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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2019/12/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	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
2019/12/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	2025	06/02/2020			Bond Future	136.5545	136.5545	136.5521	136.5521	(0.002)	0.0000	0.0000	4,913
2019/12/12	2025	07/05/2020			Bond Future	139.0764	139.0764	139.0741	139.0741	(0.002)	0.0000	0.0000	0
2019/12/12	2025	06/08/2020			Bond Future	140.2006	140.2006	140.1984	140.1984	(0.002)	0.0000	0.0000	0
2019/12/12	2025	05/11/2020			Bond Future	142.8318	142.8318	142.8296	142.8296	(0.002)	0.0000	0.0000	0
2019/12/12	2029	06/02/2020			Bond Future	101.7490	101.7490	101.9167	101.9167	0.165	0.0000	0.0000	3,765
2019/12/12	2029	07/05/2020			Bond Future	102.5184	102.5184	102.6893	102.6893	0.167	0.0000	0.0000	0
2019/12/12	2029	06/08/2020			Bond Future	104.4541	104.4541	104.6283	104.6283	0.167	0.0000	0.0000	0
2019/12/12	2029	05/11/2020			Bond Future	105.2744	105.2744	105.4519	105.4519	0.169	0.0000	0.0000	0
2019/12/12	2030	06/02/2020	9.15	Put	Bond Future	1,520.8200	1.5208	1,406.0000	1.4060	(7.550)	0	0	0
2019/12/12	2030	06/02/2020	9.14	Call	Bond Future	1,021.2200	1.0212	1,096.8700	1.0969	7.408	0	0	0
2019/12/12	2030	06/02/2020	9.40	Put	Bond Future	841.5100	0.8415	762.4700	0.7625	(9.393)	0	0	5,000
2019/12/12	2030	06/02/2020	9.25	Call	Bond Future	1,350.6100	1.3506	1,442.2400	1.4422	6.784	0	0	0
2019/12/12	2030	06/02/2020	8.40	Call	Bond Future	48.9500	0.0489	55.0300	0.0550	12.421	0	0	5,820
2019/12/12	2030	06/02/2020			Bond Future	9.2272	92.3475	9.1958	92.5394	(0.341)	0.0000	0.0000	77,685
2019/12/12	2030	06/02/2020	9.00	Put	Bond Future	2,077.4900	2.0775	1,941.7000	1.9417	(6.536)	0	0	0
2019/12/12	2030	06/02/2020	9.00	Call	Bond Future	679.9300	0.6799	736.0500	0.7361	8.254	0	0	5,820
2019/12/12	2030	06/02/2020	9.15	Call	Bond Future	1,048.9300	1.0489	1,126.0200	1.1260	7.349	0	0	0
2019/12/12	2030	06/02/2020	9.14	Put	Bond Future	1,554.4500	1.5544	1,438.1900	1.4382	(7.479)	0	0	0
2019/12/12	2030	06/02/2020	9.40	Call	Bond Future	1,885.7300	1.8857	1,998.6000	1.9986	5.985	0	0	0
2019/12/12	2030	06/02/2020	9.25	Put	Bond Future	1,212.0900	1.2121	1,111.8100	1.1118	(8.273)	0	0	5,000
2019/12/12	2030	06/02/2020	8.40	Put	Bond Future	5,273.1800	5.2732	5,087.3500	5.0874	(3.524)	0	0	0
2019/12/12	2030	06/02/2020	9.16	Call	Bond Future	1,077.0800	1.0771	1,155.6200	1.1556	7.292	0	0	0
2019/12/12	2030	06/02/2020	9.16	Put	Bond Future	1,487.6900	1.4877	1,374.3200	1.3743	(7.621)	0	0	0
2019/12/12	2030	07/05/2020	8.79	Call	Bond Future	927.4100	0.9274	979.1600	0.9792	5.580	0	0	0
2019/12/12	2030	07/05/2020	8.78	Put	Bond Future	4,068.9500	4.0689	3,924.4800	3.9245	(3.551)	0	0	0
2019/12/12	2030	07/05/2020			Bond Future	9.2980	94.0305	9.2652	94.2259	(0.352)	0.0000	0.0000	0
2019/12/12	2030	07/05/2020	8.80	Call	Bond Future	946.0800	0.9461	998.6000	0.9986	5.551	0	0	0
2019/12/12	2030	07/05/2020	8.80	Put	Bond Future	3,981.4100	3.9814	3,838.4800	3.8385	(3.590)	0	0	0
2019/12/12	2030	07/05/2020	8.79	Put	Bond Future	4,025.0300	4.0250	3,881.3300	3.8813	(3.570)	0	0	0
2019/12/12	2030	07/05/2020	8.78	Call	Bond Future	908.9900	0.9090	959.9700	0.9600	5.608	0	0	0
2019/12/12	2030	06/08/2020	9.11	Call	Bond Future	1,945.3100	1.9453	2,025.1500	2.0251	4.104	0	0	0
2019/12/12	2030	06/08/2020			Bond Future	9.3708	91.7509	9.3367	91.9501	(0.363)	0.0000	0.0000	0
2019/12/12	2030	06/08/2020	9.09	Call	Bond Future	1,894.5600	1.8946	1,972.9900	1.9730	4.140	0	0	0
2019/12/12	2030	06/08/2020	9.09	Put	Bond Future	3,553.7800	3.5538	3,433.0300	3.4330	(3.398)	0	0	0
2019/12/12	2030	06/08/2020	9.11	Put	Bond Future	3,485.0600	3.4851	3,365.7200	3.3657	(3.424)	0	0	0
2019/12/12	2030	06/08/2020	9.10	Call	Bond Future	1,919.8400	1.9198	1,998.9700	1.9990	4.122	0	0	0
2019/12/12	2030	06/08/2020	9.10	Put	Bond Future	3,519.3000	3.5193	3,399.2500	3.3993	(3.411)	0	0	0
2019/12/12	2030	05/11/2020	10.06	Put	Bond Future	1,860.6400	1.8606	1,791.7400	1.7917	(3.703)	0	0	1,000
2019/12/12	2030	05/11/2020	8.73	Call	Bond Future	1,460.4200	1.4604	1,520.3300	1.5203	4.102	0	0	3,000
2019/12/12	2030	05/11/2020	9.39	Put	Bond Future	3,330.0300	3.3300	3,225.5200	3.2255	(3.138)	0	0	0
2019/12/12	2030	05/11/2020	9.38	Call	Bond Future	3,033.7900	3.0338	3,131.6200	3.1316	3.225	0	0	0
2019/12/12	2030	05/11/2020			Bond Future	9.4366	93.4753	9.4011	93.6782	(0.375)	0.0000	0.0000	0

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2019/12/12	2030	05/11/2020	8.34	Put	Bond Future	7,423.6900	7.4237	7,260.8700	7.2609	(2.193)	0	0	0
2019/12/12	2030	05/11/2020	8.34	Call	Bond Future	859.6800	0.8597	899.7800	0.8998	4.665	0	0	1,000
2019/12/12	2030	05/11/2020	9.04	Put	Bond Future	4,435.1200	4.4351	4,310.0100	4.3100	(2.821)	0	0	0
2019/12/12	2030	05/11/2020	9.04	Call	Bond Future	2,129.2700	2.1293	2,207.0800	2.2071	3.654	0	0	1,000
2019/12/12	2030	05/11/2020	10.06	Call	Bond Future	5,338.0200	5.3380	5,472.0400	5.4720	2.511	0	0	0
2019/12/12	2030	05/11/2020	8.73	Put	Bond Future	5,621.7900	5.6218	5,478.7800	5.4788	(2.544)	0	0	0
2019/12/12	2030	05/11/2020	9.23	Put	Bond Future	3,805.2400	3.8052	3,691.3500	3.6913	(2.993)	0	0	0
2019/12/12	2030	05/11/2020	10.37	Put	Bond Future	1,431.9900	1.4320	1,376.1500	1.3762	(3.899)	0	0	16,000
2019/12/12	2030	05/11/2020	9.39	Call	Bond Future	3,063.1700	3.0632	3,161.5800	3.1616	3.213	0	0	0
2019/12/12	2030	05/11/2020	9.38	Put	Bond Future	3,358.1000	3.3581	3,253.0100	3.2530	(3.129)	0	0	0
2019/12/12	2030	05/11/2020	10.47	Call	Bond Future	6,988.0600	6.9881	7,138.8500	7.1388	2.158	0	0	0
2019/12/12	2030	05/11/2020	10.47	Put	Bond Future	1,318.0300	1.3180	1,265.9000	1.2659	(3.955)	0	0	3,000
2019/12/12	2030	05/11/2020	9.23	Call	Bond Future	2,613.5200	2.6135	2,702.5500	2.7025	3.407	0	0	3,000
2019/12/12	2030	05/11/2020	8.53	Put	Bond Future	6,494.8600	6.4949	6,341.0100	6.3410	(2.369)	0	0	0
2019/12/12	2030	05/11/2020	8.53	Call	Bond Future	1,111.0200	1.1110	1,160.0900	1.1601	4.417	0	0	16,000
2019/12/12	2030	05/11/2020	9.03	Put	Bond Future	4,470.4300	4.4704	4,344.7400	4.3447	(2.812)	0	0	0
2019/12/12	2030	05/11/2020	9.03	Call	Bond Future	2,105.4600	2.1055	2,182.6900	2.1827	3.668	0	0	16,000
2019/12/12	2030	05/11/2020	10.37	Call	Bond Future	6,573.9300	6.5739	6,721.0100	6.7210	2.237	0	0	0
2019/12/12	2030	05/11/2020	9.40	Call	Bond Future	3,092.3400	3.0923	3,191.3300	3.1913	3.201	0	0	0
2019/12/12	2030	05/11/2020	9.40	Put	Bond Future	3,301.8000	3.3018	3,197.8700	3.1979	(3.148)	0	0	0
2019/12/12	2032	06/02/2020	9.40	Put	Bond Future	2,162.8200	2.1628	1,977.7000	1.9777	(8.559)	0	0	0
2019/12/12	2032	06/02/2020			Bond Future	9.6013	93.4377	9.5596	93.7137	(0.434)	0.0000	0.0000	70,671
2019/12/12	2032	06/02/2020	9.39	Call	Bond Future	794.0800	0.7941	883.0000	0.8830	11.198	0	0	0
2019/12/12	2032	06/02/2020	9.39	Put	Bond Future	2,205.0400	2.2050	2,017.9400	2.0179	(8.485)	0	0	0
2019/12/12	2032	06/02/2020	9.40	Call	Bond Future	819.3000	0.8193	910.2000	0.9102	11.095	0	0	0
2019/12/12	2032	06/02/2020	9.38	Call	Bond Future	769.3500	0.7694	856.3000	0.8563	11.302	0	0	0
2019/12/12	2032	06/02/2020	9.38	Put	Bond Future	2,247.8200	2.2478	2,058.7500	2.0588	(8.411)	0	0	0
2019/12/12	2032	07/05/2020	9.19	Call	Bond Future	1,086.8100	1.0868	1,167.4200	1.1674	7.417	0	0	0
2019/12/12	2032	07/05/2020			Bond Future	9.6768	90.9807	9.6336	91.2619	(0.447)	0.0000	0.0000	0
2019/12/12	2032	07/05/2020	9.17	Call	Bond Future	1,044.1700	1.0442	1,122.5000	1.1225	7.502	0	0	0
2019/12/12	2032	07/05/2020	9.17	Put	Bond Future	4,417.5600	4.4176	4,214.7200	4.2147	(4.592)	0	0	0
2019/12/12	2032	07/05/2020	9.19	Put	Bond Future	4,323.8200	4.3238	4,123.2600	4.1233	(4.638)	0	0	0
2019/12/12	2032	07/05/2020	9.18	Call	Bond Future	1,065.3600	1.0654	1,144.8200	1.1448	7.459	0	0	0
2019/12/12	2032	07/05/2020	9.18	Put	Bond Future	4,370.5200	4.3705	4,168.8100	4.1688	(4.615)	0	0	0
2019/12/12	2032	06/08/2020	9.46	Put	Bond Future	4,062.9400	4.0629	3,891.7700	3.8918	(4.213)	0	0	0
