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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/12/2019 TO 20/12/2019

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
2019/12/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/12/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	2025	06/02/2020			Bond Future	136.4659	136.4659	136.4592	136.4592	(0.005)	0.0000	0.0000	4,913
2019/12/20	2025	07/05/2020			Bond Future	138.9840	138.9840	138.9773	138.9773	(0.005)	0.0000	0.0000	0
2019/12/20	2025	06/08/2020			Bond Future	140.1087	140.1087	140.1021	140.1021	(0.005)	0.0000	0.0000	0
2019/12/20	2025	05/11/2020			Bond Future	142.7356	142.7356	142.7290	142.7290	(0.005)	0.0000	0.0000	0
2019/12/20	2029	06/02/2020			Bond Future	101.8192	101.8192	101.8155	101.8155	(0.004)	0.0000	0.0000	3,765
2019/12/20	2029	07/05/2020			Bond Future	102.5883	102.5883	102.5845	102.5845	(0.004)	0.0000	0.0000	0
2019/12/20	2029	06/08/2020			Bond Future	104.5269	104.5269	104.5232	104.5232	(0.004)	0.0000	0.0000	0
2019/12/20	2029	05/11/2020			Bond Future	105.3467	105.3467	105.3431	105.3431	(0.003)	0.0000	0.0000	0
2019/12/20	2030	06/02/2020	9.15	Put	Bond Future	980.8100	0.9808	895.9600	0.8960	(8.651)	0	0	0
2019/12/20	2030	06/02/2020	9.14	Call	Bond Future	1,347.1600	1.3472	1,431.5700	1.4316	6.266	0	0	0
2019/12/20	2030	06/02/2020	9.40	Put	Bond Future	473.2200	0.4732	421.4700	0.4215	(10.936)	0	0	5,000
2019/12/20	2030	06/02/2020	9.25	Call	Bond Future	1,753.0200	1.7530	1,852.9000	1.8529	5.698	0	0	0
2019/12/20	2030	06/02/2020	8.40	Call	Bond Future	67.1300	0.0671	74.2800	0.0743	10.651	0	0	5,820
2019/12/20	2030	06/02/2020			Bond Future	9.0848	93.2204	9.0571	93.3910	(0.304)	0.0000	0.0000	77,662
2019/12/20	2030	06/02/2020	9.00	Put	Bond Future	1,438.5800	1.4386	1,332.2200	1.3322	(7.393)	0	0	0
2019/12/20	2030	06/02/2020	9.00	Call	Bond Future	913.8400	0.9138	978.1700	0.9782	7.040	0	0	5,820
2019/12/20	2030	06/02/2020	9.15	Call	Bond Future	1,381.7400	1.3817	1,467.5800	1.4676	6.212	0	0	0
2019/12/20	2030	06/02/2020	9.14	Put	Bond Future	1,007.5700	1.0076	921.2900	0.9213	(8.563)	0	0	0
2019/12/20	2030	06/02/2020	9.40	Call	Bond Future	2,390.2600	2.3903	2,509.2000	2.5092	4.976	0	0	0
2019/12/20	2030	06/02/2020	9.25	Put	Bond Future	741.6800	0.7417	670.8700	0.6709	(9.547)	0	0	5,000
2019/12/20	2030	06/02/2020	8.40	Put	Bond Future	4,418.5400	4.4185	4,255.0000	4.2550	(3.701)	0	0	0
2019/12/20	2030	06/02/2020	9.16	Call	Bond Future	1,416.7900	1.4168	1,504.0600	1.5041	6.160	0	0	0
2019/12/20	2030	06/02/2020	9.16	Put	Bond Future	954.5800	0.9546	871.1600	0.8712	(8.739)	0	0	0
2019/12/20	2030	07/05/2020	8.79	Call	Bond Future	1,161.8700	1.1619	1,216.1900	1.2162	4.675	0	0	0
2019/12/20	2030	07/05/2020	8.78	Put	Bond Future	3,412.6800	3.4127	3,292.4300	3.2924	(3.524)	0	0	0
2019/12/20	2030	07/05/2020			Bond Future	9.1502	94.9177	9.1215	95.0915	(0.314)	0.0000	0.0000	0
2019/12/20	2030	07/05/2020	8.80	Call	Bond Future	1,184.0600	1.1841	1,239.1300	1.2391	4.651	0	0	0
2019/12/20	2030	07/05/2020	8.80	Put	Bond Future	3,332.1700	3.3322	3,213.4200	3.2134	(3.564)	0	0	0
2019/12/20	2030	07/05/2020	8.79	Put	Bond Future	3,372.2700	3.3723	3,252.7700	3.2528	(3.544)	0	0	0
2019/12/20	2030	07/05/2020	8.78	Call	Bond Future	1,139.9400	1.1399	1,193.5100	1.1935	4.699	0	0	0
2019/12/20	2030	06/08/2020	9.11	Call	Bond Future	2,411.6000	2.4116	2,491.2600	2.4913	3.303	0	0	0
2019/12/20	2030	06/08/2020			Bond Future	9.2168	92.6564	9.1868	92.8335	(0.325)	0.0000	0.0000	0
2019/12/20	2030	06/08/2020	9.09	Call	Bond Future	2,354.6400	2.3546	2,433.0600	2.4331	3.330	0	0	0
2019/12/20	2030	06/08/2020	9.09	Put	Bond Future	3,108.4500	3.1085	3,009.6700	3.0097	(3.178)	0	0	0
2019/12/20	2030	06/08/2020	9.11	Put	Bond Future	3,045.9400	3.0459	2,948.4000	2.9484	(3.202)	0	0	0
2019/12/20	2030	06/08/2020	9.10	Call	Bond Future	2,383.1700	2.3832	2,462.2100	2.4622	3.317	0	0	0
2019/12/20	2030	06/08/2020	9.10	Put	Bond Future	3,077.2200	3.0772	2,979.0600	2.9791	(3.190)	0	0	0
2019/12/20	2030	05/11/2020	10.06	Put	Bond Future	1,674.8300	1.6748	1,618.7000	1.6187	(3.351)	0	0	1,000
2019/12/20	2030	05/11/2020	8.73	Call	Bond Future	1,840.2700	1.8403	1,901.1900	1.9012	3.310	0	0	3,000
2019/12/20	2030	05/11/2020	9.39	Put	Bond Future	2,967.6700	2.9677	2,881.9400	2.8819	(2.889)	0	0	0
2019/12/20	2030	05/11/2020	9.38	Call	Bond Future	3,589.2400	3.5892	3,683.5600	3.6836	2.628	0	0	0
2019/12/20	2030	05/11/2020			Bond Future	9.2767	94.3956	9.2456	94.5762	(0.335)	0.0000	0.0000	0

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2019/12/20	2030	05/11/2020	8.34	Put	Bond Future	6,747.2700	6.7473	6,608.7700	6.6088	(2.053)	0	0	0
2019/12/20	2030	05/11/2020	8.34	Call	Bond Future	1,103.6100	1.1036	1,145.6600	1.1457	3.810	0	0	1,000
2019/12/20	2030	05/11/2020	9.04	Put	Bond Future	3,982.4700	3.9825	3,878.8400	3.8788	(2.602)	0	0	0
2019/12/20	2030	05/11/2020	9.04	Call	Bond Future	2,596.9700	2.5970	2,673.8900	2.6739	2.962	0	0	1,000
2019/12/20	2030	05/11/2020	10.06	Call	Bond Future	6,072.5600	6.0726	6,196.9800	6.1970	2.049	0	0	0
2019/12/20	2030	05/11/2020	8.73	Put	Bond Future	5,081.2900	5.0813	4,961.6600	4.9617	(2.354)	0	0	0
2019/12/20	2030	05/11/2020	9.23	Put	Bond Future	3,401.6200	3.4016	3,307.8000	3.3078	(2.758)	0	0	0
2019/12/20	2030	05/11/2020	10.37	Put	Bond Future	1,256.2800	1.2563	1,211.3200	1.2113	(3.579)	0	0	16,000
2019/12/20	2030	05/11/2020	9.39	Call	Bond Future	3,621.1600	3.6212	3,715.9800	3.7160	2.618	0	0	0
2019/12/20	2030	05/11/2020	9.38	Put	Bond Future	2,993.2000	2.9932	2,906.9700	2.9070	(2.881)	0	0	0
2019/12/20	2030	05/11/2020	10.47	Call	Bond Future	7,715.2800	7.7153	7,854.4000	7.8544	1.803	0	0	0
2019/12/20	2030	05/11/2020	10.47	Put	Bond Future	1,124.9000	1.1249	1,083.4700	1.0835	(3.683)	0	0	3,000
2019/12/20	2030	05/11/2020	9.23	Call	Bond Future	3,130.2500	3.1302	3,216.9800	3.2170	2.771	0	0	3,000
2019/12/20	2030	05/11/2020	8.53	Put	Bond Future	5,895.2300	5.8952	5,765.6400	5.7656	(2.198)	0	0	0
2019/12/20	2030	05/11/2020	8.53	Call	Bond Future	1,431.7400	1.4317	1,482.7000	1.4827	3.559	0	0	16,000
2019/12/20	2030	05/11/2020	9.03	Put	Bond Future	4,015.0000	4.0150	3,910.8500	3.9108	(2.594)	0	0	0
2019/12/20	2030	05/11/2020	9.03	Call	Bond Future	2,570.3800	2.5704	2,646.7800	2.6468	2.972	0	0	16,000
2019/12/20	2030	05/11/2020	10.37	Call	Bond Future	7,318.5700	7.3186	7,454.1600	7.4542	1.853	0	0	0
2019/12/20	2030	05/11/2020	9.40	Call	Bond Future	3,652.8600	3.6529	3,748.1800	3.7482	2.609	0	0	0
2019/12/20	2030	05/11/2020	9.40	Put	Bond Future	2,941.9700	2.9420	2,856.7400	2.8567	(2.897)	0	0	0
2019/12/20	2032	06/02/2020	9.40	Put	Bond Future	1,630.2400	1.6302	1,459.7000	1.4597	(10.461)	0	0	0
2019/12/20	2032	06/02/2020			Bond Future	9.4840	94.2173	9.4409	94.5063	(0.455)	0.0000	0.0000	70,671
2019/12/20	2032	06/02/2020	9.39	Call	Bond Future	1,036.2500	1.0363	1,152.4000	1.1524	11.209	0	0	0
2019/12/20	2032	06/02/2020	9.39	Put	Bond Future	1,667.6000	1.6676	1,494.7700	1.4948	(10.364)	0	0	0
2019/12/20	2032	06/02/2020	9.40	Call	Bond Future	1,066.3300	1.0663	1,184.7700	1.1848	11.107	0	0	0
2019/12/20	2032	06/02/2020	9.38	Call	Bond Future	1,006.8100	1.0068	1,120.6700	1.1207	11.309	0	0	0
2019/12/20	2032	06/02/2020	9.38	Put	Bond Future	1,705.6700	1.7057	1,530.5500	1.5306	(10.267)	0	0	0
2019/12/20	2032	07/05/2020	9.19	Call	Bond Future	1,383.1600	1.3832	1,482.2200	1.4822	7.162	0	0	0
2019/12/20	2032	07/05/2020			Bond Future	9.5554	91.7731	9.5107	92.0674	(0.468)	0.0000	0.0000	0
2019/12/20	2032	07/05/2020	9.17	Call	Bond Future	1,333.9400	1.3339	1,430.5400	1.4305	7.242	0	0	0
2019/12/20	2032	07/05/2020	9.17	Put	Bond Future	3,914.9300	3.9149	3,717.2600	3.7173	(5.049)	0	0	0
2019/12/20	2032	07/05/2020	9.19	Put	Bond Future	3,827.7700	3.8278	3,632.5600	3.6326	(5.100)	0	0	0
2019/12/20	2032	07/05/2020	9.18	Call	Bond Future	1,358.4200	1.3584	1,456.2400	1.4562	7.201	0	0	0
2019/12/20	2032	07/05/2020	9.18	Put	Bond Future	3,871.1800	3.8712	3,674.7300	3.6747	(5.075)	0	0	0
2019/12/20	2032	06/08/2020	9.46	Put	Bond Future	3,625.5700	3.6256	3,459.2200	3.4592	(4.588)	0	0	0
