02/2020	9.51	Put	Bond Future	3,296.2300	3.2962	3,234.6500	3.2346	(1.868)	0	0	0
2019/12/06	R209	06/02/2020	9.40	Put	Bond Future	3,885.2300	3.8852	3,821.2300	3.8212	(1.647)	0	0	0
2019/12/06	R209	06/02/2020	9.40	Call	Bond Future	263.6700	0.2637	267.7900	0.2678	1.563	0	0	7,500
2019/12/06	R209	06/02/2020	9.52	Call	Bond Future	414.6200	0.4146	421.4200	0.4214	1.640	0	0	0
2019/12/06	R209	06/02/2020	9.50	Call	Bond Future	385.7400	0.3857	392.0300	0.3920	1.631	0	0	0
2019/12/06	R209	06/02/2020	9.50	Put	Bond Future	3,347.4500	3.3475	3,285.6200	3.2856	(1.847)	0	0	0
2019/12/06	R209	07/05/2020	9.47	Call	Bond Future	960.7900	0.9608	974.2600	0.9743	1.402	0	0	0
2019/12/06	R209	07/05/2020			Bond Future	10.0379	70.9305	10.0265	71.0000	(0.113)	0.0000	0.0000	0
2019/12/06	R209	07/05/2020	9.45	Call	Bond Future	921.9400	0.9219	934.9600	0.9350	1.412	0	0	0
2019/12/06	R209	07/05/2020	9.45	Put	Bond Future	4,644.5000	4.6445	4,588.0500	4.5881	(1.215)	0	0	0
2019/12/06	R209	07/05/2020	9.47	Put	Bond Future	4,552.1100	4.5521	4,496.1100	4.4961	(1.230)	0	0	0
2019/12/06	R209	07/05/2020	9.46	Call	Bond Future	941.1600	0.9412	954.4100	0.9544	1.408	0	0	0
2019/12/06	R209	07/05/2020	9.46	Put	Bond Future	4,598.0600	4.5981	4,541.8400	4.5418	(1.223)	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
2019/12/06	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	R209	06/08/2020	5.55	Put	Bond Future	37,281.4200		37.2814	37,210.6000	37.2106	(0.190)	0	0	0
2019/12/06	R209	06/08/2020			Bond Future	10.1113		72.2353	10.0995	72.3062	(0.116)	0.0000	0.0000	0
2019/12/06	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	R209	06/08/2020	5.57	Put	Bond Future	37,064.5800		37.0646	36,993.7600	36.9938	(0.191)	0	0	0
2019/12/06	R209	06/08/2020	5.56	Put	Bond Future	37,172.9300		37.1729	37,102.1100	37.1021	(0.191)	0	0	0
2019/12/06	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/06	R209	05/11/2020	10.02	Call	Bond Future	3,044.3000		3.0443	3,073.8800	3.0739	0.972	0	0	0
2019/12/06	R209	05/11/2020			Bond Future	10.1831		70.4444	10.1709	70.5165	(0.119)	0.0000	0.0000	0
2019/12/06	R209	05/11/2020	10.00	Call	Bond Future	2,982.8200		2.9828	3,012.0000	3.0120	0.978	0	0	0
2019/12/06	R209	05/11/2020	10.00	Put	Bond Future	4,083.9700		4.0840	4,041.0100	4.0410	(1.052)	0	0	0
2019/12/06	R209	05/11/2020	10.02	Put	Bond Future	4,023.9400		4.0239	3,981.3800	3.9814	(1.058)	0	0	0
2019/12/06	R209	05/11/2020	10.01	Call	Bond Future	3,013.6300		3.0136	3,043.0100	3.0430	0.975	0	0	0
2019/12/06	R209	05/11/2020	10.01	Put	Bond Future	4,053.9900		4.0540	4,011.2300	4.0112	(1.055)	0	0	0
2019/12/06	R210	06/02/2020			Bond Future	188.1668		188.1668	188.7153	188.7153	0.291	0.0000	0.0000	1,721
