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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/12/2019 TO 24/12/2019

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
2019/12/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	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
2019/12/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	2025	06/02/2020			Bond Future	136.4524	136.4524	136.5788	136.5788	0.093	0.0000	0.0000	4,913
2019/12/24	2025	07/05/2020			Bond Future	138.9705	138.9705	139.0964	139.0964	0.091	0.0000	0.0000	0
2019/12/24	2025	06/08/2020			Bond Future	140.0953	140.0953	140.2203	140.2203	0.089	0.0000	0.0000	0
2019/12/24	2025	05/11/2020			Bond Future	142.7224	142.7224	142.8468	142.8468	0.087	0.0000	0.0000	0
2019/12/24	2029	06/02/2020			Bond Future	101.6014	101.6014	101.5989	101.5989	(0.002)	0.0000	0.0000	3,765
2019/12/24	2029	07/05/2020			Bond Future	102.3666	102.3666	102.3620	102.3620	(0.004)	0.0000	0.0000	0
2019/12/24	2029	06/08/2020			Bond Future	104.3013	104.3013	104.2942	104.2942	(0.007)	0.0000	0.0000	0
2019/12/24	2029	05/11/2020			Bond Future	105.1172	105.1172	105.1078	105.1078	(0.009)	0.0000	0.0000	0
2019/12/24	2030	06/02/2020	9.15	Put	Bond Future	828.7900	0.8288	777.9600	0.7780	(6.133)	0	0	0
2019/12/24	2030	06/02/2020	9.14	Call	Bond Future	1,439.7600	1.4398	1,485.7000	1.4857	3.191	0	0	0
2019/12/24	2030	06/02/2020	9.40	Put	Bond Future	375.2200	0.3752	344.7300	0.3447	(8.126)	0	0	5,000
2019/12/24	2030	06/02/2020	9.25	Call	Bond Future	1,869.9700	1.8700	1,925.3900	1.9254	2.964	0	0	0
2019/12/24	2030	06/02/2020	8.40	Call	Bond Future	68.5800	0.0686	71.1600	0.0712	3.762	0	0	5,820
2019/12/24	2030	06/02/2020			Bond Future	9.0448	93.4672	9.0291	93.5648	(0.174)	0.0000	0.0000	77,583
2019/12/24	2030	06/02/2020	9.00	Put	Bond Future	1,255.0500	1.2550	1,191.2200	1.1912	(5.086)	0	0	0
2019/12/24	2030	06/02/2020	9.00	Call	Bond Future	977.1300	0.9771	1,010.9400	1.0109	3.460	0	0	5,820
2019/12/24	2030	06/02/2020	9.15	Call	Bond Future	1,476.5400	1.4765	1,523.3500	1.5234	3.170	0	0	0
2019/12/24	2030	06/02/2020	9.14	Put	Bond Future	853.3500	0.8533	801.6500	0.8017	(6.058)	0	0	0
2019/12/24	2030	06/02/2020	9.40	Call	Bond Future	2,539.0800	2.5391	2,606.2300	2.6062	2.645	0	0	0
2019/12/24	2030	06/02/2020	9.25	Put	Bond Future	611.8100	0.6118	569.5900	0.5696	(6.901)	0	0	5,000
2019/12/24	2030	06/02/2020	8.40	Put	Bond Future	4,173.1700	4.1732	4,078.1100	4.0781	(2.278)	0	0	0
2019/12/24	2030	06/02/2020	9.16	Call	Bond Future	1,513.7900	1.5138	1,561.4800	1.5615	3.150	0	0	0
2019/12/24	2030	06/02/2020	9.16	Put	Bond Future	804.7600	0.8048	754.8100	0.7548	(6.207)	0	0	0
2019/12/24	2030	07/05/2020	8.79	Call	Bond Future	1,223.1600	1.2232	1,251.7100	1.2517	2.334	0	0	0
2019/12/24	2030	07/05/2020	8.78	Put	Bond Future	3,221.6500	3.2217	3,152.2700	3.1523	(2.154)	0	0	0
2019/12/24	2030	07/05/2020			Bond Future	9.1087	95.1691	9.0926	95.2666	(0.176)	0.0000	0.0000	0
2019/12/24	2030	07/05/2020	8.80	Call	Bond Future	1,246.3500	1.2464	1,275.3200	1.2753	2.324	0	0	0
2019/12/24	2030	07/05/2020	8.80	Put	Bond Future	3,143.1300	3.1431	3,074.5800	3.0746	(2.181)	0	0	0
2019/12/24	2030	07/05/2020	8.79	Put	Bond Future	3,182.2300	3.1822	3,113.2600	3.1133	(2.167)	0	0	0
2019/12/24	2030	07/05/2020	8.78	Call	Bond Future	1,200.2400	1.2002	1,228.3800	1.2284	2.345	0	0	0
2019/12/24	2030	06/08/2020	9.11	Call	Bond Future	2,512.3000	2.5123	2,554.4500	2.5544	1.678	0	0	0
2019/12/24	2030	06/08/2020			Bond Future	9.1735	92.9126	9.1572	93.0098	(0.178)	0.0000	0.0000	0
2019/12/24	2030	06/08/2020	9.09	Call	Bond Future	2,453.5700	2.4536	2,495.0400	2.4950	1.690	0	0	0
2019/12/24	2030	06/08/2020	9.09	Put	Bond Future	2,951.0800	2.9511	2,895.4200	2.8954	(1.886)	0	0	0
2019/12/24	2030	06/08/2020	9.11	Put	Bond Future	2,890.3400	2.8903	2,835.3600	2.8354	(1.902)	0	0	0
2019/12/24	2030	06/08/2020	9.10	Call	Bond Future	2,482.9900	2.4830	2,524.7900	2.5248	1.683	0	0	0
2019/12/24	2030	06/08/2020	9.10	Put	Bond Future	2,920.7400	2.9207	2,865.4100	2.8654	(1.894)	0	0	0
2019/12/24	2030	05/11/2020	10.06	Put	Bond Future	1,582.2500	1.5822	1,550.8800	1.5509	(1.983)	0	0	1,000
2019/12/24	2030	05/11/2020	8.73	Call	Bond Future	1,916.9600	1.9170	1,948.4100	1.9484	1.641	0	0	3,000
2019/12/24	2030	05/11/2020	9.39	Put	Bond Future	2,831.1500	2.8312	2,783.7300	2.7837	(1.675)	0	0	0
2019/12/24	2030	05/11/2020	9.38	Call	Bond Future	3,713.1900	3.7132	3,762.5400	3.7625	1.329	0	0	0
2019/12/24	2030	05/11/2020			Bond Future	9.2317	94.6568	9.2151	94.7539	(0.181)	0.0000	0.0000	0

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2019/12/24	2030	05/11/2020	8.34	Put	Bond Future	6,537.3500		6.5374	6,461.7900	6.4618	(1.156)	0	0	0
2019/12/24	2030	05/11/2020	8.34	Call	Bond Future	1,154.8800		1.1549	1,176.3600	1.1764	1.860	0	0	1,000
2019/12/24	2030	05/11/2020	9.04	Put	Bond Future	3,820.2600		3.8203	3,763.2100	3.7632	(1.493)	0	0	0
2019/12/24	2030	05/11/2020	9.04	Call	Bond Future	2,695.9500		2.6960	2,735.9400	2.7359	1.483	0	0	1,000
2019/12/24	2030	05/11/2020	10.06	Call	Bond Future	6,241.1700		6.2412	6,306.8400	6.3068	1.052	0	0	0
2019/12/24	2030	05/11/2020	8.73	Put	Bond Future	4,896.7900		4.8968	4,831.2000	4.8312	(1.339)	0	0	0
2019/12/24	2030	05/11/2020	9.23	Put	Bond Future	3,253.4000		3.2534	3,201.6100	3.2016	(1.592)	0	0	0
2019/12/24	2030	05/11/2020	10.37	Put	Bond Future	1,180.9800		1.1810	1,155.7500	1.1558	(2.136)	0	0	16,000
2019/12/24	2030	05/11/2020	9.39	Call	Bond Future	3,745.8300		3.7458	3,795.4500	3.7955	1.325	0	0	0
2019/12/24	2030	05/11/2020	9.38	Put	Bond Future	2,855.9600		2.8560	2,808.2700	2.8083	(1.670)	0	0	0
2019/12/24	2030	05/11/2020	10.47	Call	Bond Future	7,906.7900		7.9068	7,980.5700	7.9806	0.933	0	0	0