2019/12/20	2032	06/08/2020	9.45	Call	Bond Future	2,505.2100	2.5052	2,637.7500	2.6377	5.291	0	0	0
2019/12/20	2032	06/08/2020			Bond Future	9.6275	93.4614	9.5811	93.7613	(0.482)	0.0000	0.0000	0
2019/12/20	2032	06/08/2020	9.46	Call	Bond Future	2,535.8100	2.5358	2,669.3700	2.6694	5.267	0	0	0
2019/12/20	2032	06/08/2020	9.45	Put	Bond Future	3,660.6100	3.6606	3,493.2400	3.4932	(4.572)	0	0	0
2019/12/20	2032	06/08/2020	9.47	Call	Bond Future	2,566.3000	2.5663	2,700.8900	2.7009	5.245	0	0	0
2019/12/20	2032	06/08/2020	9.47	Put	Bond Future	3,590.4800	3.5905	3,425.1600	3.4252	(4.604)	0	0	0
2019/12/20	2032	05/11/2020	9.61	Put	Bond Future	3,974.6000	3.9746	3,816.8800	3.8169	(3.968)	0	0	0
2019/12/20	2032	05/11/2020	10.99	Call	Bond Future	8,893.6000	8.8936	9,135.4400	9.1354	2.719	0	0	0
2019/12/20	2032	05/11/2020	9.44	Put	Bond Future	4,557.5100	4.5575	4,385.2900	4.3853	(3.779)	0	0	0
2019/12/20	2032	05/11/2020	11.08	Call	Bond Future	9,284.1200	9.2841	9,530.6100	9.5306	2.655	0	0	0
2019/12/20	2032	05/11/2020	9.77	Put	Bond Future	3,481.0100	3.4810	3,336.6300	3.3366	(4.148)	0	0	0
2019/12/20	2032	05/11/2020			Bond Future	9.6984	91.0572	9.6504	91.3627	(0.496)	0.0000	0.0000	0

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2019/12/20	2032	05/11/2020	10.99	Put	Bond Future	1,187.8900	1.1879	1,124.2000	1.1242	(5.362)	0	0	3,000
2019/12/20	2032	05/11/2020	9.76	Call	Bond Future	3,899.5600	3.8996	4,059.8900	4.0599	4.111	0	0	0
2019/12/20	2032	05/11/2020	9.76	Put	Bond Future	3,510.2800	3.5103	3,365.0800	3.3651	(4.136)	0	0	0
2019/12/20	2032	05/11/2020	9.11	Call	Bond Future	2,030.1800	2.0302	2,135.2700	2.1353	5.176	0	0	3,000
2019/12/20	2032	05/11/2020	9.61	Call	Bond Future	3,411.4600	3.4115	3,559.2700	3.5593	4.333	0	0	3,000
2019/12/20	2032	05/11/2020	9.44	Call	Bond Future	2,898.2500	2.8982	3,031.5600	3.0316	4.600	0	0	1,000
2019/12/20	2032	05/11/2020	11.08	Put	Bond Future	1,075.8200	1.0758	1,016.7800	1.0168	(5.488)	0	0	1,000
2019/12/20	2032	05/11/2020	9.77	Call	Bond Future	3,933.2900	3.9333	4,094.4400	4.0944	4.097	0	0	0
2019/12/20	2032	05/11/2020	9.11	Put	Bond Future	5,869.1000	5.8691	5,668.6600	5.6687	(3.415)	0	0	0
2019/12/20	2032	05/11/2020	8.94	Put	Bond Future	6,641.0900	6.6411	6,426.5200	6.4265	(3.231)	0	0	0
2019/12/20	2032	05/11/2020	8.94	Call	Bond Future	1,651.9200	1.6519	1,742.8800	1.7429	5.506	0	0	1,000
2019/12/20	2032	05/11/2020	9.75	Call	Bond Future	3,865.9600	3.8660	4,025.4600	4.0255	4.126	0	0	0
2019/12/20	2032	05/11/2020	9.75	Put	Bond Future	3,539.7500	3.5398	3,393.7200	3.3937	(4.125)	0	0	0
2019/12/20	2033	06/02/2020			Bond Future	101.1667	101.1667	101.1645	101.1645	(0.002)	0.0000	0.0000	6,260
2019/12/20	2033	07/05/2020			Bond Future	101.8414	101.8414	101.8392	101.8392	(0.002)	0.0000	0.0000	0
2019/12/20	2033	06/08/2020			Bond Future	103.7660	103.7660	103.7639	103.7639	(0.002)	0.0000	0.0000	0
2019/12/20	2033	05/11/2020			Bond Future	104.4930	104.4930	104.4911	104.4911	(0.002)	0.0000	0.0000	0
2019/12/20	2037	06/02/2020	9.67	Call	Bond Future	590.6400	0.5906	645.9000	0.6459	9.356	0	0	0
2019/12/20	2037	06/02/2020	9.66	Put	Bond Future	3,022.8900	3.0229	2,832.6900	2.8327	(6.292)	0	0	0
2019/12/20	2037	06/02/2020			Bond Future	9.9869	88.2112	9.9538	88.4550	(0.331)	0.0000	0.0000	77,789
2019/12/20	2037	06/02/2020	9.68	Call	Bond Future	612.7700	0.6128	669.6300	0.6696	9.279	0	0	0
2019/12/20	2037	06/02/2020	9.68	Put	Bond Future	2,913.6500	2.9137	2,726.6200	2.7266	(6.419)	0	0	0
2019/12/20	2037	06/02/2020	9.67	Put	Bond Future	2,968.0100	2.9680	2,779.3800	2.7794	(6.355)	0	0	0
2019/12/20	2037	06/02/2020	9.66	Call	Bond Future	568.9300	0.5689	622.6200	0.6226	9.437	0	0	0
2019/12/20	2037	07/05/2020	9.60	Put	Bond Future	4,768.9700	4.7690	4,592.2000	4.5922	(3.707)	0	0	0
2019/12/20	2037	07/05/2020	9.59	Call	Bond Future	1,272.8200	1.2728	1,343.3800	1.3434	5.544	0	0	0
2019/12/20	2037	07/05/2020			Bond Future	10.0651	89.8173	10.0309	90.0657	(0.340)	0.0000	0.0000	0
2019/12/20	2037	07/05/2020	9.60	Call	Bond Future	1,298.1400	1.2981	1,369.7000	1.3697	5.513	0	0	0
2019/12/20	2037	07/05/2020	9.59	Put	Bond Future	4,820.5300	4.8205	4,642.7600	4.6428	(3.688)	0	0	0
2019/12/20	2037	07/05/2020	9.61	Call	Bond Future	1,323.7600	1.3238	1,396.3300	1.3963	5.482	0	0	0
2019/12/20	2037	07/05/2020	9.61	Put	Bond Future	4,717.8000	4.7178	4,542.0400	4.5420	(3.725)	0	0	0
2019/12/20	2037	06/08/2020	9.88	Put	Bond Future	4,549.6400	4.5496	4,400.0600	4.4001	(3.288)	0	0	0
2019/12/20	2037	06/08/2020			Bond Future	10.1452	87.2093	10.1098	87.4625	(0.349)	0.0000	0.0000	0
2019/12/20	2037	06/08/2020	9.87	Call	Bond Future	2,593.1500	2.5931	2,695.8600	2.6959	3.961	0	0	0
2019/12/20	2037	06/08/2020	9.87	Put	Bond Future	4,591.4900	4.5915	4,441.0700	4.4411	(3.276)	0	0	0
2019/12/20	2037	06/08/2020	9.88	Call	Bond Future	2,625.1200	2.6251	2,728.6700	2.7287	3.945	0	0	0
2019/12/20	2037	06/08/2020	9.86	Call	Bond Future	2,561.1300	2.5611	2,663.0000	2.6630	3.978	0	0	0
2019/12/20	2037	06/08/2020	9.86	Put	Bond Future	4,633.3800	4.6334	4,482.1200	4.4821	(3.265)	0	0	0
2019/12/20	2037	05/11/2020	10.18	Call	Bond Future	4,137.5900	4.1376	4,264.6900	4.2647	3.072	0	0	0
2019/12/20	2037	05/11/2020	10.17	Put	Bond Future	4,447.2700	4.4473	4,315.8100	4.3158	(2.956)	0	0	0
2019/12/20	2037	05/11/2020			Bond Future	10.2189	88.8485	10.1823	89.1064	(0.358)	0.0000	0.0000	0
2019/12/20	2037	05/11/2020	10.19	Call	Bond Future	4,173.2800	4.1733	4,301.0600	4.3011	3.062	0	0	0
2019/12/20	2037	05/11/2020	10.19	Put	Bond Future	4,377.0000	4.3770	4,246.9000	4.2469	(2.972)	0	0	0
2019/12/20	2037	05/11/2020	10.17	Call	Bond Future	4,102.0400	4.1020	4,228.4600	4.2285	3.082	0	0	0
2019/12/20	2037	05/11/2020	10.18	Put	Bond Future	4,412.0200	4.4120	4,281.2400	4.2812	(2.964)	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
2019/12/20	2038	06/02/2020			Bond Future	116.8619	116.8619	117.1089	117.1089	0.211	0.0000	0.0000	10,886
2019/12/20	2038	07/05/2020			Bond Future	119.0182	119.0182	119.2699	119.2699	0.211	0.0000	0.0000	0
2019/12/20	2038	06/08/2020			Bond Future	119.5780	119.5780	119.8345	119.8345	0.214	0.0000	0.0000	0
2019/12/20	2038	05/11/2020			Bond Future	121.8199	121.8199	122.0815	122.0815	0.215	0.0000	0.0000	0
2019/12/20	2040	06/02/2020	9.76	Call	Bond Future	518.8500	0.5188	581.4000	0.5814	12.056	0	0	0
2019/12/20	2040	06/02/2020	9.00	Put	Bond Future	9,472.2200	9.4722	9,172.2000	9.1722	(3.167)	0	0	0
2019/12/20	2040	06/02/2020			Bond Future	10.1122	90.8007	10.0740	91.1020	(0.378)	0.0000	0.0000	52,644
2019/12/20	2040	06/02/2020	9.74	Call	Bond Future	477.9400	0.4779	536.6500	0.5366	12.284	0	0	0
2019/12/20	2040	06/02/2020	9.74	Put	Bond Future	3,482.9000	3.4829	3,240.3300	3.2403	(6.965)	0	0	0
2019/12/20	2040	06/02/2020	8.40	Put	Bond Future	15,227.7500	15.2278	14,926.4800	14.9265	(1.978)	0	0	0
2019/12/20	2040	06/02/2020	8.40	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2019/12/20	2040	06/02/2020	9.76	Put	Bond Future	3,358.3700	3.3584	3,119.6400	3.1196	(7.109)	0	0	0
2019/12/20	2040	06/02/2020	9.00	Call	Bond Future	6.5600	0.0066	7.8200	0.0078	19.207	0	0	0
2019/12/20	2040	06/02/2020	9.75	Call	Bond Future	498.1100	0.4981	558.7300	0.5587	12.170	0	0	0
2019/12/20	2040	06/02/2020	9.75	Put	Bond Future	3,420.2900	3.4203	3,179.6300	3.1796	(7.036)	0	0	0
2019/12/20	2040	07/05/2020	9.74	Call	Bond Future	1,469.9500	1.4700	1,562.6500	1.5626	6.306	0	0	0
2019/12/20	2040	07/05/2020	9.75	Put	Bond Future	5,024.2200	5.0242	4,811.4000	4.8114	(4.236)	0	0	0
2019/12/20	2040	07/05/2020			Bond Future	10.1910	92.4540	10.1515	92.7608	(0.387)	0.0000	0.0000	0
2019/12/20	2040	07/05/2020	9.50	Put	Bond Future	6,511.2900	6.5113	6,268.7300	6.2687	(3.725)	0	0	0
2019/12/20	2040	07/05/2020	9.50	Call	Bond Future	888.1400	0.8881	952.3400	0.9523	7.229	0	0	2,640
2019/12/20	2040	07/05/2020	10.00	Put	Bond Future	3,793.8500	3.7938	3,612.8600	3.6129	(4.771)	0	0	0
2019/12/20	2040	07/05/2020	10.00	Call	Bond Future	2,293.1100	2.2931	2,418.8800	2.4189	5.485	0	0	2,640
2019/12/20	2040	07/05/2020	9.74	Put	Bond Future	5,078.6600	5.0787	4,864.6000	4.8646	(4.215)	0	0	0