2019/12/06	R210	07/05/2020			Bond Future	189.0014		189.0014	189.5602	189.5602	0.296	0.0000	0.0000	0
2019/12/06	R210	06/08/2020			Bond Future	192.5752		192.5752	193.1446	193.1446	0.296	0.0000	0.0000	0
2019/12/06	R210	05/11/2020			Bond Future	193.4772		193.4772	194.0573	194.0573	0.300	0.0000	0.0000	0
2019/12/06	R212	06/02/2020			Bond Future	161.7493		161.7493	161.8450	161.8450	0.059	0.0000	0.0000	7,963
2019/12/06	R212	07/05/2020			Bond Future	164.7390		164.7390	164.8367	164.8367	0.059	0.0000	0.0000	0
2019/12/06	R212	06/08/2020			Bond Future	165.5658		165.5658	165.6654	165.6654	0.060	0.0000	0.0000	0
2019/12/06	R212	05/11/2020			Bond Future	168.6759		168.6759	168.7774	168.7774	0.060	0.0000	0.0000	0
2019/12/06	R213	06/02/2020	9.27	Call	Bond Future	774.1000		0.7741	810.6000	0.8106	4.715	0	0	0
2019/12/06	R213	06/02/2020	9.26	Put	Bond Future	2,098.7200		2.0987	2,006.6000	2.0066	(4.389)	0	0	0
2019/12/06	R213	06/02/2020			Bond Future	9.4828		86.3906	9.4614	86.5184	(0.225)	0.0000	0.0000	24,111
2019/12/06	R213	06/02/2020	9.28	Call	Bond Future	796.4900		0.7965	833.8300	0.8338	4.688	0	0	0
2019/12/06	R213	06/02/2020	9.28	Put	Bond Future	2,021.0300		2.0210	1,930.5700	1.9306	(4.476)	0	0	0
2019/12/06	R213	06/02/2020	9.27	Put	Bond Future	2,059.6400		2.0596	1,968.3400	1.9683	(4.433)	0	0	0
2019/12/06	R213	06/02/2020	9.26	Call	Bond Future	752.1200		0.7521	787.8000	0.7878	4.744	0	0	0
2019/12/06	R213	07/05/2020	9.01	Put	Bond Future	4,152.6000		4.1526	4,053.6600	4.0537	(2.383)	0	0	0
2019/12/06	R213	07/05/2020	9.00	Call	Bond Future	863.5600		0.8636	894.2900	0.8943	3.559	0	0	0
2019/12/06	R213	07/05/2020			Bond Future	9.5523		84.4144	9.5302	84.5446	(0.232)	0.0000	0.0000	0
2019/12/06	R213	07/05/2020	9.01	Call	Bond Future	881.9100		0.8819	913.1400	0.9131	3.541	0	0	0
2019/12/06	R213	07/05/2020	9.00	Put	Bond Future	4,196.1400		4.1961	4,096.7000	4.0967	(2.370)	0	0	0
2019/12/06	R213	07/05/2020	9.02	Call	Bond Future	900.5100		0.9005	932.2300	0.9322	3.522	0	0	0
2019/12/06	R213	07/05/2020	9.02	Put	Bond Future	4,109.3700		4.1094	4,010.9200	4.0109	(2.396)	0	0	0
2019/12/06	R213	06/08/2020	9.31	Call	Bond Future	1,789.0500		1.7891	1,838.0600	1.8381	2.739	0	0	0
2019/12/06	R213	06/08/2020			Bond Future	9.6223		85.9686	9.5994	86.1014	(0.239)	0.0000	0.0000	0
2019/12/06	R213	06/08/2020	9.29	Call	Bond Future	1,737.2100		1.7372	1,785.2800	1.7853	2.767	0	0	0
2019/12/06	R213	06/08/2020	9.29	Put	Bond Future	3,686.0000		3.6860	3,601.3400	3.6013	(2.297)	0	0	0
2019/12/06	R213	06/08/2020	9.31	Put	Bond Future	3,618.8600		3.6189	3,535.1400	3.5351	(2.313)	0	0	0
2019/12/06	R213	06/08/2020	9.30	Call	Bond Future	1,763.0300		1.7630	1,811.5700	1.8116	2.753	0	0	0