2019/12/24	2030	05/11/2020	10.47	Put	Bond Future	1,055.2200		1.0552	1,031.9600	1.0320	(2.204)	0	0	3,000
2019/12/24	2030	05/11/2020	9.23	Call	Bond Future	3,243.2200		3.2432	3,288.4700	3.2885	1.395	0	0	3,000
2019/12/24	2030	05/11/2020	8.53	Put	Bond Future	5,697.1900		5.6972	5,626.3300	5.6263	(1.244)	0	0	0
2019/12/24	2030	05/11/2020	8.53	Call	Bond Future	1,494.8900		1.4949	1,521.0700	1.5211	1.751	0	0	16,000
2019/12/24	2030	05/11/2020	9.03	Put	Bond Future	3,852.0500		3.8520	3,794.7200	3.7947	(1.488)	0	0	0
2019/12/24	2030	05/11/2020	9.03	Call	Bond Future	2,668.6200		2.6686	2,708.3300	2.7083	1.488	0	0	16,000
2019/12/24	2030	05/11/2020	10.37	Call	Bond Future	7,504.4600		7.5045	7,576.2700	7.5763	0.957	0	0	0
2019/12/24	2030	05/11/2020	9.40	Call	Bond Future	3,778.2600		3.7783	3,828.1500	3.8281	1.320	0	0	0
2019/12/24	2030	05/11/2020	9.40	Put	Bond Future	2,806.1800		2.8062	2,759.0300	2.7590	(1.680)	0	0	0
2019/12/24	2032	06/02/2020	9.40	Put	Bond Future	1,373.9900		1.3740	1,288.1100	1.2881	(6.250)	0	0	0
2019/12/24	2032	06/02/2020			Bond Future	9.4283		94.5906	9.4074	94.7315	(0.222)	0.0000	0.0000	70,599
2019/12/24	2032	06/02/2020	9.39	Call	Bond Future	1,150.3900		1.1504	1,204.2500	1.2042	4.682	0	0	0
2019/12/24	2032	06/02/2020	9.39	Put	Bond Future	1,408.4600		1.4085	1,321.4200	1.3214	(6.180)	0	0	0
2019/12/24	2032	06/02/2020	9.40	Call	Bond Future	1,183.3600		1.1834	1,238.3800	1.2384	4.649	0	0	0
2019/12/24	2032	06/02/2020	9.38	Call	Bond Future	1,118.0900		1.1181	1,170.7800	1.1708	4.713	0	0	0
2019/12/24	2032	06/02/2020	9.38	Put	Bond Future	1,443.6700		1.4437	1,355.4600	1.3555	(6.110)	0	0	0
2019/12/24	2032	07/05/2020	9.19	Call	Bond Future	1,489.8600		1.4899	1,535.5100	1.5355	3.064	0	0	0
2019/12/24	2032	07/05/2020			Bond Future	9.4977		92.1532	9.4763	92.2948	(0.225)	0.0000	0.0000	0
2019/12/24	2032	07/05/2020	9.17	Call	Bond Future	1,437.6500		1.4376	1,482.1200	1.4821	3.093	0	0	0
2019/12/24	2032	07/05/2020	9.17	Put	Bond Future	3,638.5400		3.6385	3,541.4800	3.5415	(2.668)	0	0	0
2019/12/24	2032	07/05/2020	9.19	Put	Bond Future	3,554.3700		3.5544	3,458.4900	3.4585	(2.698)	0	0	0
2019/12/24	2032	07/05/2020	9.18	Call	Bond Future	1,463.6200		1.4636	1,508.6700	1.5087	3.078	0	0	0
2019/12/24	2032	07/05/2020	9.18	Put	Bond Future	3,596.2800		3.5963	3,499.8000	3.4998	(2.683)	0	0	0
2019/12/24	2032	06/08/2020	9.46	Put	Bond Future	3,393.6000		3.3936	3,313.4900	3.3135	(2.361)	0	0	0
2019/12/24	2032	06/08/2020	9.45	Call	Bond Future	2,659.3900		2.6594	2,720.8600	2.7209	2.311	0	0	0
2019/12/24	2032	06/08/2020			Bond Future	9.5676		93.8488	9.5458	93.9909	(0.228)	0.0000	0.0000	0
2019/12/24	2032	06/08/2020	9.46	Call	Bond Future	2,691.2800		2.6913	2,753.2400	2.7532	2.302	0	0	0
2019/12/24	2032	06/08/2020	9.45	Put	Bond Future	3,427.3500		3.4274	3,346.7500	3.3468	(2.352)	0	0	0
2019/12/24	2032	06/08/2020	9.47	Call	Bond Future	2,723.0800		2.7231	2,785.5200	2.7855	2.293	0	0	0
2019/12/24	2032	06/08/2020	9.47	Put	Bond Future	3,359.8200		3.3598	3,280.1900	3.2802	(2.370)	0	0	0
2019/12/24	2032	05/11/2020	9.61	Put	Bond Future	3,755.9800		3.7560	3,681.0700	3.6811	(1.994)	0	0	0
2019/12/24	2032	05/11/2020	10.99	Call	Bond Future	9,194.9900		9.1950	9,307.1600	9.3072	1.220	0	0	0
2019/12/24	2032	05/11/2020	9.44	Put	Bond Future	4,320.3700		4.3204	4,238.7000	4.2387	(1.890)	0	0	0
2019/12/24	2032	05/11/2020	11.08	Call	Bond Future	9,592.0600		9.5921	9,706.4600	9.7065	1.193	0	0	0
2019/12/24	2032	05/11/2020	9.77	Put	Bond Future	3,279.6200		3.2796	3,210.9700	3.2110	(2.093)	0	0	0
2019/12/24	2032	05/11/2020			Bond Future	9.6364		91.4520	9.6140	91.5948	(0.232)	0.0000	0.0000	0

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2019/12/24	2032	05/11/2020	10.99	Put	Bond Future	1,094.5100	1.0945	1,063.8900	1.0639	(2.798)	0	0	3,000
2019/12/24	2032	05/11/2020	9.76	Call	Bond Future	4,091.8700	4.0919	4,165.6300	4.1656	1.803	0	0	0
2019/12/24	2032	05/11/2020	9.76	Put	Bond Future	3,307.8200	3.3078	3,238.7900	3.2388	(2.087)	0	0	0
2019/12/24	2032	05/11/2020	9.11	Call	Bond Future	2,152.3900	2.1524	2,200.3700	2.2004	2.229	0	0	3,000
2019/12/24	2032	05/11/2020	9.61	Call	Bond Future	3,587.6100	3.5876	3,655.4900	3.6555	1.892	0	0	3,000
2019/12/24	2032	05/11/2020	9.44	Call	Bond Future	3,055.8800	3.0559	3,117.0000	3.1170	2.000	0	0	1,000
2019/12/24	2032	05/11/2020	11.08	Put	Bond Future	988.9900	0.9890	960.6000	0.9606	(2.871)	0	0	1,000
2019/12/24	2032	05/11/2020	9.77	Call	Bond Future	4,126.6700	4.1267	4,200.8100	4.2008	1.797	0	0	0
2019/12/24	2032	05/11/2020	9.11	Put	Bond Future	5,596.5400	5.5965	5,501.7300	5.5017	(1.694)	0	0	0
2019/12/24	2032	05/11/2020	8.94	Put	Bond Future	6,351.1000	6.3511	6,249.7400	6.2497	(1.596)	0	0	0
2019/12/24	2032	05/11/2020	8.94	Call	Bond Future	1,756.7000	1.7567	1,798.1300	1.7981	2.358	0	0	1,000
2019/12/24	2032	05/11/2020	9.75	Call	Bond Future	4,057.2000	4.0572	4,130.5700	4.1306	1.808	0	0	0
2019/12/24	2032	05/11/2020	9.75	Put	Bond Future	3,336.2200	3.3362	3,266.8000	3.2668	(2.081)	0	0	0
2019/12/24	2033	06/02/2020			Bond Future	101.1623	101.1623	101.1602	101.1602	(0.002)	0.0000	0.0000	6,260
2019/12/24	2033	07/05/2020			Bond Future	101.8369	101.8369	101.8329	101.8329	(0.004)	0.0000	0.0000	0
2019/12/24	2033	06/08/2020			Bond Future	103.7617	103.7617	103.7552	103.7552	(0.006)	0.0000	0.0000	0
2019/12/24	2033	05/11/2020			Bond Future	104.4890	104.4890	104.4802	104.4802	(0.008)	0.0000	0.0000	0
2019/12/24	2037	06/02/2020	9.67	Call	Bond Future	633.4700	0.6335	677.5600	0.6776	6.960	0	0	0
2019/12/24	2037	06/02/2020	9.66	Put	Bond Future	2,726.1300	2.7261	2,575.8000	2.5758	(5.514)	0	0	0
2019/12/24	2037	06/02/2020			Bond Future	9.9411	88.5490	9.9150	88.7422	(0.262)	0.0000	0.0000	77,689
