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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/12/2019 TO 13/12/2019

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
2019/12/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	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
2019/12/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	2025	06/02/2020			Bond Future	136.5521	136.5521	136.5498	136.5498	(0.002)	0.0000	0.0000	4,913
2019/12/13	2025	07/05/2020			Bond Future	139.0741	139.0741	139.0718	139.0718	(0.002)	0.0000	0.0000	0
2019/12/13	2025	06/08/2020			Bond Future	140.1984	140.1984	140.1961	140.1961	(0.002)	0.0000	0.0000	0
2019/12/13	2025	05/11/2020			Bond Future	142.8296	142.8296	142.8274	142.8274	(0.002)	0.0000	0.0000	0
2019/12/13	2029	06/02/2020			Bond Future	101.9167	101.9167	101.9153	101.9153	(0.001)	0.0000	0.0000	3,765
2019/12/13	2029	07/05/2020			Bond Future	102.6893	102.6893	102.6880	102.6880	(0.001)	0.0000	0.0000	0
2019/12/13	2029	06/08/2020			Bond Future	104.6283	104.6283	104.6270	104.6270	(0.001)	0.0000	0.0000	0
2019/12/13	2029	05/11/2020			Bond Future	105.4519	105.4519	105.4506	105.4506	(0.001)	0.0000	0.0000	0
2019/12/13	2030	06/02/2020	9.15	Put	Bond Future	1,406.0000	1.4060	1,311.2600	1.3113	(6.738)	0	0	0
2019/12/13	2030	06/02/2020	9.14	Call	Bond Future	1,096.8700	1.0969	1,161.8500	1.1619	5.924	0	0	0
2019/12/13	2030	06/02/2020	9.40	Put	Bond Future	762.4700	0.7625	697.9900	0.6980	(8.457)	0	0	5,000
2019/12/13	2030	06/02/2020	9.25	Call	Bond Future	1,442.2400	1.4422	1,520.8100	1.5208	5.448	0	0	0
2019/12/13	2030	06/02/2020	8.40	Call	Bond Future	55.0300	0.0550	60.2300	0.0602	9.449	0	0	5,820
2019/12/13	2030	06/02/2020			Bond Future	9.1958	92.5394	9.1694	92.7004	(0.286)	0.0000	0.0000	77,685
2019/12/13	2030	06/02/2020	9.00	Put	Bond Future	1,941.7000	1.9417	1,829.0400	1.8290	(5.802)	0	0	0
2019/12/13	2030	06/02/2020	9.00	Call	Bond Future	736.0500	0.7361	784.3500	0.7844	6.562	0	0	5,820
2019/12/13	2030	06/02/2020	9.15	Call	Bond Future	1,126.0200	1.1260	1,192.2400	1.1922	5.881	0	0	0
2019/12/13	2030	06/02/2020	9.14	Put	Bond Future	1,438.1900	1.4382	1,342.2100	1.3422	(6.674)	0	0	0
2019/12/13	2030	06/02/2020	9.40	Call	Bond Future	1,998.6000	1.9986	2,095.0800	2.0951	4.827	0	0	0
2019/12/13	2030	06/02/2020	9.25	Put	Bond Future	1,111.8100	1.1118	1,029.4200	1.0294	(7.410)	0	0	5,000
2019/12/13	2030	06/02/2020	8.40	Put	Bond Future	5,087.3500	5.0874	4,931.5900	4.9316	(3.062)	0	0	0
2019/12/13	2030	06/02/2020	9.16	Call	Bond Future	1,155.6200	1.1556	1,223.0700	1.2231	5.837	0	0	0
2019/12/13	2030	06/02/2020	9.16	Put	Bond Future	1,374.3200	1.3743	1,280.8100	1.2808	(6.804)	0	0	0
2019/12/13	2030	07/05/2020	8.79	Call	Bond Future	979.1600	0.9792	1,023.2900	1.0233	4.507	0	0	0
2019/12/13	2030	07/05/2020	8.78	Put	Bond Future	3,924.4800	3.9245	3,804.0100	3.8040	(3.070)	0	0	0
2019/12/13	2030	07/05/2020			Bond Future	9.2652	94.2259	9.2379	94.3899	(0.295)	0.0000	0.0000	0
2019/12/13	2030	07/05/2020	8.80	Call	Bond Future	998.6000	0.9986	1,043.3800	1.0434	4.484	0	0	0
2019/12/13	2030	07/05/2020	8.80	Put	Bond Future	3,838.4800	3.8385	3,719.3100	3.7193	(3.105)	0	0	0
2019/12/13	2030	07/05/2020	8.79	Put	Bond Future	3,881.3300	3.8813	3,761.5100	3.7615	(3.087)	0	0	0
2019/12/13	2030	07/05/2020	8.78	Call	Bond Future	959.9700	0.9600	1,003.4500	1.0034	4.529	0	0	0
2019/12/13	2030	06/08/2020	9.11	Call	Bond Future	2,025.1500	2.0251	2,093.0300	2.0930	3.352	0	0	0
2019/12/13	2030	06/08/2020			Bond Future	9.3367	91.9501	9.3082	92.1173	(0.305)	0.0000	0.0000	0
2019/12/13	2030	06/08/2020	9.09	Call	Bond Future	1,972.9900	1.9730	2,039.7000	2.0397	3.381	0	0	0
2019/12/13	2030	06/08/2020	9.09	Put	Bond Future	3,433.0300	3.4330	3,332.5800	3.3326	(2.926)	0	0	0
2019/12/13	2030	06/08/2020	9.11	Put	Bond Future	3,365.7200	3.3657	3,266.4400	3.2664	(2.950)	0	0	0
2019/12/13	2030	06/08/2020	9.10	Call	Bond Future	1,998.9700	1.9990	2,066.2600	2.0663	3.366	0	0	0
2019/12/13	2030	06/08/2020	9.10	Put	Bond Future	3,399.2500	3.3993	3,299.3800	3.2994	(2.938)	0	0	0
2019/12/13	2030	05/11/2020	10.06	Put	Bond Future	1,791.7400	1.7917	1,734.6100	1.7346	(3.189)	0	0	1,000
2019/12/13	2030	05/11/2020	8.73	Call	Bond Future	1,520.3300	1.5203	1,571.2900	1.5713	3.352	0	0	3,000
2019/12/13	2030	05/11/2020	9.39	Put	Bond Future	3,225.5200	3.2255	3,138.6400	3.1386	(2.694)	0	0	0
2019/12/13	2030	05/11/2020	9.38	Call	Bond Future	3,131.6200	3.1316	3,214.4500	3.2144	2.645	0	0	0
2019/12/13	2030	05/11/2020			Bond Future	9.4011	93.6782	9.3715	93.8484	(0.315)	0.0000	0.0000	0

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2019/12/13	2030	05/11/2020	8.34	Put	Bond Future	7,260.8700	7.2609	7,124.8800	7.1249	(1.873)	0	0	0
2019/12/13	2030	05/11/2020	8.34	Call	Bond Future	899.7800	0.8998	933.9900	0.9340	3.802	0	0	1,000
2019/12/13	2030	05/11/2020	9.04	Put	Bond Future	4,310.0100	4.3100	4,205.8500	4.2058	(2.417)	0	0	0
2019/12/13	2030	05/11/2020	9.04	Call	Bond Future	2,207.0800	2.2071	2,273.1200	2.2731	2.992	0	0	1,000
2019/12/13	2030	05/11/2020	10.06	Call	Bond Future	5,472.0400	5.4720	5,585.1100	5.5851	2.066	0	0	0
2019/12/13	2030	05/11/2020	8.73	Put	Bond Future	5,478.7800	5.4788	5,359.5400	5.3595	(2.176)	0	0	0
2019/12/13	2030	05/11/2020	9.23	Put	Bond Future	3,691.3500	3.6913	3,596.6100	3.5966	(2.567)	0	0	0
2019/12/13	2030	05/11/2020	10.37	Put	Bond Future	1,376.1500	1.3762	1,329.8800	1.3299	(3.362)	0	0	16,000
2019/12/13	2030	05/11/2020	9.39	Call	Bond Future	3,161.5800	3.1616	3,244.9000	3.2449	2.635	0	0	0
2019/12/13	2030	05/11/2020	9.38	Put	Bond Future	3,253.0100	3.2530	3,165.6400	3.1656	(2.686)	0	0	0
2019/12/13	2030	05/11/2020	10.47	Call	Bond Future	7,138.8500	7.1388	7,265.8500	7.2659	1.779	0	0	0
2019/12/13	2030	05/11/2020	10.47	Put	Bond Future	1,265.9000	1.2659	1,222.7000	1.2227	(3.413)	0	0	3,000
2019/12/13	2030	05/11/2020	9.23	Call	Bond Future	2,702.5500	2.7025	2,778.0100	2.7780	2.792	0	0	3,000
2019/12/13	2030	05/11/2020	8.53	Put	Bond Future	6,341.0100	6.3410	6,212.6200	6.2126	(2.025)	0	0	0
2019/12/13	2030	05/11/2020	8.53	Call	Bond Future	1,160.0900	1.1601	1,201.9000	1.2019	3.604	0	0	16,000
2019/12/13	2030	05/11/2020	9.03	Put	Bond Future	4,344.7400	4.3447	4,240.0800	4.2401	(2.409)	0	0	0
2019/12/13	2030	05/11/2020	9.03	Call	Bond Future	2,182.6900	2.1827	2,248.2300	2.2482	3.003	0	0	16,000
2019/12/13	2030	05/11/2020	10.37	Call	Bond Future	6,721.0100	6.7210	6,844.9400	6.8449	1.844	0	0	0
2019/12/13	2030	05/11/2020	9.40	Call	Bond Future	3,191.3300	3.1913	3,275.1400	3.2751	2.626	0	0	0
2019/12/13	2030	05/11/2020	9.40	Put	Bond Future	3,197.8700	3.1979	3,111.4800	3.1115	(2.701)	0	0	0
2019/12/13	2032	06/02/2020	9.40	Put	Bond Future	1,977.7000	1.9777	1,859.8800	1.8599	(5.957)	0	0	0
2019/12/13	2032	06/02/2020			Bond Future	9.5596	93.7137	9.5333	93.8888	(0.276)	0.0000	0.0000	70,671
2019/12/13	2032	06/02/2020	9.39	Call	Bond Future	883.0000	0.8830	939.0200	0.9390	6.344	0	0	0
2019/12/13	2032	06/02/2020	9.39	Put	Bond Future	2,017.9400	2.0179	1,898.8700	1.8989	(5.901)	0	0	0
2019/12/13	2032	06/02/2020	9.40	Call	Bond Future	910.2000	0.9102	967.4700	0.9675	6.292	0	0	0
2019/12/13	2032	06/02/2020	9.38	Call	Bond Future	856.3000	0.8563	911.0600	0.9111	6.395	0	0	0
2019/12/13	2032	06/02/2020	9.38	Put	Bond Future	2,058.7500	2.0588	1,938.4200	1.9384	(5.845)	0	0	0
2019/12/13	2032	07/05/2020	9.19	Call	Bond Future	1,167.4200	1.1674	1,218.2200	1.2182	4.351	0	0	0
2019/12/13	2032	07/05/2020			Bond Future	9.6336	91.2619	9.6063	91.4402	(0.284)	0.0000	0.0000	0
2019/12/13	2032	07/05/2020	9.17	Call	Bond Future	1,122.5000	1.1225	1,171.8600	1.1719	4.397	0	0	0
2019/12/13	2032	07/05/2020	9.17	Put	Bond Future	4,214.7200	4.2147	4,085.7700	4.0858	(3.060)	0	0	0
2019/12/13	2032	07/05/2020	9.19	Put	Bond Future	4,123.2600	4.1233	3,995.7500	3.9957	(3.092)	0	0	0
2019/12/13	2032	07/05/2020	9.18	Call	Bond Future	1,144.8200	1.1448	1,194.9000	1.1949	4.374	0	0	0
2019/12/13	2032	07/05/2020	9.18	Put	Bond Future	4,168.8100	4.1688	4,040.5800	4.0406	(3.076)	0	0	0
2019/12/13	2032	06/08/2020	9.46	Put	Bond Future	3,891.7700	3.8918	3,783.1200	3.7831	(2.792)	0	0	0
2019/12/13	2032	06/08/2020	9.45	Call	Bond Future	2,251.0600	2.2511	2,323.4500	2.3234	3.216	0	0	0
2019/12/13	2032	06/08/2020			Bond Future	9.7087	92.9392	9.6803	93.1209	(0.292)	0.0000	0.0000	0
2019/12/13	2032	06/08/2020	9.46	Call	Bond Future	2,279.8500	2.2799	2,352.8600	2.3529	3.202	0	0	0
2019/12/13	2032	06/08/2020	9.45	Put	Bond Future	3,928.6200	3.9286	3,819.3500	3.8194	(2.781)	0	0	0
2019/12/13	2032	06/08/2020	9.47	Call	Bond Future	2,308.5600	2.3086	2,382.1800	2.3822	3.189	0	0	0
2019/12/13	2032	06/08/2020	9.47	Put	Bond Future	3,854.9000	3.8549	3,746.8600	3.7469	(2.803)	0	0	0
2019/12/13	2032	05/11/2020	9.61	Put	Bond Future	4,151.8800	4.1519	4,049.3400	4.0493	(2.470)	0	0	0
2019/12/13	2032	05/11/2020	10.99	Call	Bond Future	8,451.2700	8.4513	8,593.2400	8.5932	1.680	0	0	0
2019/12/13	2032	05/11/2020	9.44	Put	Bond Future	4,759.8700	4.7599	4,648.3900	4.6484	(2.342)	0	0	0
2019/12/13	2032	05/11/2020	11.08	Call	Bond Future	8,837.8300	8.8378	8,982.7900	8.9828	1.640	0	0	0
2019/12/13	2032	05/11/2020	9.77	Put	Bond Future	3,637.2700	3.6373	3,543.0600	3.5431	(2.590)	0	0	0
2019/12/13	2032	05/11/2020			Bond Future	9.7824	90.5271	9.7530	90.7122	(0.300)	0.0000	0.0000	0