2019/12/20	2040	07/05/2020	9.75	Call	Bond Future	1,497.9900	1.4980	1,591.9300	1.5919	6.271	0	0	0
2019/12/20	2040	07/05/2020	9.73	Call	Bond Future	1,442.0200	1.4420	1,533.4700	1.5335	6.342	0	0	0
2019/12/20	2040	07/05/2020	9.73	Put	Bond Future	5,133.3300	5.1333	4,918.0200	4.9180	(4.194)	0	0	0
2019/12/20	2040	06/08/2020	10.04	Call	Bond Future	2,968.6800	2.9687	3,101.9900	3.1020	4.491	0	0	0
2019/12/20	2040	06/08/2020	10.02	Put	Bond Future	4,855.9300	4.8559	4,674.5400	4.6745	(3.735)	0	0	0
2019/12/20	2040	06/08/2020	10.03	Call	Bond Future	2,933.7700	2.9338	3,066.0600	3.0661	4.509	0	0	0
2019/12/20	2040	06/08/2020			Bond Future	10.2716	89.6437	10.2308	89.9564	(0.397)	0.0000	0.0000	0
2019/12/20	2040	06/08/2020	10.04	Put	Bond Future	4,767.2800	4.7673	4,587.9400	4.5879	(3.762)	0	0	0
2019/12/20	2040	06/08/2020	10.02	Call	Bond Future	2,899.3500	2.8994	3,030.6100	3.0306	4.527	0	0	0
2019/12/20	2040	06/08/2020	10.03	Put	Bond Future	4,811.3000	4.8113	4,630.9400	4.6309	(3.749)	0	0	0
2019/12/20	2040	05/11/2020	11.70	Put	Bond Future	1,472.5600	1.4726	1,405.6100	1.4056	(4.547)	0	0	2,000
2019/12/20	2040	05/11/2020	10.23	Call	Bond Future	4,116.7400	4.1167	4,268.8200	4.2688	3.694	0	0	2,000
2019/12/20	2040	05/11/2020	9.50	Call	Bond Future	1,871.1600	1.8712	1,960.1700	1.9602	4.757	0	0	2,000
2019/12/20	2040	05/11/2020	10.00	Call	Bond Future	3,307.2900	3.3073	3,439.4000	3.4394	3.995	0	0	2,000
2019/12/20	2040	05/11/2020	10.30	Call	Bond Future	4,378.8400	4.3788	4,536.8800	4.5369	3.609	0	0	0
2019/12/20	2040	05/11/2020			Bond Future	10.3459	91.3289	10.3038	91.6474	(0.407)	0.0000	0.0000	0
2019/12/20	2040	05/11/2020	9.73	Put	Bond Future	7,318.8400	7.3188	7,108.8300	7.1088	(2.869)	0	0	0
2019/12/20	2040	05/11/2020	9.73	Call	Bond Future	2,474.1800	2.4742	2,582.7200	2.5827	4.387	0	0	2,000
2019/12/20	2040	05/11/2020	10.23	Put	Bond Future	4,997.7200	4.9977	4,831.2500	4.8313	(3.331)	0	0	0
2019/12/20	2040	05/11/2020	10.30	Put	Bond Future	4,726.0000	4.7260	4,565.4900	4.5655	(3.396)	0	0	0
2019/12/20	2040	05/11/2020	11.70	Call	Bond Future	10,821.7200	10.8217	11,073.3200	11.0733	2.325	0	0	0
2019/12/20	2040	05/11/2020	9.50	Put	Bond Future	8,631.7900	8.6318	8,402.2500	8.4023	(2.659)	0	0	0
2019/12/20	2040	05/11/2020	10.00	Put	Bond Future	5,978.2000	5.9782	5,791.7600	5.7918	(3.119)	0	0	0
2019/12/20	2040	05/11/2020	10.32	Put	Bond Future	4,650.4700	4.6505	4,491.6500	4.4917	(3.415)	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
2019/12/20	2040	05/11/2020	10.31	Call	Bond Future	4,416.8000	4.4168	4,575.6800	4.5757	3.597	0	0	0
2019/12/20	2040	05/11/2020	11.50	Call	Bond Future	9,869.5700	9.8696	10,110.3800	10.1104	2.440	0	0	0
2019/12/20	2040	05/11/2020	11.50	Put	Bond Future	1,798.7900	1.7988	1,721.0500	1.7210	(4.322)	0	0	2,000
2019/12/20	2040	05/11/2020	10.32	Call	Bond Future	4,454.9100	4.4549	4,614.6400	4.6146	3.585	0	0	0
2019/12/20	2040	05/11/2020	10.31	Put	Bond Future	4,688.1100	4.6881	4,528.4400	4.5284	(3.406)	0	0	0
2019/12/20	2044	06/02/2020	9.77	Put	Bond Future	3,839.2000	3.8392	3,587.2100	3.5872	(6.564)	0	0	0
2019/12/20	2044	06/02/2020	9.74	Call	Bond Future	368.5400	0.3685	415.5200	0.4155	12.748	0	0	328
2019/12/20	2044	06/02/2020	10.78	Put	Bond Future	357.8200	0.3578	304.9100	0.3049	(14.787)	0	0	328
2019/12/20	2044	06/02/2020			Bond Future	10.1863	87.4607	10.1482	87.7649	(0.374)	0.0000	0.0000	50,701
2019/12/20	2044	06/02/2020	9.77	Call	Bond Future	420.5000	0.4205	472.6600	0.4727	12.404	0	0	0
2019/12/20	2044	06/02/2020	9.09	Put	Bond Future	9,509.4300	9.5094	9,206.6900	9.2067	(3.184)	0	0	0
2019/12/20	2044	06/02/2020	9.09	Call	Bond Future	7.4400	0.0074	8.8500	0.0089	18.952	0	0	328
2019/12/20	2044	06/02/2020	9.74	Put	Bond Future	4,042.1800	4.0422	3,785.0100	3.7850	(6.362)	0	0	0
2019/12/20	2044	06/02/2020	9.78	Call	Bond Future	438.8600	0.4389	492.8100	0.4928	12.293	0	0	0
2019/12/20	2044	06/02/2020	9.76	Put	Bond Future	3,906.2300	3.9062	3,652.4800	3.6525	(6.496)	0	0	0
2019/12/20	2044	06/02/2020	10.78	Call	Bond Future	4,871.6100	4.8716	5,122.8500	5.1228	5.157	0	0	0
2019/12/20	2044	06/02/2020	9.78	Put	Bond Future	3,772.8400	3.7728	3,522.6400	3.5226	(6.632)	0	0	0
2019/12/20	2044	06/02/2020	9.76	Call	Bond Future	402.6800	0.4027	453.0800	0.4531	12.516	0	0	0
2019/12/20	2044	07/05/2020	9.45	Put	Bond Future	7,484.6800	7.4847	7,227.4600	7.2275	(3.437)	0	0	0
2019/12/20	2044	07/05/2020	9.97	Put	Bond Future	4,356.4900	4.3565	4,161.0400	4.1610	(4.486)	0	0	0
2019/12/20	2044	07/05/2020	9.33	Call	Bond Future	500.3400	0.5003	541.1800	0.5412	8.162	0	0	100
2019/12/20	2044	07/05/2020	9.98	Call	Bond Future	2,036.7200	2.0367	2,152.2200	2.1522	5.671	0	0	100
2019/12/20	2044	07/05/2020	9.26	Call	Bond Future	408.7300	0.4087	443.5100	0.4435	8.509	0	0	556
2019/12/20	2044	07/05/2020	9.81	Call	Bond Future	1,513.5400	1.5135	1,607.4900	1.6075	6.207	0	0	0
2019/12/20	2044	07/05/2020	9.79	Put	Bond Future	5,308.4100	5.3084	5,090.2200	5.0902	(4.110)	0	0	0
2019/12/20	2044	07/05/2020			Bond Future	10.2633	89.0532	10.2239	89.3629	(0.383)	0.0000	0.0000	0
2019/12/20	2044	07/05/2020	10.81	Call	Bond Future	5,665.3400	5.6653	5,878.0900	5.8781	3.755	0	0	0
2019/12/20	2044	07/05/2020	10.81	Put	Bond Future	1,547.8500	1.5478	1,450.9400	1.4509	(6.261)	0	0	129
2019/12/20	2044	07/05/2020	9.33	Put	Bond Future	8,372.7400	8.3727	8,103.9200	8.1039	(3.211)	0	0	0
2019/12/20	2044	07/05/2020	9.81	Put	Bond Future	5,195.6200	5.1956	4,979.9100	4.9799	(4.152)	0	0	0
2019/12/20	2044	07/05/2020	9.79	Call	Bond Future	1,457.9000	1.4579	1,549.3700	1.5494	6.274	0	0	0
2019/12/20	2044	07/05/2020	9.45	Call	Bond Future	689.4000	0.6894	741.8400	0.7418	7.607	0	0	129
2019/12/20	2044	07/05/2020	9.97	Call	Bond Future	2,003.4200	2.0034	2,117.6300	2.1176	5.701	0	0	129
2019/12/20	2044	07/05/2020	9.98	Put	Bond Future	4,307.8000	4.3078	4,113.6400	4.1136	(4.507)	0	0	0
2019/12/20	2044	07/05/2020	11.09	Call	Bond Future	7,194.1800	7.1942	7,430.2200	7.4302	3.281	0	0	0
2019/12/20	2044	07/05/2020	9.26	Put	Bond Future	8,918.8700	8.9189	8,643.9900	8.6440	(3.082)	0	0	0
2019/12/20	2044	07/05/2020	9.91	Put	Bond Future	4,658.2000	4.6582	4,455.0900	4.4551	(4.360)	0	0	0
2019/12/20	2044	07/05/2020	9.80	Put	Bond Future	5,251.7000	5.2517	5,034.7400	5.0347	(4.131)	0	0	0
2019/12/20	2044	07/05/2020	11.09	Put	Bond Future	1,094.5400	1.0945	1,020.9200	1.0209	(6.726)	0	0	100
2019/12/20	2044	07/05/2020	9.91	Call	Bond Future	1,810.5800	1.8106	1,917.1300	1.9171	5.885	0	0	556
2019/12/20	2044	07/05/2020	11.02	Call	Bond Future	6,804.6800	6.8047	7,035.4200	7.0354	3.391	0	0	0
2019/12/20	2044	07/05/2020	11.02	Put	Bond Future	1,192.9100	1.1929	1,113.9900	1.1140	(6.616)	0	0	556
2019/12/20	2044	07/05/2020	9.80	Call	Bond Future	1,485.4700	1.4855	1,578.1700	1.5782	6.240	0	0	0
2019/12/20	2044	06/08/2020	9.98	Call	Bond Future	2,516.7600	2.5168	2,637.6400	2.6376	4.803	0	0	602
2019/12/20	2044	06/08/2020	11.09	Put	Bond Future	1,824.5300	1.8245	1,733.1800	1.7332	(5.007)	0	0	602
2019/12/20	2044	06/08/2020	9.01	Call	Bond Future	518.3600	0.5184	554.3400	0.5543	6.941	0	0	140
2019/12/20	2044	06/08/2020	9.66	Call	Bond Future	1,578.4600	1.5785	1,665.9900	1.6660	5.545	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
2019/12/20	2044	06/08/2020	9.88	Call	Bond Future	2,197.5200	2.1975	2,307.8500	2.3078	5.021	0	0	0
2019/12/20	2044	06/08/2020			Bond Future	10.3420	86.3055	10.3014	86.6211	(0.393)	0.0000	0.0000	0
2019/12/20	2044	06/08/2020	9.36	Put	Bond Future	9,156.4900	9.1565	8,900.9300	8.9009	(2.791)	0	0	0
2019/12/20	2044	06/08/2020	9.36	Call	Bond Future	961.6800	0.9617	1,021.7200	1.0217	6.243	0	0	602
2019/12/20	2044	06/08/2020	9.98	Put	Bond Future	5,395.5900	5.3956	5,200.8700	5.2009	(3.609)	0	0	0
2019/12/20	2044	06/08/2020	9.86	Call	Bond Future	2,136.6100	2.1366	2,244.8300	2.2448	5.065	0	0	0
2019/12/20	2044	06/08/2020	9.86	Put	Bond Future	6,005.1700	6.0052	5,797.7900	5.7978	(3.453)	0	0	0
2019/12/20	2044	06/08/2020	11.09	Call	Bond Future	7,299.7900	7.2998	7,524.0400	7.5240	3.072	0	0	0
2019/12/20	2044	06/08/2020	9.01	Put	Bond Future	11,948.0400	11.9480	11,668.4200	11.6684	(2.340)	0	0	0