2019/12/12	2032	06/08/2020	9.45	Call	Bond Future	2,136.6900	2.1367	2,251.0600	2.2511	5.353	0	0	0
2019/12/12	2032	06/08/2020			Bond Future	9.7535	92.6527	9.7087	92.9392	(0.460)	0.0000	0.0000	0
2019/12/12	2032	06/08/2020	9.46	Call	Bond Future	2,164.5100	2.1645	2,279.8500	2.2799	5.329	0	0	0
2019/12/12	2032	06/08/2020	9.45	Put	Bond Future	4,100.7600	4.1008	3,928.6200	3.9286	(4.198)	0	0	0
2019/12/12	2032	06/08/2020	9.47	Call	Bond Future	2,192.2400	2.1922	2,308.5600	2.3086	5.306	0	0	0
2019/12/12	2032	06/08/2020	9.47	Put	Bond Future	4,025.0900	4.0251	3,854.9000	3.8549	(4.228)	0	0	0
2019/12/12	2032	05/11/2020	9.61	Put	Bond Future	4,313.5000	4.3135	4,151.8800	4.1519	(3.747)	0	0	0
2019/12/12	2032	05/11/2020	10.99	Call	Bond Future	8,227.0200	8.2270	8,451.2700	8.4513	2.726	0	0	0
2019/12/12	2032	05/11/2020	9.44	Put	Bond Future	4,935.6200	4.9356	4,759.8700	4.7599	(3.561)	0	0	0
2019/12/12	2032	05/11/2020	11.08	Call	Bond Future	8,608.9000	8.6089	8,837.8300	8.8378	2.659	0	0	0
2019/12/12	2032	05/11/2020	9.77	Put	Bond Future	3,785.7300	3.7857	3,637.2700	3.6373	(3.922)	0	0	0
2019/12/12	2032	05/11/2020			Bond Future	9.8289	90.2353	9.7824	90.5271	(0.473)	0.0000	0.0000	0

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2019/12/12	2032	05/11/2020	10.99	Put	Bond Future	1,343.2400	1.3432	1,275.6400	1.2756	(5.033)	0	0	3,000
2019/12/12	2032	05/11/2020	9.76	Call	Bond Future	3,384.5500	3.3845	3,527.1300	3.5271	4.213	0	0	0
2019/12/12	2032	05/11/2020	9.76	Put	Bond Future	3,817.2000	3.8172	3,667.9300	3.6679	(3.910)	0	0	0
2019/12/12	2032	05/11/2020	9.11	Call	Bond Future	1,669.0800	1.6691	1,758.1900	1.7582	5.339	0	0	3,000
2019/12/12	2032	05/11/2020	9.61	Call	Bond Future	2,928.4300	2.9284	3,058.6600	3.0587	4.447	0	0	3,000
2019/12/12	2032	05/11/2020	9.44	Call	Bond Future	2,454.4300	2.4544	2,570.5300	2.5705	4.730	0	0	1,000
2019/12/12	2032	05/11/2020	11.08	Put	Bond Future	1,222.5300	1.2225	1,159.6100	1.1596	(5.147)	0	0	1,000
2019/12/12	2032	05/11/2020	9.77	Call	Bond Future	3,416.0800	3.4161	3,559.4700	3.5595	4.198	0	0	0
2019/12/12	2032	05/11/2020	9.11	Put	Bond Future	6,329.9300	6.3299	6,127.1900	6.1272	(3.203)	0	0	0
2019/12/12	2032	05/11/2020	8.94	Put	Bond Future	7,156.9100	7.1569	6,941.1900	6.9412	(3.014)	0	0	0
2019/12/12	2032	05/11/2020	8.94	Call	Bond Future	1,345.8100	1.3458	1,421.9400	1.4219	5.657	0	0	1,000
2019/12/12	2032	05/11/2020	9.75	Call	Bond Future	3,353.1600	3.3532	3,494.9200	3.4949	4.228	0	0	0
2019/12/12	2032	05/11/2020	9.75	Put	Bond Future	3,848.8800	3.8489	3,698.7900	3.6988	(3.900)	0	0	0
2019/12/12	2033	06/02/2020			Bond Future	100.8367	100.8367	101.1764	101.1764	0.337	0.0000	0.0000	6,260
2019/12/12	2033	07/05/2020			Bond Future	101.5068	101.5068	101.8529	101.8529	0.341	0.0000	0.0000	0
2019/12/12	2033	06/08/2020			Bond Future	103.4235	103.4235	103.7762	103.7762	0.341	0.0000	0.0000	0
2019/12/12	2033	05/11/2020			Bond Future	104.1460	104.1460	104.5053	104.5053	0.345	0.0000	0.0000	0
2019/12/12	2037	06/02/2020	9.67	Call	Bond Future	415.2400	0.4152	478.2800	0.4783	15.182	0	0	0
2019/12/12	2037	06/02/2020	9.66	Put	Bond Future	3,748.2200	3.7482	3,469.4300	3.4694	(7.438)	0	0	0
2019/12/12	2037	06/02/2020			Bond Future	10.1096	87.3155	10.0628	87.6554	(0.463)	0.0000	0.0000	77,132
2019/12/12	2037	06/02/2020	9.68	Call	Bond Future	432.2500	0.4323	497.2400	0.4972	15.035	0	0	0
2019/12/12	2037	06/02/2020	9.68	Put	Bond Future	3,628.7900	3.6288	3,353.8900	3.3539	(7.576)	0	0	0
2019/12/12	2037	06/02/2020	9.67	Put	Bond Future	3,688.2700	3.6883	3,411.4200	3.4114	(7.506)	0	0	0
2019/12/12	2037	06/02/2020	9.66	Call	Bond Future	398.6000	0.3986	459.7000	0.4597	15.329	0	0	0
2019/12/12	2037	07/05/2020	9.60	Put	Bond Future	5,415.4800	5.4155	5,157.8200	5.1578	(4.758)	0	0	0
2019/12/12	2037	07/05/2020	9.59	Call	Bond Future	1,012.3700	1.0124	1,099.4900	1.0995	8.606	0	0	0
2019/12/12	2037	07/05/2020			Bond Future	10.1917	88.9067	10.1433	89.2528	(0.475)	0.0000	0.0000	0
2019/12/12	2037	07/05/2020	9.60	Call	Bond Future	1,034.0200	1.0340	1,122.4800	1.1225	8.555	0	0	0
2019/12/12	2037	07/05/2020	9.59	Put	Bond Future	5,470.7100	5.4707	5,211.7100	5.2117	(4.734)	0	0	0
2019/12/12	2037	07/05/2020	9.61	Call	Bond Future	1,056.1600	1.0562	1,145.9700	1.1460	8.503	0	0	0
2019/12/12	2037	07/05/2020	9.61	Put	Bond Future	5,360.8300	5.3608	5,104.5200	5.1045	(4.781)	0	0	0
2019/12/12	2037	06/08/2020	9.88	Put	Bond Future	5,066.8900	5.0669	4,847.5700	4.8476	(4.328)	0	0	0
2019/12/12	2037	06/08/2020			Bond Future	10.2764	86.2804	10.2263	86.6330	(0.487)	0.0000	0.0000	0
2019/12/12	2037	06/08/2020	9.87	Call	Bond Future	2,184.6000	2.1846	2,316.7000	2.3167	6.047	0	0	0
2019/12/12	2037	06/08/2020	9.87	Put	Bond Future	5,111.8700	5.1119	4,891.3900	4.8914	(4.313)	0	0	0
2019/12/12	2037	06/08/2020	9.88	Call	Bond Future	2,213.4400	2.2134	2,346.7000	2.3467	6.020	0	0	0
2019/12/12	2037	06/08/2020	9.86	Call	Bond Future	2,155.7100	2.1557	2,286.6400	2.2866	6.074	0	0	0
2019/12/12	2037	06/08/2020	9.86	Put	Bond Future	5,156.8900	5.1569	4,935.2400	4.9352	(4.298)	0	0	0
2019/12/12	2037	05/11/2020	10.18	Call	Bond Future	3,553.5300	3.5535	3,720.9100	3.7209	4.710	0	0	0
2019/12/12	2037	05/11/2020	10.17	Put	Bond Future	4,810.3300	4.8103	4,617.5600	4.6176	(4.007)	0	0	0
2019/12/12	2037	05/11/2020			Bond Future	10.3541	87.9039	10.3024	88.2631	(0.499)	0.0000	0.0000	0
2019/12/12	2037	05/11/2020	10.19	Call	Bond Future	3,586.7100	3.5867	3,755.0600	3.7551	4.694	0	0	0
2019/12/12	2037	05/11/2020	10.19	Put	Bond Future	4,735.0100	4.7350	4,544.2000	4.5442	(4.030)	0	0	0
2019/12/12	2037	05/11/2020	10.17	Call	Bond Future	3,520.5200	3.5205	3,686.9100	3.6869	4.726	0	0	0
2019/12/12	2037	05/11/2020	10.18	Put	Bond Future	4,772.5400	4.7725	4,580.7600	4.5808	(4.018)	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
2019/12/12	2038	06/02/2020			Bond Future	116.9591	116.9591	116.6244	116.6244	(0.286)	0.0000	0.0000	10,814
2019/12/12	2038	07/05/2020			Bond Future	119.1191	119.1191	118.7783	118.7783	(0.286)	0.0000	0.0000	0
2019/12/12	2038	06/08/2020			Bond Future	119.6789	119.6789	119.3317	119.3317	(0.290)	0.0000	0.0000	0
2019/12/12	2038	05/11/2020			Bond Future	121.9247	121.9247	121.5713	121.5713	(0.290)	0.0000	0.0000	0
2019/12/12	2040	06/02/2020	9.76	Call	Bond Future	407.7500	0.4077	469.5800	0.4696	15.164	0	0	0
2019/12/12	2040	06/02/2020	9.00	Put	Bond Future	10,429.3400	10.4293	10,067.6900	10.0677	(3.468)	0	0	0
2019/12/12	2040	06/02/2020			Bond Future	10.2350	89.8428	10.1882	90.2060	(0.457)	0.0000	0.0000	52,644
2019/12/12	2040	06/02/2020	9.74	Call	Bond Future	375.2600	0.3753	433.2300	0.4332	15.448	0	0	0
2019/12/12	2040	06/02/2020	9.74	Put	Bond Future	4,338.1000	4.3381	4,032.9600	4.0330	(7.034)	0	0	0
2019/12/12	2040	06/02/2020	8.40	Put	Bond Future	16,185.6400	16.1856	15,822.5400	15.8225	(2.243)	0	0	0
2019/12/12	2040	06/02/2020	8.40	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2019/12/12	2040	06/02/2020	9.76	Put	Bond Future	4,205.1500	4.2051	3,903.8700	3.9039	(7.165)	0	0	0
2019/12/12	2040	06/02/2020	9.00	Call	Bond Future	5.8000	0.0058	7.2600	0.0073	25.172	0	0	0
2019/12/12	2040	06/02/2020	9.75	Call	Bond Future	391.2700	0.3913	451.1500	0.4512	15.304	0	0	0
2019/12/12	2040	06/02/2020	9.75	Put	Bond Future	4,271.3300	4.2713	3,968.1000	3.9681	(7.099)	0	0	0
2019/12/12	2040	07/05/2020	9.74	Call	Bond Future	1,173.3300	1.1733	1,270.9500	1.2709	8.320	0	0	0
2019/12/12	2040	07/05/2020	9.75	Put	Bond Future	5,697.6000	5.6976	5,426.8400	5.4268	(4.752)	0	0	0
2019/12/12	2040	07/05/2020			Bond Future	10.3176	91.4801	10.2692	91.8499	(0.469)	0.0000	0.0000	0
2019/12/12	2040	07/05/2020	9.50	Put	Bond Future	7,278.9700	7.2790	6,974.5200	6.9745	(4.183)	0	0	0
2019/12/12	2040	07/05/2020	9.50	Call	Bond Future	681.8800	0.6819	747.2500	0.7472	9.587	0	0	2,640
2019/12/12	2040	07/05/2020	10.00	Put	Bond Future	4,364.6500	4.3646	4,131.0600	4.1311	(5.352)	0	0	0
2019/12/12	2040	07/05/2020	10.00	Call	Bond Future	1,889.9700	1.8900	2,026.2000	2.0262	7.208	0	0	2,640
2019/12/12	2040	07/05/2020	9.74	Put	Bond Future	5,755.9800	5.7560	5,483.7800	5.4838	(4.729)	0	0	0