2019/12/24	2037	06/02/2020	9.68	Call	Bond Future	657.3500	0.6573	702.7600	0.7028	6.908	0	0	0
2019/12/24	2037	06/02/2020	9.68	Put	Bond Future	2,620.3500	2.6204	2,472.6400	2.4726	(5.637)	0	0	0
2019/12/24	2037	06/02/2020	9.67	Put	Bond Future	2,672.9600	2.6730	2,523.9300	2.5239	(5.575)	0	0	0
2019/12/24	2037	06/02/2020	9.66	Call	Bond Future	610.0500	0.6101	652.8400	0.6528	7.014	0	0	0
2019/12/24	2037	07/05/2020	9.60	Put	Bond Future	4,502.1600	4.5022	4,364.1600	4.3642	(3.065)	0	0	0
2019/12/24	2037	07/05/2020	9.59	Call	Bond Future	1,348.8100	1.3488	1,404.9300	1.4049	4.161	0	0	0
2019/12/24	2037	07/05/2020			Bond Future	10.0177	90.1614	9.9910	90.3563	(0.266)	0.0000	0.0000	0
2019/12/24	2037	07/05/2020	9.60	Call	Bond Future	1,375.3800	1.3754	1,432.2900	1.4323	4.138	0	0	0
2019/12/24	2037	07/05/2020	9.59	Put	Bond Future	4,552.4700	4.5525	4,413.6800	4.4137	(3.049)	0	0	0
2019/12/24	2037	07/05/2020	9.61	Call	Bond Future	1,402.2500	1.4022	1,459.9700	1.4600	4.116	0	0	0
2019/12/24	2037	07/05/2020	9.61	Put	Bond Future	4,452.2400	4.4522	4,315.0500	4.3150	(3.081)	0	0	0
2019/12/24	2037	06/08/2020	9.88	Put	Bond Future	4,323.4400	4.3234	4,208.3500	4.2083	(2.662)	0	0	0
2019/12/24	2037	06/08/2020			Bond Future	10.0962	87.5601	10.0689	87.7565	(0.270)	0.0000	0.0000	0
2019/12/24	2037	06/08/2020	9.87	Call	Bond Future	2,716.6300	2.7166	2,797.2200	2.7972	2.967	0	0	0
2019/12/24	2037	06/08/2020	9.87	Put	Bond Future	4,364.1700	4.3642	4,248.4300	4.2484	(2.652)	0	0	0
2019/12/24	2037	06/08/2020	9.88	Call	Bond Future	2,749.7200	2.7497	2,830.9600	2.8310	2.954	0	0	0
2019/12/24	2037	06/08/2020	9.86	Call	Bond Future	2,683.4900	2.6835	2,763.4200	2.7634	2.979	0	0	0
2019/12/24	2037	06/08/2020	9.86	Put	Bond Future	4,404.9400	4.4049	4,288.5400	4.2885	(2.642)	0	0	0
2019/12/24	2037	05/11/2020	10.18	Call	Bond Future	4,296.9600	4.2970	4,395.4200	4.3954	2.291	0	0	0
2019/12/24	2037	05/11/2020	10.17	Put	Bond Future	4,248.2900	4.2483	4,148.0700	4.1481	(2.359)	0	0	0
2019/12/24	2037	05/11/2020			Bond Future	10.1683	89.2059	10.1404	89.4041	(0.275)	0.0000	0.0000	0
2019/12/24	2037	05/11/2020	10.19	Call	Bond Future	4,333.5900	4.3336	4,432.5700	4.4326	2.284	0	0	0
2019/12/24	2037	05/11/2020	10.19	Put	Bond Future	4,179.9000	4.1799	4,080.7200	4.0807	(2.373)	0	0	0
2019/12/24	2037	05/11/2020	10.17	Call	Bond Future	4,260.4700	4.2605	4,358.4100	4.3584	2.299	0	0	0
2019/12/24	2037	05/11/2020	10.18	Put	Bond Future	4,213.9800	4.2140	4,114.2800	4.1143	(2.366)	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
2019/12/24	2038	06/02/2020			Bond Future	117.1055	117.1055	117.1029	117.1029	(0.002)	0.0000	0.0000	10,886
2019/12/24	2038	07/05/2020			Bond Future	119.2664	119.2664	119.2615	119.2615	(0.004)	0.0000	0.0000	0
2019/12/24	2038	06/08/2020			Bond Future	119.8313	119.8313	119.8234	119.8234	(0.007)	0.0000	0.0000	0
2019/12/24	2038	05/11/2020			Bond Future	122.0783	122.0783	122.0677	122.0677	(0.009)	0.0000	0.0000	0
2019/12/24	2040	06/02/2020	9.76	Call	Bond Future	568.7300	0.5687	611.0800	0.6111	7.446	0	0	0
2019/12/24	2040	06/02/2020	9.00	Put	Bond Future	9,070.0700	9.0701	8,863.7200	8.8637	(2.275)	0	0	0
2019/12/24	2040	06/02/2020			Bond Future	10.0613	91.2028	10.0352	91.4097	(0.259)	0.0000	0.0000	52,644
2019/12/24	2040	06/02/2020	9.74	Call	Bond Future	523.8200	0.5238	563.4500	0.5634	7.566	0	0	0
2019/12/24	2040	06/02/2020	9.74	Put	Bond Future	3,126.7400	3.1267	2,959.4000	2.9594	(5.352)	0	0	0
2019/12/24	2040	06/02/2020	8.40	Put	Bond Future	14,825.7000	14.8257	14,618.7300	14.6187	(1.396)	0	0	0
2019/12/24	2040	06/02/2020	8.40	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/12/24	2040	06/02/2020	9.76	Put	Bond Future	3,006.2100	3.0062	2,841.5900	2.8416	(5.476)	0	0	0
2019/12/24	2040	06/02/2020	9.00	Call	Bond Future	6.4500	0.0065	7.0700	0.0071	9.612	0	0	0
2019/12/24	2040	06/02/2020	9.75	Call	Bond Future	545.9600	0.5460	586.9500	0.5870	7.508	0	0	0
2019/12/24	2040	06/02/2020	9.75	Put	Bond Future	3,066.1000	3.0661	2,900.1200	2.9001	(5.413)	0	0	0
2019/12/24	2040	07/05/2020	9.74	Call	Bond Future	1,569.0700	1.5691	1,632.1500	1.6322	4.020	0	0	0
2019/12/24	2040	07/05/2020	9.75	Put	Bond Future	4,715.3800	4.7154	4,570.4700	4.5705	(3.073)	0	0	0
2019/12/24	2040	07/05/2020			Bond Future	10.1384	92.8635	10.1117	93.0723	(0.263)	0.0000	0.0000	0
2019/12/24	2040	07/05/2020	9.50	Put	Bond Future	6,167.2200	6.1672	6,001.9100	6.0019	(2.680)	0	0	0
2019/12/24	2040	07/05/2020	9.50	Call	Bond Future	953.5500	0.9536	997.0800	0.9971	4.565	0	0	2,640
2019/12/24	2040	07/05/2020	10.00	Put	Bond Future	3,524.9200	3.5249	3,401.9000	3.4019	(3.490)	0	0	0
2019/12/24	2040	07/05/2020	10.00	Call	Bond Future	2,433.6600	2.4337	2,519.4800	2.5195	3.526	0	0	2,640
2019/12/24	2040	07/05/2020	9.74	Put	Bond Future	4,768.3000	4.7683	4,622.5400	4.6225	(3.057)	0	0	0
2019/12/24	2040	07/05/2020	9.75	Call	Bond Future	1,598.6300	1.5986	1,662.5600	1.6626	3.999	0	0	0
2019/12/24	2040	07/05/2020	9.73	Call	Bond Future	1,539.6300	1.5396	1,601.8500	1.6019	4.041	0	0	0
2019/12/24	2040	07/05/2020	9.73	Put	Bond Future	4,821.4600	4.8215	4,674.8400	4.6748	(3.041)	0	0	0
2019/12/24	2040	06/08/2020	10.04	Call	Bond Future	3,125.6300	3.1256	3,215.7500	3.2157	2.883	0	0	0
2019/12/24	2040	06/08/2020	10.02	Put	Bond Future	4,592.9500	4.5930	4,471.0700	4.4711	(2.654)	0	0	0
2019/12/24	2040	06/08/2020	10.03	Call	Bond Future	3,089.3900	3.0894	3,178.8100	3.1788	2.894	0	0	0
2019/12/24	2040	06/08/2020			Bond Future	10.2172	90.0610	10.1899	90.2716	(0.267)	0.0000	0.0000	0
2019/12/24	2040	06/08/2020	10.04	Put	Bond Future	4,506.9600	4.5070	4,386.4700	4.3865	(2.673)	0	0	0
2019/12/24	2040	06/08/2020	10.02	Call	Bond Future	3,053.6400	3.0536	3,142.3700	3.1424	2.906	0	0	0
2019/12/24	2040	06/08/2020	10.03	Put	Bond Future	4,549.6500	4.5496	4,428.4600	4.4285	(2.664)	0	0	0