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2019/12/13	2032	05/11/2020	10.99	Put	Bond Future	1,275.6400	1.2756	1,232.5400	1.2325	(3.379)	0	0	3,000
2019/12/13	2032	05/11/2020	9.76	Call	Bond Future	3,527.1300	3.5271	3,617.4700	3.6175	2.561	0	0	0
2019/12/13	2032	05/11/2020	9.76	Put	Bond Future	3,667.9300	3.6679	3,573.2000	3.5732	(2.583)	0	0	0
2019/12/13	2032	05/11/2020	9.11	Call	Bond Future	1,758.1900	1.7582	1,814.6900	1.8147	3.214	0	0	3,000
2019/12/13	2032	05/11/2020	9.61	Call	Bond Future	3,058.6600	3.0587	3,141.1900	3.1412	2.698	0	0	3,000
2019/12/13	2032	05/11/2020	9.44	Call	Bond Future	2,570.5300	2.5705	2,644.1200	2.6441	2.863	0	0	1,000
2019/12/13	2032	05/11/2020	11.08	Put	Bond Future	1,159.6100	1.1596	1,119.5000	1.1195	(3.459)	0	0	1,000
2019/12/13	2032	05/11/2020	9.77	Call	Bond Future	3,559.4700	3.5595	3,650.3300	3.6503	2.553	0	0	0
2019/12/13	2032	05/11/2020	9.11	Put	Bond Future	6,127.1900	6.1272	5,998.6200	5.9986	(2.098)	0	0	0
2019/12/13	2032	05/11/2020	8.94	Put	Bond Future	6,941.1900	6.9412	6,804.3900	6.8044	(1.971)	0	0	0
2019/12/13	2032	05/11/2020	8.94	Call	Bond Future	1,421.9400	1.4219	1,470.2100	1.4702	3.395	0	0	1,000
2019/12/13	2032	05/11/2020	9.75	Call	Bond Future	3,494.9200	3.4949	3,584.7500	3.5848	2.570	0	0	0
2019/12/13	2032	05/11/2020	9.75	Put	Bond Future	3,698.7900	3.6988	3,603.5500	3.6036	(2.575)	0	0	0
2019/12/13	2033	06/02/2020			Bond Future	101.1764	101.1764	101.1756	101.1756	(0.001)	0.0000	0.0000	6,260
2019/12/13	2033	07/05/2020			Bond Future	101.8529	101.8529	101.8521	101.8521	(0.001)	0.0000	0.0000	0
2019/12/13	2033	06/08/2020			Bond Future	103.7762	103.7762	103.7754	103.7754	(0.001)	0.0000	0.0000	0
2019/12/13	2033	05/11/2020			Bond Future	104.5053	104.5053	104.5047	104.5047	(0.001)	0.0000	0.0000	0
2019/12/13	2037	06/02/2020	9.67	Call	Bond Future	478.2800	0.4783	478.0700	0.4781	(0.044)	0	0	0
2019/12/13	2037	06/02/2020	9.66	Put	Bond Future	3,469.4300	3.4694	3,425.5700	3.4256	(1.264)	0	0	0
2019/12/13	2037	06/02/2020			Bond Future	10.0628	87.6554	10.0568	87.6990	(0.059)	0.0000	0.0000	77,074
2019/12/13	2037	06/02/2020	9.68	Call	Bond Future	497.2400	0.4972	497.1400	0.4971	(0.020)	0	0	0
2019/12/13	2037	06/02/2020	9.68	Put	Bond Future	3,353.8900	3.3539	3,310.2300	3.3102	(1.302)	0	0	0
2019/12/13	2037	06/02/2020	9.67	Put	Bond Future	3,411.4200	3.4114	3,367.6500	3.3676	(1.283)	0	0	0
2019/12/13	2037	06/02/2020	9.66	Call	Bond Future	459.7000	0.4597	459.4000	0.4594	(0.065)	0	0	0
2019/12/13	2037	07/05/2020	9.60	Put	Bond Future	5,157.8200	5.1578	5,118.5200	5.1185	(0.762)	0	0	0
2019/12/13	2037	07/05/2020	9.59	Call	Bond Future	1,099.4900	1.0995	1,104.5000	1.1045	0.456	0	0	0
2019/12/13	2037	07/05/2020			Bond Future	10.1433	89.2528	10.1371	89.2973	(0.061)	0.0000	0.0000	0
2019/12/13	2037	07/05/2020	9.60	Call	Bond Future	1,122.4800	1.1225	1,127.6200	1.1276	0.458	0	0	0
2019/12/13	2037	07/05/2020	9.59	Put	Bond Future	5,211.7100	5.2117	5,172.2800	5.1723	(0.757)	0	0	0
2019/12/13	2037	07/05/2020	9.61	Call	Bond Future	1,145.9700	1.1460	1,151.2300	1.1512	0.459	0	0	0
2019/12/13	2037	07/05/2020	9.61	Put	Bond Future	5,104.5200	5.1045	5,065.3400	5.0653	(0.768)	0	0	0
2019/12/13	2037	06/08/2020	9.88	Put	Bond Future	4,847.5700	4.8476	4,813.7000	4.8137	(0.699)	0	0	0
2019/12/13	2037	06/08/2020			Bond Future	10.2263	86.6330	10.2199	86.6783	(0.063)	0.0000	0.0000	0
2019/12/13	2037	06/08/2020	9.87	Call	Bond Future	2,316.7000	2.3167	2,328.0100	2.3280	0.488	0	0	0
2019/12/13	2037	06/08/2020	9.87	Put	Bond Future	4,891.3900	4.8914	4,857.3800	4.8574	(0.695)	0	0	0
2019/12/13	2037	06/08/2020	9.88	Call	Bond Future	2,346.7000	2.3467	2,358.1500	2.3581	0.488	0	0	0
2019/12/13	2037	06/08/2020	9.86	Call	Bond Future	2,286.6400	2.2866	2,297.8200	2.2978	0.489	0	0	0
2019/12/13	2037	06/08/2020	9.86	Put	Bond Future	4,935.2400	4.9352	4,901.1000	4.9011	(0.692)	0	0	0
2019/12/13	2037	05/11/2020	10.18	Call	Bond Future	3,720.9100	3.7209	3,737.3200	3.7373	0.441	0	0	0
2019/12/13	2037	05/11/2020	10.17	Put	Bond Future	4,617.5600	4.6176	4,587.6900	4.5877	(0.647)	0	0	0
2019/12/13	2037	05/11/2020			Bond Future	10.3024	88.2631	10.2958	88.3093	(0.064)	0.0000	0.0000	0
2019/12/13	2037	05/11/2020	10.19	Call	Bond Future	3,755.0600	3.7551	3,771.5900	3.7716	0.440	0	0	0
2019/12/13	2037	05/11/2020	10.19	Put	Bond Future	4,544.2000	4.5442	4,514.5700	4.5146	(0.652)	0	0	0
2019/12/13	2037	05/11/2020	10.17	Call	Bond Future	3,686.9100	3.6869	3,703.2000	3.7032	0.442	0	0	0
2019/12/13	2037	05/11/2020	10.18	Put	Bond Future	4,580.7600	4.5808	4,551.0100	4.5510	(0.649)	0	0	0