2019/12/12	2040	07/05/2020	9.75	Call	Bond Future	1,197.4300	1.1974	1,296.4900	1.2965	8.273	0	0	0
2019/12/12	2040	07/05/2020	9.73	Call	Bond Future	1,149.3400	1.1493	1,245.5300	1.2455	8.369	0	0	0
2019/12/12	2040	07/05/2020	9.73	Put	Bond Future	5,814.5900	5.8146	5,540.9600	5.5410	(4.706)	0	0	0
2019/12/12	2040	06/08/2020	10.04	Call	Bond Future	2,426.2500	2.4263	2,572.5100	2.5725	6.028	0	0	0
2019/12/12	2040	06/08/2020	10.02	Put	Bond Future	5,313.4800	5.3135	5,080.4900	5.0805	(4.385)	0	0	0
2019/12/12	2040	06/08/2020	10.03	Call	Bond Future	2,394.8400	2.3948	2,539.8300	2.5398	6.054	0	0	0
2019/12/12	2040	06/08/2020			Bond Future	10.4028	88.6502	10.3528	89.0269	(0.481)	0.0000	0.0000	0
2019/12/12	2040	06/08/2020	10.04	Put	Bond Future	5,218.3800	5.2184	4,987.9200	4.9879	(4.416)	0	0	0
2019/12/12	2040	06/08/2020	10.02	Call	Bond Future	2,363.3700	2.3634	2,507.1000	2.5071	6.082	0	0	0
2019/12/12	2040	06/08/2020	10.03	Put	Bond Future	5,265.9000	5.2659	5,034.1700	5.0342	(4.401)	0	0	0
2019/12/12	2040	05/11/2020	11.70	Put	Bond Future	1,639.6700	1.6397	1,552.4400	1.5524	(5.320)	0	0	2,000
2019/12/12	2040	05/11/2020	10.23	Call	Bond Future	3,567.9900	3.5680	3,739.2900	3.7393	4.801	0	0	2,000
2019/12/12	2040	05/11/2020	9.50	Call	Bond Future	1,536.7200	1.5367	1,632.4800	1.6325	6.231	0	0	2,000
2019/12/12	2040	05/11/2020	10.00	Call	Bond Future	2,823.5600	2.8236	2,970.5600	2.9706	5.206	0	0	2,000
2019/12/12	2040	05/11/2020	10.30	Call	Bond Future	3,811.0000	3.8110	3,989.6200	3.9896	4.687	0	0	0
2019/12/12	2040	05/11/2020			Bond Future	10.4810	90.3186	10.4294	90.7024	(0.493)	0.0000	0.0000	0
2019/12/12	2040	05/11/2020	9.73	Put	Bond Future	7,924.8000	7.9248	7,659.7100	7.6597	(3.345)	0	0	0
2019/12/12	2040	05/11/2020	9.73	Call	Bond Future	2,069.8300	2.0698	2,188.5400	2.1885	5.735	0	0	2,000
2019/12/12	2040	05/11/2020	10.23	Put	Bond Future	5,459.2800	5.4593	5,246.7800	5.2468	(3.892)	0	0	0
2019/12/12	2040	05/11/2020	10.30	Put	Bond Future	5,168.4700	5.1685	4,963.2900	4.9633	(3.970)	0	0	0
2019/12/12	2040	05/11/2020	11.70	Call	Bond Future	9,978.5200	9.9785	10,275.0900	10.2751	2.972	0	0	0
2019/12/12	2040	05/11/2020	9.50	Put	Bond Future	9,307.6600	9.3077	9,019.6200	9.0196	(3.095)	0	0	0
2019/12/12	2040	05/11/2020	10.00	Put	Bond Future	6,504.7800	6.5048	6,267.9800	6.2680	(3.640)	0	0	0
2019/12/12	2040	05/11/2020	10.32	Put	Bond Future	5,087.5500	5.0875	4,884.4500	4.8844	(3.992)	0	0	0

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2019/12/12	2040	05/11/2020	10.31	Call	Bond Future	3,846.2600	3.8463	4,025.9200	4.0259	4.671	0	0	0
2019/12/12	2040	05/11/2020	11.50	Call	Bond Future	9,056.7000	9.0567	9,339.5400	9.3395	3.123	0	0	0
2019/12/12	2040	05/11/2020	11.50	Put	Bond Future	1,996.2300	1.9962	1,895.2700	1.8953	(5.058)	0	0	2,000
2019/12/12	2040	05/11/2020	10.32	Call	Bond Future	3,881.6800	3.8817	4,062.3800	4.0624	4.655	0	0	0
2019/12/12	2040	05/11/2020	10.31	Put	Bond Future	5,127.8800	5.1279	4,923.7400	4.9237	(3.981)	0	0	0
2019/12/12	2044	06/02/2020	9.77	Put	Bond Future	4,820.0100	4.8200	4,503.9800	4.5040	(6.557)	0	0	0
2019/12/12	2044	06/02/2020	9.74	Call	Bond Future	276.1200	0.2761	320.5800	0.3206	16.102	0	0	328
2019/12/12	2044	06/02/2020	10.78	Put	Bond Future	663.1600	0.6632	571.6000	0.5716	(13.807)	0	0	328
2019/12/12	2044	06/02/2020			Bond Future	10.3243	86.3752	10.2775	86.7407	(0.453)	0.0000	0.0000	50,476
2019/12/12	2044	06/02/2020	9.77	Call	Bond Future	315.7500	0.3157	365.2300	0.3652	15.671	0	0	0
2019/12/12	2044	06/02/2020	9.09	Put	Bond Future	10,593.5900	10.5936	10,229.5800	10.2296	(3.436)	0	0	0
2019/12/12	2044	06/02/2020	9.09	Call	Bond Future	6.0400	0.0060	7.5400	0.0075	24.834	0	0	328
2019/12/12	2044	06/02/2020	9.74	Put	Bond Future	5,035.3200	5.0353	4,714.2700	4.7143	(6.376)	0	0	0
2019/12/12	2044	06/02/2020	9.78	Call	Bond Future	329.7700	0.3298	380.9800	0.3810	15.529	0	0	0
2019/12/12	2044	06/02/2020	9.76	Put	Bond Future	4,891.2700	4.8913	4,573.5400	4.5735	(6.496)	0	0	0
2019/12/12	2044	06/02/2020	10.78	Call	Bond Future	4,091.3900	4.0914	4,365.3400	4.3653	6.696	0	0	0
2019/12/12	2044	06/02/2020	9.78	Put	Bond Future	4,749.3100	4.7493	4,435.0100	4.4350	(6.618)	0	0	0
2019/12/12	2044	06/02/2020	9.76	Call	Bond Future	302.1600	0.3022	349.9400	0.3499	15.813	0	0	0
2019/12/12	2044	07/05/2020	9.45	Put	Bond Future	8,356.5800	8.3566	8,032.8600	8.0329	(3.874)	0	0	0
2019/12/12	2044	07/05/2020	9.97	Put	Bond Future	4,975.2900	4.9753	4,721.6700	4.7217	(5.098)	0	0	0
2019/12/12	2044	07/05/2020	9.33	Call	Bond Future	340.7600	0.3408	378.6300	0.3786	11.113	0	0	100
2019/12/12	2044	07/05/2020	9.98	Call	Bond Future	1,546.8500	1.5469	1,667.0000	1.6670	7.767	0	0	100
2019/12/12	2044	07/05/2020	9.26	Call	Bond Future	284.5800	0.2846	317.0600	0.3171	11.413	0	0	556
2019/12/12	2044	07/05/2020	9.81	Call	Bond Future	1,101.3400	1.1013	1,195.9000	1.1959	8.586	0	0	0
2019/12/12	2044	07/05/2020	9.79	Put	Bond Future	6,009.4000	6.0094	5,728.8200	5.7288	(4.669)	0	0	0
2019/12/12	2044	07/05/2020			Bond Future	10.4055	87.9492	10.3572	88.3215	(0.464)	0.0000	0.0000	0
2019/12/12	2044	07/05/2020	10.81	Call	Bond Future	4,817.6700	4.8177	5,060.0900	5.0601	5.032	0	0	0
2019/12/12	2044	07/05/2020	10.81	Put	Bond Future	1,804.1400	1.8041	1,674.3300	1.6743	(7.195)	0	0	129
2019/12/12	2044	07/05/2020	9.33	Put	Bond Future	9,317.1200	9.3171	8,982.7600	8.9828	(3.589)	0	0	0
2019/12/12	2044	07/05/2020	9.81	Put	Bond Future	5,887.3800	5.8874	5,609.7100	5.6097	(4.716)	0	0	0
2019/12/12	2044	07/05/2020	9.79	Call	Bond Future	1,054.9300	1.0549	1,146.5800	1.1466	8.688	0	0	0
2019/12/12	2044	07/05/2020	9.45	Call	Bond Future	457.3400	0.4573	505.8500	0.5059	10.607	0	0	129
2019/12/12	2044	07/05/2020	9.97	Call	Bond Future	1,518.2600	1.5183	1,636.8700	1.6369	7.812	0	0	129
2019/12/12	2044	07/05/2020	9.98	Put	Bond Future	4,921.8900	4.9219	4,669.8100	4.6698	(5.122)	0	0	0
2019/12/12	2044	07/05/2020	11.09	Call	Bond Future	6,264.0800	6.2641	6,537.7500	6.5377	4.369	0	0	0
2019/12/12	2044	07/05/2020	9.26	Put	Bond Future	9,898.6800	9.8987	9,558.9300	9.5589	(3.432)	0	0	0
2019/12/12	2044	07/05/2020	9.91	Put	Bond Future	5,304.0300	5.3040	5,041.2500	5.0413	(4.954)	0	0	0
2019/12/12	2044	07/05/2020	9.80	Put	Bond Future	5,948.2600	5.9483	5,669.1400	5.6691	(4.692)	0	0	0
2019/12/12	2044	07/05/2020	11.09	Put	Bond Future	1,268.4000	1.2684	1,169.8400	1.1698	(7.770)	0	0	100
2019/12/12	2044	07/05/2020	9.91	Call	Bond Future	1,352.4500	1.3525	1,461.9000	1.4619	8.093	0	0	556
2019/12/12	2044	07/05/2020	11.02	Call	Bond Future	5,891.3600	5.8914	6,157.9100	6.1579	4.524	0	0	0
2019/12/12	2044	07/05/2020	11.02	Put	Bond Future	1,383.5500	1.3835	1,277.8700	1.2779	(7.638)	0	0	556
2019/12/12	2044	07/05/2020	9.80	Call	Bond Future	1,078.0700	1.0781	1,171.1800	1.1712	8.637	0	0	0
2019/12/12	2044	06/08/2020	9.98	Call	Bond Future	2,052.1200	2.0521	2,181.8500	2.1819	6.322	0	0	602
2019/12/12	2044	06/08/2020	11.09	Put	Bond Future	2,120.2900	2.1203	1,998.7100	1.9987	(5.734)	0	0	602
2019/12/12	2044	06/08/2020	9.01	Call	Bond Future	375.3700	0.3754	410.0400	0.4100	9.236	0	0	140
2019/12/12	2044	06/08/2020	9.66	Call	Bond Future	1,238.4000	1.2384	1,329.2100	1.3292	7.333	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
2019/12/12	2044	06/08/2020	9.88	Call	Bond Future	1,771.7300	1.7717	1,888.9800	1.8890	6.618	0	0	0
2019/12/12	2044	06/08/2020			Bond Future	10.4892	85.1795	10.4393	85.5588	(0.476)	0.0000	0.0000	0
2019/12/12	2044	06/08/2020	9.36	Put	Bond Future	10,047.2800	10.0473	9,728.2100	9.7282	(3.176)	0	0	0
2019/12/12	2044	06/08/2020	9.36	Call	Bond Future	726.5000	0.7265	786.6700	0.7867	8.282	0	0	602
2019/12/12	2044	06/08/2020	9.98	Put	Bond Future	6,056.9200	6.0569	5,807.4100	5.8074	(4.119)	0	0	0
2019/12/12	2044	06/08/2020	9.86	Call	Bond Future	1,718.5800	1.7186	1,833.3700	1.8334	6.679	0	0	0
2019/12/12	2044	06/08/2020	9.86	Put	Bond Future	6,713.1100	6.7131	6,448.6600	6.4487	(3.939)	0	0	0
2019/12/12	2044	06/08/2020	11.09	Call	Bond Future	6,469.5800	6.4696	6,727.2400	6.7272	3.983	0	0	0
2019/12/12	2044	06/08/2020	9.01	Put	Bond Future	12,931.0200	12.9310	12,586.4500	12.5864	(2.665)	0	0	0