2019/12/24	2040	05/11/2020	11.70	Put	Bond Future	1,369.6200	1.3696	1,325.2200	1.3252	(3.242)	0	0	2,000
2019/12/24	2040	05/11/2020	10.23	Call	Bond Future	4,301.6500	4.3017	4,403.4600	4.4035	2.367	0	0	2,000
2019/12/24	2040	05/11/2020	9.50	Call	Bond Future	1,974.8700	1.9749	2,034.4600	2.0345	3.017	0	0	2,000
2019/12/24	2040	05/11/2020	10.00	Call	Bond Future	3,466.0000	3.4660	3,554.4500	3.5544	2.552	0	0	2,000
2019/12/24	2040	05/11/2020	10.30	Call	Bond Future	4,571.6600	4.5717	4,677.4600	4.6775	2.314	0	0	0
2019/12/24	2040	05/11/2020			Bond Future	10.2897	91.7541	10.2618	91.9667	(0.271)	0.0000	0.0000	0
2019/12/24	2040	05/11/2020	9.73	Put	Bond Future	7,021.9500	7.0220	6,882.0100	6.8820	(1.993)	0	0	0
2019/12/24	2040	05/11/2020	9.73	Call	Bond Future	2,602.5300	2.6025	2,675.2000	2.6752	2.792	0	0	2,000
2019/12/24	2040	05/11/2020	10.23	Put	Bond Future	4,757.3900	4.7574	4,646.5900	4.6466	(2.329)	0	0	0
2019/12/24	2040	05/11/2020	10.30	Put	Bond Future	4,493.5800	4.4936	4,386.7700	4.3868	(2.377)	0	0	0
2019/12/24	2040	05/11/2020	11.70	Call	Bond Future	11,144.0200	11.1440	11,312.2300	11.3122	1.509	0	0	0
2019/12/24	2040	05/11/2020	9.50	Put	Bond Future	8,310.2600	8.3103	8,157.2400	8.1572	(1.841)	0	0	0
2019/12/24	2040	05/11/2020	10.00	Put	Bond Future	5,711.6700	5.7117	5,587.5100	5.5875	(2.174)	0	0	0
2019/12/24	2040	05/11/2020	10.32	Put	Bond Future	4,420.3000	4.4203	4,314.6200	4.3146	(2.391)	0	0	0

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2019/12/24	2040	05/11/2020	10.31	Call	Bond Future	4,610.7500	4.6107	4,717.1100	4.7171	2.307	0	0	0
2019/12/24	2040	05/11/2020	11.50	Call	Bond Future	10,176.1100	10.1761	10,337.0800	10.3371	1.582	0	0	0
2019/12/24	2040	05/11/2020	11.50	Put	Bond Future	1,680.0900	1.6801	1,628.4500	1.6284	(3.074)	0	0	2,000
2019/12/24	2040	05/11/2020	10.32	Call	Bond Future	4,649.9800	4.6500	4,756.9100	4.7569	2.300	0	0	0
2019/12/24	2040	05/11/2020	10.31	Put	Bond Future	4,456.8200	4.4568	4,350.5700	4.3506	(2.384)	0	0	0
2019/12/24	2044	06/02/2020	9.77	Put	Bond Future	3,471.9500	3.4719	3,297.4800	3.2975	(5.025)	0	0	0
2019/12/24	2044	06/02/2020	9.74	Call	Bond Future	401.8500	0.4019	433.0700	0.4331	7.769	0	0	328
2019/12/24	2044	06/02/2020	10.78	Put	Bond Future	262.5800	0.2626	229.4300	0.2294	(12.625)	0	0	328
2019/12/24	2044	06/02/2020			Bond Future	10.1355	87.8663	10.1095	88.0756	(0.257)	0.0000	0.0000	50,701
2019/12/24	2044	06/02/2020	9.77	Call	Bond Future	458.8300	0.4588	493.6900	0.4937	7.598	0	0	0
2019/12/24	2044	06/02/2020	9.09	Put	Bond Future	9,103.7400	9.1037	8,895.1100	8.8951	(2.292)	0	0	0
2019/12/24	2044	06/02/2020	9.09	Call	Bond Future	7.3300	0.0073	8.0300	0.0080	9.550	0	0	328
2019/12/24	2044	06/02/2020	9.74	Put	Bond Future	3,669.9100	3.6699	3,491.8000	3.4918	(4.853)	0	0	0
2019/12/24	2044	06/02/2020	9.78	Call	Bond Future	478.9600	0.4790	515.0800	0.5151	7.541	0	0	0
2019/12/24	2044	06/02/2020	9.76	Put	Bond Future	3,537.2500	3.5373	3,361.5500	3.3615	(4.967)	0	0	0
2019/12/24	2044	06/02/2020	10.78	Call	Bond Future	5,181.9500	5.1820	5,358.1300	5.3581	3.400	0	0	0
2019/12/24	2044	06/02/2020	9.78	Put	Bond Future	3,407.3600	3.4074	3,234.1500	3.2342	(5.083)	0	0	0
2019/12/24	2044	06/02/2020	9.76	Call	Bond Future	439.2800	0.4393	472.9100	0.4729	7.656	0	0	0
2019/12/24	2044	07/05/2020	9.45	Put	Bond Future	7,123.3500	7.1234	6,947.5100	6.9475	(2.469)	0	0	0
2019/12/24	2044	07/05/2020	9.97	Put	Bond Future	4,068.5600	4.0686	3,935.1900	3.9352	(3.278)	0	0	0
2019/12/24	2044	07/05/2020	9.33	Call	Bond Future	539.3700	0.5394	566.9500	0.5670	5.113	0	0	100
2019/12/24	2044	07/05/2020	9.98	Call	Bond Future	2,163.4100	2.1634	2,242.2600	2.2423	3.645	0	0	100
2019/12/24	2044	07/05/2020	9.26	Call	Bond Future	441.3400	0.4413	464.7700	0.4648	5.309	0	0	556
2019/12/24	2044	07/05/2020	9.81	Call	Bond Future	1,613.5200	1.6135	1,677.5300	1.6775	3.967	0	0	0
2019/12/24	2044	07/05/2020	9.79	Put	Bond Future	4,992.3800	4.9924	4,843.3400	4.8433	(2.985)	0	0	0
2019/12/24	2044	07/05/2020			Bond Future	10.2108	89.4662	10.1842	89.6775	(0.261)	0.0000	0.0000	0
2019/12/24	2044	07/05/2020	10.81	Call	Bond Future	5,923.9000	5.9239	6,069.7400	6.0697	2.462	0	0	0
2019/12/24	2044	07/05/2020	10.81	Put	Bond Future	1,393.4100	1.3934	1,327.9100	1.3279	(4.701)	0	0	129
2019/12/24	2044	07/05/2020	9.33	Put	Bond Future	7,998.7700	7.9988	7,815.0100	7.8150	(2.297)	0	0	0
2019/12/24	2044	07/05/2020	9.81	Put	Bond Future	4,882.6000	4.8826	4,735.2700	4.7353	(3.017)	0	0	0
2019/12/24	2044	07/05/2020	9.79	Call	Bond Future	1,554.8700	1.5549	1,617.1700	1.6172	4.007	0	0	0
2019/12/24	2044	07/05/2020	9.45	Call	Bond Future	741.0700	0.7411	776.5700	0.7766	4.790	0	0	129
2019/12/24	2044	07/05/2020	9.97	Call	Bond Future	2,128.4900	2.1285	2,206.4600	2.2065	3.663	0	0	129
2019/12/24	2044	07/05/2020	9.98	Put	Bond Future	4,021.4900	4.0215	3,889.0000	3.8890	(3.295)	0	0	0
2019/12/24	2044	07/05/2020	11.09	Call	Bond Future	7,486.8100	7.4868	7,648.5300	7.6485	2.160	0	0	0
2019/12/24	2044	07/05/2020	9.26	Put	Bond Future	8,538.4800	8.5385	8,350.5700	8.3506	(2.201)	0	0	0
2019/12/24	2044	07/05/2020	9.91	Put	Bond Future	4,360.6800	4.3607	4,222.0300	4.2220	(3.180)	0	0	0
2019/12/24	2044	07/05/2020	9.80	Put	Bond Future	4,937.1700	4.9372	4,788.9800	4.7890	(3.002)	0	0	0
2019/12/24	2044	07/05/2020	11.09	Put	Bond Future	974.1700	0.9742	924.5500	0.9245	(5.094)	0	0	100
2019/12/24	2044	07/05/2020	9.91	Call	Bond Future	1,926.0600	1.9261	1,998.7500	1.9988	3.774	0	0	556
2019/12/24	2044	07/05/2020	11.02	Call	Bond Future	7,089.4500	7.0895	7,247.5700	7.2476	2.230	0	0	0
2019/12/24	2044	07/05/2020	11.02	Put	Bond Future	1,064.6800	1.0647	1,011.4600	1.0115	(4.999)	0	0	556
2019/12/24	2044	07/05/2020	9.80	Call	Bond Future	1,583.9400	1.5839	1,647.0900	1.6471	3.987	0	0	0