2019/12/06	R213	06/08/2020	9.30	Put	Bond Future	3,652.3000		3.6523	3,568.1100	3.5681	(2.305)	0	0	0
2019/12/06	R213	05/11/2020	9.60	Put	Bond Future	3,476.5100		3.4765	3,403.5500	3.4036	(2.099)	0	0	0
2019/12/06	R213	05/11/2020	9.59	Call	Bond Future	2,904.2200		2.9042	2,966.0600	2.9661	2.129	0	0	0

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2019/12/06	R213	05/11/2020			Bond Future	9.6950	84.0351	9.6712	84.1703	(0.246)	0.0000	0.0000	0
2019/12/06	R213	05/11/2020	9.60	Call	Bond Future	2,935.2800	2.9353	2,997.5100	2.9975	2.120	0	0	0
2019/12/06	R213	05/11/2020	9.59	Put	Bond Future	3,502.6800	3.5027	3,429.3300	3.4293	(2.094)	0	0	0
2019/12/06	R213	05/11/2020	9.61	Call	Bond Future	2,966.1600	2.9662	3,028.7700	3.0288	2.111	0	0	0
2019/12/06	R213	05/11/2020	9.61	Put	Bond Future	3,450.2100	3.4502	3,377.6300	3.3776	(2.104)	0	0	0
2019/12/06	R214	06/02/2020	9.73	Call	Bond Future	378.4800	0.3785	390.8700	0.3909	3.274	0	0	0
2019/12/06	R214	06/02/2020	9.87	Put	Bond Future	2,923.5900	2.9236	2,839.6100	2.8396	(2.872)	0	0	0
2019/12/06	R214	06/02/2020	10.42	Call	Bond Future	2,250.5000	2.2505	2,304.4600	2.3045	2.398	0	0	0
2019/12/06	R214	06/02/2020			Bond Future	10.2245	70.9769	10.2083	71.0799	(0.158)	0.0000	0.0000	18,135
2019/12/06	R214	06/02/2020	9.71	Call	Bond Future	351.3600	0.3514	362.9300	0.3629	3.293	0	0	0
2019/12/06	R214	06/02/2020	9.71	Put	Bond Future	3,747.6700	3.7477	3,656.2400	3.6562	(2.440)	0	0	0
2019/12/06	R214	06/02/2020	10.42	Put	Bond Future	1,026.9300	1.0269	977.8900	0.9779	(4.775)	0	0	1,000
2019/12/06	R214	06/02/2020	9.73	Put	Bond Future	3,637.8100	3.6378	3,547.2000	3.5472	(2.491)	0	0	0
2019/12/06	R214	06/02/2020	9.52	Call	Bond Future	158.5600	0.1586	164.0100	0.1640	3.437	0	0	1,000
2019/12/06	R214	06/02/2020	9.87	Call	Bond Future	611.6800	0.6117	630.7000	0.6307	3.109	0	0	1,000
2019/12/06	R214	06/02/2020	9.72	Call	Bond Future	364.7500	0.3648	376.7200	0.3767	3.282	0	0	0
2019/12/06	R214	06/02/2020	9.72	Put	Bond Future	3,692.5200	3.6925	3,601.4900	3.6015	(2.465)	0	0	0
2019/12/06	R214	06/02/2020	9.52	Put	Bond Future	4,877.1100	4.8771	4,779.5600	4.7796	(2.000)	0	0	0
2019/12/06	R214	07/05/2020	9.77	Put	Bond Future	4,569.3600	4.5694	4,489.8200	4.4898	(1.741)	0	0	0
2019/12/06	R214	07/05/2020			Bond Future	10.2970	68.9733	10.2804	69.0782	(0.162)	0.0000	0.0000	0
2019/12/06	R214	07/05/2020	9.76	Call	Bond Future	1,107.3800	1.1074	1,132.3600	1.1324	2.256	0	0	0
2019/12/06	R214	07/05/2020	9.76	Put	Bond Future	4,615.9100	4.6159	4,536.0100	4.5360	(1.731)	0	0	0
2019/12/06	R214	07/05/2020	9.31	Put	Bond Future	7,061.7300	7.0617	6,967.5200	6.9675	(1.334)	0	0	0
2019/12/06	R214	07/05/2020	10.66	Put	Bond Future	1,688.5100	1.6885	1,643.8900	1.6439	(2.643)	0	0	1,250