2019/12/12	2044	06/08/2020	9.66	Put	Bond Future	7,923.4700	7.9235	7,635.0400	7.6350	(3.640)	0	0	0
2019/12/12	2044	06/08/2020	9.88	Put	Bond Future	6,600.0400	6.6000	6,338.0500	6.3380	(3.970)	0	0	0
2019/12/12	2044	06/08/2020	10.93	Call	Bond Future	5,698.7900	5.6988	5,941.1200	5.9411	4.252	0	0	0
2019/12/12	2044	06/08/2020	10.93	Put	Bond Future	2,470.2600	2.4703	2,333.3500	2.3334	(5.542)	0	0	140
2019/12/12	2044	06/08/2020	9.87	Call	Bond Future	1,745.1600	1.7452	1,861.1800	1.8612	6.648	0	0	0
2019/12/12	2044	06/08/2020	9.87	Put	Bond Future	6,656.5200	6.6565	6,393.3000	6.3933	(3.954)	0	0	0
2019/12/12	2044	05/11/2020	11.43	Call	Bond Future	8,396.1100	8.3961	8,669.3800	8.6694	3.255	0	0	0
2019/12/12	2044	05/11/2020	9.72	Put	Bond Future	8,634.4800	8.6345	8,359.0200	8.3590	(3.190)	0	0	0
2019/12/12	2044	05/11/2020	9.97	Call	Bond Future	2,561.0200	2.5610	2,697.7600	2.6978	5.339	0	0	568
2019/12/12	2044	05/11/2020	9.29	Put	Bond Future	11,580.9600	11.5810	11,266.3700	11.2664	(2.716)	0	0	0
2019/12/12	2044	05/11/2020	9.96	Put	Bond Future	7,270.7900	7.2708	7,020.2400	7.0202	(3.446)	0	0	0
2019/12/12	2044	05/11/2020	10.36	Call	Bond Future	3,810.7100	3.8107	3,988.5300	3.9885	4.666	0	0	0
2019/12/12	2044	05/11/2020			Bond Future	10.5661	86.7829	10.5145	87.1691	(0.488)	0.0000	0.0000	0
2019/12/12	2044	05/11/2020	9.72	Call	Bond Future	1,895.9900	1.8960	2,006.7700	2.0068	5.843	0	0	1,815
2019/12/12	2044	05/11/2020	9.97	Put	Bond Future	7,217.9800	7.2180	6,968.4800	6.9685	(3.457)	0	0	0
2019/12/12	2044	05/11/2020	9.96	Call	Bond Future	2,532.0800	2.5321	2,667.7700	2.6678	5.359	0	0	0
2019/12/12	2044	05/11/2020	11.38	Call	Bond Future	8,154.4100	8.1544	8,424.1800	8.4242	3.308	0	0	0
2019/12/12	2044	05/11/2020	11.38	Put	Bond Future	2,424.3800	2.4244	2,307.9100	2.3079	(4.804)	0	0	568
2019/12/12	2044	05/11/2020	10.34	Call	Bond Future	3,740.4200	3.7404	3,916.1600	3.9162	4.698	0	0	0
2019/12/12	2044	05/11/2020	10.34	Put	Bond Future	5,457.7800	5.4578	5,247.2800	5.2473	(3.857)	0	0	0
2019/12/12	2044	05/11/2020	11.17	Put	Bond Future	2,840.5700	2.8406	2,708.3200	2.7083	(4.656)	0	0	1,815
2019/12/12	2044	05/11/2020	11.43	Put	Bond Future	2,335.7400	2.3357	2,222.7700	2.2228	(4.837)	0	0	1,815
2019/12/12	2044	05/11/2020	8.87	Put	Bond Future	15,023.9400	15.0239	14,680.8200	14.6808	(2.284)	0	0	0
2019/12/12	2044	05/11/2020	9.29	Call	Bond Future	1,070.2700	1.0703	1,141.9200	1.1419	6.695	0	0	568
2019/12/12	2044	05/11/2020	10.36	Put	Bond Future	5,373.7900	5.3738	5,165.3700	5.1654	(3.878)	0	0	0
2019/12/12	2044	05/11/2020	11.17	Call	Bond Future	7,156.8000	7.1568	7,410.7900	7.4108	3.549	0	0	0
2019/12/12	2044	05/11/2020	8.87	Call	Bond Future	577.6300	0.5776	620.7500	0.6208	7.465	0	0	1,815
2019/12/12	2044	05/11/2020	10.02	Put	Bond Future	6,957.2100	6.9572	6,712.9800	6.7130	(3.510)	0	0	0
2019/12/12	2044	05/11/2020	10.02	Call	Bond Future	2,707.1500	2.7071	2,849.1600	2.8492	5.246	0	0	1,815
2019/12/12	2044	05/11/2020	10.35	Call	Bond Future	3,775.4900	3.7755	3,952.2700	3.9523	4.682	0	0	0
2019/12/12	2044	05/11/2020	10.35	Put	Bond Future	5,415.6500	5.4157	5,206.1900	5.2062	(3.868)	0	0	0
2019/12/12	2046	06/02/2020			Bond Future	107.3795	107.3795	107.3788	107.3788	(0.001)	0.0000	0.0000	12,785
2019/12/12	2046	07/05/2020			Bond Future	107.6189	107.6189	107.6183	107.6183	(0.001)	0.0000	0.0000	0
2019/12/12	2046	06/08/2020			Bond Future	109.6509	109.6509	109.6504	109.6504	(0.001)	0.0000	0.0000	0
2019/12/12	2046	05/11/2020			Bond Future	109.9173	109.9173	109.9167	109.9167	(0.001)	0.0000	0.0000	0
2019/12/12	2050	06/02/2020			Bond Future	109.4340	109.4340	109.4331	109.4331	(0.001)	0.0000	0.0000	11,827
2019/12/12	2050	07/05/2020			Bond Future	111.4551	111.4551	111.4544	111.4544	(0.001)	0.0000	0.0000	0

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2019/12/12	2050	06/08/2020			Bond Future	111.6840	111.6840	111.6833	111.6833	(0.001)	0.0000	0.0000	0
2019/12/12	2050	05/11/2020			Bond Future	113.7799	113.7799	113.7794	113.7794	0.000	0.0000	0.0000	0
2019/12/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	AL37	06/02/2020			Index Future	680.3860	680.3860	681.1980	681.1980	0.119	0.0000	0.0000	0
2019/12/12	AL37	07/05/2020			Index Future	692.7860	692.7860	693.6130	693.6130	0.119	0.0000	0.0000	0
2019/12/12	AL37	06/08/2020			Index Future	705.5660	705.5660	706.4080	706.4080	0.119	0.0000	0.0000	0
2019/12/12	AL7T	06/02/2020			Index Future	782.2720	782.2720	783.9950	783.9950	0.220	0.0000	0.0000	0
2019/12/12	AL7T	07/05/2020			Index Future	796.5280	796.5280	798.2830	798.2830	0.220	0.0000	0.0000	0
2019/12/12	AL7T	06/08/2020			Index Future	811.2220	811.2220	813.0090	813.0090	0.220	0.0000	0.0000	0
2019/12/12	ALBI	06/02/2020			Index Future	695.3710	695.3710	697.4710	697.4710	0.302	0.0000	0.0000	414
2019/12/12	ALBI	07/05/2020			Index Future	708.0440	708.0440	710.1820	710.1820	0.302	0.0000	0.0000	0
2019/12/12	ALBI	06/08/2020			Index Future	721.1050	721.1050	723.2830	723.2830	0.302	0.0000	0.0000	0
2019/12/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	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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2019/12/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/12	ES33	06/02/2020			Bond Future	11.1573	77.7704	11.1048	78.0660	(0.471)	0.0000	0.0000	350
2019/12/12	ES33	07/05/2020			Bond Future	11.2810	75.3941	11.2265	75.6952	(0.483)	0.0000	0.0000	0
2019/12/12	ES33	06/08/2020			Bond Future	11.4081	76.7764	11.3515	77.0832	(0.496)	0.0000	0.0000	0
2019/12/12	ES33	05/11/2020			Bond Future	11.5370	74.4302	11.4783	74.7427	(0.509)	0.0000	0.0000	0
2019/12/12	ES42	06/02/2020			Bond Future	11.4633	78.8287	11.4109	79.1645	(0.457)	0.0000	0.0000	4,919
2019/12/12	ES42	07/05/2020			Bond Future	11.5853	76.0009	11.5309	76.3428	(0.469)	0.0000	0.0000	0
2019/12/12	ES42	06/08/2020			Bond Future	11.7086	77.3934	11.6522	77.7419	(0.482)	0.0000	0.0000	0
2019/12/12	ES42	05/11/2020			Bond Future	11.8328	74.5889	11.7742	74.9439	(0.495)	0.0000	0.0000	0

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2019/12/12	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/12	GOVI	06/02/2020	703.15	Put	GOVI	157,820.0000	15.7820	136,280.0000	13.6280	(13.648)	0	0	0
2019/12/12	GOVI	06/02/2020			GOVI	687.3680	687.3680	689.5220	689.5220	0.313	0.0000	0.0000	1,246
2019/12/12	GOVI	06/02/2020	703.14	Put	GOVI	157,720.0000	15.7720	136,180.0000	13.6180	(13.657)	0	0	0
2019/12/12	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/12	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/12	GOVI	06/02/2020	703.13	Put	GOVI	157,620.0000	15.7620	136,080.0000	13.6080	(13.666)	0	0	0
2019/12/12	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/12	GOVI	07/05/2020			GOVI	699.8950	699.8950	702.0880	702.0880	0.313	0.0000	0.0000	0
2019/12/12	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/12	GOVI	07/05/2020	720.00	Put	GOVI	201,050.0000	20.1050	179,120.0000	17.9120	(10.908)	0	0	0
2019/12/12	GOVI	07/05/2020	719.98	Put	GOVI	200,850.0000	20.0850	178,920.0000	17.8920	(10.919)	0	0	0
2019/12/12	GOVI	07/05/2020	719.99	Put	GOVI	200,950.0000	20.0950	179,020.0000	17.9020	(10.913)	0	0	0
2019/12/12	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/12	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/12	GOVI	06/08/2020	728.12	Put	GOVI	153,140.0000	15.3140	130,800.0000	13.0800	(14.588)	0	0	0
2019/12/12	GOVI	06/08/2020			GOVI	712.8060	712.8060	715.0400	715.0400	0.313	0.0000	0.0000	0
2019/12/12	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/12	GOVI	06/08/2020	728.14	Put	GOVI	153,340.0000	15.3340	131,000.0000	13.1000	(14.569)	0	0	0
2019/12/12	GOVI	06/08/2020	728.13	Put	GOVI	153,240.0000	15.3240	130,900.0000	13.0900	(14.578)	0	0	0
2019/12/12	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/12	IGOV	06/02/2020			Index Future	259.4750	259.4750	259.4640	259.4640	(0.004)	0.0000	0.0000	1,011
2019/12/12	IGOV	07/05/2020			Index Future	264.2670	264.2670	264.2560	264.2560	(0.004)	0.0000	0.0000	47