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2019/12/13	2038	06/02/2020			Bond Future	116.6244	116.6244	116.8733	116.8733	0.213	0.0000	0.0000	10,814
2019/12/13	2038	07/05/2020			Bond Future	118.7783	118.7783	119.0319	119.0319	0.213	0.0000	0.0000	0
2019/12/13	2038	06/08/2020			Bond Future	119.3317	119.3317	119.5901	119.5901	0.216	0.0000	0.0000	0
2019/12/13	2038	05/11/2020			Bond Future	121.5713	121.5713	121.8345	121.8345	0.217	0.0000	0.0000	0
2019/12/13	2040	06/02/2020	9.76	Call	Bond Future	469.5800	0.4696	468.8900	0.4689	(0.147)	0	0	0
2019/12/13	2040	06/02/2020	9.00	Put	Bond Future	10,067.6900	10.0677	10,020.7500	10.0208	(0.466)	0	0	0
2019/12/13	2040	06/02/2020			Bond Future	10.1882	90.2060	10.1823	90.2526	(0.059)	0.0000	0.0000	52,644
2019/12/13	2040	06/02/2020	9.74	Call	Bond Future	433.2300	0.4332	432.3800	0.4324	(0.196)	0	0	0
2019/12/13	2040	06/02/2020	9.74	Put	Bond Future	4,032.9600	4.0330	3,985.4700	3.9855	(1.178)	0	0	0
2019/12/13	2040	06/02/2020	8.40	Put	Bond Future	15,822.5400	15.8225	15,775.9000	15.7759	(0.295)	0	0	0
2019/12/13	2040	06/02/2020	8.40	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2019/12/13	2040	06/02/2020	9.76	Put	Bond Future	3,903.8700	3.9039	3,856.5400	3.8565	(1.212)	0	0	0
2019/12/13	2040	06/02/2020	9.00	Call	Bond Future	7.2600	0.0073	6.9600	0.0070	(4.132)	0	0	0
2019/12/13	2040	06/02/2020	9.75	Call	Bond Future	451.1500	0.4512	450.3800	0.4504	(0.171)	0	0	0
2019/12/13	2040	06/02/2020	9.75	Put	Bond Future	3,968.1000	3.9681	3,920.6900	3.9207	(1.195)	0	0	0
2019/12/13	2040	07/05/2020	9.74	Call	Bond Future	1,270.9500	1.2709	1,276.6200	1.2766	0.446	0	0	0
2019/12/13	2040	07/05/2020	9.75	Put	Bond Future	5,426.8400	5.4268	5,385.1100	5.3851	(0.769)	0	0	0
2019/12/13	2040	07/05/2020			Bond Future	10.2692	91.8499	10.2631	91.8974	(0.060)	0.0000	0.0000	0
2019/12/13	2040	07/05/2020	9.50	Put	Bond Future	6,974.5200	6.9745	6,929.9700	6.9300	(0.639)	0	0	0
2019/12/13	2040	07/05/2020	9.50	Call	Bond Future	747.2500	0.7472	750.2300	0.7502	0.399	0	0	2,640
2019/12/13	2040	07/05/2020	10.00	Put	Bond Future	4,131.0600	4.1311	4,093.0800	4.0931	(0.919)	0	0	0
2019/12/13	2040	07/05/2020	10.00	Call	Bond Future	2,026.2000	2.0262	2,035.7500	2.0357	0.471	0	0	2,640
2019/12/13	2040	07/05/2020	9.74	Put	Bond Future	5,483.7800	5.4838	5,441.9200	5.4419	(0.763)	0	0	0
2019/12/13	2040	07/05/2020	9.75	Call	Bond Future	1,296.4900	1.2965	1,302.2900	1.3023	0.447	0	0	0
2019/12/13	2040	07/05/2020	9.73	Call	Bond Future	1,245.5300	1.2455	1,251.0700	1.2511	0.445	0	0	0
2019/12/13	2040	07/05/2020	9.73	Put	Bond Future	5,540.9600	5.5410	5,498.9700	5.4990	(0.758)	0	0	0
2019/12/13	2040	06/08/2020	10.04	Call	Bond Future	2,572.5100	2.5725	2,585.2900	2.5853	0.497	0	0	0
2019/12/13	2040	06/08/2020	10.02	Put	Bond Future	5,080.4900	5.0805	5,044.5000	5.0445	(0.708)	0	0	0
2019/12/13	2040	06/08/2020	10.03	Call	Bond Future	2,539.8300	2.5398	2,552.4700	2.5525	0.498	0	0	0
2019/12/13	2040	06/08/2020			Bond Future	10.3528	89.0269	10.3463	89.0754	(0.062)	0.0000	0.0000	0
2019/12/13	2040	06/08/2020	10.04	Put	Bond Future	4,987.9200	4.9879	4,952.2200	4.9522	(0.716)	0	0	0
2019/12/13	2040	06/08/2020	10.02	Call	Bond Future	2,507.1000	2.5071	2,519.5900	2.5196	0.498	0	0	0
2019/12/13	2040	06/08/2020	10.03	Put	Bond Future	5,034.1700	5.0342	4,998.3300	4.9983	(0.712)	0	0	0
2019/12/13	2040	05/11/2020	11.70	Put	Bond Future	1,552.4400	1.5524	1,536.8000	1.5368	(1.007)	0	0	2,000
2019/12/13	2040	05/11/2020	10.23	Call	Bond Future	3,739.2900	3.7393	3,755.8700	3.7559	0.443	0	0	2,000
2019/12/13	2040	05/11/2020	9.50	Call	Bond Future	1,632.4800	1.6325	1,640.5000	1.6405	0.491	0	0	2,000
2019/12/13	2040	05/11/2020	10.00	Call	Bond Future	2,970.5600	2.9706	2,984.2300	2.9842	0.460	0	0	2,000
2019/12/13	2040	05/11/2020	10.30	Call	Bond Future	3,989.6200	3.9896	4,007.1100	4.0071	0.438	0	0	0
2019/12/13	2040	05/11/2020			Bond Future	10.4294	90.7024	10.4228	90.7518	(0.063)	0.0000	0.0000	0
2019/12/13	2040	05/11/2020	9.73	Put	Bond Future	7,659.7100	7.6597	7,620.7900	7.6208	(0.508)	0	0	0
2019/12/13	2040	05/11/2020	9.73	Call	Bond Future	2,188.5400	2.1885	2,199.0200	2.1990	0.479	0	0	2,000
2019/12/13	2040	05/11/2020	10.23	Put	Bond Future	5,246.7800	5.2468	5,213.9600	5.2140	(0.626)	0	0	0
2019/12/13	2040	05/11/2020	10.30	Put	Bond Future	4,963.2900	4.9633	4,931.3800	4.9314	(0.643)	0	0	0
2019/12/13	2040	05/11/2020	11.70	Call	Bond Future	10,275.0900	10.2751	10,308.8500	10.3088	0.329	0	0	0
2019/12/13	2040	05/11/2020	9.50	Put	Bond Future	9,019.6200	9.0196	8,978.2400	8.9782	(0.459)	0	0	0
2019/12/13	2040	05/11/2020	10.00	Put	Bond Future	6,267.9800	6.2680	6,232.2500	6.2323	(0.570)	0	0	0
2019/12/13	2040	05/11/2020	10.32	Put	Bond Future	4,884.4500	4.8844	4,852.8000	4.8528	(0.648)	0	0	0

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2019/12/13	2040	05/11/2020	10.31	Call	Bond Future	4,025.9200	4.0259	4,043.5400	4.0435	0.438	0	0	0
2019/12/13	2040	05/11/2020	11.50	Call	Bond Future	9,339.5400	9.3395	9,371.1300	9.3711	0.338	0	0	0
2019/12/13	2040	05/11/2020	11.50	Put	Bond Future	1,895.2700	1.8953	1,877.4600	1.8775	(0.940)	0	0	2,000
2019/12/13	2040	05/11/2020	10.32	Call	Bond Future	4,062.3800	4.0624	4,080.1300	4.0801	0.437	0	0	0
2019/12/13	2040	05/11/2020	10.31	Put	Bond Future	4,923.7400	4.9237	4,891.9600	4.8920	(0.645)	0	0	0
2019/12/13	2044	06/02/2020	9.77	Put	Bond Future	4,503.9800	4.5040	4,422.5500	4.4225	(1.808)	0	0	0
2019/12/13	2044	06/02/2020	9.74	Call	Bond Future	320.5800	0.3206	325.2700	0.3253	1.463	0	0	328
2019/12/13	2044	06/02/2020	10.78	Put	Bond Future	571.6000	0.5716	541.9600	0.5420	(5.185)	0	0	328
2019/12/13	2044	06/02/2020			Bond Future	10.2775	86.7407	10.2665	86.8275	(0.108)	0.0000	0.0000	50,476
2019/12/13	2044	06/02/2020	9.77	Call	Bond Future	365.2300	0.3652	370.6800	0.3707	1.492	0	0	0
2019/12/13	2044	06/02/2020	9.09	Put	Bond Future	10,229.5800	10.2296	10,142.6300	10.1426	(0.850)	0	0	0
2019/12/13	2044	06/02/2020	9.09	Call	Bond Future	7.5400	0.0075	7.4700	0.0075	(0.928)	0	0	328
2019/12/13	2044	06/02/2020	9.74	Put	Bond Future	4,714.2700	4.7143	4,632.0800	4.6321	(1.743)	0	0	0
2019/12/13	2044	06/02/2020	9.78	Call	Bond Future	380.9800	0.3810	386.7000	0.3867	1.501	0	0	0
2019/12/13	2044	06/02/2020	9.76	Put	Bond Future	4,573.5400	4.5735	4,491.8500	4.4919	(1.786)	0	0	0
2019/12/13	2044	06/02/2020	10.78	Call	Bond Future	4,365.3400	4.3653	4,422.5800	4.4226	1.311	0	0	0
2019/12/13	2044	06/02/2020	9.78	Put	Bond Future	4,435.0100	4.4350	4,353.8500	4.3538	(1.830)	0	0	0
2019/12/13	2044	06/02/2020	9.76	Call	Bond Future	349.9400	0.3499	355.1300	0.3551	1.483	0	0	0
2019/12/13	2044	07/05/2020	9.45	Put	Bond Future	8,032.8600	8.0329	7,952.3800	7.9524	(1.002)	0	0	0
2019/12/13	2044	07/05/2020	9.97	Put	Bond Future	4,721.6700	4.7217	4,655.3700	4.6554	(1.404)	0	0	0
2019/12/13	2044	07/05/2020	9.33	Call	Bond Future	378.6300	0.3786	384.6200	0.3846	1.582	0	0	100
2019/12/13	2044	07/05/2020	9.98	Call	Bond Future	1,667.0000	1.6670	1,689.5200	1.6895	1.351	0	0	100
2019/12/13	2044	07/05/2020	9.26	Call	Bond Future	317.0600	0.3171	322.0600	0.3221	1.577	0	0	556
2019/12/13	2044	07/05/2020	9.81	Call	Bond Future	1,195.9000	1.1959	1,213.0200	1.2130	1.432	0	0	0
2019/12/13	2044	07/05/2020	9.79	Put	Bond Future	5,728.8200	5.7288	5,656.8500	5.6568	(1.256)	0	0	0
2019/12/13	2044	07/05/2020			Bond Future	10.3572	88.3215	10.3458	88.4100	(0.110)	0.0000	0.0000	0
2019/12/13	2044	07/05/2020	10.81	Call	Bond Future	5,060.0900	5.0601	5,111.4800	5.1115	1.016	0	0	0
2019/12/13	2044	07/05/2020	10.81	Put	Bond Future	1,674.3300	1.6743	1,637.2300	1.6372	(2.216)	0	0	129
2019/12/13	2044	07/05/2020	9.33	Put	Bond Future	8,982.7600	8.9828	8,900.2600	8.9003	(0.918)	0	0	0
2019/12/13	2044	07/05/2020	9.81	Put	Bond Future	5,609.7100	5.6097	5,538.3400	5.5383	(1.272)	0	0	0
2019/12/13	2044	07/05/2020	9.79	Call	Bond Future	1,146.5800	1.1466	1,163.1000	1.1631	1.441	0	0	0
2019/12/13	2044	07/05/2020	9.45	Call	Bond Future	505.8500	0.5059	513.8600	0.5139	1.583	0	0	129
2019/12/13	2044	07/05/2020	9.97	Call	Bond Future	1,636.8700	1.6369	1,659.0600	1.6591	1.356	0	0	129
2019/12/13	2044	07/05/2020	9.98	Put	Bond Future	4,669.8100	4.6698	4,603.8400	4.6038	(1.413)	0	0	0
2019/12/13	2044	07/05/2020	11.09	Call	Bond Future	6,537.7500	6.5377	6,597.2100	6.5972	0.909	0	0	0
2019/12/13	2044	07/05/2020	9.26	Put	Bond Future	9,558.9300	9.5589	9,475.4400	9.4754	(0.873)	0	0	0
2019/12/13	2044	07/05/2020	9.91	Put	Bond Future	5,041.2500	5.0413	4,972.9900	4.9730	(1.354)	0	0	0
2019/12/13	2044	07/05/2020	9.80	Put	Bond Future	5,669.1400	5.6691	5,597.4600	5.5975	(1.264)	0	0	0
2019/12/13	2044	07/05/2020	11.09	Put	Bond Future	1,169.8400	1.1698	1,140.8100	1.1408	(2.482)	0	0	100
2019/12/13	2044	07/05/2020	9.91	Call	Bond Future	1,461.9000	1.4619	1,482.1300	1.4821	1.384	0	0	556
2019/12/13	2044	07/05/2020	11.02	Call	Bond Future	6,157.9100	6.1579	6,215.5000	6.2155	0.935	0	0	0
2019/12/13	2044	07/05/2020	11.02	Put	Bond Future	1,277.8700	1.2779	1,246.9700	1.2470	(2.418)	0	0	556
2019/12/13	2044	07/05/2020	9.80	Call	Bond Future	1,171.1800	1.1712	1,187.9900	1.1880	1.435	0	0	0
2019/12/13	2044	06/08/2020	9.98	Call	Bond Future	2,181.8500	2.1819	2,207.9900	2.2080	1.198	0	0	602
2019/12/13	2044	06/08/2020	11.09	Put	Bond Future	1,998.7100	1.9987	1,964.9900	1.9650	(1.687)	0	0	602
2019/12/13	2044	06/08/2020	9.01	Call	Bond Future	410.0400	0.4100	416.1400	0.4161	1.488	0	0	140
2019/12/13	2044	06/08/2020	9.66	Call	Bond Future	1,329.2100	1.3292	1,346.8900	1.3469	1.330	0	0	140