2019/12/06	R214	07/05/2020	9.77	Call	Bond Future	1,128.7600	1.1288	1,154.1000	1.1541	2.245	0	0	0
2019/12/06	R214	07/05/2020	9.31	Call	Bond Future	388.2100	0.3882	398.8800	0.3989	2.749	0	0	1,250
2019/12/06	R214	07/05/2020	9.91	Put	Bond Future	3,953.8000	3.9538	3,879.6500	3.8796	(1.875)	0	0	0
2019/12/06	R214	07/05/2020	9.91	Call	Bond Future	1,453.6200	1.4536	1,484.3500	1.4844	2.114	0	0	1,250
2019/12/06	R214	07/05/2020	10.66	Call	Bond Future	3,906.9000	3.9069	3,967.1600	3.9672	1.542	0	0	0
2019/12/06	R214	07/05/2020	9.75	Call	Bond Future	1,086.2600	1.0863	1,110.8600	1.1109	2.265	0	0	0
2019/12/06	R214	07/05/2020	9.75	Put	Bond Future	4,662.8200	4.6628	4,582.5400	4.5825	(1.722)	0	0	0
2019/12/06	R214	06/08/2020	9.98	Put	Bond Future	4,439.7500	4.4398	4,369.1300	4.3691	(1.591)	0	0	0
2019/12/06	R214	06/08/2020	9.97	Call	Bond Future	1,922.3700	1.9224	1,958.3300	1.9583	1.871	0	0	0
2019/12/06	R214	06/08/2020			Bond Future	10.3702	70.2419	10.3530	70.3488	(0.166)	0.0000	0.0000	0
2019/12/06	R214	06/08/2020	9.98	Call	Bond Future	1,949.5800	1.9496	1,985.8900	1.9859	1.862	0	0	0
2019/12/06	R214	06/08/2020	9.97	Put	Bond Future	4,478.2600	4.4783	4,407.2900	4.4073	(1.585)	0	0	0
2019/12/06	R214	06/08/2020	9.99	Call	Bond Future	1,977.2000	1.9772	2,013.8600	2.0139	1.854	0	0	0
2019/12/06	R214	06/08/2020	9.99	Put	Bond Future	4,401.7500	4.4018	4,331.4800	4.3315	(1.596)	0	0	0
2019/12/06	R214	05/11/2020	10.26	Put	Bond Future	4,328.8400	4.3288	4,266.7400	4.2667	(1.435)	0	0	0
2019/12/06	R214	05/11/2020			Bond Future	10.4446	68.2674	10.4269	68.3763	(0.170)	0.0000	0.0000	0
2019/12/06	R214	05/11/2020	10.25	Call	Bond Future	3,150.9600	3.1510	3,197.4900	3.1975	1.477	0	0	0
2019/12/06	R214	05/11/2020	10.25	Put	Bond Future	4,360.7400	4.3607	4,298.3500	4.2983	(1.431)	0	0	0
2019/12/06	R214	05/11/2020	10.26	Call	Bond Future	3,182.0500	3.1820	3,228.8700	3.2289	1.471	0	0	0
2019/12/06	R214	05/11/2020	10.24	Call	Bond Future	3,119.7400	3.1197	3,165.9800	3.1660	1.482	0	0	0
2019/12/06	R214	05/11/2020	10.24	Put	Bond Future	4,392.6100	4.3926	4,329.9300	4.3299	(1.427)	0	0	0
2019/12/06	R248	06/02/2020	9.71	Put	Bond Future	5,412.2600	5.4123	5,363.1000	5.3631	(0.908)	0	0	0

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2019/12/06	R248	06/02/2020			Bond Future	10.3216	89.6334	10.3156	89.6815	(0.058)	0.0000	0.0000	94,180
2019/12/06	R248	06/02/2020	9.71	Call	Bond Future	285.1500	0.2852	284.0500	0.2841	(0.386)	0	0	0
2019/12/06	R248	06/02/2020	9.70	Put	Bond Future	5,487.9400	5.4879	5,438.7500	5.4388	(0.896)	0	0	0
2019/12/06	R248	06/02/2020	9.72	Call	Bond Future	298.2100	0.2982	297.1400	0.2971	(0.359)	0	0	0
2019/12/06	R248	06/02/2020	9.72	Put	Bond Future	5,337.2200	5.3372	5,288.0900	5.2881	(0.921)	0	0	0