2019/12/12	IGOV	06/08/2020			Index Future	269.2040	269.2040	269.1930	269.1930	(0.004)	0.0000	0.0000	0
2019/12/12	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/12	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/12	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2019/12/12	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/12	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.4900	95.4900	(0.021)	0.0000	0.0000	0
2019/12/12	IS05	16/03/2021			Interest Rate Swap	94.4800	94.4800	94.4600	94.4600	(0.021)	0.0000	0.0000	0
2019/12/12	IS05	15/06/2021			Interest Rate Swap	93.4100	93.4100	93.3800	93.3800	(0.032)	0.0000	0.0000	0
2019/12/12	IS05	21/09/2021			Interest Rate Swap	93.3100	93.3100	93.2700	93.2700	(0.043)	0.0000	0.0000	0
2019/12/12	IS05	21/12/2021			Interest Rate Swap	95.2800	95.2800	95.2200	95.2200	(0.063)	0.0000	0.0000	51
2019/12/12	IS05	15/03/2022			Interest Rate Swap	95.2000	95.2000	95.1200	95.1200	(0.084)	0.0000	0.0000	0
2019/12/12	IS05	21/06/2022			Interest Rate Swap	96.1600	96.1600	96.0600	96.0600	(0.104)	0.0000	0.0000	0
2019/12/12	IS05	20/09/2022			Interest Rate Swap	99.8900	99.8900	99.7800	99.7800	(0.110)	0.0000	0.0000	0
2019/12/12	IS05	20/12/2022			Interest Rate Swap	100.9500	100.9500	100.8400	100.8400	(0.109)	0.0000	0.0000	0
2019/12/12	IS05	22/03/2023			Interest Rate Swap	94.0400	94.0400	93.9300	93.9300	(0.117)	0.0000	0.0000	0
2019/12/12	IS05	20/06/2023			Interest Rate Swap	99.9600	99.9600	99.8500	99.8500	(0.110)	0.0000	0.0000	0
2019/12/12	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/12	IS10	17/12/2025			Interest Rate Swap	90.8100	90.8100	90.6300	90.6300	(0.198)	0.0000	0.0000	0

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2019/12/12	IS10	16/03/2026			Interest Rate Swap	87.6600	87.6600	87.4700	87.4700	(0.217)	0.0000	0.0000	0
2019/12/12	IS10	15/06/2026			Interest Rate Swap	86.3000	86.3000	86.1000	86.1000	(0.232)	0.0000	0.0000	0
2019/12/12	IS10	21/09/2026			Interest Rate Swap	88.4500	88.4500	88.2400	88.2400	(0.237)	0.0000	0.0000	0
2019/12/12	IS10	21/12/2026			Interest Rate Swap	92.2900	92.2900	92.0900	92.0900	(0.217)	0.0000	0.0000	0
2019/12/12	IS10	15/03/2027			Interest Rate Swap	90.7800	90.7800	90.5700	90.5700	(0.231)	0.0000	0.0000	0
2019/12/12	IS10	21/06/2027			Interest Rate Swap	92.8600	92.8600	92.6600	92.6600	(0.215)	0.0000	0.0000	0
2019/12/12	IS10	20/09/2027			Interest Rate Swap	98.3900	98.3900	98.2100	98.2100	(0.183)	0.0000	0.0000	0
2019/12/12	IS10	20/12/2027			Interest Rate Swap	98.7500	98.7500	98.5600	98.5600	(0.192)	0.0000	0.0000	0
2019/12/12	IS10	22/03/2028			Interest Rate Swap	92.1200	92.1200	91.9100	91.9100	(0.228)	0.0000	0.0000	0
2019/12/12	IS10	20/06/2028			Interest Rate Swap	99.5100	99.5100	99.3000	99.3000	(0.211)	0.0000	0.0000	0
2019/12/12	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/12	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/12	R023	06/02/2020	7.54	Call	Bond Future	877.2900	0.8773	950.8000	0.9508	8.379	0	0	0
2019/12/12	R023	06/02/2020			Bond Future	7.2770	104.7772	7.2399	104.8777	(0.509)	0.0000	0.0000	42,421
2019/12/12	R023	06/02/2020	7.52	Call	Bond Future	834.5400	0.8345	906.6000	0.9066	8.635	0	0	0
2019/12/12	R023	06/02/2020	7.52	Put	Bond Future	178.3500	0.1784	149.8600	0.1499	(15.974)	0	0	0
2019/12/12	R023	06/02/2020	7.54	Put	Bond Future	167.3200	0.1673	140.2800	0.1403	(16.161)	0	0	0
2019/12/12	R023	06/02/2020	7.53	Call	Bond Future	855.8300	0.8558	928.6200	0.9286	8.505	0	0	0
2019/12/12	R023	06/02/2020	7.53	Put	Bond Future	172.7500	0.1727	144.9900	0.1450	(16.069)	0	0	0
2019/12/12	R023	07/05/2020	6.91	Put	Bond Future	1,165.5600	1.1656	1,091.9900	1.0920	(6.312)	0	0	0
2019/12/12	R023	07/05/2020			Bond Future	7.2603	102.7542	7.2196	102.8566	(0.561)	0.0000	0.0000	13,512
2019/12/12	R023	07/05/2020	6.90	Call	Bond Future	271.4200	0.2714	299.6700	0.2997	10.408	0	0	0
2019/12/12	R023	07/05/2020	6.90	Put	Bond Future	1,182.5200	1.1825	1,108.3500	1.1083	(6.272)	0	0	0
2019/12/12	R023	07/05/2020	6.91	Call	Bond Future	279.8900	0.2799	308.7400	0.3087	10.308	0	0	0
2019/12/12	R023	07/05/2020	6.89	Call	Bond Future	263.1200	0.2631	290.7800	0.2908	10.512	0	0	0
2019/12/12	R023	07/05/2020	6.89	Put	Bond Future	1,199.6400	1.1996	1,124.8800	1.1249	(6.232)	0	0	0
2019/12/12	R023	06/08/2020	7.26	Call	Bond Future	857.4600	0.8575	911.0200	0.9110	6.246	0	0	0
2019/12/12	R023	06/08/2020			Bond Future	7.2269	104.6498	7.1817	104.7543	(0.625)	0.0000	0.0000	0
2019/12/12	R023	06/08/2020	7.26	Put	Bond Future	780.8700	0.7809	729.9400	0.7299	(6.522)	0	0	0
2019/12/12	R023	06/08/2020	7.27	Call	Bond Future	871.0100	0.8710	925.0200	0.9250	6.201	0	0	0
2019/12/12	R023	06/08/2020	7.28	Put	Bond Future	761.5200	0.7615	711.5000	0.7115	(6.568)	0	0	0
2019/12/12	R023	06/08/2020	7.27	Put	Bond Future	771.3100	0.7713	720.8300	0.7208	(6.545)	0	0	0
2019/12/12	R023	06/08/2020	7.28	Call	Bond Future	884.3100	0.8843	938.7800	0.9388	6.160	0	0	0
2019/12/12	R023	05/11/2020	7.46	Put	Bond Future	684.8200	0.6848	641.8200	0.6418	(6.279)	0	0	0
2019/12/12	R023	05/11/2020	7.47	Put	Bond Future	677.4300	0.6774	634.7900	0.6348	(6.294)	0	0	0
2019/12/12	R023	05/11/2020			Bond Future	7.1874	102.6789	7.1370	102.7853	(0.702)	0.0000	0.0000	0
2019/12/12	R023	05/11/2020	7.46	Call	Bond Future	1,256.9800	1.2570	1,320.3500	1.3203	5.041	0	0	0
2019/12/12	R023	05/11/2020	7.47	Call	Bond Future	1,270.5100	1.2705	1,334.2400	1.3342	5.016	0	0	0
2019/12/12	R023	05/11/2020	7.45	Call	Bond Future	1,243.5200	1.2435	1,306.5400	1.3065	5.068	0	0	0
2019/12/12	R023	05/11/2020	7.45	Put	Bond Future	692.2700	0.6923	648.9200	0.6489	(6.262)	0	0	0
2019/12/12	R035	06/02/2020	9.60	Call	Bond Future	603.3200	0.6033	686.7800	0.6868	13.833	0	0	0

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2019/12/12	R035	06/02/2020	9.61	Put	Bond Future	3,078.8000	3.0788	2,823.4200	2.8234	(8.295)	0	0	0
2019/12/12	R035	06/02/2020			Bond Future	9.9419	95.7727	9.8950	96.1138	(0.472)	0.0000	0.0000	118,251
2019/12/12	R035	06/02/2020	9.60	Put	Bond Future	3,132.4100	3.1324	2,874.8300	2.8748	(8.223)	0	0	0
2019/12/12	R035	06/02/2020	9.61	Call	Bond Future	625.1300	0.6251	710.7900	0.7108	13.703	0	0	0
2019/12/12	R035	06/02/2020	9.59	Call	Bond Future	582.0100	0.5820	663.2900	0.6633	13.965	0	0	0
2019/12/12	R035	06/02/2020	9.59	Put	Bond Future	3,186.6100	3.1866	2,926.8500	2.9269	(8.152)	0	0	0
2019/12/12	R035	07/05/2020	10.57	Put	Bond Future	1,369.5600	1.3696	1,264.9300	1.2649	(7.640)	0	0	3,530
2019/12/12	R035	07/05/2020	9.75	Call	Bond Future	1,859.8400	1.8598	1,993.7000	1.9937	7.197	0	0	5,000
2019/12/12	R035	07/05/2020	10.75	Put	Bond Future	1,087.8500	1.0878	1,000.8300	1.0008	(7.999)	0	0	5,000
2019/12/12	R035	07/05/2020	9.48	Put	Bond Future	5,112.9000	5.1129	4,861.1000	4.8611	(4.925)	0	0	0
2019/12/12	R035	07/05/2020	9.47	Call	Bond Future	1,115.6800	1.1157	1,209.7000	1.2097	8.427	0	0	0
2019/12/12	R035	07/05/2020			Bond Future	10.0194	93.0149	9.9709	93.3621	(0.484)	0.0000	0.0000	0
2019/12/12	R035	07/05/2020	9.11	Put	Bond Future	7,321.8500	7.3218	7,024.3600	7.0244	(4.063)	0	0	0
2019/12/12	R035	07/05/2020	9.11	Call	Bond Future	474.8300	0.4748	524.5400	0.5245	10.469	0	0	5,000
2019/12/12	R035	07/05/2020	9.78	Put	Bond Future	3,684.2300	3.6842	3,475.2500	3.4752	(5.672)	0	0	0
2019/12/12	R035	07/05/2020	10.57	Call	Bond Future	5,180.9800	5.1810	5,423.5500	5.4236	4.682	0	0	0
2019/12/12	R035	07/05/2020	9.75	Put	Bond Future	3,813.6900	3.8137	3,600.3500	3.6004	(5.594)	0	0	0
2019/12/12	R035	07/05/2020	10.75	Call	Bond Future	6,094.3500	6.0943	6,354.5300	6.3545	4.269	0	0	0
2019/12/12	R035	07/05/2020	9.48	Call	Bond Future	1,138.8700	1.1389	1,234.2700	1.2343	8.377	0	0	0
2019/12/12	R035	07/05/2020	9.47	Put	Bond Future	5,165.7500	5.1658	4,912.5700	4.9126	(4.901)	0	0	0
2019/12/12	R035	07/05/2020	9.78	Call	Bond Future	1,950.9900	1.9510	2,089.2100	2.0892	7.085	0	0	3,530
2019/12/12	R035	07/05/2020	9.18	Put	Bond Future	6,865.9600	6.8660	6,576.1200	6.5761	(4.221)	0	0	0
2019/12/12	R035	07/05/2020	9.18	Call	Bond Future	571.9900	0.5720	629.3500	0.6294	10.028	0	0	3,530