2019/12/20	2044	06/08/2020	9.66	Put	Bond Future	7,137.5600	7.1376	6,909.4900	6.9095	(3.195)	0	0	0
2019/12/20	2044	06/08/2020	9.88	Put	Bond Future	5,899.8600	5.8999	5,694.5900	5.6946	(3.479)	0	0	0
2019/12/20	2044	06/08/2020	10.93	Call	Bond Future	6,488.2600	6.4883	6,700.5900	6.7006	3.273	0	0	0
2019/12/20	2044	06/08/2020	10.93	Put	Bond Future	2,133.7600	2.1338	2,030.4900	2.0305	(4.840)	0	0	140
2019/12/20	2044	06/08/2020	9.87	Call	Bond Future	2,167.0800	2.1671	2,276.3500	2.2763	5.042	0	0	0
2019/12/20	2044	06/08/2020	9.87	Put	Bond Future	5,952.4700	5.9525	5,746.1400	5.7461	(3.466)	0	0	0
2019/12/20	2044	05/11/2020	11.43	Call	Bond Future	9,282.4200	9.2824	9,517.5600	9.5176	2.533	0	0	0
2019/12/20	2044	05/11/2020	9.72	Put	Bond Future	7,911.2900	7.9113	7,693.0900	7.6931	(2.758)	0	0	0
2019/12/20	2044	05/11/2020	9.97	Call	Bond Future	3,063.0200	3.0630	3,188.2300	3.1882	4.088	0	0	568
2019/12/20	2044	05/11/2020	9.29	Put	Bond Future	10,722.9600	10.7230	10,470.5600	10.4706	(2.354)	0	0	0
2019/12/20	2044	05/11/2020	9.96	Put	Bond Future	6,624.6200	6.6246	6,427.4300	6.4274	(2.977)	0	0	0
2019/12/20	2044	05/11/2020	10.36	Call	Bond Future	4,439.6800	4.4397	4,598.8700	4.5989	3.586	0	0	0
2019/12/20	2044	05/11/2020			Bond Future	10.4145	87.9281	10.3725	88.2496	(0.403)	0.0000	0.0000	0
2019/12/20	2044	05/11/2020	9.72	Call	Bond Future	2,318.0100	2.3180	2,421.3300	2.4213	4.457	0	0	1,815
2019/12/20	2044	05/11/2020	9.97	Put	Bond Future	6,574.7700	6.5748	6,378.4600	6.3785	(2.986)	0	0	0
2019/12/20	2044	05/11/2020	9.96	Call	Bond Future	3,031.1200	3.0311	3,155.4500	3.1555	4.102	0	0	0
2019/12/20	2044	05/11/2020	11.38	Call	Bond Future	9,031.8400	9.0318	9,264.2700	9.2643	2.573	0	0	0
2019/12/20	2044	05/11/2020	11.38	Put	Bond Future	2,156.6000	2.1566	2,067.5100	2.0675	(4.131)	0	0	568
2019/12/20	2044	05/11/2020	10.34	Call	Bond Future	4,363.2800	4.3633	4,520.7600	4.5208	3.609	0	0	0
2019/12/20	2044	05/11/2020	10.34	Put	Bond Future	4,935.4300	4.9354	4,771.3900	4.7714	(3.324)	0	0	0
2019/12/20	2044	05/11/2020	11.17	Put	Bond Future	2,532.1100	2.5321	2,430.7100	2.4307	(4.005)	0	0	1,815
2019/12/20	2044	05/11/2020	11.43	Put	Bond Future	2,076.8400	2.0768	1,990.4600	1.9905	(4.159)	0	0	1,815
2019/12/20	2044	05/11/2020	8.87	Put	Bond Future	14,061.8400	14.0618	13,783.3900	13.7834	(1.980)	0	0	0
2019/12/20	2044	05/11/2020	9.29	Call	Bond Future	1,357.4800	1.3575	1,426.6000	1.4266	5.092	0	0	568
2019/12/20	2044	05/11/2020	10.36	Put	Bond Future	4,857.5500	4.8575	4,695.2200	4.6952	(3.342)	0	0	0
2019/12/20	2044	05/11/2020	11.17	Call	Bond Future	7,993.5500	7.9936	8,213.6700	8.2137	2.754	0	0	0
2019/12/20	2044	05/11/2020	8.87	Call	Bond Future	760.7400	0.7607	803.8100	0.8038	5.662	0	0	1,815
2019/12/20	2044	05/11/2020	10.02	Put	Bond Future	6,330.3300	6.3303	6,138.4300	6.1384	(3.031)	0	0	0
2019/12/20	2044	05/11/2020	10.02	Call	Bond Future	3,225.4800	3.2255	3,355.1000	3.3551	4.019	0	0	1,815
2019/12/20	2044	05/11/2020	10.35	Call	Bond Future	4,401.4000	4.4014	4,559.7500	4.5598	3.598	0	0	0
2019/12/20	2044	05/11/2020	10.35	Put	Bond Future	4,896.3500	4.8963	4,733.1800	4.7332	(3.332)	0	0	0
2019/12/20	2046	06/02/2020			Bond Future	107.3695	107.3695	107.3676	107.3676	(0.002)	0.0000	0.0000	12,850
2019/12/20	2046	07/05/2020			Bond Future	107.6070	107.6070	107.6051	107.6051	(0.002)	0.0000	0.0000	0
2019/12/20	2046	06/08/2020			Bond Future	109.6404	109.6404	109.6387	109.6387	(0.002)	0.0000	0.0000	0
2019/12/20	2046	05/11/2020			Bond Future	109.9049	109.9049	109.9031	109.9031	(0.002)	0.0000	0.0000	0
2019/12/20	2050	06/02/2020			Bond Future	110.0718	110.0718	110.2866	110.2866	0.195	0.0000	0.0000	11,797
2019/12/20	2050	07/05/2020			Bond Future	112.1028	112.1028	112.3217	112.3217	0.195	0.0000	0.0000	0

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2019/12/20	2050	06/08/2020			Bond Future	112.3460	112.3460	112.5692	112.5692	0.199	0.0000	0.0000	0
2019/12/20	2050	05/11/2020			Bond Future	114.4521	114.4521	114.6797	114.6797	0.199	0.0000	0.0000	0
2019/12/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	AL37	06/02/2020			Index Future	681.7900	681.7900	682.6130	682.6130	0.121	0.0000	0.0000	0
2019/12/20	AL37	07/05/2020			Index Future	694.2040	694.2040	695.0420	695.0420	0.121	0.0000	0.0000	0
2019/12/20	AL37	06/08/2020			Index Future	707.0200	707.0200	707.8740	707.8740	0.121	0.0000	0.0000	0
2019/12/20	AL7T	06/02/2020			Index Future	787.9500	787.9500	789.3890	789.3890	0.183	0.0000	0.0000	0
2019/12/20	AL7T	07/05/2020			Index Future	802.2970	802.2970	803.7620	803.7620	0.183	0.0000	0.0000	0
2019/12/20	AL7T	06/08/2020			Index Future	817.1090	817.1090	818.6010	818.6010	0.183	0.0000	0.0000	0
2019/12/20	ALBI	06/02/2020			Index Future	701.2680	701.2680	702.9110	702.9110	0.234	0.0000	0.0000	416
2019/12/20	ALBI	07/05/2020			Index Future	714.0370	714.0370	715.7100	715.7100	0.234	0.0000	0.0000	0
2019/12/20	ALBI	06/08/2020			Index Future	727.2200	727.2200	728.9240	728.9240	0.234	0.0000	0.0000	0
2019/12/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	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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2019/12/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/20	ES33	06/02/2020			Bond Future	11.0309	78.4848	10.9912	78.7114	(0.360)	0.0000	0.0000	350
2019/12/20	ES33	07/05/2020			Bond Future	11.1502	76.1203	11.1090	76.3511	(0.370)	0.0000	0.0000	0
2019/12/20	ES33	06/08/2020			Bond Future	11.2720	77.5175	11.2293	77.7527	(0.379)	0.0000	0.0000	0
2019/12/20	ES33	05/11/2020			Bond Future	11.3961	75.1836	11.3517	75.4232	(0.389)	0.0000	0.0000	0
2019/12/20	ES42	06/02/2020			Bond Future	11.3323	79.6727	11.2928	79.9302	(0.348)	0.0000	0.0000	4,919
2019/12/20	ES42	07/05/2020			Bond Future	11.4496	76.8589	11.4087	77.1211	(0.358)	0.0000	0.0000	0
2019/12/20	ES42	06/08/2020			Bond Future	11.5678	78.2689	11.5253	78.5361	(0.367)	0.0000	0.0000	0
2019/12/20	ES42	05/11/2020			Bond Future	11.6869	75.4791	11.6428	75.7513	(0.377)	0.0000	0.0000	0

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2019/12/20	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	GOVI	06/02/2020	703.15	Put	GOVI	97,210.0000	9.7210	80,350.0000	8.0350	(17.344)	0	0	0
2019/12/20	GOVI	06/02/2020			GOVI	693.4290	693.4290	695.1150	695.1150	0.243	0.0000	0.0000	1,246
2019/12/20	GOVI	06/02/2020	703.14	Put	GOVI	97,110.0000	9.7110	80,250.0000	8.0250	(17.362)	0	0	0
2019/12/20	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	GOVI	06/02/2020	703.13	Put	GOVI	97,010.0000	9.7010	80,150.0000	8.0150	(17.380)	0	0	0
2019/12/20	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	GOVI	07/05/2020			GOVI	706.0550	706.0550	707.7710	707.7710	0.243	0.0000	0.0000	0
2019/12/20	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	GOVI	07/05/2020	720.00	Put	GOVI	139,450.0000	13.9450	122,290.0000	12.2290	(12.305)	0	0	0
2019/12/20	GOVI	07/05/2020	719.98	Put	GOVI	139,250.0000	13.9250	122,090.0000	12.2090	(12.323)	0	0	0
2019/12/20	GOVI	07/05/2020	719.99	Put	GOVI	139,350.0000	13.9350	122,190.0000	12.2190	(12.314)	0	0	0
2019/12/20	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	GOVI	06/08/2020	728.12	Put	GOVI	90,300.0000	9.0300	72,820.0000	7.2820	(19.358)	0	0	0
2019/12/20	GOVI	06/08/2020			GOVI	719.0900	719.0900	720.8380	720.8380	0.243	0.0000	0.0000	0
2019/12/20	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	GOVI	06/08/2020	728.14	Put	GOVI	90,500.0000	9.0500	73,020.0000	7.3020	(19.315)	0	0	0
2019/12/20	GOVI	06/08/2020	728.13	Put	GOVI	90,400.0000	9.0400	72,920.0000	7.2920	(19.336)	0	0	0
2019/12/20	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/20	IGOV	06/02/2020			Index Future	259.6120	259.6120	259.7170	259.7170	0.040	0.0000	0.0000	1,011
2019/12/20	IGOV	07/05/2020			Index Future	264.4030	264.4030	264.5100	264.5100	0.040	0.0000	0.0000	47
2019/12/20	IGOV	06/08/2020			Index Future	269.3470	269.3470	269.4550	269.4550	0.040	0.0000	0.0000	0