2019/12/06	R248	06/02/2020	9.70	Call	Bond Future	272.5900	0.2726	271.4600	0.2715	(0.415)	0	0	0
2019/12/06	R248	07/05/2020	9.79	Call	Bond Future	1,115.1000	1.1151	1,120.3600	1.1204	0.472	0	0	0
2019/12/06	R248	07/05/2020	9.77	Put	Bond Future	6,260.0000	6.2600	6,215.9900	6.2160	(0.703)	0	0	0
2019/12/06	R248	07/05/2020			Bond Future	10.3970	86.8284	10.3908	86.8775	(0.060)	0.0000	0.0000	0
2019/12/06	R248	07/05/2020	9.79	Put	Bond Future	6,133.7300	6.1337	6,089.9800	6.0900	(0.713)	0	0	0
2019/12/06	R248	07/05/2020	9.77	Call	Bond Future	1,067.3000	1.0673	1,072.3000	1.0723	0.468	0	0	0
2019/12/06	R248	07/05/2020	9.78	Put	Bond Future	6,196.5500	6.1965	6,152.6600	6.1527	(0.708)	0	0	0
2019/12/06	R248	07/05/2020	9.78	Call	Bond Future	1,090.9500	1.0909	1,096.0700	1.0961	0.469	0	0	0
2019/12/06	R248	06/08/2020	9.00	Put	Bond Future	13,296.7800	13.2968	13,248.5300	13.2485	(0.363)	0	0	0
2019/12/06	R248	06/08/2020	10.20	Call	Bond Future	2,869.6100	2.8696	2,883.5500	2.8836	0.486	0	0	0
2019/12/06	R248	06/08/2020			Bond Future	10.4733	88.4252	10.4668	88.4751	(0.061)	0.0000	0.0000	0
2019/12/06	R248	06/08/2020	9.25	Put	Bond Future	11,104.8300	11.1048	11,057.9200	11.0579	(0.422)	0	0	0
2019/12/06	R248	06/08/2020	9.25	Call	Bond Future	595.5600	0.5956	598.5500	0.5985	0.502	0	0	20,640
2019/12/06	R248	06/08/2020	10.18	Call	Bond Future	2,798.7400	2.7987	2,812.3900	2.8124	0.488	0	0	0
2019/12/06	R248	06/08/2020	10.18	Put	Bond Future	5,128.5700	5.1286	5,092.3200	5.0923	(0.707)	0	0	0
2019/12/06	R248	06/08/2020	9.00	Call	Bond Future	361.4800	0.3615	363.1300	0.3631	0.456	0	0	3,000
2019/12/06	R248	06/08/2020	10.20	Put	Bond Future	5,036.9900	5.0370	5,001.0300	5.0010	(0.714)	0	0	0
2019/12/06	R248	06/08/2020	10.19	Call	Bond Future	2,834.0700	2.8341	2,847.8600	2.8479	0.487	0	0	0
2019/12/06	R248	06/08/2020	10.19	Put	Bond Future	5,082.6100	5.0826	5,046.5000	5.0465	(0.710)	0	0	0
2019/12/06	R248	05/11/2020	10.02	Put	Bond Future	7,035.1600	7.0352	6,997.2900	6.9973	(0.538)	0	0	0
2019/12/06	R248	05/11/2020	10.03	Call	Bond Future	2,824.4600	2.8245	2,837.6500	2.8376	0.467	0	0	0
2019/12/06	R248	05/11/2020			Bond Future	10.5508	85.6519	10.5441	85.7029	(0.063)	0.0000	0.0000	0
2019/12/06	R248	05/11/2020	10.04	Call	Bond Future	2,856.2300	2.8562	2,869.5400	2.8695	0.466	0	0	0
2019/12/06	R248	05/11/2020	10.04	Put	Bond Future	6,931.9500	6.9320	6,894.3300	6.8943	(0.543)	0	0	0
2019/12/06	R248	05/11/2020	10.02	Call	Bond Future	2,792.8700	2.7929	2,805.9300	2.8059	0.468	0	0	0
2019/12/06	R248	05/11/2020	10.03	Put	Bond Future	6,983.3900	6.9834	6,945.6500	6.9457	(0.540)	0	0	0

Total

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