2019/12/12	R035	07/05/2020	9.49	Call	Bond Future	1,162.1600	1.1622	1,258.9400	1.2589	8.328	0	0	0
2019/12/12	R035	07/05/2020	9.49	Put	Bond Future	5,060.2400	5.0602	4,809.8200	4.8098	(4.949)	0	0	0
2019/12/12	R035	06/08/2020	9.00	Put	Bond Future	8,897.0200	8.8970	8,600.2700	8.6003	(3.335)	0	0	0
2019/12/12	R035	06/08/2020	9.92	Put	Bond Future	4,045.0900	4.0451	3,849.3200	3.8493	(4.840)	0	0	0
2019/12/12	R035	06/08/2020			Bond Future	10.0979	94.7236	10.0478	95.0775	(0.497)	0.0000	0.0000	0
2019/12/12	R035	06/08/2020	9.00	Call	Bond Future	675.5700	0.6756	732.6400	0.7326	8.448	0	0	24,761
2019/12/12	R035	06/08/2020	9.92	Call	Bond Future	2,781.4700	2.7815	2,939.5200	2.9395	5.682	0	0	0
2019/12/12	R035	06/08/2020	9.93	Call	Bond Future	2,814.9700	2.8150	2,974.2200	2.9742	5.657	0	0	0
2019/12/12	R035	06/08/2020	9.91	Put	Bond Future	4,083.5700	4.0836	3,886.6000	3.8866	(4.823)	0	0	0
2019/12/12	R035	06/08/2020	8.75	Put	Bond Future	10,670.0100	10.6700	10,355.2600	10.3553	(2.950)	0	0	0
2019/12/12	R035	06/08/2020	8.75	Call	Bond Future	427.2900	0.4273	466.3600	0.4664	9.144	0	0	3,000
2019/12/12	R035	06/08/2020	9.93	Put	Bond Future	4,006.9000	4.0069	3,812.3300	3.8123	(4.856)	0	0	0
2019/12/12	R035	06/08/2020	9.91	Call	Bond Future	2,748.1800	2.7482	2,905.0300	2.9050	5.707	0	0	0
2019/12/12	R035	05/11/2020	10.34	Put	Bond Future	3,584.7400	3.5847	3,424.2500	3.4243	(4.477)	0	0	0
2019/12/12	R035	05/11/2020			Bond Future	10.1785	92.0032	10.1266	92.3635	(0.510)	0.0000	0.0000	0
2019/12/12	R035	05/11/2020	10.33	Call	Bond Future	4,654.4400	4.6544	4,853.4100	4.8534	4.275	0	0	0
2019/12/12	R035	05/11/2020	10.33	Put	Bond Future	3,615.0300	3.6150	3,453.6100	3.4536	(4.465)	0	0	0
2019/12/12	R035	05/11/2020	10.34	Call	Bond Future	4,692.1500	4.6921	4,892.0500	4.8920	4.260	0	0	0
2019/12/12	R035	05/11/2020	10.32	Call	Bond Future	4,616.5300	4.6165	4,814.5500	4.8145	4.289	0	0	0
2019/12/12	R035	05/11/2020	10.32	Put	Bond Future	3,645.2000	3.6452	3,482.8300	3.4828	(4.454)	0	0	0
2019/12/12	R186	06/02/2020	8.57	Call	Bond Future	1,522.1100	1.5221	1,680.1100	1.6801	10.380	0	0	0
2019/12/12	R186	06/02/2020	8.50	Call	Bond Future	1,288.6100	1.2886	1,432.2400	1.4322	11.146	0	0	0
2019/12/12	R186	06/02/2020	8.11	Put	Bond Future	2,085.0300	2.0850	1,890.2100	1.8902	(9.344)	0	0	0
2019/12/12	R186	06/02/2020			Bond Future	8.4170	112.1575	8.3701	112.4150	(0.558)	0.0000	0.0000	103,588

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2019/12/12	R186	06/02/2020	8.55	Call	Bond Future	1,453.3400	1.4533	1,607.3000	1.6073	10.594	0	0	0
2019/12/12	R186	06/02/2020	8.55	Put	Bond Future	728.0400	0.7280	624.4700	0.6245	(14.226)	0	0	0
2019/12/12	R186	06/02/2020	8.11	Call	Bond Future	386.5500	0.3866	449.2600	0.4493	16.223	0	0	821
2019/12/12	R186	06/02/2020	8.57	Put	Bond Future	688.2400	0.6882	588.7100	0.5887	(14.462)	0	0	0
2019/12/12	R186	06/02/2020	9.00	Put	Bond Future	181.2700	0.1813	146.1900	0.1462	(19.352)	0	0	821
2019/12/12	R186	06/02/2020	8.50	Put	Bond Future	835.3500	0.8353	721.4500	0.7214	(13.635)	0	0	821
2019/12/12	R186	06/02/2020	8.56	Call	Bond Future	1,487.5300	1.4875	1,643.5200	1.6435	10.487	0	0	0
2019/12/12	R186	06/02/2020	8.56	Put	Bond Future	707.9300	0.7079	606.3900	0.6064	(14.343)	0	0	0
2019/12/12	R186	06/02/2020	9.00	Call	Bond Future	3,316.5400	3.3165	3,538.9900	3.5390	6.707	0	0	0
2019/12/12	R186	07/05/2020	7.90	Put	Bond Future	3,671.9200	3.6719	3,471.3000	3.4713	(5.464)	0	0	2,500
2019/12/12	R186	07/05/2020	8.28	Put	Bond Future	2,297.9300	2.2979	2,142.0500	2.1421	(6.783)	0	0	0
2019/12/12	R186	07/05/2020	8.93	Call	Bond Future	3,278.4600	3.2785	3,461.2400	3.4612	5.575	0	0	0
2019/12/12	R186	07/05/2020	8.09	Put	Bond Future	2,934.8200	2.9348	2,755.6000	2.7556	(6.107)	0	0	0
2019/12/12	R186	07/05/2020			Bond Future	8.4696	114.2016	8.4201	114.4638	(0.583)	0.0000	0.0000	1,650
2019/12/12	R186	07/05/2020	8.50	Call	Bond Future	1,847.2400	1.8472	1,981.3400	1.9813	7.259	0	0	0
2019/12/12	R186	07/05/2020	8.50	Put	Bond Future	1,685.9600	1.6860	1,557.7900	1.5578	(7.602)	0	0	23,208
2019/12/12	R186	07/05/2020	8.08	Call	Bond Future	880.9000	0.8809	962.7600	0.9628	9.293	0	0	0
2019/12/12	R186	07/05/2020	8.08	Put	Bond Future	2,970.9500	2.9710	2,790.5400	2.7905	(6.072)	0	0	0
2019/12/12	R186	07/05/2020	7.90	Call	Bond Future	599.0300	0.5990	660.6800	0.6607	10.292	0	0	0
2019/12/12	R186	07/05/2020	8.28	Call	Bond Future	1,287.2100	1.2872	1,393.6000	1.3936	8.265	0	0	6,000
2019/12/12	R186	07/05/2020	8.93	Put	Bond Future	871.7000	0.8717	792.2100	0.7922	(9.119)	0	0	6,000
2019/12/12	R186	07/05/2020	8.09	Call	Bond Future	899.0600	0.8991	982.1100	0.9821	9.237	0	0	0
2019/12/12	R186	07/05/2020	7.60	Put	Bond Future	5,022.6800	5.0227	4,795.0100	4.7950	(4.533)	0	0	0
2019/12/12	R186	07/05/2020	7.60	Call	Bond Future	287.2400	0.2872	321.8400	0.3218	12.046	0	0	6,000
2019/12/12	R186	07/05/2020	8.07	Call	Bond Future	863.2500	0.8633	943.9300	0.9439	9.346	0	0	0
2019/12/12	R186	07/05/2020	8.07	Put	Bond Future	3,007.6100	3.0076	2,826.0200	2.8260	(6.038)	0	0	0
2019/12/12	R186	06/08/2020	8.38	Put	Bond Future	2,545.0700	2.5451	2,397.7100	2.3977	(5.790)	0	0	0
2019/12/12	R186	06/08/2020			Bond Future	8.5222	110.9999	8.4701	111.2673	(0.611)	0.0000	0.0000	0
2019/12/12	R186	06/08/2020	8.37	Call	Bond Future	1,789.2000	1.7892	1,908.1800	1.9082	6.650	0	0	0
2019/12/12	R186	06/08/2020	8.37	Put	Bond Future	2,572.8700	2.5729	2,424.4900	2.4245	(5.767)	0	0	0
2019/12/12	R186	06/08/2020	8.38	Call	Bond Future	1,813.1000	1.8131	1,933.1000	1.9331	6.618	0	0	0
2019/12/12	R186	06/08/2020	8.36	Call	Bond Future	1,765.1300	1.7651	1,883.0900	1.8831	6.683	0	0	0
2019/12/12	R186	06/08/2020	8.36	Put	Bond Future	2,600.5300	2.6005	2,451.1300	2.4511	(5.745)	0	0	0
2019/12/12	R186	05/11/2020	8.64	Put	Bond Future	2,410.9600	2.4110	2,282.0000	2.2820	(5.349)	0	0	0
2019/12/12	R186	05/11/2020	8.65	Call	Bond Future	2,777.1600	2.7772	2,921.2800	2.9213	5.189	0	0	0
2019/12/12	R186	05/11/2020			Bond Future	8.5714	113.0838	8.5164	113.3560	(0.641)	0.0000	0.0000	0
2019/12/12	R186	05/11/2020	8.66	Call	Bond Future	2,804.6100	2.8046	2,949.5500	2.9495	5.168	0	0	0
2019/12/12	R186	05/11/2020	8.66	Put	Bond Future	2,367.2100	2.3672	2,239.8900	2.2399	(5.378)	0	0	0
2019/12/12	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	1,286.6300	1.2866	100.000	0	0	3,500
2019/12/12	R186	05/11/2020	8.64	Call	Bond Future	2,749.8500	2.7499	2,893.1500	2.8931	5.211	0	0	0
2019/12/12	R186	05/11/2020	7.84	Put	Bond Future	0.0000	0.0000	4,543.0100	4.5430	100.000	0	0	0
2019/12/12	R186	05/11/2020	8.65	Put	Bond Future	2,389.0000	2.3890	2,260.8600	2.2609	(5.364)	0	0	0
2019/12/12	R186	05/11/2020	8.34	Put	Bond Future	0.0000	0.0000	2,998.3800	2.9984	100.000	0	0	0
2019/12/12	R186	05/11/2020	8.34	Call	Bond Future	0.0000	0.0000	2,118.2000	2.1182	100.000	0	0	3,500
2019/12/12	R186	05/11/2020	9.26	Call	Bond Future	0.0000	0.0000	4,899.4500	4.8994	100.000	0	0	0
2019/12/12	R186	05/11/2020	7.84	Call	Bond Future	0.0000	0.0000	1,119.1400	1.1191	100.000	0	0	3,500
2019/12/12	R197	06/02/2020			Bond Future	301.6161	301.6161	301.6088	301.6088	(0.002)	0.0000	0.0000	2,540

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2019/12/12	R197	07/05/2020			Bond Future	307.1865		307.1792		(0.002)	0.0000	0.0000	0
2019/12/12	R197	06/08/2020			Bond Future	305.2122		305.2050		(0.002)	0.0000	0.0000	0
2019/12/12	R197	05/11/2020			Bond Future	310.9399		310.9326		(0.002)	0.0000	0.0000	0
2019/12/12	R202	06/02/2020			Bond Future	226.3868		226.3846		(0.001)	0.0000	0.0000	8,469
2019/12/12	R202	07/05/2020			Bond Future	230.5677		230.5658		(0.001)	0.0000	0.0000	0
2019/12/12	R202	06/08/2020			Bond Future	230.7919		230.7900		(0.001)	0.0000	0.0000	0
2019/12/12	R202	05/11/2020			Bond Future	235.1232		235.1213		(0.001)	0.0000	0.0000	0
2019/12/12	R208	06/02/2020	6.13	Put	Bond Future	522.3400	0.5223	523.9100	0.5239	0.301	0	0	0
2019/12/12	R208	06/02/2020	6.12	Call	Bond Future	0.1600	0.0002	0.1400	0.0001	(12.500)	0	0	0
2019/12/12	R208	06/02/2020			Bond Future	6.6125	102.6084	6.6140	102.6068	0.022	0.0000	0.0000	12,683