2019/12/20	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/20	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2019/12/20	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0300	102.0300	(0.020)	0.0000	0.0000	0
2019/12/20	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/20	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.4400	95.4400	(0.010)	0.0000	0.0000	0
2019/12/20	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.4000	94.4000	(0.011)	0.0000	0.0000	0
2019/12/20	IS05	15/06/2021			Interest Rate Swap	93.3100	93.3100	93.3000	93.3000	(0.011)	0.0000	0.0000	0
2019/12/20	IS05	21/09/2021			Interest Rate Swap	93.1800	93.1800	93.1700	93.1700	(0.011)	0.0000	0.0000	0
2019/12/20	IS05	21/12/2021			Interest Rate Swap	95.1200	95.1200	95.1100	95.1100	(0.011)	0.0000	0.0000	51
2019/12/20	IS05	15/03/2022			Interest Rate Swap	95.0200	95.0200	95.0000	95.0000	(0.021)	0.0000	0.0000	0
2019/12/20	IS05	21/06/2022			Interest Rate Swap	95.9600	95.9600	95.9400	95.9400	(0.021)	0.0000	0.0000	0
2019/12/20	IS05	20/09/2022			Interest Rate Swap	99.6800	99.6800	99.6500	99.6500	(0.030)	0.0000	0.0000	0
2019/12/20	IS05	20/12/2022			Interest Rate Swap	100.7200	100.7200	100.6800	100.6800	(0.040)	0.0000	0.0000	0
2019/12/20	IS05	22/03/2023			Interest Rate Swap	93.8000	93.8000	93.7500	93.7500	(0.053)	0.0000	0.0000	0
2019/12/20	IS05	20/06/2023			Interest Rate Swap	99.7000	99.7000	99.6500	99.6500	(0.050)	0.0000	0.0000	0
2019/12/20	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/20	IS10	17/12/2025			Interest Rate Swap	90.3500	90.3500	90.2400	90.2400	(0.122)	0.0000	0.0000	0

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2019/12/20	IS10	16/03/2026			Interest Rate Swap	87.1700	87.1700	87.0700	87.0700	(0.115)	0.0000	0.0000	0
2019/12/20	IS10	15/06/2026			Interest Rate Swap	85.7800	85.7800	85.6900	85.6900	(0.105)	0.0000	0.0000	0
2019/12/20	IS10	21/09/2026			Interest Rate Swap	87.9100	87.9100	87.8300	87.8300	(0.091)	0.0000	0.0000	0
2019/12/20	IS10	21/12/2026			Interest Rate Swap	91.7400	91.7400	91.6700	91.6700	(0.076)	0.0000	0.0000	0
2019/12/20	IS10	15/03/2027			Interest Rate Swap	90.2200	90.2200	90.1500	90.1500	(0.078)	0.0000	0.0000	0
2019/12/20	IS10	21/06/2027			Interest Rate Swap	92.3100	92.3100	92.2500	92.2500	(0.065)	0.0000	0.0000	0
2019/12/20	IS10	20/09/2027			Interest Rate Swap	97.8600	97.8600	97.7900	97.7900	(0.072)	0.0000	0.0000	0
2019/12/20	IS10	20/12/2027			Interest Rate Swap	98.2200	98.2200	98.1400	98.1400	(0.081)	0.0000	0.0000	0
2019/12/20	IS10	22/03/2028			Interest Rate Swap	91.5600	91.5600	91.4600	91.4600	(0.109)	0.0000	0.0000	0
2019/12/20	IS10	20/06/2028			Interest Rate Swap	98.9700	98.9700	98.8400	98.8400	(0.131)	0.0000	0.0000	0
2019/12/20	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/20	R023	06/02/2020	7.54	Call	Bond Future	946.4500	0.9464	1,037.1100	1.0371	9.579	0	0	0
2019/12/20	R023	06/02/2020			Bond Future	7.2311	104.9018	7.1890	105.0161	(0.582)	0.0000	0.0000	44,450
2019/12/20	R023	06/02/2020	7.52	Call	Bond Future	901.0500	0.9011	990.2100	0.9902	9.895	0	0	0
2019/12/20	R023	06/02/2020	7.52	Put	Bond Future	120.2300	0.1202	95.1000	0.0951	(20.902)	0	0	0
2019/12/20	R023	06/02/2020	7.54	Put	Bond Future	111.8500	0.1119	88.2200	0.0882	(21.127)	0	0	0
2019/12/20	R023	06/02/2020	7.53	Call	Bond Future	923.6700	0.9237	1,013.5900	1.0136	9.735	0	0	0
2019/12/20	R023	06/02/2020	7.53	Put	Bond Future	115.9600	0.1160	91.5900	0.0916	(21.016)	0	0	0
2019/12/20	R023	07/05/2020	6.91	Put	Bond Future	1,057.1300	1.0571	976.4300	0.9764	(7.634)	0	0	0
2019/12/20	R023	07/05/2020			Bond Future	7.2106	102.8795	7.1644	102.9959	(0.641)	0.0000	0.0000	13,512
2019/12/20	R023	07/05/2020	6.90	Call	Bond Future	287.7300	0.2877	322.7000	0.3227	12.154	0	0	0
2019/12/20	R023	07/05/2020	6.90	Put	Bond Future	1,073.5500	1.0736	992.1200	0.9921	(7.585)	0	0	0
2019/12/20	R023	07/05/2020	6.91	Call	Bond Future	296.7400	0.2967	332.4400	0.3324	12.031	0	0	0
2019/12/20	R023	07/05/2020	6.89	Call	Bond Future	279.1200	0.2791	313.3700	0.3134	12.271	0	0	0
2019/12/20	R023	07/05/2020	6.89	Put	Bond Future	1,090.3600	1.0904	1,008.2100	1.0082	(7.534)	0	0	0
2019/12/20	R023	06/08/2020	7.26	Call	Bond Future	902.5100	0.9025	966.9500	0.9669	7.140	0	0	0
2019/12/20	R023	06/08/2020			Bond Future	7.1710	104.7792	7.1197	104.8980	(0.715)	0.0000	0.0000	0
2019/12/20	R023	06/08/2020	7.26	Put	Bond Future	696.5800	0.6966	642.2100	0.6422	(7.805)	0	0	0
2019/12/20	R023	06/08/2020	7.27	Call	Bond Future	916.6300	0.9166	981.6000	0.9816	7.088	0	0	0
2019/12/20	R023	06/08/2020	7.28	Put	Bond Future	678.3800	0.6784	625.0700	0.6251	(7.858)	0	0	0
2019/12/20	R023	06/08/2020	7.27	Put	Bond Future	687.5900	0.6876	633.7500	0.6338	(7.830)	0	0	0
2019/12/20	R023	06/08/2020	7.28	Call	Bond Future	930.5100	0.9305	996.0100	0.9960	7.039	0	0	0
2019/12/20	R023	05/11/2020	7.46	Put	Bond Future	647.1700	0.6472	600.8700	0.6009	(7.154)	0	0	0
2019/12/20	R023	05/11/2020	7.47	Put	Bond Future	640.5300	0.6405	594.6100	0.5946	(7.169)	0	0	0
2019/12/20	R023	05/11/2020			Bond Future	7.1259	102.8086	7.0686	102.9297	(0.804)	0.0000	0.0000	0
2019/12/20	R023	05/11/2020	7.46	Call	Bond Future	1,349.0600	1.3491	1,423.7800	1.4238	5.539	0	0	0
2019/12/20	R023	05/11/2020	7.47	Call	Bond Future	1,363.3400	1.3633	1,438.4400	1.4384	5.509	0	0	0
2019/12/20	R023	05/11/2020	7.45	Call	Bond Future	1,334.8500	1.3349	1,409.2000	1.4092	5.570	0	0	0
2019/12/20	R023	05/11/2020	7.45	Put	Bond Future	653.8700	0.6539	607.2000	0.6072	(7.138)	0	0	0
2019/12/20	R035	06/02/2020	9.60	Call	Bond Future	752.1500	0.7522	821.9500	0.8219	9.280	0	0	0
2019/12/20	R035	06/02/2020	9.61	Put	Bond Future	2,370.7900	2.3708	2,197.4900	2.1975	(7.310)	0	0	0
2019/12/20	R035	06/02/2020			Bond Future	9.8238	96.6345	9.7906	96.8794	(0.338)	0.0000	0.0000	118,282

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
2019/12/20	R035	06/02/2020	9.60	Put	Bond Future	2,419.4800	2.4195	2,244.3500	2.2444	(7.238)	0	0	0
2019/12/20	R035	06/02/2020	9.61	Call	Bond Future	778.8800	0.7789	850.5100	0.8505	9.197	0	0	0
2019/12/20	R035	06/02/2020	9.59	Call	Bond Future	725.9900	0.7260	793.9900	0.7940	9.367	0	0	0
2019/12/20	R035	06/02/2020	9.59	Put	Bond Future	2,468.8300	2.4688	2,291.9000	2.2919	(7.167)	0	0	0
2019/12/20	R035	07/05/2020	10.57	Put	Bond Future	1,125.5500	1.1256	1,057.4000	1.0574	(6.055)	0	0	3,530
2019/12/20	R035	07/05/2020	9.75	Call	Bond Future	2,226.2900	2.2263	2,331.0400	2.3310	4.705	0	0	5,000
2019/12/20	R035	07/05/2020	10.75	Put	Bond Future	885.1400	0.8851	828.8500	0.8289	(6.359)	0	0	5,000
2019/12/20	R035	07/05/2020	9.48	Put	Bond Future	4,507.2600	4.5073	4,334.4000	4.3344	(3.835)	0	0	0
2019/12/20	R035	07/05/2020	9.47	Call	Bond Future	1,382.4400	1.3824	1,457.8900	1.4579	5.458	0	0	0
2019/12/20	R035	07/05/2020			Bond Future	9.8976	93.8908	9.8632	94.1402	(0.347)	0.0000	0.0000	0
2019/12/20	R035	07/05/2020	9.11	Put	Bond Future	6,593.5300	6.5935	6,385.8800	6.3859	(3.149)	0	0	0
2019/12/20	R035	07/05/2020	9.11	Call	Bond Future	622.4900	0.6225	664.1800	0.6642	6.697	0	0	5,000
2019/12/20	R035	07/05/2020	9.78	Put	Bond Future	3,185.7000	3.1857	3,044.2800	3.0443	(4.439)	0	0	0
2019/12/20	R035	07/05/2020	10.57	Call	Bond Future	5,812.9500	5.8129	5,994.1400	5.9941	3.117	0	0	0
2019/12/20	R035	07/05/2020	9.75	Put	Bond Future	3,304.1600	3.3042	3,159.5700	3.1596	(4.376)	0	0	0
2019/12/20	R035	07/05/2020	10.75	Call	Bond Future	6,767.6200	6.7676	6,960.6700	6.9607	2.853	0	0	0
2019/12/20	R035	07/05/2020	9.48	Call	Bond Future	1,409.2100	1.4092	1,485.6900	1.4857	5.427	0	0	0
2019/12/20	R035	07/05/2020	9.47	Put	Bond Future	4,556.5300	4.5565	4,382.6400	4.3826	(3.816)	0	0	0
2019/12/20	R035	07/05/2020	9.78	Call	Bond Future	2,328.4400	2.3284	2,436.3600	2.4364	4.635	0	0	3,530
2019/12/20	R035	07/05/2020	9.18	Put	Bond Future	6,158.9800	6.1590	5,957.2900	5.9573	(3.275)	0	0	0
2019/12/20	R035	07/05/2020	9.18	Call	Bond Future	740.9900	0.7410	788.6400	0.7886	6.431	0	0	3,530
2019/12/20	R035	07/05/2020	9.49	Call	Bond Future	1,436.0800	1.4361	1,513.5800	1.5136	5.397	0	0	0
2019/12/20	R035	07/05/2020	9.49	Put	Bond Future	4,458.1800	4.4582	4,286.3400	4.2863	(3.854)	0	0	0