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2019/12/13	2044	06/08/2020	9.88	Call	Bond Future	1,888.9800		1.8890	1,912.3700	1.9124	1.238	0	0	0
2019/12/13	2044	06/08/2020			Bond Future	10.4393		85.5588	10.4274	85.6490	(0.113)	0.0000	0.0000	0
2019/12/13	2044	06/08/2020	9.36	Put	Bond Future	9,728.2100		9.7282	9,649.2600	9.6493	(0.812)	0	0	0
2019/12/13	2044	06/08/2020	9.36	Call	Bond Future	786.6700		0.7867	797.9200	0.7979	1.430	0	0	602
2019/12/13	2044	06/08/2020	9.98	Put	Bond Future	5,807.4100		5.8074	5,743.3500	5.7434	(1.103)	0	0	0
2019/12/13	2044	06/08/2020	9.86	Call	Bond Future	1,833.3700		1.8334	1,856.2200	1.8562	1.246	0	0	0
2019/12/13	2044	06/08/2020	9.86	Put	Bond Future	6,448.6600		6.4487	6,381.3100	6.3813	(1.044)	0	0	0
2019/12/13	2044	06/08/2020	11.09	Call	Bond Future	6,727.2400		6.7272	6,783.7200	6.7837	0.840	0	0	0
2019/12/13	2044	06/08/2020	9.01	Put	Bond Future	12,586.4500		12.5864	12,502.3500	12.5023	(0.668)	0	0	0
2019/12/13	2044	06/08/2020	9.66	Put	Bond Future	7,635.0400		7.6350	7,562.5200	7.5625	(0.950)	0	0	0
2019/12/13	2044	06/08/2020	9.88	Put	Bond Future	6,338.0500		6.3380	6,271.2400	6.2712	(1.054)	0	0	0
2019/12/13	2044	06/08/2020	10.93	Call	Bond Future	5,941.1200		5.9411	5,993.7900	5.9938	0.887	0	0	0
2019/12/13	2044	06/08/2020	10.93	Put	Bond Future	2,333.3500		2.3334	2,295.8200	2.2958	(1.608)	0	0	140
2019/12/13	2044	06/08/2020	9.87	Call	Bond Future	1,861.1800		1.8612	1,884.3000	1.8843	1.242	0	0	0
2019/12/13	2044	06/08/2020	9.87	Put	Bond Future	6,393.3000		6.3933	6,326.2200	6.3262	(1.049)	0	0	0
2019/12/13	2044	05/11/2020	11.43	Call	Bond Future	8,669.3800		8.6694	8,730.2800	8.7303	0.702	0	0	0
2019/12/13	2044	05/11/2020	9.72	Put	Bond Future	8,359.0200		8.3590	8,289.6800	8.2897	(0.830)	0	0	0
2019/12/13	2044	05/11/2020	9.97	Call	Bond Future	2,697.7600		2.6978	2,726.1400	2.7261	1.052	0	0	568
2019/12/13	2044	05/11/2020	9.29	Put	Bond Future	11,266.3700		11.2664	11,188.5200	11.1885	(0.691)	0	0	0
2019/12/13	2044	05/11/2020	9.96	Put	Bond Future	7,020.2400		7.0202	6,956.4600	6.9565	(0.909)	0	0	0
2019/12/13	2044	05/11/2020	10.36	Call	Bond Future	3,988.5300		3.9885	4,026.3600	4.0264	0.948	0	0	0
2019/12/13	2044	05/11/2020			Bond Future	10.5145		87.1691	10.5023	87.2611	(0.116)	0.0000	0.0000	0
2019/12/13	2044	05/11/2020	9.72	Call	Bond Future	2,006.7700		2.0068	2,029.3500	2.0294	1.125	0	0	1,815
2019/12/13	2044	05/11/2020	9.97	Put	Bond Future	6,968.4800		6.9685	6,904.9400	6.9049	(0.912)	0	0	0
2019/12/13	2044	05/11/2020	9.96	Call	Bond Future	2,667.7700		2.6678	2,695.9100	2.6959	1.055	0	0	0
2019/12/13	2044	05/11/2020	11.38	Call	Bond Future	8,424.1800		8.4242	8,484.2100	8.4842	0.713	0	0	0
2019/12/13	2044	05/11/2020	11.38	Put	Bond Future	2,307.9100		2.3079	2,276.0200	2.2760	(1.382)	0	0	568
2019/12/13	2044	05/11/2020	10.34	Call	Bond Future	3,916.1600		3.9162	3,953.5000	3.9535	0.953	0	0	0
2019/12/13	2044	05/11/2020	10.34	Put	Bond Future	5,247.2800		5.2473	5,192.7000	5.1927	(1.040)	0	0	0
2019/12/13	2044	05/11/2020	11.17	Put	Bond Future	2,708.3200		2.7083	2,672.5200	2.6725	(1.322)	0	0	1,815
2019/12/13	2044	05/11/2020	11.43	Put	Bond Future	2,222.7700		2.2228	2,191.7500	2.1918	(1.396)	0	0	1,815
2019/12/13	2044	05/11/2020	8.87	Put	Bond Future	14,680.8200		14.6808	14,596.9800	14.5970	(0.571)	0	0	0
2019/12/13	2044	05/11/2020	9.29	Call	Bond Future	1,141.9200		1.1419	1,155.9900	1.1560	1.232	0	0	568
2019/12/13	2044	05/11/2020	10.36	Put	Bond Future	5,165.3700		5.1654	5,111.2800	5.1113	(1.047)	0	0	0
2019/12/13	2044	05/11/2020	11.17	Call	Bond Future	7,410.7900		7.4108	7,466.9100	7.4669	0.757	0	0	0
2019/12/13	2044	05/11/2020	8.87	Call	Bond Future	620.7500		0.6208	628.8300	0.6288	1.302	0	0	1,815
2019/12/13	2044	05/11/2020	10.02	Put	Bond Future	6,712.9800		6.7130	6,650.6300	6.6506	(0.929)	0	0	0
2019/12/13	2044	05/11/2020	10.02	Call	Bond Future	2,849.1600		2.8492	2,878.7300	2.8787	1.038	0	0	1,815
2019/12/13	2044	05/11/2020	10.35	Call	Bond Future	3,952.2700		3.9523	3,989.8500	3.9899	0.951	0	0	0
2019/12/13	2044	05/11/2020	10.35	Put	Bond Future	5,206.1900		5.2062	5,151.8500	5.1518	(1.044)	0	0	0
2019/12/13	2046	06/02/2020			Bond Future	107.3788		107.3788	107.3782	107.3782	(0.001)	0.0000	0.0000	12,785
2019/12/13	2046	07/05/2020			Bond Future	107.6183		107.6183	107.6177	107.6177	(0.001)	0.0000	0.0000	0
2019/12/13	2046	06/08/2020			Bond Future	109.6504		109.6504	109.6498	109.6498	(0.001)	0.0000	0.0000	0
2019/12/13	2046	05/11/2020			Bond Future	109.9167		109.9167	109.9162	109.9162	(0.001)	0.0000	0.0000	0
2019/12/13	2050	06/02/2020			Bond Future	109.4331		109.4331	110.0813	110.0813	0.592	0.0000	0.0000	11,827
2019/12/13	2050	07/05/2020			Bond Future	111.4544		111.4544	112.1146	112.1146	0.592	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
2019/12/13	2050	06/08/2020			Bond Future	111.6833	111.6833	112.3562	112.3562	0.602	0.0000	0.0000	0
2019/12/13	2050	05/11/2020			Bond Future	113.7794	113.7794	114.4648	114.4648	0.602	0.0000	0.0000	0
2019/12/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	AL37	06/02/2020			Index Future	681.1980	681.1980	681.4370	681.4370	0.035	0.0000	0.0000	0
2019/12/13	AL37	07/05/2020			Index Future	693.6130	693.6130	693.8560	693.8560	0.035	0.0000	0.0000	0
2019/12/13	AL37	06/08/2020			Index Future	706.4080	706.4080	706.6560	706.6560	0.035	0.0000	0.0000	0
2019/12/13	AL7T	06/02/2020			Index Future	783.9950	783.9950	785.1470	785.1470	0.147	0.0000	0.0000	0
2019/12/13	AL7T	07/05/2020			Index Future	798.2830	798.2830	799.4560	799.4560	0.147	0.0000	0.0000	0
2019/12/13	AL7T	06/08/2020			Index Future	813.0090	813.0090	814.2040	814.2040	0.147	0.0000	0.0000	0
2019/12/13	ALBI	06/02/2020			Index Future	697.4710	697.4710	698.1280	698.1280	0.094	0.0000	0.0000	414
2019/12/13	ALBI	07/05/2020			Index Future	710.1820	710.1820	710.8520	710.8520	0.094	0.0000	0.0000	0
2019/12/13	ALBI	06/08/2020			Index Future	723.2830	723.2830	723.9650	723.9650	0.094	0.0000	0.0000	0
2019/12/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	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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2019/12/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/13	ES33	06/02/2020			Bond Future	11.1048	78.0660	11.0983	78.1027	(0.058)	0.0000	0.0000	350
2019/12/13	ES33	07/05/2020			Bond Future	11.2265	75.6952	11.2198	75.7325	(0.060)	0.0000	0.0000	0
2019/12/13	ES33	06/08/2020			Bond Future	11.3515	77.0832	11.3445	77.1213	(0.062)	0.0000	0.0000	0
2019/12/13	ES33	05/11/2020			Bond Future	11.4783	74.7427	11.4710	74.7815	(0.063)	0.0000	0.0000	0
2019/12/13	ES42	06/02/2020			Bond Future	11.4109	79.1645	11.4044	79.2058	(0.056)	0.0000	0.0000	4,919
2019/12/13	ES42	07/05/2020			Bond Future	11.5309	76.3428	11.5242	76.3849	(0.058)	0.0000	0.0000	0
2019/12/13	ES42	06/08/2020			Bond Future	11.6522	77.7419	11.6453	77.7848	(0.059)	0.0000	0.0000	0
2019/12/13	ES42	05/11/2020			Bond Future	11.7742	74.9439	11.7671	74.9875	(0.061)	0.0000	0.0000	0

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2019/12/13	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/13	GOVI	06/02/2020	703.15	Put	GOVI	136,280.0000	13.6280	129,640.0000	12.9640	(4.872)	0	0	0
2019/12/13	GOVI	06/02/2020			GOVI	689.5220	689.5220	690.1860	690.1860	0.096	0.0000	0.0000	1,246
2019/12/13	GOVI	06/02/2020	703.14	Put	GOVI	136,180.0000	13.6180	129,540.0000	12.9540	(4.876)	0	0	0
2019/12/13	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/13	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/13	GOVI	06/02/2020	703.13	Put	GOVI	136,080.0000	13.6080	129,440.0000	12.9440	(4.879)	0	0	0
2019/12/13	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/13	GOVI	07/05/2020			GOVI	702.0880	702.0880	702.7650	702.7650	0.096	0.0000	0.0000	0
2019/12/13	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/13	GOVI	07/05/2020	720.00	Put	GOVI	179,120.0000	17.9120	172,350.0000	17.2350	(3.780)	0	0	0
2019/12/13	GOVI	07/05/2020	719.98	Put	GOVI	178,920.0000	17.8920	172,150.0000	17.2150	(3.784)	0	0	0
2019/12/13	GOVI	07/05/2020	719.99	Put	GOVI	179,020.0000	17.9020	172,250.0000	17.2250	(3.782)	0	0	0
2019/12/13	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/13	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/13	GOVI	06/08/2020	728.12	Put	GOVI	130,800.0000	13.0800	123,910.0000	12.3910	(5.268)	0	0	0
2019/12/13	GOVI	06/08/2020			GOVI	715.0400	715.0400	715.7290	715.7290	0.096	0.0000	0.0000	0
2019/12/13	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/13	GOVI	06/08/2020	728.14	Put	GOVI	131,000.0000	13.1000	124,110.0000	12.4110	(5.260)	0	0	0
2019/12/13	GOVI	06/08/2020	728.13	Put	GOVI	130,900.0000	13.0900	124,010.0000	12.4010	(5.264)	0	0	0
2019/12/13	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/13	IGOV	06/02/2020			Index Future	259.4640	259.4640	259.6860	259.6860	0.086	0.0000	0.0000	1,011
2019/12/13	IGOV	07/05/2020			Index Future	264.2560	264.2560	264.4820	264.4820	0.086	0.0000	0.0000	47
2019/12/13	IGOV	06/08/2020			Index Future	269.1930	269.1930	269.4230	269.4230	0.085	0.0000	0.0000	0
2019/12/13	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/13	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/12/13	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0500	102.0500	(0.010)	0.0000	0.0000	0
2019/12/13	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/13	IS05	17/12/2020			Interest Rate Swap	95.4900	95.4900	95.4600	95.4600	(0.031)	0.0000	0.0000	0
2019/12/13	IS05	16/03/2021			Interest Rate Swap	94.4600	94.4600	94.4100	94.4100	(0.053)	0.0000	0.0000	0
2019/12/13	IS05	15/06/2021			Interest Rate Swap	93.3800	93.3800	93.3200	93.3200	(0.064)	0.0000	0.0000	0
2019/12/13	IS05	21/09/2021			Interest Rate Swap	93.2700	93.2700	93.1900	93.1900	(0.086)	0.0000	0.0000	0
2019/12/13	IS05	21/12/2021			Interest Rate Swap	95.2200	95.2200	95.1400	95.1400	(0.084)	0.0000	0.0000	51
2019/12/13	IS05	15/03/2022			Interest Rate Swap	95.1200	95.1200	95.0400	95.0400	(0.084)	0.0000	0.0000	0
2019/12/13	IS05	21/06/2022			Interest Rate Swap	96.0600	96.0600	95.9700	95.9700	(0.094)	0.0000	0.0000	0
2019/12/13	IS05	20/09/2022			Interest Rate Swap	99.7800	99.7800	99.6800	99.6800	(0.100)	0.0000	0.0000	0
2019/12/13	IS05	20/12/2022			Interest Rate Swap	100.8400	100.8400	100.7200	100.7200	(0.119)	0.0000	0.0000	0
2019/12/13	IS05	22/03/2023			Interest Rate Swap	93.9300	93.9300	93.8000	93.8000	(0.138)	0.0000	0.0000	0
2019/12/13	IS05	20/06/2023			Interest Rate Swap	99.8500	99.8500	99.7100	99.7100	(0.140)	0.0000	0.0000	0
2019/12/13	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/13	IS10	17/12/2025			Interest Rate Swap	90.6300	90.6300	90.3900	90.3900	(0.265)	0.0000	0.0000	0