2019/12/24	2044	06/08/2020	9.98	Call	Bond Future	2,657.6100	2.6576	2,739.5900	2.7396	3.085	0	0	602
2019/12/24	2044	06/08/2020	11.09	Put	Bond Future	1,684.0600	1.6841	1,622.8800	1.6229	(3.633)	0	0	602
2019/12/24	2044	06/08/2020	9.01	Call	Bond Future	555.7500	0.5558	579.9600	0.5800	4.356	0	0	140
2019/12/24	2044	06/08/2020	9.66	Call	Bond Future	1,677.4700	1.6775	1,736.8100	1.7368	3.537	0	0	140

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2019/12/24	2044	06/08/2020	9.88	Call	Bond Future	2,324.9500		2.3250	2,399.7600	2.3998	3.218	0	0	0
2019/12/24	2044	06/08/2020			Bond Future	10.2878		86.7265	10.2606	86.9396	(0.265)	0.0000	0.0000	0
2019/12/24	2044	06/08/2020	9.36	Put	Bond Future	8,801.1500		8.8012	8,628.6400	8.6286	(1.960)	0	0	0
2019/12/24	2044	06/08/2020	9.36	Call	Bond Future	1,027.2800		1.0273	1,067.9100	1.0679	3.955	0	0	602
2019/12/24	2044	06/08/2020	9.98	Put	Bond Future	5,115.5000		5.1155	4,984.3400	4.9843	(2.564)	0	0	0
2019/12/24	2044	06/08/2020	9.86	Call	Bond Future	2,261.3800		2.2614	2,334.7700	2.3348	3.245	0	0	0
2019/12/24	2044	06/08/2020	9.86	Put	Bond Future	5,709.0000		5.7090	5,569.2500	5.5692	(2.448)	0	0	0
2019/12/24	2044	06/08/2020	11.09	Call	Bond Future	7,580.2600		7.5803	7,732.2200	7.7322	2.005	0	0	0
2019/12/24	2044	06/08/2020	9.01	Put	Bond Future	11,564.4900		11.5645	11,375.5600	11.3756	(1.634)	0	0	0
2019/12/24	2044	06/08/2020	9.66	Put	Bond Future	6,815.6300		6.8156	6,661.8300	6.6618	(2.257)	0	0	0
2019/12/24	2044	06/08/2020	9.88	Put	Bond Future	5,606.3500		5.6063	5,468.0200	5.4680	(2.467)	0	0	0
2019/12/24	2044	06/08/2020	10.93	Call	Bond Future	6,751.9400		6.7519	6,895.8700	6.8959	2.132	0	0	0
2019/12/24	2044	06/08/2020	10.93	Put	Bond Future	1,976.5000		1.9765	1,907.2900	1.9073	(3.502)	0	0	140
2019/12/24	2044	06/08/2020	9.87	Call	Bond Future	2,293.1700		2.2932	2,367.2700	2.3673	3.231	0	0	0
2019/12/24	2044	06/08/2020	9.87	Put	Bond Future	5,657.6200		5.6576	5,518.5800	5.5186	(2.458)	0	0	0
2019/12/24	2044	05/11/2020	11.43	Call	Bond Future	9,580.1800		9.5802	9,737.8400	9.7378	1.646	0	0	0
2019/12/24	2044	05/11/2020	9.72	Put	Bond Future	7,603.6700		7.6037	7,457.7600	7.4578	(1.919)	0	0	0
2019/12/24	2044	05/11/2020	9.97	Call	Bond Future	3,212.3400		3.2123	3,296.3800	3.2964	2.616	0	0	568
2019/12/24	2044	05/11/2020	9.29	Put	Bond Future	10,372.6400		10.3726	10,203.6900	10.2037	(1.629)	0	0	0
2019/12/24	2044	05/11/2020	9.96	Put	Bond Future	6,343.8400		6.3438	6,212.0500	6.2121	(2.077)	0	0	0
2019/12/24	2044	05/11/2020	10.36	Call	Bond Future	4,633.5100		4.6335	4,740.3700	4.7404	2.306	0	0	0
2019/12/24	2044	05/11/2020			Bond Future	10.3586		88.3571	10.3307	88.5723	(0.269)	0.0000	0.0000	0
2019/12/24	2044	05/11/2020	9.72	Call	Bond Future	2,439.3500		2.4394	2,508.6900	2.5087	2.843	0	0	1,815
2019/12/24	2044	05/11/2020	9.97	Put	Bond Future	6,295.1300		6.2951	6,163.9200	6.1639	(2.084)	0	0	0
2019/12/24	2044	05/11/2020	9.96	Call	Bond Future	3,179.3000		3.1793	3,262.7600	3.2628	2.625	0	0	0
2019/12/24	2044	05/11/2020	11.38	Call	Bond Future	9,325.7900		9.3258	9,481.6400	9.4816	1.671	0	0	0
2019/12/24	2044	05/11/2020	11.38	Put	Bond Future	2,021.5900		2.0216	1,962.1900	1.9622	(2.938)	0	0	568
2019/12/24	2044	05/11/2020	10.34	Call	Bond Future	4,554.8500		4.5549	4,660.5600	4.6606	2.321	0	0	0
2019/12/24	2044	05/11/2020	10.34	Put	Bond Future	4,698.0400		4.6980	4,588.5000	4.5885	(2.332)	0	0	0
2019/12/24	2044	05/11/2020	11.17	Put	Bond Future	2,379.9000		2.3799	2,312.3000	2.3123	(2.840)	0	0	1,815
2019/12/24	2044	05/11/2020	11.43	Put	Bond Future	1,945.6400		1.9456	1,888.0500	1.8881	(2.960)	0	0	1,815
2019/12/24	2044	05/11/2020	8.87	Put	Bond Future	13,680.0400		13.6800	13,493.5300	13.4935	(1.363)	0	0	0
2019/12/24	2044	05/11/2020	9.29	Call	Bond Future	1,436.1200		1.4361	1,482.4200	1.4824	3.224	0	0	568
2019/12/24	2044	05/11/2020	10.36	Put	Bond Future	4,622.4200		4.6224	4,514.0300	4.5140	(2.345)	0	0	0
2019/12/24	2044	05/11/2020	11.17	Call	Bond Future	8,270.3000		8.2703	8,417.9500	8.4179	1.785	0	0	0
2019/12/24	2044	05/11/2020	8.87	Call	Bond Future	807.9000		0.8079	836.6400	0.8366	3.557	0	0	1,815
2019/12/24	2044	05/11/2020	10.02	Put	Bond Future	6,056.3900		6.0564	5,928.1500	5.9282	(2.117)	0	0	0
2019/12/24	2044	05/11/2020	10.02	Call	Bond Future	3,380.5000		3.3805	3,467.5100	3.4675	2.574	0	0	1,815
2019/12/24	2044	05/11/2020	10.35	Call	Bond Future	4,594.1100		4.5941	4,700.4000	4.7004	2.314	0	0	0
2019/12/24	2044	05/11/2020	10.35	Put	Bond Future	4,660.1000		4.6601	4,551.1400	4.5511	(2.338)	0	0	0
2019/12/24	2046	06/02/2020			Bond Future	107.3659		107.3659	107.5547	107.5547	0.176	0.0000	0.0000	12,850
2019/12/24	2046	07/05/2020			Bond Future	107.6034		107.6034	107.7935	107.7935	0.177	0.0000	0.0000	0
2019/12/24	2046	06/08/2020			Bond Future	109.6370		109.6370	109.8283	109.8283	0.175	0.0000	0.0000	0
2019/12/24	2046	05/11/2020			Bond Future	109.9016		109.9016	110.0941	110.0941	0.175	0.0000	0.0000	0
2019/12/24	2050	06/02/2020			Bond Future	110.2842		110.2842	110.3909	110.3909	0.097	0.0000	0.0000	11,797
2019/12/24	2050	07/05/2020			Bond Future	112.3193		112.3193	112.4257	112.4257	0.095	0.0000	0.0000	0

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2019/12/24	2050	06/08/2020			Bond Future	112.5668	112.5668	112.6725	112.6725	0.094	0.0000	0.0000	0
2019/12/24	2050	05/11/2020			Bond Future	114.6777	114.6777	114.7830	114.7830	0.092	0.0000	0.0000	0
2019/12/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	AL37	06/02/2020			Index Future	682.9440	682.9440	683.3190	683.3190	0.055	0.0000	0.0000	0
2019/12/24	AL37	07/05/2020			Index Future	695.3800	695.3800	695.7470	695.7470	0.053	0.0000	0.0000	0