2019/12/20	R035	06/08/2020	9.00	Put	Bond Future	8,190.5600	8.1906	7,983.4500	7.9835	(2.529)	0	0	0
2019/12/20	R035	06/08/2020	9.92	Put	Bond Future	3,677.2800	3.6773	3,544.4300	3.5444	(3.613)	0	0	0
2019/12/20	R035	06/08/2020			Bond Future	9.9717	95.6175	9.9361	95.8717	(0.357)	0.0000	0.0000	0
2019/12/20	R035	06/08/2020	9.00	Call	Bond Future	862.9800	0.8630	910.1000	0.9101	5.460	0	0	24,761
2019/12/20	R035	06/08/2020	9.92	Call	Bond Future	3,307.5300	3.3075	3,428.9100	3.4289	3.670	0	0	0
2019/12/20	R035	06/08/2020	9.93	Call	Bond Future	3,343.4100	3.3434	3,465.6200	3.4656	3.655	0	0	0
2019/12/20	R035	06/08/2020	9.91	Put	Bond Future	3,713.0700	3.7131	3,579.3800	3.5794	(3.601)	0	0	0
2019/12/20	R035	06/08/2020	8.75	Put	Bond Future	9,909.1100	9.9091	9,687.8400	9.6878	(2.233)	0	0	0
2019/12/20	R035	06/08/2020	8.75	Call	Bond Future	560.2600	0.5603	593.2200	0.5932	5.883	0	0	3,000
2019/12/20	R035	06/08/2020	9.93	Put	Bond Future	3,641.4700	3.6415	3,509.4500	3.5094	(3.625)	0	0	0
2019/12/20	R035	06/08/2020	9.91	Call	Bond Future	3,271.5500	3.2715	3,392.0900	3.3921	3.684	0	0	0
2019/12/20	R035	05/11/2020	10.34	Put	Bond Future	3,322.9700	3.3230	3,213.4700	3.2135	(3.295)	0	0	0
2019/12/20	R035	05/11/2020			Bond Future	10.0482	92.9118	10.0113	93.1708	(0.366)	0.0000	0.0000	0
2019/12/20	R035	05/11/2020	10.33	Call	Bond Future	5,297.8700	5.2979	5,446.7100	5.4467	2.809	0	0	0
2019/12/20	R035	05/11/2020	10.33	Put	Bond Future	3,349.8000	3.3498	3,239.6600	3.2397	(3.288)	0	0	0
2019/12/20	R035	05/11/2020	10.34	Call	Bond Future	5,339.0400	5.3390	5,488.5200	5.4885	2.800	0	0	0
2019/12/20	R035	05/11/2020	10.32	Call	Bond Future	5,257.1500	5.2572	5,405.3500	5.4053	2.819	0	0	0
2019/12/20	R035	05/11/2020	10.32	Put	Bond Future	3,377.1600	3.3772	3,266.3800	3.2664	(3.280)	0	0	0
2019/12/20	R186	06/02/2020	8.57	Call	Bond Future	1,900.7300	1.9007	2,045.8800	2.0459	7.637	0	0	0
2019/12/20	R186	06/02/2020	8.50	Call	Bond Future	1,626.5100	1.6265	1,760.6300	1.7606	8.246	0	0	0
2019/12/20	R186	06/02/2020	8.11	Put	Bond Future	1,577.4700	1.5775	1,433.2700	1.4333	(9.141)	0	0	0
2019/12/20	R186	06/02/2020			Bond Future	8.3009	112.7958	8.2634	113.0032	(0.452)	0.0000	0.0000	103,551
2019/12/20	R186	06/02/2020	8.55	Call	Bond Future	1,820.5700	1.8206	1,962.6800	1.9627	7.806	0	0	0
2019/12/20	R186	06/02/2020	8.55	Put	Bond Future	456.9200	0.4569	391.7200	0.3917	(14.269)	0	0	0

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2019/12/20	R186	06/02/2020	8.11	Call	Bond Future	517.3400	0.5173	580.4500	0.5805	12.199	0	0	821
2019/12/20	R186	06/02/2020	8.57	Put	Bond Future	428.5100	0.4285	366.3500	0.3663	(14.506)	0	0	0
2019/12/20	R186	06/02/2020	9.00	Put	Bond Future	94.4000	0.0944	76.0500	0.0761	(19.439)	0	0	821
2019/12/20	R186	06/02/2020	8.50	Put	Bond Future	534.9000	0.5349	461.7100	0.4617	(13.683)	0	0	821
2019/12/20	R186	06/02/2020	8.56	Call	Bond Future	1,860.4100	1.8604	2,004.0500	2.0041	7.721	0	0	0
2019/12/20	R186	06/02/2020	8.56	Put	Bond Future	442.4600	0.4425	378.7900	0.3788	(14.390)	0	0	0
2019/12/20	R186	06/02/2020	9.00	Call	Bond Future	3,868.0200	3.8680	4,056.9800	4.0570	4.885	0	0	0
2019/12/20	R186	07/05/2020	7.90	Put	Bond Future	3,158.8100	3.1588	3,005.1300	3.0051	(4.865)	0	0	2,500
2019/12/20	R186	07/05/2020	8.28	Put	Bond Future	1,894.5900	1.8946	1,779.4600	1.7795	(6.077)	0	0	0
2019/12/20	R186	07/05/2020	8.93	Call	Bond Future	3,741.3200	3.7413	3,897.0800	3.8971	4.163	0	0	0
2019/12/20	R186	07/05/2020	8.09	Put	Bond Future	2,473.6100	2.4736	2,338.6500	2.3387	(5.456)	0	0	0
2019/12/20	R186	07/05/2020			Bond Future	8.3477	114.8497	8.3083	115.0607	(0.473)	0.0000	0.0000	1,650
2019/12/20	R186	07/05/2020	8.50	Call	Bond Future	2,167.9200	2.1679	2,286.5700	2.2866	5.473	0	0	0
2019/12/20	R186	07/05/2020	8.50	Put	Bond Future	1,358.5300	1.3585	1,266.1100	1.2661	(6.803)	0	0	23,208
2019/12/20	R186	07/05/2020	8.08	Call	Bond Future	1,064.9500	1.0650	1,140.0200	1.1400	7.049	0	0	0
2019/12/20	R186	07/05/2020	8.08	Put	Bond Future	2,506.8900	2.5069	2,370.8900	2.3709	(5.425)	0	0	0
2019/12/20	R186	07/05/2020	7.90	Call	Bond Future	734.0300	0.7340	791.4200	0.7914	7.818	0	0	0
2019/12/20	R186	07/05/2020	8.28	Call	Bond Future	1,531.9800	1.5320	1,627.9200	1.6279	6.262	0	0	6,000
2019/12/20	R186	07/05/2020	8.93	Put	Bond Future	686.4500	0.6864	631.1400	0.6311	(8.057)	0	0	6,000
2019/12/20	R186	07/05/2020	8.09	Call	Bond Future	1,085.9600	1.0860	1,162.0700	1.1621	7.009	0	0	0
2019/12/20	R186	07/05/2020	7.60	Put	Bond Future	4,441.8400	4.4418	4,263.4700	4.2635	(4.016)	0	0	0
2019/12/20	R186	07/05/2020	7.60	Call	Bond Future	354.5100	0.3545	387.2100	0.3872	9.224	0	0	6,000
2019/12/20	R186	07/05/2020	8.07	Call	Bond Future	1,044.4600	1.0445	1,118.5200	1.1185	7.091	0	0	0
2019/12/20	R186	07/05/2020	8.07	Put	Bond Future	2,540.7100	2.5407	2,403.7000	2.4037	(5.393)	0	0	0
2019/12/20	R186	06/08/2020	8.38	Put	Bond Future	2,189.1500	2.1891	2,079.5500	2.0796	(5.007)	0	0	0
2019/12/20	R186	06/08/2020			Bond Future	8.3935	111.6621	8.3519	111.8773	(0.496)	0.0000	0.0000	0
2019/12/20	R186	06/08/2020	8.37	Call	Bond Future	2,092.9500	2.0929	2,197.7300	2.1977	5.006	0	0	0
2019/12/20	R186	06/08/2020	8.37	Put	Bond Future	2,214.4400	2.2144	2,104.0300	2.1040	(4.986)	0	0	0
2019/12/20	R186	06/08/2020	8.38	Call	Bond Future	2,119.3600	2.1194	2,224.9500	2.2250	4.982	0	0	0
2019/12/20	R186	06/08/2020	8.36	Call	Bond Future	2,066.3700	2.0664	2,170.3300	2.1703	5.031	0	0	0
2019/12/20	R186	06/08/2020	8.36	Put	Bond Future	2,239.5900	2.2396	2,128.3600	2.1284	(4.967)	0	0	0
2019/12/20	R186	05/11/2020	8.64	Put	Bond Future	2,096.0300	2.0960	2,000.0400	2.0000	(4.580)	0	0	0
2019/12/20	R186	05/11/2020	8.65	Call	Bond Future	3,136.3900	3.1364	3,260.3400	3.2603	3.952	0	0	0
2019/12/20	R186	05/11/2020			Bond Future	8.4361	113.7559	8.3921	113.9752	(0.521)	0.0000	0.0000	0
2019/12/20	R186	05/11/2020	8.66	Call	Bond Future	3,165.8400	3.1658	3,290.4300	3.2904	3.935	0	0	0
2019/12/20	R186	05/11/2020	8.66	Put	Bond Future	2,056.2900	2.0563	1,961.5900	1.9616	(4.605)	0	0	0
2019/12/20	R186	05/11/2020	9.26	Put	Bond Future	1,161.5700	1.1616	1,100.6500	1.1006	(5.245)	0	0	3,500
2019/12/20	R186	05/11/2020	8.64	Call	Bond Future	3,107.0700	3.1071	3,230.3700	3.2304	3.968	0	0	0
2019/12/20	R186	05/11/2020	7.84	Put	Bond Future	4,262.9500	4.2630	4,112.1500	4.1121	(3.537)	0	0	0
2019/12/20	R186	05/11/2020	8.65	Put	Bond Future	2,076.0800	2.0761	1,980.7400	1.9807	(4.592)	0	0	0
2019/12/20	R186	05/11/2020	8.34	Put	Bond Future	2,775.8100	2.7758	2,659.5600	2.6596	(4.188)	0	0	0
2019/12/20	R186	05/11/2020	8.34	Call	Bond Future	2,295.5200	2.2955	2,398.5600	2.3986	4.489	0	0	3,500
2019/12/20	R186	05/11/2020	9.26	Call	Bond Future	5,174.2800	5.1743	5,332.6500	5.3326	3.061	0	0	0
2019/12/20	R186	05/11/2020	7.84	Call	Bond Future	1,238.9700	1.2390	1,307.4600	1.3075	5.528	0	0	3,500
2019/12/20	R197	06/02/2020			Bond Future	301.4428	301.4428	301.4216	301.4216	(0.007)	0.0000	0.0000	2,540
2019/12/20	R197	07/05/2020			Bond Future	307.0052	307.0052	306.9838	306.9838	(0.007)	0.0000	0.0000	0
2019/12/20	R197	06/08/2020			Bond Future	305.0324	305.0324	305.0110	305.0110	(0.007)	0.0000	0.0000	0

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2019/12/20	R197	05/11/2020			Bond Future	310.7512	310.7512	310.7298	310.7298	(0.007)	0.0000	0.0000	0
2019/12/20	R202	06/02/2020			Bond Future	226.3610	226.3610	226.3551	226.3551	(0.003)	0.0000	0.0000	8,469
2019/12/20	R202	07/05/2020			Bond Future	230.5378	230.5378	230.5320	230.5320	(0.003)	0.0000	0.0000	0
2019/12/20	R202	06/08/2020			Bond Future	230.7651	230.7651	230.7596	230.7596	(0.002)	0.0000	0.0000	0
2019/12/20	R202	05/11/2020			Bond Future	235.0917	235.0917	235.0862	235.0862	(0.002)	0.0000	0.0000	0
2019/12/20	R208	06/02/2020	6.13	Put	Bond Future	538.2400	0.5382	542.7700	0.5428	0.842	0	0	0
2019/12/20	R208	06/02/2020	6.12	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2019/12/20	R208	06/02/2020			Bond Future	6.6273	102.5924	6.6315	102.5878	0.064	0.0000	0.0000	14,955
2019/12/20	R208	06/02/2020	6.13	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2019/12/20	R208	06/02/2020	6.12	Put	Bond Future	549.1000	0.5491	553.6300	0.5536	0.825	0	0	0