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2019/12/13	IS10	16/03/2026			Interest Rate Swap	87.4700	87.4700	87.2300	87.2300	(0.274)	0.0000	0.0000	0
2019/12/13	IS10	15/06/2026			Interest Rate Swap	86.1000	86.1000	85.8600	85.8600	(0.279)	0.0000	0.0000	0
2019/12/13	IS10	21/09/2026			Interest Rate Swap	88.2400	88.2400	88.0000	88.0000	(0.272)	0.0000	0.0000	0
2019/12/13	IS10	21/12/2026			Interest Rate Swap	92.0900	92.0900	91.8400	91.8400	(0.271)	0.0000	0.0000	0
2019/12/13	IS10	15/03/2027			Interest Rate Swap	90.5700	90.5700	90.3100	90.3100	(0.287)	0.0000	0.0000	0
2019/12/13	IS10	21/06/2027			Interest Rate Swap	92.6600	92.6600	92.3900	92.3900	(0.291)	0.0000	0.0000	0
2019/12/13	IS10	20/09/2027			Interest Rate Swap	98.2100	98.2100	97.9200	97.9200	(0.295)	0.0000	0.0000	0
2019/12/13	IS10	20/12/2027			Interest Rate Swap	98.5600	98.5600	98.2700	98.2700	(0.294)	0.0000	0.0000	0
2019/12/13	IS10	22/03/2028			Interest Rate Swap	91.9100	91.9100	91.6200	91.6200	(0.316)	0.0000	0.0000	0
2019/12/13	IS10	20/06/2028			Interest Rate Swap	99.3000	99.3000	99.0200	99.0200	(0.282)	0.0000	0.0000	0
2019/12/13	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/13	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/13	R023	06/02/2020	7.54	Call	Bond Future	950.8000	0.9508	959.1700	0.9592	0.880	0	0	0
2019/12/13	R023	06/02/2020			Bond Future	7.2399	104.8777	7.2346	104.8922	(0.073)	0.0000	0.0000	44,580
2019/12/13	R023	06/02/2020	7.52	Call	Bond Future	906.6000	0.9066	914.7100	0.9147	0.895	0	0	0
2019/12/13	R023	06/02/2020	7.52	Put	Bond Future	149.8600	0.1499	143.5300	0.1435	(4.224)	0	0	0
2019/12/13	R023	06/02/2020	7.54	Put	Bond Future	140.2800	0.1403	134.2100	0.1342	(4.327)	0	0	0
2019/12/13	R023	06/02/2020	7.53	Call	Bond Future	928.6200	0.9286	936.8700	0.9369	0.888	0	0	0
2019/12/13	R023	06/02/2020	7.53	Put	Bond Future	144.9900	0.1450	138.8000	0.1388	(4.269)	0	0	0
2019/12/13	R023	07/05/2020	6.91	Put	Bond Future	1,091.9900	1.0920	1,079.9500	1.0800	(1.103)	0	0	0
2019/12/13	R023	07/05/2020			Bond Future	7.2196	102.8566	7.2138	102.8714	(0.081)	0.0000	0.0000	13,512
2019/12/13	R023	07/05/2020	6.90	Call	Bond Future	299.6700	0.2997	302.3400	0.3023	0.891	0	0	0
2019/12/13	R023	07/05/2020	6.90	Put	Bond Future	1,108.3500	1.1083	1,096.2400	1.0962	(1.093)	0	0	0
2019/12/13	R023	07/05/2020	6.91	Call	Bond Future	308.7400	0.3087	311.4800	0.3115	0.887	0	0	0
2019/12/13	R023	07/05/2020	6.89	Call	Bond Future	290.7800	0.2908	293.3700	0.2934	0.891	0	0	0
2019/12/13	R023	07/05/2020	6.89	Put	Bond Future	1,124.8800	1.1249	1,112.6900	1.1127	(1.084)	0	0	0
2019/12/13	R023	06/08/2020	7.26	Call	Bond Future	911.0200	0.9110	917.4800	0.9175	0.709	0	0	0
2019/12/13	R023	06/08/2020			Bond Future	7.1817	104.7543	7.1752	104.7694	(0.091)	0.0000	0.0000	0
2019/12/13	R023	06/08/2020	7.26	Put	Bond Future	729.9400	0.7299	721.2800	0.7213	(1.186)	0	0	0
2019/12/13	R023	06/08/2020	7.27	Call	Bond Future	925.0200	0.9250	931.5500	0.9316	0.706	0	0	0
2019/12/13	R023	06/08/2020	7.28	Put	Bond Future	711.5000	0.7115	702.9800	0.7030	(1.197)	0	0	0
2019/12/13	R023	06/08/2020	7.27	Put	Bond Future	720.8300	0.7208	712.2400	0.7122	(1.192)	0	0	0
2019/12/13	R023	06/08/2020	7.28	Call	Bond Future	938.7800	0.9388	945.3800	0.9454	0.703	0	0	0
2019/12/13	R023	05/11/2020	7.46	Put	Bond Future	641.8200	0.6418	634.5700	0.6346	(1.130)	0	0	0
2019/12/13	R023	05/11/2020	7.47	Put	Bond Future	634.7900	0.6348	627.5800	0.6276	(1.136)	0	0	0
2019/12/13	R023	05/11/2020			Bond Future	7.1370	102.7853	7.1297	102.8007	(0.102)	0.0000	0.0000	0
2019/12/13	R023	05/11/2020	7.46	Call	Bond Future	1,320.3500	1.3203	1,328.5300	1.3285	0.620	0	0	0
2019/12/13	R023	05/11/2020	7.47	Call	Bond Future	1,334.2400	1.3342	1,342.4600	1.3425	0.616	0	0	0
2019/12/13	R023	05/11/2020	7.45	Call	Bond Future	1,306.5400	1.3065	1,314.6700	1.3147	0.622	0	0	0
2019/12/13	R023	05/11/2020	7.45	Put	Bond Future	648.9200	0.6489	641.6200	0.6416	(1.125)	0	0	0
2019/12/13	R035	06/02/2020	9.60	Call	Bond Future	686.7800	0.6868	687.8800	0.6879	0.160	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
2019/12/13	R035	06/02/2020	9.61	Put	Bond Future	2,823.4200	2.8234	2,780.7600	2.7808	(1.511)	0	0	0
2019/12/13	R035	06/02/2020			Bond Future	9.8950	96.1138	9.8889	96.1577	(0.061)	0.0000	0.0000	118,282
2019/12/13	R035	06/02/2020	9.60	Put	Bond Future	2,874.8300	2.8748	2,832.0200	2.8320	(1.489)	0	0	0
2019/12/13	R035	06/02/2020	9.61	Call	Bond Future	710.7900	0.7108	712.0400	0.7120	0.176	0	0	0
2019/12/13	R035	06/02/2020	9.59	Call	Bond Future	663.2900	0.6633	664.2400	0.6642	0.143	0	0	0
2019/12/13	R035	06/02/2020	9.59	Put	Bond Future	2,926.8500	2.9269	2,883.8900	2.8839	(1.468)	0	0	0
2019/12/13	R035	07/05/2020	10.57	Put	Bond Future	1,264.9300	1.2649	1,244.6400	1.2446	(1.604)	0	0	3,530
2019/12/13	R035	07/05/2020	9.75	Call	Bond Future	1,993.7000	1.9937	2,003.6100	2.0036	0.497	0	0	5,000
2019/12/13	R035	07/05/2020	10.75	Put	Bond Future	1,000.8300	1.0008	983.3400	0.9833	(1.748)	0	0	5,000
2019/12/13	R035	07/05/2020	9.48	Put	Bond Future	4,861.1000	4.8611	4,822.1800	4.8222	(0.801)	0	0	0
2019/12/13	R035	07/05/2020	9.47	Call	Bond Future	1,209.7000	1.2097	1,215.4700	1.2155	0.477	0	0	0
2019/12/13	R035	07/05/2020			Bond Future	9.9709	93.3621	9.9647	93.4069	(0.063)	0.0000	0.0000	0
2019/12/13	R035	07/05/2020	9.11	Put	Bond Future	7,024.3600	7.0244	6,981.6600	6.9817	(0.608)	0	0	0
2019/12/13	R035	07/05/2020	9.11	Call	Bond Future	524.5400	0.5245	526.6700	0.5267	0.406	0	0	5,000
2019/12/13	R035	07/05/2020	9.78	Put	Bond Future	3,475.2500	3.4752	3,440.8200	3.4408	(0.991)	0	0	0
2019/12/13	R035	07/05/2020	10.57	Call	Bond Future	5,423.5500	5.4236	5,448.0900	5.4481	0.452	0	0	0
2019/12/13	R035	07/05/2020	9.75	Put	Bond Future	3,600.3500	3.6004	3,565.4300	3.5654	(0.970)	0	0	0
2019/12/13	R035	07/05/2020	10.75	Call	Bond Future	6,354.5300	6.3545	6,381.8700	6.3819	0.430	0	0	0
2019/12/13	R035	07/05/2020	9.48	Call	Bond Future	1,234.2700	1.2343	1,240.1800	1.2402	0.479	0	0	0
2019/12/13	R035	07/05/2020	9.47	Put	Bond Future	4,912.5700	4.9126	4,873.5100	4.8735	(0.795)	0	0	0
2019/12/13	R035	07/05/2020	9.78	Call	Bond Future	2,089.2100	2.0892	2,099.6100	2.0996	0.498	0	0	3,530
2019/12/13	R035	07/05/2020	9.18	Put	Bond Future	6,576.1200	6.5761	6,533.9700	6.5340	(0.641)	0	0	0
2019/12/13	R035	07/05/2020	9.18	Call	Bond Future	629.3500	0.6294	632.0300	0.6320	0.426	0	0	3,530
2019/12/13	R035	07/05/2020	9.49	Call	Bond Future	1,258.9400	1.2589	1,264.9800	1.2650	0.480	0	0	0
2019/12/13	R035	07/05/2020	9.49	Put	Bond Future	4,809.8200	4.8098	4,771.0300	4.7710	(0.806)	0	0	0
2019/12/13	R035	06/08/2020	9.00	Put	Bond Future	8,600.2700	8.6003	8,558.3800	8.5584	(0.487)	0	0	0
2019/12/13	R035	06/08/2020	9.92	Put	Bond Future	3,849.3200	3.8493	3,818.2800	3.8183	(0.806)	0	0	0
2019/12/13	R035	06/08/2020			Bond Future	10.0478	95.0775	10.0413	95.1232	(0.064)	0.0000	0.0000	0
2019/12/13	R035	06/08/2020	9.00	Call	Bond Future	732.6400	0.7326	736.5100	0.7365	0.528	0	0	24,761
2019/12/13	R035	06/08/2020	9.92	Call	Bond Future	2,939.5200	2.9395	2,954.2400	2.9542	0.501	0	0	0
2019/12/13	R035	06/08/2020	9.93	Call	Bond Future	2,974.2200	2.9742	2,989.0800	2.9891	0.500	0	0	0
2019/12/13	R035	06/08/2020	9.91	Put	Bond Future	3,886.6000	3.8866	3,855.4100	3.8554	(0.803)	0	0	0
2019/12/13	R035	06/08/2020	8.75	Put	Bond Future	10,355.2600	10.3553	10,311.8000	10.3118	(0.420)	0	0	0
2019/12/13	R035	06/08/2020	8.75	Call	Bond Future	466.3600	0.4664	468.6600	0.4687	0.493	0	0	3,000
2019/12/13	R035	06/08/2020	9.93	Put	Bond Future	3,812.3300	3.8123	3,781.4300	3.7814	(0.811)	0	0	0
2019/12/13	R035	06/08/2020	9.91	Call	Bond Future	2,905.0300	2.9050	2,919.6000	2.9196	0.502	0	0	0
2019/12/13	R035	05/11/2020	10.34	Put	Bond Future	3,424.2500	3.4243	3,398.4700	3.3985	(0.753)	0	0	0
2019/12/13	R035	05/11/2020			Bond Future	10.1266	92.3635	10.1199	92.4101	(0.066)	0.0000	0.0000	0
2019/12/13	R035	05/11/2020	10.33	Call	Bond Future	4,853.4100	4.8534	4,874.0900	4.8741	0.426	0	0	0
2019/12/13	R035	05/11/2020	10.33	Put	Bond Future	3,453.6100	3.4536	3,427.7100	3.4277	(0.750)	0	0	0
2019/12/13	R035	05/11/2020	10.34	Call	Bond Future	4,892.0500	4.8920	4,912.8500	4.9129	0.425	0	0	0
2019/12/13	R035	05/11/2020	10.32	Call	Bond Future	4,814.5500	4.8145	4,835.1100	4.8351	0.427	0	0	0
2019/12/13	R035	05/11/2020	10.32	Put	Bond Future	3,482.8300	3.4828	3,456.8100	3.4568	(0.747)	0	0	0
2019/12/13	R186	06/02/2020	8.57	Call	Bond Future	1,680.1100	1.6801	1,769.4800	1.7695	5.319	0	0	0
2019/12/13	R186	06/02/2020	8.50	Call	Bond Future	1,432.2400	1.4322	1,513.4900	1.5135	5.673	0	0	0
2019/12/13	R186	06/02/2020	8.11	Put	Bond Future	1,890.2100	1.8902	1,780.7700	1.7808	(5.790)	0	0	0
2019/12/13	R186	06/02/2020			Bond Future	8.3701	112.4150	8.3438	112.5597	(0.314)	0.0000	0.0000	103,745