2019/12/24	AL37	06/08/2020			Index Future	708.2190	708.2190	708.5770	708.5770	0.051	0.0000	0.0000	0
2019/12/24	AL7T	06/02/2020			Index Future	790.0340	790.0340	790.9640	790.9640	0.118	0.0000	0.0000	0
2019/12/24	AL7T	07/05/2020			Index Future	804.4200	804.4200	805.3510	805.3510	0.116	0.0000	0.0000	0
2019/12/24	AL7T	06/08/2020			Index Future	819.2720	819.2720	820.2010	820.2010	0.113	0.0000	0.0000	0
2019/12/24	ALBI	06/02/2020			Index Future	703.5370	703.5370	704.5790	704.5790	0.148	0.0000	0.0000	416
2019/12/24	ALBI	07/05/2020			Index Future	716.3470	716.3470	717.3940	717.3940	0.146	0.0000	0.0000	0
2019/12/24	ALBI	06/08/2020			Index Future	729.5730	729.5730	730.6220	730.6220	0.144	0.0000	0.0000	0
2019/12/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	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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2019/12/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/24	ES33	06/02/2020			Bond Future	10.9770	78.7926	10.9555	78.9159	(0.196)	0.0000	0.0000	350
2019/12/24	ES33	07/05/2020			Bond Future	11.0942	76.4338	11.0722	76.5577	(0.198)	0.0000	0.0000	0
2019/12/24	ES33	06/08/2020			Bond Future	11.2140	77.8370	11.1914	77.9615	(0.201)	0.0000	0.0000	0
2019/12/24	ES33	05/11/2020			Bond Future	11.3358	75.5092	11.3128	75.6343	(0.203)	0.0000	0.0000	0
2019/12/24	ES42	06/02/2020			Bond Future	11.2788	80.0217	11.2523	80.1958	(0.235)	0.0000	0.0000	4,919
2019/12/24	ES42	07/05/2020			Bond Future	11.3942	77.2143	11.3670	77.3900	(0.239)	0.0000	0.0000	0
2019/12/24	ES42	06/08/2020			Bond Future	11.5103	78.6310	11.4823	78.8082	(0.243)	0.0000	0.0000	0
2019/12/24	ES42	05/11/2020			Bond Future	11.6272	75.8481	11.5985	76.0269	(0.247)	0.0000	0.0000	0

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2019/12/24	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	GOVI	06/02/2020	703.15	Put	GOVI	73,910.0000	7.3910	63,190.0000	6.3190	(14.504)	0	0	0
2019/12/24	GOVI	06/02/2020			GOVI	695.7590	695.7590	696.8310	696.8310	0.154	0.0000	0.0000	1,245
2019/12/24	GOVI	06/02/2020	703.14	Put	GOVI	73,810.0000	7.3810	63,090.0000	6.3090	(14.524)	0	0	0
2019/12/24	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	GOVI	06/02/2020	703.13	Put	GOVI	73,710.0000	7.3710	62,990.0000	6.2990	(14.543)	0	0	0
2019/12/24	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	GOVI	07/05/2020			GOVI	708.4270	708.4270	709.5060	709.5060	0.152	0.0000	0.0000	0
2019/12/24	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	GOVI	07/05/2020	720.00	Put	GOVI	115,730.0000	11.5730	104,940.0000	10.4940	(9.323)	0	0	0
2019/12/24	GOVI	07/05/2020	719.98	Put	GOVI	115,530.0000	11.5530	104,740.0000	10.4740	(9.340)	0	0	0
2019/12/24	GOVI	07/05/2020	719.99	Put	GOVI	115,630.0000	11.5630	104,840.0000	10.4840	(9.331)	0	0	0
2019/12/24	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	GOVI	06/08/2020	728.12	Put	GOVI	66,130.0000	6.6130	55,310.0000	5.5310	(16.362)	0	0	0
2019/12/24	GOVI	06/08/2020			GOVI	721.5070	721.5070	722.5890	722.5890	0.150	0.0000	0.0000	0
2019/12/24	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	GOVI	06/08/2020	728.14	Put	GOVI	66,330.0000	6.6330	55,510.0000	5.5510	(16.312)	0	0	0
2019/12/24	GOVI	06/08/2020	728.13	Put	GOVI	66,230.0000	6.6230	55,410.0000	5.5410	(16.337)	0	0	0
2019/12/24	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/24	IGOV	06/02/2020			Index Future	259.6870	259.6870	259.9040	259.9040	0.084	0.0000	0.0000	1,011
2019/12/24	IGOV	07/05/2020			Index Future	264.4790	264.4790	264.6940	264.6940	0.081	0.0000	0.0000	47
2019/12/24	IGOV	06/08/2020			Index Future	269.4250	269.4250	269.6380	269.6380	0.079	0.0000	0.0000	0
2019/12/24	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2019/12/24	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2019/12/24	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/24	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.4400	95.4400	0.000	0.0000	0.0000	0
2019/12/24	IS05	16/03/2021			Interest Rate Swap	94.4000	94.4000	94.4000	94.4000	0.000	0.0000	0.0000	0
2019/12/24	IS05	15/06/2021			Interest Rate Swap	93.3100	93.3100	93.3100	93.3100	0.000	0.0000	0.0000	0
2019/12/24	IS05	21/09/2021			Interest Rate Swap	93.1800	93.1800	93.1800	93.1800	0.000	0.0000	0.0000	0
2019/12/24	IS05	21/12/2021			Interest Rate Swap	95.1200	95.1200	95.1200	95.1200	0.000	0.0000	0.0000	51
2019/12/24	IS05	15/03/2022			Interest Rate Swap	95.0200	95.0200	95.0200	95.0200	0.000	0.0000	0.0000	0
2019/12/24	IS05	21/06/2022			Interest Rate Swap	95.9500	95.9500	95.9500	95.9500	0.000	0.0000	0.0000	0
2019/12/24	IS05	20/09/2022			Interest Rate Swap	99.6600	99.6600	99.6600	99.6600	0.000	0.0000	0.0000	0
2019/12/24	IS05	20/12/2022			Interest Rate Swap	100.6900	100.6900	100.6900	100.6900	0.000	0.0000	0.0000	0
2019/12/24	IS05	22/03/2023			Interest Rate Swap	93.7600	93.7600	93.7500	93.7500	(0.011)	0.0000	0.0000	0
2019/12/24	IS05	20/06/2023			Interest Rate Swap	99.6500	99.6500	99.6400	99.6400	(0.010)	0.0000	0.0000	0
2019/12/24	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/24	IS10	17/12/2025			Interest Rate Swap	90.2300	90.2300	90.1800	90.1800	(0.055)	0.0000	0.0000	0
2019/12/24	IS10	16/03/2026			Interest Rate Swap	87.0600	87.0600	87.0100	87.0100	(0.057)	0.0000	0.0000	0

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2019/12/24	IS10	15/06/2026			Interest Rate Swap	85.6900	85.6900	85.6400	85.6400	(0.058)	0.0000	0.0000	0
2019/12/24	IS10	21/09/2026			Interest Rate Swap	87.8300	87.8300	87.7900	87.7900	(0.046)	0.0000	0.0000	0
2019/12/24	IS10	21/12/2026			Interest Rate Swap	91.6700	91.6700	91.6400	91.6400	(0.033)	0.0000	0.0000	0
2019/12/24	IS10	15/03/2027			Interest Rate Swap	90.1500	90.1500	90.1200	90.1200	(0.033)	0.0000	0.0000	0