2019/12/20	R208	06/02/2020	6.14	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2019/12/20	R208	06/02/2020	6.14	Put	Bond Future	527.3800	0.5274	531.9100	0.5319	0.859	0	0	0
2019/12/20	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	R208	07/05/2020	4.80	Put	Bond Future	1,381.0300	1.3810	1,385.6100	1.3856	0.332	0	0	0
2019/12/20	R208	07/05/2020			Bond Future	6.4057	101.0570	6.4111	101.0524	0.084	0.0000	0.0000	60
2019/12/20	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	R208	07/05/2020	4.82	Put	Bond Future	1,363.6400	1.3636	1,368.2200	1.3682	0.336	0	0	0
2019/12/20	R208	07/05/2020	4.81	Put	Bond Future	1,372.3300	1.3723	1,376.9100	1.3769	0.334	0	0	0
2019/12/20	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/20	R208	06/08/2020	5.57	Put	Bond Future	281.7400	0.2817	285.1900	0.2852	1.225	0	0	0
2019/12/20	R208	06/08/2020			Bond Future	5.9654	102.9261	5.9728	102.9215	0.124	0.0000	0.0000	0
2019/12/20	R208	06/08/2020	5.56	Call	Bond Future	34.5400	0.0345	33.4400	0.0334	(3.185)	0	0	0
2019/12/20	R208	06/08/2020	5.56	Put	Bond Future	286.4500	0.2864	289.9400	0.2899	1.218	0	0	0
2019/12/20	R208	06/08/2020	5.57	Call	Bond Future	36.0600	0.0361	34.9200	0.0349	(3.161)	0	0	0
2019/12/20	R208	06/08/2020	5.55	Call	Bond Future	32.8400	0.0328	31.7700	0.0318	(3.258)	0	0	0
2019/12/20	R208	06/08/2020	5.55	Put	Bond Future	290.9800	0.2910	294.5000	0.2945	1.210	0	0	0
2019/12/20	R208	05/11/2020	4.78	Call	Bond Future	66.8300	0.0668	64.8800	0.0649	(2.918)	0	0	0
2019/12/20	R208	05/11/2020	4.77	Put	Bond Future	123.9300	0.1239	126.5200	0.1265	2.090	0	0	0
2019/12/20	R208	05/11/2020			Bond Future	4.9224	101.4460	4.9341	101.4415	0.239	0.0000	0.0000	0
2019/12/20	R208	05/11/2020	4.79	Call	Bond Future	68.7800	0.0688	66.7900	0.0668	(2.893)	0	0	0
2019/12/20	R208	05/11/2020	4.79	Put	Bond Future	119.7200	0.1197	122.2500	0.1222	2.113	0	0	0
2019/12/20	R208	05/11/2020	4.78	Put	Bond Future	121.6200	0.1216	124.1900	0.1242	2.113	0	0	0
2019/12/20	R208	05/11/2020	4.77	Call	Bond Future	65.2900	0.0653	63.3600	0.0634	(2.956)	0	0	0
2019/12/20	R209	06/02/2020	9.52	Put	Bond Future	2,588.2900	2.5883	2,402.9700	2.4030	(7.160)	0	0	0
2019/12/20	R209	06/02/2020			Bond Future	9.8530	73.4539	9.8151	73.6920	(0.385)	0.0000	0.0000	103,946
2019/12/20	R209	06/02/2020	9.51	Call	Bond Future	439.6000	0.4396	490.8200	0.4908	11.652	0	0	0
2019/12/20	R209	06/02/2020	9.51	Put	Bond Future	2,636.6800	2.6367	2,449.8200	2.4498	(7.087)	0	0	0
2019/12/20	R209	06/02/2020	9.40	Put	Bond Future	3,204.1300	3.2041	3,001.9300	3.0019	(6.311)	0	0	0
2019/12/20	R209	06/02/2020	9.40	Call	Bond Future	281.6800	0.2817	317.5600	0.3176	12.738	0	0	7,500
2019/12/20	R209	06/02/2020	9.52	Call	Bond Future	456.6400	0.4566	509.4000	0.5094	11.554	0	0	0
2019/12/20	R209	06/02/2020	9.50	Call	Bond Future	423.0000	0.4230	472.7000	0.4727	11.749	0	0	0
2019/12/20	R209	06/02/2020	9.50	Put	Bond Future	2,685.6000	2.6856	2,497.2200	2.4972	(7.014)	0	0	0
2019/12/20	R209	07/05/2020	9.47	Call	Bond Future	1,152.9100	1.1529	1,225.8200	1.2258	6.324	0	0	0
2019/12/20	R209	07/05/2020			Bond Future	9.9224	71.6401	9.8834	71.8826	(0.394)	0.0000	0.0000	0
2019/12/20	R209	07/05/2020	9.45	Call	Bond Future	1,110.4800	1.1105	1,181.4500	1.1814	6.391	0	0	0

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2019/12/20	R209	07/05/2020	9.45	Put	Bond Future	4,123.5000		4.1235	3,952.0000	3.9520	(4.159)	0	0	0
2019/12/20	R209	07/05/2020	9.47	Put	Bond Future	4,034.6900		4.0347	3,865.1300	3.8651	(4.203)	0	0	0
2019/12/20	R209	07/05/2020	9.46	Call	Bond Future	1,131.5700		1.1316	1,203.5100	1.2035	6.358	0	0	0
2019/12/20	R209	07/05/2020	9.46	Put	Bond Future	4,078.9300		4.0789	3,908.4000	3.9084	(4.181)	0	0	0
2019/12/20	R209	06/08/2020	5.56	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/20	R209	06/08/2020	5.55	Put	Bond Future	36,559.4600		36.5595	36,312.4400	36.3124	(0.676)	0	0	0
2019/12/20	R209	06/08/2020			Bond Future	9.9923		72.9573	9.9520	73.2044	(0.403)	0.0000	0.0000	0
2019/12/20	R209	06/08/2020	5.57	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/20	R209	06/08/2020	5.57	Put	Bond Future	36,342.6200		36.3426	36,095.6000	36.0956	(0.680)	0	0	0
2019/12/20	R209	06/08/2020	5.56	Put	Bond Future	36,450.9700		36.4510	36,203.9500	36.2039	(0.678)	0	0	0
2019/12/20	R209	06/08/2020	5.55	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/20	R209	05/11/2020	10.02	Call	Bond Future	3,500.3700		3.5004	3,625.6500	3.6256	3.579	0	0	0
2019/12/20	R209	05/11/2020			Bond Future	10.0608		71.1771	10.0192	71.4288	(0.413)	0.0000	0.0000	0
2019/12/20	R209	05/11/2020	10.00	Call	Bond Future	3,439.5400		3.4395	3,563.4700	3.5635	3.603	0	0	0
2019/12/20	R209	05/11/2020	10.00	Put	Bond Future	3,807.9600		3.8080	3,680.1900	3.6802	(3.355)	0	0	0
2019/12/20	R209	05/11/2020	10.02	Put	Bond Future	3,747.2800		3.7473	3,620.8600	3.6209	(3.374)	0	0	0
2019/12/20	R209	05/11/2020	10.01	Call	Bond Future	3,469.8900		3.4699	3,594.5000	3.5945	3.591	0	0	0
2019/12/20	R209	05/11/2020	10.01	Put	Bond Future	3,777.5200		3.7775	3,650.4300	3.6504	(3.364)	0	0	0
2019/12/20	R210	06/02/2020			Bond Future	188.8766		188.8766	188.8689	188.8689	(0.004)	0.0000	0.0000	1,721
2019/12/20	R210	07/05/2020			Bond Future	189.7184		189.7184	189.7107	189.7107	(0.004)	0.0000	0.0000	0
2019/12/20	R210	06/08/2020			Bond Future	193.3036		193.3036	193.2960	193.2960	(0.004)	0.0000	0.0000	0
2019/12/20	R210	05/11/2020			Bond Future	194.2123		194.2123	194.2048	194.2048	(0.004)	0.0000	0.0000	0
2019/12/20	R212	06/02/2020			Bond Future	161.8060		161.8060	161.7917	161.7917	(0.009)	0.0000	0.0000	7,963
2019/12/20	R212	07/05/2020			Bond Future	164.7917		164.7917	164.7773	164.7773	(0.009)	0.0000	0.0000	0
2019/12/20	R212	06/08/2020			Bond Future	165.6177		165.6177	165.6032	165.6032	(0.009)	0.0000	0.0000	0
2019/12/20	R212	05/11/2020			Bond Future	168.7228		168.7228	168.7082	168.7082	(0.009)	0.0000	0.0000	0
2019/12/20	R213	06/02/2020	9.27	Call	Bond Future	1,028.1500		1.0281	1,112.4100	1.1124	8.195	0	0	0
2019/12/20	R213	06/02/2020	9.26	Put	Bond Future	1,357.1100		1.3571	1,239.1800	1.2392	(8.690)	0	0	0
2019/12/20	R213	06/02/2020			Bond Future	9.3187		87.3795	9.2858	87.5800	(0.354)	0.0000	0.0000	24,111
2019/12/20	R213	06/02/2020	9.28	Call	Bond Future	1,057.3100		1.0573	1,143.2200	1.1432	8.125	0	0	0
2019/12/20	R213	06/02/2020	9.28	Put	Bond Future	1,292.9000		1.2929	1,178.2700	1.1783	(8.866)	0	0	0
2019/12/20	R213	06/02/2020	9.27	Put	Bond Future	1,324.7400		1.3247	1,208.4600	1.2085	(8.778)	0	0	0
2019/12/20	R213	06/02/2020	9.26	Call	Bond Future	999.4600		0.9995	1,082.0700	1.0821	8.265	0	0	0
2019/12/20	R213	07/05/2020	9.01	Put	Bond Future	3,430.1100		3.4301	3,290.8700	3.2909	(4.059)	0	0	0
2019/12/20	R213	07/05/2020	9.00	Call	Bond Future	1,142.1400		1.1421	1,206.2100	1.2062	5.610	0	0	0
2019/12/20	R213	07/05/2020			Bond Future	9.3828		85.4187	9.3487	85.6229	(0.364)	0.0000	0.0000	0
2019/12/20	R213	07/05/2020	9.01	Call	Bond Future	1,163.7300		1.1637	1,228.6700	1.2287	5.580	0	0	0
2019/12/20	R213	07/05/2020	9.00	Put	Bond Future	3,470.4100		3.4704	3,330.3000	3.3303	(4.037)	0	0	0
2019/12/20	R213	07/05/2020	9.02	Call	Bond Future	1,185.3900		1.1854	1,251.2000	1.2512	5.552	0	0	0
2019/12/20	R213	07/05/2020	9.02	Put	Bond Future	3,389.9400		3.3899	3,251.5700	3.2516	(4.082)	0	0	0
2019/12/20	R213	06/08/2020	9.31	Call	Bond Future	2,372.1100		2.3721	2,465.0800	2.4651	3.919	0	0	0
2019/12/20	R213	06/08/2020			Bond Future	9.4467		86.9908	9.4113	87.1990	(0.375)	0.0000	0.0000	0
2019/12/20	R213	06/08/2020	9.29	Call	Bond Future	2,316.5700		2.3166	2,408.1100	2.4081	3.952	0	0	0
2019/12/20	R213	06/08/2020	9.29	Put	Bond Future	3,243.1600		3.2432	3,126.5400	3.1265	(3.596)	0	0	0
2019/12/20	R213	06/08/2020	9.31	Put	Bond Future	3,179.7200		3.1797	3,064.5300	3.0645	(3.623)	0	0	0

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2019/12/20	R213	06/08/2020	9.30	Call	Bond Future	2,344.2500	2.3443	2,436.5100	2.4365	3.936	0	0	0
2019/12/20	R213	06/08/2020	9.30	Put	Bond Future	3,211.3200	3.2113	3,095.4200	3.0954	(3.609)	0	0	0