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2019/12/13	R186	06/02/2020	8.55	Call	Bond Future	1,607.3000	1.6073	1,694.4000	1.6944	5.419	0	0	0
2019/12/13	R186	06/02/2020	8.55	Put	Bond Future	624.4700	0.6245	566.9000	0.5669	(9.219)	0	0	0
2019/12/13	R186	06/02/2020	8.11	Call	Bond Future	449.2600	0.4493	484.4900	0.4845	7.842	0	0	821
2019/12/13	R186	06/02/2020	8.57	Put	Bond Future	588.7100	0.5887	533.4100	0.5334	(9.393)	0	0	0
2019/12/13	R186	06/02/2020	9.00	Put	Bond Future	146.1900	0.1462	127.0100	0.1270	(13.120)	0	0	821
2019/12/13	R186	06/02/2020	8.50	Put	Bond Future	721.4500	0.7214	658.0300	0.6580	(8.791)	0	0	821
2019/12/13	R186	06/02/2020	8.56	Call	Bond Future	1,643.5200	1.6435	1,731.7600	1.7318	5.369	0	0	0
2019/12/13	R186	06/02/2020	8.56	Put	Bond Future	606.3900	0.6064	549.9600	0.5500	(9.306)	0	0	0
2019/12/13	R186	06/02/2020	9.00	Call	Bond Future	3,538.9900	3.5390	3,664.4800	3.6645	3.546	0	0	0
2019/12/13	R186	07/05/2020	7.90	Put	Bond Future	3,471.3000	3.4713	3,358.6000	3.3586	(3.247)	0	0	2,500
2019/12/13	R186	07/05/2020	8.28	Put	Bond Future	2,142.0500	2.1421	2,054.5500	2.0546	(4.085)	0	0	0
2019/12/13	R186	07/05/2020	8.93	Call	Bond Future	3,461.2400	3.4612	3,564.0100	3.5640	2.969	0	0	0
2019/12/13	R186	07/05/2020	8.09	Put	Bond Future	2,755.6000	2.7556	2,654.9400	2.6549	(3.653)	0	0	0
2019/12/13	R186	07/05/2020			Bond Future	8.4201	114.4638	8.3925	114.6112	(0.329)	0.0000	0.0000	1,650
2019/12/13	R186	07/05/2020	8.50	Call	Bond Future	1,981.3400	1.9813	2,056.8000	2.0568	3.809	0	0	0
2019/12/13	R186	07/05/2020	8.50	Put	Bond Future	1,557.7900	1.5578	1,485.8800	1.4859	(4.616)	0	0	23,208
2019/12/13	R186	07/05/2020	8.08	Call	Bond Future	962.7600	0.9628	1,008.8000	1.0088	4.782	0	0	0
2019/12/13	R186	07/05/2020	8.08	Put	Bond Future	2,790.5400	2.7905	2,689.2100	2.6892	(3.631)	0	0	0
2019/12/13	R186	07/05/2020	7.90	Call	Bond Future	660.6800	0.6607	695.3500	0.6953	5.248	0	0	0
2019/12/13	R186	07/05/2020	8.28	Call	Bond Future	1,393.6000	1.3936	1,453.4700	1.4535	4.296	0	0	6,000
2019/12/13	R186	07/05/2020	8.93	Put	Bond Future	792.2100	0.7922	747.6100	0.7476	(5.630)	0	0	6,000
2019/12/13	R186	07/05/2020	8.09	Call	Bond Future	982.1100	0.9821	1,028.8200	1.0288	4.756	0	0	0
2019/12/13	R186	07/05/2020	7.60	Put	Bond Future	4,795.0100	4.7950	4,667.0500	4.6670	(2.669)	0	0	0
2019/12/13	R186	07/05/2020	7.60	Call	Bond Future	321.8400	0.3218	341.2500	0.3413	6.031	0	0	6,000
2019/12/13	R186	07/05/2020	8.07	Call	Bond Future	943.9300	0.9439	989.3100	0.9893	4.808	0	0	0
2019/12/13	R186	07/05/2020	8.07	Put	Bond Future	2,826.0200	2.8260	2,724.0300	2.7240	(3.609)	0	0	0
2019/12/13	R186	06/08/2020	8.38	Put	Bond Future	2,397.7100	2.3977	2,315.2300	2.3152	(3.440)	0	0	0
2019/12/13	R186	06/08/2020			Bond Future	8.4701	111.2673	8.4410	111.4175	(0.345)	0.0000	0.0000	0
2019/12/13	R186	06/08/2020	8.37	Call	Bond Future	1,908.1800	1.9082	1,975.3100	1.9753	3.518	0	0	0
2019/12/13	R186	06/08/2020	8.37	Put	Bond Future	2,424.4900	2.4245	2,341.4400	2.3414	(3.425)	0	0	0
2019/12/13	R186	06/08/2020	8.38	Call	Bond Future	1,933.1000	1.9331	2,000.8000	2.0008	3.502	0	0	0
2019/12/13	R186	06/08/2020	8.36	Call	Bond Future	1,883.0900	1.8831	1,949.6500	1.9497	3.535	0	0	0
2019/12/13	R186	06/08/2020	8.36	Put	Bond Future	2,451.1300	2.4511	2,367.5100	2.3675	(3.411)	0	0	0
2019/12/13	R186	05/11/2020	8.64	Put	Bond Future	2,282.0000	2.2820	2,209.8200	2.2098	(3.163)	0	0	0
2019/12/13	R186	05/11/2020	8.65	Call	Bond Future	2,921.2800	2.9213	3,002.5700	3.0026	2.783	0	0	0
2019/12/13	R186	05/11/2020			Bond Future	8.5164	113.3560	8.4856	113.5091	(0.362)	0.0000	0.0000	0
2019/12/13	R186	05/11/2020	8.66	Call	Bond Future	2,949.5500	2.9495	3,031.3000	3.0313	2.772	0	0	0
2019/12/13	R186	05/11/2020	8.66	Put	Bond Future	2,239.8900	2.2399	2,168.6300	2.1686	(3.181)	0	0	0
2019/12/13	R186	05/11/2020	9.26	Put	Bond Future	1,286.6300	1.2866	1,239.6400	1.2396	(3.652)	0	0	3,500
2019/12/13	R186	05/11/2020	8.64	Call	Bond Future	2,893.1500	2.8931	2,973.9800	2.9740	2.794	0	0	0
2019/12/13	R186	05/11/2020	7.84	Put	Bond Future	4,543.0100	4.5430	4,433.1300	4.4331	(2.419)	0	0	0
2019/12/13	R186	05/11/2020	8.65	Put	Bond Future	2,260.8600	2.2609	2,189.1400	2.1891	(3.172)	0	0	0
2019/12/13	R186	05/11/2020	8.34	Put	Bond Future	2,998.3800	2.9984	2,912.0400	2.9120	(2.880)	0	0	0
2019/12/13	R186	05/11/2020	8.34	Call	Bond Future	2,118.2000	2.1182	2,184.8700	2.1849	3.147	0	0	3,500
2019/12/13	R186	05/11/2020	9.26	Call	Bond Future	4,899.4500	4.8994	5,005.4700	5.0055	2.164	0	0	0
2019/12/13	R186	05/11/2020	7.84	Call	Bond Future	1,119.1400	1.1191	1,162.2700	1.1623	3.854	0	0	3,500
2019/12/13	R197	06/02/2020			Bond Future	301.6088	301.6088	301.6014	301.6014	(0.002)	0.0000	0.0000	2,540