2019/12/24	IS10	21/06/2027			Interest Rate Swap	92.2400	92.2400	92.2100	92.2100	(0.033)	0.0000	0.0000	0
2019/12/24	IS10	20/09/2027			Interest Rate Swap	97.7800	97.7800	97.7600	97.7600	(0.020)	0.0000	0.0000	0
2019/12/24	IS10	20/12/2027			Interest Rate Swap	98.1300	98.1300	98.1100	98.1100	(0.020)	0.0000	0.0000	0
2019/12/24	IS10	22/03/2028			Interest Rate Swap	91.4500	91.4500	91.4300	91.4300	(0.022)	0.0000	0.0000	0
2019/12/24	IS10	20/06/2028			Interest Rate Swap	98.8300	98.8300	98.8100	98.8100	(0.020)	0.0000	0.0000	0
2019/12/24	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/24	R023	06/02/2020	7.54	Call	Bond Future	1,053.4400	1.0534	1,061.9000	1.0619	0.803	0	0	0
2019/12/24	R023	06/02/2020			Bond Future	7.1785	105.0446	7.1738	105.0575	(0.066)	0.0000	0.0000	44,450
2019/12/24	R023	06/02/2020	7.52	Call	Bond Future	1,005.9400	1.0059	1,014.1600	1.0142	0.817	0	0	0
2019/12/24	R023	06/02/2020	7.52	Put	Bond Future	82.3300	0.0823	77.6800	0.0777	(5.648)	0	0	0
2019/12/24	R023	06/02/2020	7.54	Put	Bond Future	76.0500	0.0761	71.6400	0.0716	(5.799)	0	0	0
2019/12/24	R023	06/02/2020	7.53	Call	Bond Future	1,029.6200	1.0296	1,037.9700	1.0380	0.811	0	0	0
2019/12/24	R023	06/02/2020	7.53	Put	Bond Future	79.1200	0.0791	74.6000	0.0746	(5.713)	0	0	0
2019/12/24	R023	07/05/2020	6.91	Put	Bond Future	951.3200	0.9513	942.0300	0.9420	(0.977)	0	0	0
2019/12/24	R023	07/05/2020			Bond Future	7.1529	103.0249	7.1485	103.0360	(0.061)	0.0000	0.0000	13,512
2019/12/24	R023	07/05/2020	6.90	Call	Bond Future	326.4600	0.3265	328.2000	0.3282	0.533	0	0	0
2019/12/24	R023	07/05/2020	6.90	Put	Bond Future	966.8800	0.9669	957.5400	0.9575	(0.966)	0	0	0
2019/12/24	R023	07/05/2020	6.91	Call	Bond Future	336.3300	0.3363	338.1200	0.3381	0.532	0	0	0
2019/12/24	R023	07/05/2020	6.89	Call	Bond Future	317.0000	0.3170	318.6800	0.3187	0.530	0	0	0
2019/12/24	R023	07/05/2020	6.89	Put	Bond Future	982.8400	0.9828	973.4400	0.9734	(0.956)	0	0	0
2019/12/24	R023	06/08/2020	7.26	Call	Bond Future	978.8100	0.9788	982.1700	0.9822	0.343	0	0	0
2019/12/24	R023	06/08/2020			Bond Future	7.1069	104.9277	7.1031	104.9365	(0.053)	0.0000	0.0000	0
2019/12/24	R023	06/08/2020	7.26	Put	Bond Future	624.3700	0.6244	618.9100	0.6189	(0.874)	0	0	0
2019/12/24	R023	06/08/2020	7.27	Call	Bond Future	993.5900	0.9936	997.0000	0.9970	0.343	0	0	0
2019/12/24	R023	06/08/2020	7.28	Put	Bond Future	607.5000	0.6075	602.1300	0.6021	(0.884)	0	0	0
2019/12/24	R023	06/08/2020	7.27	Put	Bond Future	616.0400	0.6160	610.6300	0.6106	(0.878)	0	0	0
2019/12/24	R023	06/08/2020	7.28	Call	Bond Future	1,008.1400	1.0081	1,011.5900	1.0116	0.342	0	0	0
2019/12/24	R023	05/11/2020	7.46	Put	Bond Future	585.7800	0.5858	581.9300	0.5819	(0.657)	0	0	0
2019/12/24	R023	05/11/2020	7.47	Put	Bond Future	579.6100	0.5796	575.7900	0.5758	(0.659)	0	0	0
2019/12/24	R023	05/11/2020			Bond Future	7.0542	102.9600	7.0510	102.9669	(0.046)	0.0000	0.0000	0
2019/12/24	R023	05/11/2020	7.46	Call	Bond Future	1,439.0200	1.4390	1,442.0500	1.4421	0.211	0	0	0
2019/12/24	R023	05/11/2020	7.47	Call	Bond Future	1,453.7700	1.4538	1,456.8300	1.4568	0.210	0	0	0
2019/12/24	R023	05/11/2020	7.45	Call	Bond Future	1,424.3300	1.4243	1,427.3400	1.4273	0.211	0	0	0
2019/12/24	R023	05/11/2020	7.45	Put	Bond Future	592.0000	0.5920	588.1300	0.5881	(0.654)	0	0	0
2019/12/24	R035	06/02/2020	9.60	Call	Bond Future	840.8600	0.8409	898.9300	0.8989	6.906	0	0	0
2019/12/24	R035	06/02/2020	9.61	Put	Bond Future	2,047.4100	2.0474	1,913.3500	1.9134	(6.548)	0	0	0
2019/12/24	R035	06/02/2020			Bond Future	9.7676	97.0494	9.7415	97.2431	(0.268)	0.0000	0.0000	118,282
2019/12/24	R035	06/02/2020	9.60	Put	Bond Future	2,093.2800	2.0933	1,957.6900	1.9577	(6.477)	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
2019/12/24	R035	06/02/2020	9.61	Call	Bond Future	870.4100	0.8704	930.0100	0.9300	6.847	0	0	0
2019/12/24	R035	06/02/2020	9.59	Call	Bond Future	811.9300	0.8119	868.4800	0.8685	6.965	0	0	0
2019/12/24	R035	06/02/2020	9.59	Put	Bond Future	2,139.8600	2.1399	2,002.7500	2.0028	(6.407)	0	0	0
2019/12/24	R035	07/05/2020	10.57	Put	Bond Future	993.1600	0.9932	941.9900	0.9420	(5.152)	0	0	3,530
2019/12/24	R035	07/05/2020	9.75	Call	Bond Future	2,383.1700	2.3832	2,467.2400	2.4672	3.528	0	0	5,000
2019/12/24	R035	07/05/2020	10.75	Put	Bond Future	774.4600	0.7745	732.4000	0.7324	(5.431)	0	0	5,000
2019/12/24	R035	07/05/2020	9.48	Put	Bond Future	4,195.6300	4.1956	4,061.9100	4.0619	(3.187)	0	0	0
2019/12/24	R035	07/05/2020	9.47	Call	Bond Future	1,491.6500	1.4916	1,552.3700	1.5524	4.071	0	0	0
2019/12/24	R035	07/05/2020			Bond Future	9.8394	94.3133	9.8127	94.5086	(0.272)	0.0000	0.0000	0
2019/12/24	R035	07/05/2020	9.11	Put	Bond Future	6,228.2300	6.2282	6,066.6300	6.0666	(2.595)	0	0	0
2019/12/24	R035	07/05/2020	9.11	Call	Bond Future	679.6700	0.6797	713.3300	0.7133	4.952	0	0	5,000
2019/12/24	R035	07/05/2020	9.78	Put	Bond Future	2,925.3800	2.9254	2,816.7200	2.8167	(3.714)	0	0	0
2019/12/24	R035	07/05/2020	10.57	Call	Bond Future	6,103.0400	6.1030	6,247.1300	6.2471	2.361	0	0	0
2019/12/24	R035	07/05/2020	9.75	Put	Bond Future	3,038.5600	3.0386	2,927.3700	2.9274	(3.659)	0	0	0
2019/12/24	R035	07/05/2020	10.75	Call	Bond Future	7,079.4200	7.0794	7,232.6200	7.2326	2.164	0	0	0
2019/12/24	R035	07/05/2020	9.48	Call	Bond Future	1,520.0600	1.5201	1,581.6000	1.5816	4.049	0	0	0
2019/12/24	R035	07/05/2020	9.47	Put	Bond Future	4,243.2600	4.2433	4,108.7200	4.1087	(3.171)	0	0	0
2019/12/24	R035	07/05/2020	9.78	Call	Bond Future	2,490.6000	2.4906	2,577.2000	2.5772	3.477	0	0	3,530
2019/12/24	R035	07/05/2020	9.18	Put	Bond Future	5,802.6200	5.8026	5,645.8100	5.6458	(2.702)	0	0	0
2019/12/24	R035	07/05/2020	9.18	Call	Bond Future	807.1100	0.8071	845.5600	0.8456	4.764	0	0	3,530