2019/12/20	R213	05/11/2020	9.60	Put	Bond Future	3,098.6100	3.0986	2,997.6300	2.9976	(3.259)	0	0	0
2019/12/20	R213	05/11/2020	9.59	Call	Bond Future	3,564.0100	3.5640	3,674.5100	3.6745	3.100	0	0	0
2019/12/20	R213	05/11/2020			Bond Future	9.5135	85.0731	9.4768	85.2851	(0.386)	0.0000	0.0000	0
2019/12/20	R213	05/11/2020	9.60	Call	Bond Future	3,595.3100	3.5953	3,706.3800	3.7064	3.089	0	0	0
2019/12/20	R213	05/11/2020	9.59	Put	Bond Future	3,124.5400	3.1245	3,022.9900	3.0230	(3.250)	0	0	0
2019/12/20	R213	05/11/2020	9.61	Call	Bond Future	3,626.7300	3.6267	3,738.3800	3.7384	3.079	0	0	0
2019/12/20	R213	05/11/2020	9.61	Put	Bond Future	3,072.8500	3.0729	2,972.4500	2.9725	(3.267)	0	0	0
2019/12/20	R214	06/02/2020	9.73	Call	Bond Future	471.0100	0.4710	525.2300	0.5252	11.511	0	0	0
2019/12/20	R214	06/02/2020	9.87	Put	Bond Future	2,091.2000	2.0912	1,921.5300	1.9215	(8.114)	0	0	0
2019/12/20	R214	06/02/2020	10.42	Call	Bond Future	2,768.8000	2.7688	2,945.2100	2.9452	6.371	0	0	0
2019/12/20	R214	06/02/2020			Bond Future	10.0705	71.9662	10.0324	72.2142	(0.378)	0.0000	0.0000	19,434
2019/12/20	R214	06/02/2020	9.71	Call	Bond Future	436.2800	0.4363	487.3500	0.4873	11.706	0	0	0
2019/12/20	R214	06/02/2020	9.71	Put	Bond Future	2,843.2600	2.8433	2,646.3200	2.6463	(6.927)	0	0	0
2019/12/20	R214	06/02/2020	10.42	Put	Bond Future	555.9000	0.5559	484.3000	0.4843	(12.880)	0	0	1,000
2019/12/20	R214	06/02/2020	9.73	Put	Bond Future	2,741.0100	2.7410	2,547.2200	2.5472	(7.070)	0	0	0
2019/12/20	R214	06/02/2020	9.52	Call	Bond Future	190.3200	0.1903	216.3700	0.2164	13.687	0	0	1,000
2019/12/20	R214	06/02/2020	9.87	Call	Bond Future	768.6200	0.7686	846.9600	0.8470	10.192	0	0	1,000
2019/12/20	R214	06/02/2020	9.72	Call	Bond Future	453.4600	0.4535	506.1000	0.5061	11.609	0	0	0
2019/12/20	R214	06/02/2020	9.72	Put	Bond Future	2,791.9000	2.7919	2,596.5300	2.5965	(6.998)	0	0	0
2019/12/20	R214	06/02/2020	9.52	Put	Bond Future	3,919.5400	3.9195	3,697.5800	3.6976	(5.663)	0	0	0
2019/12/20	R214	07/05/2020	9.77	Put	Bond Future	3,870.0200	3.8700	3,702.8000	3.7028	(4.321)	0	0	0
2019/12/20	R214	07/05/2020			Bond Future	10.1388	69.9785	10.0996	70.2310	(0.387)	0.0000	0.0000	0
2019/12/20	R214	07/05/2020	9.76	Call	Bond Future	1,409.9500	1.4100	1,494.2300	1.4942	5.978	0	0	0
2019/12/20	R214	07/05/2020	9.76	Put	Bond Future	3,913.3400	3.9133	3,745.0900	3.7451	(4.299)	0	0	0
2019/12/20	R214	07/05/2020	9.31	Put	Bond Future	6,222.3500	6.2224	6,011.8400	6.0118	(3.383)	0	0	0
2019/12/20	R214	07/05/2020	10.66	Put	Bond Future	1,281.4700	1.2815	1,201.2200	1.2012	(6.262)	0	0	1,250
2019/12/20	R214	07/05/2020	9.77	Call	Bond Future	1,434.5600	1.4346	1,519.8700	1.5199	5.947	0	0	0
2019/12/20	R214	07/05/2020	9.31	Call	Bond Future	553.9700	0.5540	595.9900	0.5960	7.585	0	0	1,250
2019/12/20	R214	07/05/2020	9.91	Put	Bond Future	3,300.0600	3.3001	3,147.4600	3.1475	(4.624)	0	0	0
2019/12/20	R214	07/05/2020	9.91	Call	Bond Future	1,805.0200	1.8050	1,904.9500	1.9050	5.536	0	0	1,250
2019/12/20	R214	07/05/2020	10.66	Call	Bond Future	4,505.0000	4.5050	4,677.2800	4.6773	3.824	0	0	0
2019/12/20	R214	07/05/2020	9.75	Call	Bond Future	1,385.6000	1.3856	1,468.8500	1.4688	6.008	0	0	0
2019/12/20	R214	07/05/2020	9.75	Put	Bond Future	3,957.0200	3.9570	3,787.7400	3.7877	(4.278)	0	0	0
2019/12/20	R214	06/08/2020	9.98	Put	Bond Future	3,990.2900	3.9903	3,843.4100	3.8434	(3.681)	0	0	0
2019/12/20	R214	06/08/2020	9.97	Call	Bond Future	2,493.9700	2.4940	2,603.6100	2.6036	4.396	0	0	0
2019/12/20	R214	06/08/2020			Bond Future	10.2072	71.2650	10.1667	71.5223	(0.396)	0.0000	0.0000	0
2019/12/20	R214	06/08/2020	9.98	Call	Bond Future	2,523.2200	2.5232	2,633.6900	2.6337	4.378	0	0	0
2019/12/20	R214	06/08/2020	9.97	Put	Bond Future	4,026.7600	4.0268	3,879.0500	3.8790	(3.668)	0	0	0
2019/12/20	R214	06/08/2020	9.99	Call	Bond Future	2,552.6500	2.5526	2,663.9500	2.6639	4.360	0	0	0
2019/12/20	R214	06/08/2020	9.99	Put	Bond Future	3,954.1000	3.9541	3,808.0500	3.8081	(3.694)	0	0	0
2019/12/20	R214	05/11/2020	10.26	Put	Bond Future	3,949.1000	3.9491	3,819.6000	3.8196	(3.279)	0	0	0
2019/12/20	R214	05/11/2020			Bond Future	10.2770	69.3070	10.2354	69.5691	(0.405)	0.0000	0.0000	0
2019/12/20	R214	05/11/2020	10.25	Call	Bond Future	3,809.9400	3.8099	3,941.9000	3.9419	3.464	0	0	0
2019/12/20	R214	05/11/2020	10.25	Put	Bond Future	3,980.1300	3.9801	3,849.9500	3.8500	(3.271)	0	0	0
2019/12/20	R214	05/11/2020	10.26	Call	Bond Future	3,841.9000	3.8419	3,974.5400	3.9745	3.452	0	0	0



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2019/12/20	R214	05/11/2020	10.24	Call	Bond Future	3,778.3500		3.7783	3,909.6300	3.9096	3.475	0	0	0
2019/12/20	R214	05/11/2020	10.24	Put	Bond Future	4,011.6300		4.0116	3,880.7700	3.8808	(3.262)	0	0	0
2019/12/20	R248	06/02/2020	9.71	Put	Bond Future	4,190.8400		4.1908	3,924.0100	3.9240	(6.367)	0	0	0
2019/12/20	R248	06/02/2020			Bond Future	10.1619		90.9225	10.1238	91.2357	(0.376)	0.0000	0.0000	94,909
2019/12/20	R248	06/02/2020	9.71	Call	Bond Future	352.8100		0.3528	399.1400	0.3991	13.132	0	0	0
2019/12/20	R248	06/02/2020	9.70	Put	Bond Future	4,262.9600		4.2630	3,994.4300	3.9944	(6.299)	0	0	0
2019/12/20	R248	06/02/2020	9.72	Call	Bond Future	369.4600		0.3695	417.5400	0.4175	13.014	0	0	0
2019/12/20	R248	06/02/2020	9.72	Put	Bond Future	4,119.3900		4.1194	3,854.3100	3.8543	(6.435)	0	0	0
2019/12/20	R248	06/02/2020	9.70	Call	Bond Future	336.6900		0.3367	381.3200	0.3813	13.256	0	0	0
2019/12/20	R248	07/05/2020	9.79	Call	Bond Future	1,553.6700		1.5537	1,651.2700	1.6513	6.282	0	0	0
2019/12/20	R248	07/05/2020	9.77	Put	Bond Future	5,378.9000		5.3789	5,155.0500	5.1550	(4.162)	0	0	0
2019/12/20	R248	07/05/2020			Bond Future	10.2327		88.1382	10.1933	88.4571	(0.385)	0.0000	0.0000	0
2019/12/20	R248	07/05/2020	9.79	Put	Bond Future	5,262.5100		5.2625	5,041.2600	5.0413	(4.204)	0	0	0
2019/12/20	R248	07/05/2020	9.77	Call	Bond Future	1,495.9900		1.4960	1,590.9900	1.5910	6.350	0	0	0
2019/12/20	R248	07/05/2020	9.78	Put	Bond Future	5,320.4800		5.3205	5,097.9200	5.0979	(4.183)	0	0	0
2019/12/20	R248	07/05/2020	9.78	Call	Bond Future	1,524.6700		1.5247	1,620.9600	1.6210	6.315	0	0	0
2019/12/20	R248	06/08/2020	9.00	Put	Bond Future	12,134.3700		12.1344	11,846.7800	11.8468	(2.370)	0	0	0
2019/12/20	R248	06/08/2020	10.20	Call	Bond Future	3,489.7000		3.4897	3,641.8200	3.6418	4.359	0	0	0
2019/12/20	R248	06/08/2020			Bond Future	10.3037		89.7584	10.2631	90.0833	(0.394)	0.0000	0.0000	0
2019/12/20	R248	06/08/2020	9.25	Put	Bond Future	10,019.8200		10.0198	9,749.6600	9.7497	(2.696)	0	0	0
2019/12/20	R248	06/08/2020	9.25	Call	Bond Future	843.7500		0.8438	898.4600	0.8985	6.484	0	0	20,640
2019/12/20	R248	06/08/2020	10.18	Call	Bond Future	3,410.9100		3.4109	3,560.8600	3.5609	4.396	0	0	0
2019/12/20	R248	06/08/2020	10.18	Put	Bond Future	4,407.5400		4.4075	4,232.6200	4.2326	(3.969)	0	0	0
2019/12/20	R248	06/08/2020	9.00	Call	Bond Future	532.2700		0.5323	569.5500	0.5695	7.004	0	0	3,000
2019/12/20	R248	06/08/2020	10.20	Put	Bond Future	4,323.8800		4.3239	4,151.1300	4.1511	(3.995)	0	0	0
2019/12/20	R248	06/08/2020	10.19	Call	Bond Future	3,450.0600		3.4501	3,601.1000	3.6011	4.378	0	0	0
2019/12/20	R248	06/08/2020	10.19	Put	Bond Future	4,365.4000		4.3654	4,191.5700	4.1916	(3.982)	0	0	0
2019/12/20	R248	05/11/2020	10.02	Put	Bond Future	6,289.4500		6.2895	6,095.2500	6.0952	(3.088)	0	0	0
2019/12/20	R248	05/11/2020	10.03	Call	Bond Future	3,436.7200		3.4367	3,574.5100	3.5745	4.009	0	0	0
2019/12/20	R248	05/11/2020			Bond Future	10.3763		87.0067	10.3344	87.3378	(0.404)	0.0000	0.0000	0
2019/12/20	R248	05/11/2020	10.04	Call	Bond Future	3,471.3900		3.4714	3,610.0900	3.6101	3.996	0	0	0
2019/12/20	R248	05/11/2020	10.04	Put	Bond Future	6,192.3600		6.1924	5,999.9900	6.0000	(3.107)	0	0	0
2019/12/20	R248	05/11/2020	10.02	Call	Bond Future	3,401.9100		3.4019	3,538.7800	3.5388	4.023	0	0	0
2019/12/20	R248	05/11/2020	10.03	Put	Bond Future	6,240.9000		6.2409	6,047.6200	6.0476	(3.097)	0	0	0

**Total**

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