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2019/12/13	R197	07/05/2020			Bond Future	307.1792	307.1792	307.1719	307.1719	(0.002)	0.0000	0.0000	0
2019/12/13	R197	06/08/2020			Bond Future	305.2050	305.2050	305.1978	305.1978	(0.002)	0.0000	0.0000	0
2019/12/13	R197	05/11/2020			Bond Future	310.9326	310.9326	310.9255	310.9255	(0.002)	0.0000	0.0000	0
2019/12/13	R202	06/02/2020			Bond Future	226.3846	226.3846	226.3824	226.3824	(0.001)	0.0000	0.0000	8,469
2019/12/13	R202	07/05/2020			Bond Future	230.5658	230.5658	230.5638	230.5638	(0.001)	0.0000	0.0000	0
2019/12/13	R202	06/08/2020			Bond Future	230.7900	230.7900	230.7880	230.7880	(0.001)	0.0000	0.0000	0
2019/12/13	R202	05/11/2020			Bond Future	235.1213	235.1213	235.1196	235.1196	(0.001)	0.0000	0.0000	0
2019/12/13	R208	06/02/2020	6.13	Put	Bond Future	523.9100	0.5239	525.4700	0.5255	0.298	0	0	0
2019/12/13	R208	06/02/2020	6.12	Call	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	0
2019/12/13	R208	06/02/2020			Bond Future	6.6140	102.6068	6.6154	102.6052	0.022	0.0000	0.0000	12,683
2019/12/13	R208	06/02/2020	6.13	Call	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	0
2019/12/13	R208	06/02/2020	6.12	Put	Bond Future	534.7700	0.5348	536.3200	0.5363	0.290	0	0	0
2019/12/13	R208	06/02/2020	6.14	Call	Bond Future	0.1800	0.0002	0.1600	0.0002	(11.111)	0	0	0
2019/12/13	R208	06/02/2020	6.14	Put	Bond Future	513.0800	0.5131	514.6300	0.5146	0.302	0	0	0
2019/12/13	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/13	R208	07/05/2020	4.80	Put	Bond Future	1,364.6500	1.3647	1,366.1900	1.3662	0.113	0	0	0
2019/12/13	R208	07/05/2020			Bond Future	6.3864	101.0734	6.3882	101.0719	0.029	0.0000	0.0000	0
2019/12/13	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/13	R208	07/05/2020	4.82	Put	Bond Future	1,347.2600	1.3473	1,348.8100	1.3488	0.115	0	0	0
2019/12/13	R208	07/05/2020	4.81	Put	Bond Future	1,355.9500	1.3559	1,357.5000	1.3575	0.114	0	0	0
2019/12/13	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/12/13	R208	06/08/2020	5.57	Put	Bond Future	271.2000	0.2712	272.1800	0.2722	0.361	0	0	0
2019/12/13	R208	06/08/2020			Bond Future	5.9409	102.9413	5.9433	102.9398	0.041	0.0000	0.0000	0
2019/12/13	R208	06/08/2020	5.56	Call	Bond Future	39.1000	0.0391	38.5800	0.0386	(1.330)	0	0	0
2019/12/13	R208	06/08/2020	5.56	Put	Bond Future	275.7900	0.2758	276.7800	0.2768	0.359	0	0	0
2019/12/13	R208	06/08/2020	5.57	Call	Bond Future	40.7400	0.0407	40.2100	0.0402	(1.301)	0	0	0
2019/12/13	R208	06/08/2020	5.55	Call	Bond Future	37.2600	0.0373	36.7500	0.0367	(1.369)	0	0	0
2019/12/13	R208	06/08/2020	5.55	Put	Bond Future	280.1800	0.2802	281.1800	0.2812	0.357	0	0	0
2019/12/13	R208	05/11/2020	4.78	Call	Bond Future	78.9200	0.0789	78.1200	0.0781	(1.014)	0	0	0
2019/12/13	R208	05/11/2020	4.77	Put	Bond Future	118.5200	0.1185	119.2200	0.1192	0.591	0	0	0
2019/12/13	R208	05/11/2020			Bond Future	4.8772	101.4633	4.8811	101.4618	0.080	0.0000	0.0000	0
2019/12/13	R208	05/11/2020	4.79	Call	Bond Future	81.0000	0.0810	80.1900	0.0802	(1.000)	0	0	0
2019/12/13	R208	05/11/2020	4.79	Put	Bond Future	114.5700	0.1146	115.2600	0.1153	0.602	0	0	0
2019/12/13	R208	05/11/2020	4.78	Put	Bond Future	116.3400	0.1163	117.0400	0.1170	0.602	0	0	0
2019/12/13	R208	05/11/2020	4.77	Call	Bond Future	77.2500	0.0772	76.4500	0.0764	(1.036)	0	0	0
2019/12/13	R209	06/02/2020	9.52	Put	Bond Future	2,994.3500	2.9944	2,957.1900	2.9572	(1.241)	0	0	0
2019/12/13	R209	06/02/2020			Bond Future	9.9233	73.0152	9.9174	73.0519	(0.059)	0.0000	0.0000	103,946
2019/12/13	R209	06/02/2020	9.51	Call	Bond Future	408.7600	0.4088	408.1300	0.4081	(0.154)	0	0	0
2019/12/13	R209	06/02/2020	9.51	Put	Bond Future	3,044.4900	3.0445	3,007.2600	3.0073	(1.223)	0	0	0
2019/12/13	R209	06/02/2020	9.40	Put	Bond Future	3,627.0500	3.6270	3,589.2600	3.5893	(1.042)	0	0	0
2019/12/13	R209	06/02/2020	9.40	Call	Bond Future	265.9500	0.2659	264.7600	0.2648	(0.447)	0	0	7,500
2019/12/13	R209	06/02/2020	9.52	Call	Bond Future	424.0500	0.4241	423.4900	0.4235	(0.132)	0	0	0
2019/12/13	R209	06/02/2020	9.50	Call	Bond Future	393.7800	0.3938	393.0800	0.3931	(0.178)	0	0	0
2019/12/13	R209	06/02/2020	9.50	Put	Bond Future	3,095.0300	3.0950	3,057.7300	3.0577	(1.205)	0	0	0
2019/12/13	R209	07/05/2020	9.47	Call	Bond Future	1,041.6300	1.0416	1,046.0200	1.0460	0.421	0	0	0

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2019/12/13	R209	07/05/2020			Bond Future	9.9947	71.1947	9.9887	71.2319	(0.061)	0.0000	0.0000	0
2019/12/13	R209	07/05/2020	9.45	Call	Bond Future	1,002.4200	1.0024	1,006.6100	1.0066	0.418	0	0	0
2019/12/13	R209	07/05/2020	9.45	Put	Bond Future	4,460.8700	4.4609	4,427.7600	4.4278	(0.742)	0	0	0
2019/12/13	R209	07/05/2020	9.47	Put	Bond Future	4,368.8400	4.3688	4,335.9300	4.3359	(0.753)	0	0	0
2019/12/13	R209	07/05/2020	9.46	Call	Bond Future	1,021.9000	1.0219	1,026.1900	1.0262	0.420	0	0	0
2019/12/13	R209	07/05/2020	9.46	Put	Bond Future	4,414.6900	4.4147	4,381.6800	4.3817	(0.748)	0	0	0
2019/12/13	R209	06/08/2020	5.56	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/12/13	R209	06/08/2020	5.55	Put	Bond Future	37,014.3100	37.0143	36,976.2600	36.9763	(0.103)	0	0	0
2019/12/13	R209	06/08/2020			Bond Future	10.0670	72.5025	10.0607	72.5405	(0.062)	0.0000	0.0000	0
2019/12/13	R209	06/08/2020	5.57	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/12/13	R209	06/08/2020	5.57	Put	Bond Future	36,797.4800	36.7975	36,759.4300	36.7594	(0.103)	0	0	0
2019/12/13	R209	06/08/2020	5.56	Put	Bond Future	36,905.8300	36.9058	36,867.7700	36.8678	(0.103)	0	0	0
2019/12/13	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/13	R209	05/11/2020	10.02	Call	Bond Future	3,217.8500	3.2179	3,231.6200	3.2316	0.428	0	0	0
2019/12/13	R209	05/11/2020			Bond Future	10.1377	70.7152	10.1312	70.7540	(0.064)	0.0000	0.0000	0
2019/12/13	R209	05/11/2020	10.00	Call	Bond Future	3,159.4700	3.1595	3,173.0300	3.1730	0.429	0	0	0
2019/12/13	R209	05/11/2020	10.00	Put	Bond Future	3,989.8300	3.9898	3,964.6200	3.9646	(0.632)	0	0	0
2019/12/13	R209	05/11/2020	10.02	Put	Bond Future	3,926.7000	3.9267	3,901.7000	3.9017	(0.637)	0	0	0
2019/12/13	R209	05/11/2020	10.01	Call	Bond Future	3,188.5900	3.1886	3,202.2600	3.2023	0.429	0	0	0
2019/12/13	R209	05/11/2020	10.01	Put	Bond Future	3,958.1600	3.9582	3,933.0600	3.9331	(0.634)	0	0	0
2019/12/13	R210	06/02/2020			Bond Future	188.9020	188.9020	188.8993	188.8993	(0.001)	0.0000	0.0000	1,721
2019/12/13	R210	07/05/2020			Bond Future	189.7474	189.7474	189.7447	189.7447	(0.001)	0.0000	0.0000	0
2019/12/13	R210	06/08/2020			Bond Future	193.3302	193.3302	193.3277	193.3277	(0.001)	0.0000	0.0000	0
2019/12/13	R210	05/11/2020			Bond Future	194.2430	194.2430	194.2404	194.2404	(0.001)	0.0000	0.0000	0
2019/12/13	R212	06/02/2020			Bond Future	161.8431	161.8431	161.8383	161.8383	(0.003)	0.0000	0.0000	7,963
2019/12/13	R212	07/05/2020			Bond Future	164.8322	164.8322	164.8273	164.8273	(0.003)	0.0000	0.0000	0
2019/12/13	R212	06/08/2020			Bond Future	165.6564	165.6564	165.6516	165.6516	(0.003)	0.0000	0.0000	0
2019/12/13	R212	05/11/2020			Bond Future	168.7653	168.7653	168.7604	168.7604	(0.003)	0.0000	0.0000	0
2019/12/13	R213	06/02/2020	9.27	Call	Bond Future	869.0200	0.8690	922.7400	0.9227	6.182	0	0	0
2019/12/13	R213	06/02/2020	9.26	Put	Bond Future	1,782.9700	1.7830	1,676.6100	1.6766	(5.965)	0	0	0
2019/12/13	R213	06/02/2020			Bond Future	9.4148	86.7987	9.3884	86.9576	(0.280)	0.0000	0.0000	24,111
2019/12/13	R213	06/02/2020	9.28	Call	Bond Future	893.9600	0.8940	948.8300	0.9488	6.138	0	0	0
2019/12/13	R213	06/02/2020	9.28	Put	Bond Future	1,710.3500	1.7103	1,606.2900	1.6063	(6.084)	0	0	0
2019/12/13	R213	06/02/2020	9.27	Put	Bond Future	1,746.4100	1.7464	1,641.2000	1.6412	(6.024)	0	0	0
2019/12/13	R213	06/02/2020	9.26	Call	Bond Future	844.5200	0.8445	897.0900	0.8971	6.225	0	0	0
2019/12/13	R213	07/05/2020	9.01	Put	Bond Future	3,869.7900	3.8698	3,752.3000	3.7523	(3.036)	0	0	0
2019/12/13	R213	07/05/2020	9.00	Call	Bond Future	994.0300	0.9940	1,037.7800	1.0378	4.401	0	0	0
2019/12/13	R213	07/05/2020			Bond Future	9.4821	84.8287	9.4548	84.9906	(0.288)	0.0000	0.0000	0
2019/12/13	R213	07/05/2020	9.01	Call	Bond Future	1,013.3700	1.0134	1,057.7500	1.0578	4.379	0	0	0
2019/12/13	R213	07/05/2020	9.00	Put	Bond Future	3,912.3400	3.9123	3,794.2200	3.7942	(3.019)	0	0	0
2019/12/13	R213	07/05/2020	9.02	Call	Bond Future	1,032.7600	1.0328	1,077.7800	1.0778	4.359	0	0	0
2019/12/13	R213	07/05/2020	9.02	Put	Bond Future	3,827.3500	3.8274	3,710.5000	3.7105	(3.053)	0	0	0
2019/12/13	R213	06/08/2020	9.31	Call	Bond Future	2,028.6900	2.0287	2,095.2300	2.0952	3.280	0	0	0
2019/12/13	R213	06/08/2020			Bond Future	9.5499	86.3884	9.5215	86.5534	(0.297)	0.0000	0.0000	0
2019/12/13	R213	06/08/2020	9.29	Call	Bond Future	1,976.9200	1.9769	2,042.3100	2.0423	3.308	0	0	0