2019/12/12	R208	06/02/2020	6.13	Call	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	0
2019/12/12	R208	06/02/2020	6.12	Put	Bond Future	533.2000	0.5332	534.7700	0.5348	0.294	0	0	0
2019/12/12	R208	06/02/2020	6.14	Call	Bond Future	0.2000	0.0002	0.1800	0.0002	(10.000)	0	0	0
2019/12/12	R208	06/02/2020	6.14	Put	Bond Future	511.5100	0.5115	513.0800	0.5131	0.307	0	0	0
2019/12/12	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/12	R208	07/05/2020	4.80	Put	Bond Future	1,363.0900	1.3631	1,364.6500	1.3647	0.114	0	0	0
2019/12/12	R208	07/05/2020			Bond Future	6.3846	101.0750	6.3864	101.0734	0.029	0.0000	0.0000	0
2019/12/12	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/12	R208	07/05/2020	4.82	Put	Bond Future	1,345.7000	1.3457	1,347.2600	1.3473	0.116	0	0	0
2019/12/12	R208	07/05/2020	4.81	Put	Bond Future	1,354.3900	1.3544	1,355.9500	1.3559	0.115	0	0	0
2019/12/12	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/12	R208	06/08/2020	5.57	Put	Bond Future	270.2300	0.2702	271.2000	0.2712	0.359	0	0	0
2019/12/12	R208	06/08/2020			Bond Future	5.9384	102.9428	5.9409	102.9413	0.041	0.0000	0.0000	0
2019/12/12	R208	06/08/2020	5.56	Call	Bond Future	39.6300	0.0396	39.1000	0.0391	(1.337)	0	0	0
2019/12/12	R208	06/08/2020	5.56	Put	Bond Future	274.8000	0.2748	275.7900	0.2758	0.360	0	0	0
2019/12/12	R208	06/08/2020	5.57	Call	Bond Future	41.2900	0.0413	40.7400	0.0407	(1.332)	0	0	0
2019/12/12	R208	06/08/2020	5.55	Call	Bond Future	37.7700	0.0378	37.2600	0.0373	(1.350)	0	0	0
2019/12/12	R208	06/08/2020	5.55	Put	Bond Future	279.1700	0.2792	280.1800	0.2802	0.362	0	0	0
2019/12/12	R208	05/11/2020	4.78	Call	Bond Future	79.7200	0.0797	78.9200	0.0789	(1.004)	0	0	0
2019/12/12	R208	05/11/2020	4.77	Put	Bond Future	117.8100	0.1178	118.5200	0.1185	0.603	0	0	0
2019/12/12	R208	05/11/2020			Bond Future	4.8733	101.4649	4.8772	101.4633	0.080	0.0000	0.0000	0
2019/12/12	R208	05/11/2020	4.79	Call	Bond Future	81.8100	0.0818	81.0000	0.0810	(0.990)	0	0	0
2019/12/12	R208	05/11/2020	4.79	Put	Bond Future	113.8800	0.1139	114.5700	0.1146	0.606	0	0	0
2019/12/12	R208	05/11/2020	4.78	Put	Bond Future	115.6400	0.1156	116.3400	0.1163	0.605	0	0	0
2019/12/12	R208	05/11/2020	4.77	Call	Bond Future	78.0400	0.0780	77.2500	0.0772	(1.012)	0	0	0
2019/12/12	R209	06/02/2020	9.52	Put	Bond Future	3,254.5200	3.2545	2,994.3500	2.9944	(7.994)	0	0	0
2019/12/12	R209	06/02/2020			Bond Future	9.9750	72.6949	9.9233	73.0152	(0.519)	0.0000	0.0000	104,009
2019/12/12	R209	06/02/2020	9.51	Call	Bond Future	350.3200	0.3503	408.7600	0.4088	16.682	0	0	0
2019/12/12	R209	06/02/2020	9.51	Put	Bond Future	3,306.4000	3.3064	3,044.4900	3.0445	(7.921)	0	0	0
2019/12/12	R209	06/02/2020	9.40	Put	Bond Future	3,906.2700	3.9063	3,627.0500	3.6270	(7.148)	0	0	0
2019/12/12	R209	06/02/2020	9.40	Call	Bond Future	224.8200	0.2248	265.9500	0.2659	18.295	0	0	7,500
2019/12/12	R209	06/02/2020	9.52	Call	Bond Future	363.8700	0.3639	424.0500	0.4241	16.539	0	0	0
2019/12/12	R209	06/02/2020	9.50	Call	Bond Future	337.0600	0.3371	393.7800	0.3938	16.828	0	0	0
2019/12/12	R209	06/02/2020	9.50	Put	Bond Future	3,358.6600	3.3587	3,095.0300	3.0950	(7.849)	0	0	0
2019/12/12	R209	07/05/2020	9.47	Call	Bond Future	953.8000	0.9538	1,041.6300	1.0416	9.208	0	0	0

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2019/12/12	R209	07/05/2020			Bond Future	10.0481	70.8684	9.9947	71.1947	(0.531)	0.0000	0.0000	0
2019/12/12	R209	07/05/2020	9.45	Call	Bond Future	917.0600	0.9171	1,002.4200	1.0024	9.308	0	0	0
2019/12/12	R209	07/05/2020	9.45	Put	Bond Future	4,701.7300	4.7017	4,460.8700	4.4609	(5.123)	0	0	0
2019/12/12	R209	07/05/2020	9.47	Put	Bond Future	4,607.2300	4.6072	4,368.8400	4.3688	(5.174)	0	0	0
2019/12/12	R209	07/05/2020	9.46	Call	Bond Future	935.3100	0.9353	1,021.9000	1.0219	9.258	0	0	0
2019/12/12	R209	07/05/2020	9.46	Put	Bond Future	4,654.3200	4.6543	4,414.6900	4.4147	(5.149)	0	0	0
2019/12/12	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/12/12	R209	06/08/2020	5.55	Put	Bond Future	37,346.6800	37.3467	37,014.3100	37.0143	(0.890)	0	0	0
2019/12/12	R209	06/08/2020			Bond Future	10.1221	72.1701	10.0670	72.5025	(0.544)	0.0000	0.0000	0
2019/12/12	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/12/12	R209	06/08/2020	5.57	Put	Bond Future	37,129.8400	37.1298	36,797.4800	36.7975	(0.895)	0	0	0
2019/12/12	R209	06/08/2020	5.56	Put	Bond Future	37,238.1900	37.2382	36,905.8300	36.9058	(0.893)	0	0	0
2019/12/12	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/12	R209	05/11/2020	10.02	Call	Bond Future	3,058.7300	3.0587	3,217.8500	3.2179	5.202	0	0	0
2019/12/12	R209	05/11/2020			Bond Future	10.1945	70.3766	10.1377	70.7152	(0.557)	0.0000	0.0000	0
2019/12/12	R209	05/11/2020	10.00	Call	Bond Future	3,002.1900	3.0022	3,159.4700	3.1595	5.239	0	0	0
2019/12/12	R209	05/11/2020	10.00	Put	Bond Future	4,171.1000	4.1711	3,989.8300	3.9898	(4.346)	0	0	0
2019/12/12	R209	05/11/2020	10.02	Put	Bond Future	4,106.1300	4.1061	3,926.7000	3.9267	(4.370)	0	0	0
2019/12/12	R209	05/11/2020	10.01	Call	Bond Future	3,030.3900	3.0304	3,188.5900	3.1886	5.220	0	0	0
2019/12/12	R209	05/11/2020	10.01	Put	Bond Future	4,138.5100	4.1385	3,958.1600	3.9582	(4.358)	0	0	0
2019/12/12	R210	06/02/2020			Bond Future	188.9047	188.9047	188.9020	188.9020	(0.001)	0.0000	0.0000	1,721
2019/12/12	R210	07/05/2020			Bond Future	189.7499	189.7499	189.7474	189.7474	(0.001)	0.0000	0.0000	0
2019/12/12	R210	06/08/2020			Bond Future	193.3326	193.3326	193.3302	193.3302	(0.001)	0.0000	0.0000	0
2019/12/12	R210	05/11/2020			Bond Future	194.2454	194.2454	194.2430	194.2430	(0.001)	0.0000	0.0000	0
2019/12/12	R212	06/02/2020			Bond Future	161.8480	161.8480	161.8431	161.8431	(0.003)	0.0000	0.0000	7,963
2019/12/12	R212	07/05/2020			Bond Future	164.8370	164.8370	164.8322	164.8322	(0.003)	0.0000	0.0000	0
2019/12/12	R212	06/08/2020			Bond Future	165.6612	165.6612	165.6564	165.6564	(0.003)	0.0000	0.0000	0
2019/12/12	R212	05/11/2020			Bond Future	168.7701	168.7701	168.7653	168.7653	(0.003)	0.0000	0.0000	0
2019/12/12	R213	06/02/2020	9.27	Call	Bond Future	795.0400	0.7950	869.0200	0.8690	9.305	0	0	0
2019/12/12	R213	06/02/2020	9.26	Put	Bond Future	1,930.5800	1.9306	1,782.9700	1.7830	(7.646)	0	0	0
2019/12/12	R213	06/02/2020			Bond Future	9.4514	86.5787	9.4148	86.7987	(0.387)	0.0000	0.0000	24,111
2019/12/12	R213	06/02/2020	9.28	Call	Bond Future	818.4100	0.8184	893.9600	0.8940	9.231	0	0	0
2019/12/12	R213	06/02/2020	9.28	Put	Bond Future	1,854.8300	1.8548	1,710.3500	1.7103	(7.789)	0	0	0
2019/12/12	R213	06/02/2020	9.27	Put	Bond Future	1,892.4600	1.8925	1,746.4100	1.7464	(7.717)	0	0	0
2019/12/12	R213	06/02/2020	9.26	Call	Bond Future	772.1000	0.7721	844.5200	0.8445	9.380	0	0	0
2019/12/12	R213	07/05/2020	9.01	Put	Bond Future	4,032.5700	4.0326	3,869.7900	3.8698	(4.037)	0	0	0
2019/12/12	R213	07/05/2020	9.00	Call	Bond Future	933.5800	0.9336	994.0300	0.9940	6.475	0	0	0
2019/12/12	R213	07/05/2020			Bond Future	9.5200	84.6046	9.4821	84.8287	(0.399)	0.0000	0.0000	0
2019/12/12	R213	07/05/2020	9.01	Call	Bond Future	952.0500	0.9520	1,013.3700	1.0134	6.441	0	0	0
2019/12/12	R213	07/05/2020	9.00	Put	Bond Future	4,075.9900	4.0760	3,912.3400	3.9123	(4.015)	0	0	0
2019/12/12	R213	07/05/2020	9.02	Call	Bond Future	970.5600	0.9706	1,032.7600	1.0328	6.409	0	0	0
2019/12/12	R213	07/05/2020	9.02	Put	Bond Future	3,989.2500	3.9893	3,827.3500	3.8274	(4.058)	0	0	0
2019/12/12	R213	06/08/2020	9.31	Call	Bond Future	1,937.0600	1.9371	2,028.6900	2.0287	4.730	0	0	0
2019/12/12	R213	06/08/2020			Bond Future	9.5892	86.1601	9.5499	86.3884	(0.410)	0.0000	0.0000	0
2019/12/12	R213	06/08/2020	9.29	Call	Bond Future	1,886.8800	1.8869	1,976.9200	1.9769	4.772	0	0	0

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2019/12/12	R213	06/08/2020	9.29	Put	Bond Future	3,644.2300	3.6442	3,505.9200	3.5059	(3.795)	0	0	0
2019/12/12	R213	06/08/2020	9.31	Put	Bond Future	3,575.4300	3.5754	3,438.7100	3.4387	(3.824)	0	0	0
2019/12/12	R213	06/08/2020	9.30	Call	Bond Future	1,911.8800	1.9119	2,002.7100	2.0027	4.751	0	0	0
2019/12/12	R213	06/08/2020	9.30	Put	Bond Future	3,609.7100	3.6097	3,472.1900	3.4722	(3.810)	0	0	0
2019/12/12	R213	05/11/2020	9.60	Put	Bond Future	3,421.4400	3.4214	3,302.0800	3.3021	(3.489)	0	0	0
2019/12/12	R213	05/11/2020	9.59	Call	Bond Future	3,044.9800	3.0450	3,157.5100	3.1575	3.696	0	0	0
2019/12/12	R213	05/11/2020			Bond Future	9.6610	84.2286	9.6202	84.4611	(0.422)	0.0000	0.0000	0
2019/12/12	R213	05/11/2020	9.60	Call	Bond Future	3,073.6800	3.0737	3,186.8600	3.1869	3.682	0	0	0
2019/12/12	R213	05/11/2020	9.59	Put	Bond Future	3,449.9700	3.4500	3,329.9600	3.3300	(3.479)	0	0	0
2019/12/12	R213	05/11/2020	9.61	Call	Bond Future	3,102.5100	3.1025	3,216.3500	3.2163	3.669	0	0	0
2019/12/12	R213	05/11/2020	9.61	Put	Bond Future	3,393.0900	3.3931	3,274.3900	3.2744	(3.498)	0	0	0
2019/12/12	R214	06/02/2020	9.73	Call	Bond Future	369.0700	0.3691	429.7900	0.4298	16.452	0	0	0
2019/12/12	R214	06/02/2020	9.87	Put	Bond Future	2,749.5000	2.7495	2,506.0100	2.5060	(8.856)	0	0	0
2019/12/12	R214	06/02/2020	10.42	Call	Bond Future	2,295.1700	2.2952	2,505.6000	2.5056	9.168	0	0	0
2019/12/12	R214	06/02/2020			Bond Future	10.1981	71.1451	10.1463	71.4768	(0.508)	0.0000	0.0000	19,434
2019/12/12	R214	06/02/2020	9.71	Call	Bond Future	341.7300	0.3417	398.9100	0.3989	16.733	0	0	0
2019/12/12	R214	06/02/2020	9.71	Put	Bond Future	3,569.8000	3.5698	3,295.3300	3.2953	(7.689)	0	0	0
2019/12/12	R214	06/02/2020	10.42	Put	Bond Future	903.3600	0.9034	782.1400	0.7821	(13.419)	0	0	1,000
2019/12/12	R214	06/02/2020	9.73	Put	Bond Future	3,460.1600	3.4602	3,189.2300	3.1892	(7.830)	0	0	0
2019/12/12	R214	06/02/2020	9.52	Call	Bond Future	149.5600	0.1496	179.0100	0.1790	19.691	0	0	1,000
2019/12/12	R214	06/02/2020	9.87	Call	Bond Future	605.8300	0.6058	693.9900	0.6940	14.552	0	0	1,000
2019/12/12	R214	06/02/2020	9.72	Call	Bond Future	355.2100	0.3552	414.1500	0.4141	16.593	0	0	0
2019/12/12	R214	06/02/2020	9.72	Put	Bond Future	3,514.7400	3.5147	3,242.0300	3.2420	(7.759)	0	0	0
2019/12/12	R214	06/02/2020	9.52	Put	Bond Future	4,699.8700	4.6999	4,397.6700	4.3977	(6.430)	0	0	0
2019/12/12	R214	07/05/2020	9.77	Put	Bond Future	4,445.7500	4.4457	4,210.0900	4.2101	(5.301)	0	0	0
2019/12/12	R214	07/05/2020			Bond Future	10.2700	69.1435	10.2166	69.4812	(0.520)	0.0000	0.0000	0
2019/12/12	R214	07/05/2020	9.76	Call	Bond Future	1,153.9800	1.1540	1,254.7100	1.2547	8.729	0	0	0
2019/12/12	R214	07/05/2020	9.76	Put	Bond Future	4,492.3300	4.4923	4,255.3500	4.2554	(5.275)	0	0	0
2019/12/12	R214	07/05/2020	9.31	Put	Bond Future	6,934.3900	6.9344	6,644.8000	6.6448	(4.176)	0	0	0
2019/12/12	R214	07/05/2020	10.66	Put	Bond Future	1,571.5200	1.5715	1,452.1200	1.4521	(7.598)	0	0	1,250
2019/12/12	R214	07/05/2020	9.77	Call	Bond Future	1,175.3300	1.1753	1,277.3800	1.2774	8.683	0	0	0
2019/12/12	R214	07/05/2020	9.31	Call	Bond Future	431.0500	0.4310	479.1700	0.4792	11.163	0	0	1,250
2019/12/12	R214	07/05/2020	9.91	Put	Bond Future	3,829.3500	3.8294	3,612.5400	3.6125	(5.662)	0	0	0
2019/12/12	R214	07/05/2020	9.91	Call	Bond Future	1,499.3500	1.4994	1,620.2500	1.6203	8.063	0	0	1,250
2019/12/12	R214	07/05/2020	10.66	Call	Bond Future	3,960.0900	3.9601	4,178.4000	4.1784	5.513	0	0	0
2019/12/12	R214	07/05/2020	9.75	Call	Bond Future	1,132.8700	1.1329	1,232.2900	1.2323	8.776	0	0	0
2019/12/12	R214	07/05/2020	9.75	Put	Bond Future	4,539.2500	4.5393	4,300.9600	4.3010	(5.250)	0	0	0
2019/12/12	R214	06/08/2020	9.98	Put	Bond Future	4,379.0100	4.3790	4,170.3000	4.1703	(4.766)	0	0	0
2019/12/12	R214	06/08/2020	9.97	Call	Bond Future	2,033.9800	2.0340	2,168.2100	2.1682	6.599	0	0	0
2019/12/12	R214	06/08/2020			Bond Future	10.3426	70.4133	10.2875	70.7574	(0.532)	0.0000	0.0000	0
2019/12/12	R214	06/08/2020	9.98	Call	Bond Future	2,060.2800	2.0603	2,195.6600	2.1957	6.571	0	0	0
2019/12/12	R214	06/08/2020	9.97	Put	Bond Future	4,418.4300	4.4184	4,208.5700	4.2086	(4.750)	0	0	0
2019/12/12	R214	06/08/2020	9.99	Call	Bond Future	2,086.7700	2.0868	2,223.2900	2.2233	6.542	0	0	0
2019/12/12	R214	06/08/2020	9.99	Put	Bond Future	4,339.8800	4.3399	4,132.3100	4.1323	(4.783)	0	0	0
2019/12/12	R214	05/11/2020	10.26	Put	Bond Future	4,265.9400	4.2659	4,082.7900	4.0828	(4.293)	0	0	0
2019/12/12	R214	05/11/2020			Bond Future	10.4164	68.4408	10.3597	68.7912	(0.544)	0.0000	0.0000	0
2019/12/12	R214	05/11/2020	10.25	Call	Bond Future	3,263.1100	3.2631	3,429.4400	3.4294	5.097	0	0	0



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2019/12/12	R214	05/11/2020	10.25	Put	Bond Future	4,299.4700	4.2995	4,115.3900	4.1154	(4.281)	0	0	0
2019/12/12	R214	05/11/2020	10.26	Call	Bond Future	3,292.5700	3.2926	3,459.8300	3.4598	5.080	0	0	0
2019/12/12	R214	05/11/2020	10.24	Call	Bond Future	3,233.5200	3.2335	3,398.9100	3.3989	5.115	0	0	0
2019/12/12	R214	05/11/2020	10.24	Put	Bond Future	4,332.9700	4.3330	4,147.9500	4.1480	(4.270)	0	0	0
2019/12/12	R248	06/02/2020	9.71	Put	Bond Future	5,287.4900	5.2875	4,919.1600	4.9192	(6.966)	0	0	0
2019/12/12	R248	06/02/2020			Bond Future	10.3102	89.7243	10.2583	90.1404	(0.503)	0.0000	0.0000	94,777
2019/12/12	R248	06/02/2020	9.71	Call	Bond Future	251.2900	0.2513	299.0000	0.2990	18.986	0	0	0
2019/12/12	R248	06/02/2020	9.70	Put	Bond Future	5,363.9800	5.3640	4,993.8600	4.9939	(6.900)	0	0	0
2019/12/12	R248	06/02/2020	9.72	Call	Bond Future	263.5300	0.2635	313.0800	0.3131	18.802	0	0	0
2019/12/12	R248	06/02/2020	9.72	Put	Bond Future	5,211.6300	5.2116	4,845.1400	4.8451	(7.032)	0	0	0
2019/12/12	R248	06/02/2020	9.70	Call	Bond Future	239.5400	0.2395	285.4600	0.2855	19.170	0	0	0
2019/12/12	R248	07/05/2020	9.79	Call	Bond Future	1,102.4500	1.1025	1,210.4300	1.2104	9.795	0	0	0
2019/12/12	R248	07/05/2020	9.77	Put	Bond Future	6,156.5400	6.1565	5,837.5100	5.8375	(5.182)	0	0	0
2019/12/12	R248	07/05/2020			Bond Future	10.3855	86.9196	10.3319	87.3432	(0.516)	0.0000	0.0000	0
2019/12/12	R248	07/05/2020	9.79	Put	Bond Future	6,029.9400	6.0299	5,714.2700	5.7143	(5.235)	0	0	0
2019/12/12	R248	07/05/2020	9.77	Call	Bond Future	1,054.9800	1.0550	1,159.6000	1.1596	9.917	0	0	0
2019/12/12	R248	07/05/2020	9.78	Put	Bond Future	6,093.1000	6.0931	5,775.7500	5.7758	(5.208)	0	0	0
2019/12/12	R248	07/05/2020	9.78	Call	Bond Future	1,078.6400	1.0786	1,184.9400	1.1849	9.855	0	0	0
2019/12/12	R248	06/08/2020	9.00	Put	Bond Future	13,219.5100	13.2195	12,827.1900	12.8272	(2.968)	0	0	0
2019/12/12	R248	06/08/2020	10.20	Call	Bond Future	2,870.9200	2.8709	3,054.7300	3.0547	6.402	0	0	0
2019/12/12	R248	06/08/2020			Bond Future	10.4616	88.5156	10.4063	88.9473	(0.529)	0.0000	0.0000	0
2019/12/12	R248	06/08/2020	9.25	Put	Bond Future	11,033.4400	11.0334	10,661.3200	10.6613	(3.373)	0	0	0
2019/12/12	R248	06/08/2020	9.25	Call	Bond Future	614.5500	0.6145	674.0900	0.6741	9.688	0	0	20,640
2019/12/12	R248	06/08/2020	10.18	Call	Bond Future	2,800.7800	2.8008	2,981.6800	2.9817	6.459	0	0	0
2019/12/12	R248	06/08/2020	10.18	Put	Bond Future	5,040.2300	5.0402	4,789.4700	4.7895	(4.975)	0	0	0
2019/12/12	R248	06/08/2020	9.00	Call	Bond Future	374.5900	0.3746	413.9300	0.4139	10.502	0	0	3,000
2019/12/12	R248	06/08/2020	10.20	Put	Bond Future	4,947.9200	4.9479	4,700.0700	4.7001	(5.009)	0	0	0
2019/12/12	R248	06/08/2020	10.19	Call	Bond Future	2,835.7400	2.8357	3,018.1000	3.0181	6.431	0	0	0
2019/12/12	R248	06/08/2020	10.19	Put	Bond Future	4,993.9000	4.9939	4,744.6000	4.7446	(4.992)	0	0	0
2019/12/12	R248	05/11/2020	10.02	Put	Bond Future	6,973.0400	6.9730	6,698.9900	6.6990	(3.930)	0	0	0
2019/12/12	R248	05/11/2020	10.03	Call	Bond Future	2,852.1100	2.8521	3,019.0200	3.0190	5.852	0	0	0
2019/12/12	R248	05/11/2020			Bond Future	10.5390	85.7424	10.4819	86.1822	(0.542)	0.0000	0.0000	0
2019/12/12	R248	05/11/2020	10.04	Call	Bond Future	2,883.4600	2.8835	3,051.6000	3.0516	5.831	0	0	0
2019/12/12	R248	05/11/2020	10.04	Put	Bond Future	6,868.6900	6.8687	6,597.0900	6.5971	(3.954)	0	0	0
2019/12/12	R248	05/11/2020	10.02	Call	Bond Future	2,821.2400	2.8212	2,986.9300	2.9869	5.873	0	0	0
2019/12/12	R248	05/11/2020	10.03	Put	Bond Future	6,920.5500	6.9205	6,647.7200	6.6477	(3.942)	0	0	0

**Total**

**1217315**