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2019/12/13	R213	06/08/2020	9.29	Put	Bond Future	3,505.9200	3.5059	3,406.2800	3.4063	(2.842)	0	0	0
2019/12/13	R213	06/08/2020	9.31	Put	Bond Future	3,438.7100	3.4387	3,340.2200	3.3402	(2.864)	0	0	0
2019/12/13	R213	06/08/2020	9.30	Call	Bond Future	2,002.7100	2.0027	2,068.6800	2.0687	3.294	0	0	0
2019/12/13	R213	06/08/2020	9.30	Put	Bond Future	3,472.1900	3.4722	3,373.1300	3.3731	(2.853)	0	0	0
2019/12/13	R213	05/11/2020	9.60	Put	Bond Future	3,302.0800	3.3021	3,216.0700	3.2161	(2.605)	0	0	0
2019/12/13	R213	05/11/2020	9.59	Call	Bond Future	3,157.5100	3.1575	3,239.1200	3.2391	2.585	0	0	0
2019/12/13	R213	05/11/2020			Bond Future	9.6202	84.4611	9.5908	84.6292	(0.306)	0.0000	0.0000	0
2019/12/13	R213	05/11/2020	9.60	Call	Bond Future	3,186.8600	3.1869	3,268.9500	3.2689	2.576	0	0	0
2019/12/13	R213	05/11/2020	9.59	Put	Bond Future	3,329.9600	3.3300	3,243.4700	3.2435	(2.597)	0	0	0
2019/12/13	R213	05/11/2020	9.61	Call	Bond Future	3,216.3500	3.2163	3,298.9100	3.2989	2.567	0	0	0
2019/12/13	R213	05/11/2020	9.61	Put	Bond Future	3,274.3900	3.2744	3,188.8500	3.1888	(2.612)	0	0	0
2019/12/13	R214	06/02/2020	9.73	Call	Bond Future	429.7900	0.4298	429.1000	0.4291	(0.161)	0	0	0
2019/12/13	R214	06/02/2020	9.87	Put	Bond Future	2,506.0100	2.5060	2,468.6600	2.4687	(1.490)	0	0	0
2019/12/13	R214	06/02/2020	10.42	Call	Bond Future	2,505.6000	2.5056	2,519.9900	2.5200	0.574	0	0	0
2019/12/13	R214	06/02/2020			Bond Future	10.1463	71.4768	10.1403	71.5149	(0.059)	0.0000	0.0000	19,434
2019/12/13	R214	06/02/2020	9.71	Call	Bond Future	398.9100	0.3989	398.0900	0.3981	(0.206)	0	0	0
2019/12/13	R214	06/02/2020	9.71	Put	Bond Future	3,295.3300	3.2953	3,256.3300	3.2563	(1.183)	0	0	0
2019/12/13	R214	06/02/2020	10.42	Put	Bond Future	782.1400	0.7821	758.3500	0.7583	(3.042)	0	0	1,000
2019/12/13	R214	06/02/2020	9.73	Put	Bond Future	3,189.2300	3.1892	3,150.3600	3.1504	(1.219)	0	0	0
2019/12/13	R214	06/02/2020	9.52	Call	Bond Future	179.0100	0.1790	177.6100	0.1776	(0.782)	0	0	1,000
2019/12/13	R214	06/02/2020	9.87	Call	Bond Future	693.9900	0.6940	694.8200	0.6948	0.120	0	0	1,000
2019/12/13	R214	06/02/2020	9.72	Call	Bond Future	414.1500	0.4141	413.3900	0.4134	(0.184)	0	0	0
2019/12/13	R214	06/02/2020	9.72	Put	Bond Future	3,242.0300	3.2420	3,203.0900	3.2031	(1.201)	0	0	0
2019/12/13	R214	06/02/2020	9.52	Put	Bond Future	4,397.6700	4.3977	4,358.0900	4.3581	(0.900)	0	0	0
2019/12/13	R214	07/05/2020	9.77	Put	Bond Future	4,210.0900	4.2101	4,176.6400	4.1766	(0.795)	0	0	0
2019/12/13	R214	07/05/2020			Bond Future	10.2166	69.4812	10.2105	69.5202	(0.060)	0.0000	0.0000	0
2019/12/13	R214	07/05/2020	9.76	Call	Bond Future	1,254.7100	1.2547	1,260.0900	1.2601	0.429	0	0	0
2019/12/13	R214	07/05/2020	9.76	Put	Bond Future	4,255.3500	4.2554	4,221.7800	4.2218	(0.789)	0	0	0
2019/12/13	R214	07/05/2020	9.31	Put	Bond Future	6,644.8000	6.6448	6,607.3700	6.6074	(0.563)	0	0	0
2019/12/13	R214	07/05/2020	10.66	Put	Bond Future	1,452.1200	1.4521	1,431.6400	1.4316	(1.410)	0	0	1,250
2019/12/13	R214	07/05/2020	9.77	Call	Bond Future	1,277.3800	1.2774	1,282.8800	1.2829	0.431	0	0	0
2019/12/13	R214	07/05/2020	9.31	Call	Bond Future	479.1700	0.4792	480.6900	0.4807	0.317	0	0	1,250
2019/12/13	R214	07/05/2020	9.91	Put	Bond Future	3,612.5400	3.6125	3,580.8200	3.5808	(0.878)	0	0	0
2019/12/13	R214	07/05/2020	9.91	Call	Bond Future	1,620.2500	1.6203	1,627.4800	1.6275	0.446	0	0	1,250
2019/12/13	R214	07/05/2020	10.66	Call	Bond Future	4,178.4000	4.1784	4,196.8700	4.1969	0.442	0	0	0
2019/12/13	R214	07/05/2020	9.75	Call	Bond Future	1,232.2900	1.2323	1,237.5600	1.2376	0.428	0	0	0
2019/12/13	R214	07/05/2020	9.75	Put	Bond Future	4,300.9600	4.3010	4,267.2800	4.2673	(0.783)	0	0	0
2019/12/13	R214	06/08/2020	9.98	Put	Bond Future	4,170.3000	4.1703	4,141.0500	4.1411	(0.701)	0	0	0
2019/12/13	R214	06/08/2020	9.97	Call	Bond Future	2,168.2100	2.1682	2,178.5200	2.1785	0.476	0	0	0
2019/12/13	R214	06/08/2020			Bond Future	10.2875	70.7574	10.2812	70.7971	(0.061)	0.0000	0.0000	0
2019/12/13	R214	06/08/2020	9.98	Call	Bond Future	2,195.6600	2.1957	2,206.0900	2.2061	0.475	0	0	0
2019/12/13	R214	06/08/2020	9.97	Put	Bond Future	4,208.5700	4.2086	4,179.2000	4.1792	(0.698)	0	0	0
2019/12/13	R214	06/08/2020	9.99	Call	Bond Future	2,223.2900	2.2233	2,233.8400	2.2338	0.475	0	0	0
2019/12/13	R214	06/08/2020	9.99	Put	Bond Future	4,132.3100	4.1323	4,103.1800	4.1032	(0.705)	0	0	0
2019/12/13	R214	05/11/2020	10.26	Put	Bond Future	4,082.7900	4.0828	4,056.9000	4.0569	(0.634)	0	0	0
2019/12/13	R214	05/11/2020			Bond Future	10.3597	68.7912	10.3532	68.8318	(0.063)	0.0000	0.0000	0
2019/12/13	R214	05/11/2020	10.25	Call	Bond Future	3,429.4400	3.4294	3,443.9700	3.4440	0.424	0	0	0



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2019/12/13	R214	05/11/2020	10.25	Put	Bond Future	4,115.3900		4.1154	4,089.3900	4.0894	(0.632)	0	0	0
2019/12/13	R214	05/11/2020	10.26	Call	Bond Future	3,459.8300		3.4598	3,474.4700	3.4745	0.423	0	0	0
2019/12/13	R214	05/11/2020	10.24	Call	Bond Future	3,398.9100		3.3989	3,413.3300	3.4133	0.424	0	0	0
2019/12/13	R214	05/11/2020	10.24	Put	Bond Future	4,147.9500		4.1480	4,121.8400	4.1218	(0.629)	0	0	0
2019/12/13	R248	06/02/2020	9.71	Put	Bond Future	4,919.1600		4.9192	4,834.2800	4.8343	(1.725)	0	0	0
2019/12/13	R248	06/02/2020			Bond Future	10.2583		90.1404	10.2472	90.2297	(0.108)	0.0000	0.0000	94,797
2019/12/13	R248	06/02/2020	9.71	Call	Bond Future	299.0000		0.2990	303.4800	0.3035	1.498	0	0	0
2019/12/13	R248	06/02/2020	9.70	Put	Bond Future	4,993.8600		4.9939	4,908.7500	4.9088	(1.704)	0	0	0
2019/12/13	R248	06/02/2020	9.72	Call	Bond Future	313.0800		0.3131	317.8100	0.3178	1.511	0	0	0
2019/12/13	R248	06/02/2020	9.72	Put	Bond Future	4,845.1400		4.8451	4,760.5100	4.7605	(1.747)	0	0	0
2019/12/13	R248	06/02/2020	9.70	Call	Bond Future	285.4600		0.2855	289.7100	0.2897	1.489	0	0	0
2019/12/13	R248	07/05/2020	9.79	Call	Bond Future	1,210.4300		1.2104	1,228.1000	1.2281	1.460	0	0	0
2019/12/13	R248	07/05/2020	9.77	Put	Bond Future	5,837.5100		5.8375	5,763.5500	5.7636	(1.267)	0	0	0
2019/12/13	R248	07/05/2020			Bond Future	10.3319		87.3432	10.3205	87.4342	(0.111)	0.0000	0.0000	0
2019/12/13	R248	07/05/2020	9.79	Put	Bond Future	5,714.2700		5.7143	5,640.9400	5.6409	(1.283)	0	0	0
2019/12/13	R248	07/05/2020	9.77	Call	Bond Future	1,159.6000		1.1596	1,176.6400	1.1766	1.469	0	0	0
2019/12/13	R248	07/05/2020	9.78	Put	Bond Future	5,775.7500		5.7758	5,702.1000	5.7021	(1.275)	0	0	0
2019/12/13	R248	07/05/2020	9.78	Call	Bond Future	1,184.9400		1.1849	1,202.2900	1.2023	1.464	0	0	0
2019/12/13	R248	06/08/2020	9.00	Put	Bond Future	12,827.1900		12.8272	12,740.7300	12.7407	(0.674)	0	0	0
2019/12/13	R248	06/08/2020	10.20	Call	Bond Future	3,054.7300		3.0547	3,088.9700	3.0890	1.121	0	0	0
2019/12/13	R248	06/08/2020			Bond Future	10.4063		88.9473	10.3945	89.0400	(0.113)	0.0000	0.0000	0
2019/12/13	R248	06/08/2020	9.25	Put	Bond Future	10,661.3200		10.6613	10,578.5000	10.5785	(0.777)	0	0	0
2019/12/13	R248	06/08/2020	9.25	Call	Bond Future	674.0900		0.6741	683.9700	0.6840	1.466	0	0	20,640
2019/12/13	R248	06/08/2020	10.18	Call	Bond Future	2,981.6800		2.9817	3,015.3200	3.0153	1.128	0	0	0
2019/12/13	R248	06/08/2020	10.18	Put	Bond Future	4,789.4700		4.7895	4,730.4100	4.7304	(1.233)	0	0	0
2019/12/13	R248	06/08/2020	9.00	Call	Bond Future	413.9300		0.4139	420.1700	0.4202	1.508	0	0	3,000
2019/12/13	R248	06/08/2020	10.20	Put	Bond Future	4,700.0700		4.7001	4,641.6100	4.6416	(1.244)	0	0	0
2019/12/13	R248	06/08/2020	10.19	Call	Bond Future	3,018.1000		3.0181	3,052.0300	3.0520	1.124	0	0	0
2019/12/13	R248	06/08/2020	10.19	Put	Bond Future	4,744.6000		4.7446	4,685.8300	4.6858	(1.239)	0	0	0
2019/12/13	R248	05/11/2020	10.02	Put	Bond Future	6,698.9900		6.6990	6,635.6900	6.6357	(0.945)	0	0	0
2019/12/13	R248	05/11/2020	10.03	Call	Bond Future	3,019.0200		3.0190	3,050.4800	3.0505	1.042	0	0	0
2019/12/13	R248	05/11/2020			Bond Future	10.4819		86.1822	10.4697	86.2767	(0.116)	0.0000	0.0000	0
2019/12/13	R248	05/11/2020	10.04	Call	Bond Future	3,051.6000		3.0516	3,083.3100	3.0833	1.039	0	0	0
2019/12/13	R248	05/11/2020	10.04	Put	Bond Future	6,597.0900		6.5971	6,534.2800	6.5343	(0.952)	0	0	0
2019/12/13	R248	05/11/2020	10.02	Call	Bond Future	2,986.9300		2.9869	3,018.1500	3.0181	1.045	0	0	0
2019/12/13	R248	05/11/2020	10.03	Put	Bond Future	6,647.7200		6.6477	6,584.6600	6.5847	(0.949)	0	0	0

**Total**

**1219561**