2019/12/24	R035	07/05/2020	9.49	Call	Bond Future	1,548.5600	1.5486	1,610.9200	1.6109	4.027	0	0	0
2019/12/24	R035	07/05/2020	9.49	Put	Bond Future	4,148.1800	4.1482	4,015.2800	4.0153	(3.204)	0	0	0
2019/12/24	R035	06/08/2020	9.00	Put	Bond Future	7,829.1200	7.8291	7,669.9600	7.6700	(2.033)	0	0	0
2019/12/24	R035	06/08/2020	9.92	Put	Bond Future	3,436.3800	3.4364	3,335.3800	3.3354	(2.939)	0	0	0
2019/12/24	R035	06/08/2020			Bond Future	9.9115	96.0482	9.8842	96.2449	(0.276)	0.0000	0.0000	0
2019/12/24	R035	06/08/2020	9.00	Call	Bond Future	932.2200	0.9322	969.7300	0.9697	4.024	0	0	24,761
2019/12/24	R035	06/08/2020	9.92	Call	Bond Future	3,497.3100	3.4973	3,592.9800	3.5930	2.736	0	0	0
2019/12/24	R035	06/08/2020	9.93	Call	Bond Future	3,534.5900	3.5346	3,630.9100	3.6309	2.725	0	0	0
2019/12/24	R035	06/08/2020	9.91	Put	Bond Future	3,470.7600	3.4708	3,369.1100	3.3691	(2.929)	0	0	0
2019/12/24	R035	06/08/2020	8.75	Put	Bond Future	9,525.6600	9.5257	9,355.2300	9.3552	(1.789)	0	0	0
2019/12/24	R035	06/08/2020	8.75	Call	Bond Future	607.4900	0.6075	633.7300	0.6337	4.319	0	0	3,000
2019/12/24	R035	06/08/2020	9.93	Put	Bond Future	3,401.9700	3.4020	3,301.6200	3.3016	(2.950)	0	0	0
2019/12/24	R035	06/08/2020	9.91	Call	Bond Future	3,459.9200	3.4599	3,554.9400	3.5549	2.746	0	0	0
2019/12/24	R035	05/11/2020	10.34	Put	Bond Future	3,123.9500	3.1239	3,041.5300	3.0415	(2.638)	0	0	0
2019/12/24	R035	05/11/2020			Bond Future	9.9859	93.3506	9.9579	93.5490	(0.280)	0.0000	0.0000	0
2019/12/24	R035	05/11/2020	10.33	Call	Bond Future	5,536.5700	5.5366	5,652.0100	5.6520	2.085	0	0	0
2019/12/24	R035	05/11/2020	10.33	Put	Bond Future	3,149.6900	3.1497	3,066.7800	3.0668	(2.632)	0	0	0
2019/12/24	R035	05/11/2020	10.34	Call	Bond Future	5,578.8300	5.5788	5,694.7600	5.6948	2.078	0	0	0
2019/12/24	R035	05/11/2020	10.32	Call	Bond Future	5,494.7500	5.4948	5,609.7100	5.6097	2.092	0	0	0
2019/12/24	R035	05/11/2020	10.32	Put	Bond Future	3,175.9500	3.1760	3,092.5600	3.0926	(2.626)	0	0	0
2019/12/24	R186	06/02/2020	8.57	Call	Bond Future	2,071.2300	2.0712	2,130.2600	2.1303	2.850	0	0	0
2019/12/24	R186	06/02/2020	8.50	Call	Bond Future	1,780.6200	1.7806	1,834.6800	1.8347	3.036	0	0	0
2019/12/24	R186	06/02/2020	8.11	Put	Bond Future	1,363.6200	1.3636	1,300.0000	1.3000	(4.666)	0	0	0
2019/12/24	R186	06/02/2020			Bond Future	8.2516	113.0685	8.2360	113.1549	(0.189)	0.0000	0.0000	103,551
2019/12/24	R186	06/02/2020	8.55	Call	Bond Future	1,986.5000	1.9865	2,044.1600	2.0442	2.903	0	0	0
2019/12/24	R186	06/02/2020	8.55	Put	Bond Future	350.1900	0.3502	321.4500	0.3215	(8.207)	0	0	0
2019/12/24	R186	06/02/2020	8.11	Call	Bond Future	576.1500	0.5762	598.9300	0.5989	3.954	0	0	821

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
2019/12/24	R186	06/02/2020	8.57	Put	Bond Future	326.3500	0.3263	298.9800	0.2990	(8.387)	0	0	0
2019/12/24	R186	06/02/2020	9.00	Put	Bond Future	61.9900	0.0620	54.3000	0.0543	(12.405)	0	0	821
2019/12/24	R186	06/02/2020	8.50	Put	Bond Future	416.3500	0.4163	384.0100	0.3840	(7.768)	0	0	821
2019/12/24	R186	06/02/2020	8.56	Call	Bond Future	2,028.6400	2.0286	2,086.9900	2.0870	2.876	0	0	0
2019/12/24	R186	06/02/2020	8.56	Put	Bond Future	338.0300	0.3380	309.9800	0.3100	(8.298)	0	0	0
2019/12/24	R186	06/02/2020	9.00	Call	Bond Future	4,108.2700	4.1083	4,186.9800	4.1870	1.916	0	0	0
2019/12/24	R186	07/05/2020	7.90	Put	Bond Future	2,943.1600	2.9432	2,878.8100	2.8788	(2.186)	0	0	2,500
2019/12/24	R186	07/05/2020	8.28	Put	Bond Future	1,727.4600	1.7275	1,678.6800	1.6787	(2.824)	0	0	0
2019/12/24	R186	07/05/2020	8.93	Call	Bond Future	3,933.4400	3.9334	3,995.2600	3.9953	1.572	0	0	0
2019/12/24	R186	07/05/2020	8.09	Put	Bond Future	2,281.0600	2.2811	2,224.2000	2.2242	(2.493)	0	0	0
2019/12/24	R186	07/05/2020			Bond Future	8.2959	115.1273	8.2799	115.2130	(0.193)	0.0000	0.0000	1,650
2019/12/24	R186	07/05/2020	8.50	Call	Bond Future	2,308.5700	2.3086	2,354.8800	2.3549	2.006	0	0	0
2019/12/24	R186	07/05/2020	8.50	Put	Bond Future	1,221.5300	1.2215	1,182.1200	1.1821	(3.226)	0	0	23,208
2019/12/24	R186	07/05/2020	8.08	Call	Bond Future	1,148.7600	1.1488	1,177.2100	1.1772	2.477	0	0	0
2019/12/24	R186	07/05/2020	8.08	Put	Bond Future	2,313.0500	2.3131	2,255.7800	2.2558	(2.476)	0	0	0
2019/12/24	R186	07/05/2020	7.90	Call	Bond Future	796.0300	0.7960	817.4000	0.8174	2.685	0	0	0
2019/12/24	R186	07/05/2020	8.28	Call	Bond Future	1,642.5000	1.6425	1,679.4400	1.6794	2.249	0	0	6,000
2019/12/24	R186	07/05/2020	8.93	Put	Bond Future	600.9200	0.6009	577.0200	0.5770	(3.977)	0	0	6,000
2019/12/24	R186	07/05/2020	8.09	Call	Bond Future	1,171.0600	1.1711	1,199.9200	1.1999	2.464	0	0	0
2019/12/24	R186	07/05/2020	7.60	Put	Bond Future	4,197.2800	4.1973	4,123.3000	4.1233	(1.763)	0	0	0
2019/12/24	R186	07/05/2020	7.60	Call	Bond Future	387.6000	0.3876	399.3400	0.3993	3.029	0	0	6,000
2019/12/24	R186	07/05/2020	8.07	Call	Bond Future	1,126.9900	1.1270	1,155.0300	1.1550	2.488	0	0	0
2019/12/24	R186	07/05/2020	8.07	Put	Bond Future	2,345.5900	2.3456	2,287.9100	2.2879	(2.459)	0	0	0
2019/12/24	R186	06/08/2020	8.38	Put	Bond Future	2,033.0400	2.0330	1,988.4000	1.9884	(2.196)	0	0	0
2019/12/24	R186	06/08/2020			Bond Future	8.3388	111.9453	8.3224	112.0300	(0.196)	0.0000	0.0000	0
2019/12/24	R186	06/08/2020	8.37	Call	Bond Future	2,218.9600	2.2190	2,258.6900	2.2587	1.790	0	0	0
2019/12/24	R186	06/08/2020	8.37	Put	Bond Future	2,057.2600	2.0573	2,012.2900	2.0123	(2.186)	0	0	0
2019/12/24	R186	06/08/2020	8.38	Call	Bond Future	2,246.4400	2.2464	2,286.5000	2.2865	1.783	0	0	0
2019/12/24	R186	06/08/2020	8.36	Call	Bond Future	2,191.3100	2.1913	2,230.7100	2.2307	1.798	0	0	0
2019/12/24	R186	06/08/2020	8.36	Put	Bond Future	2,081.3400	2.0813	2,036.0400	2.0360	(2.176)	0	0	0
2019/12/24	R186	05/11/2020	8.64	Put	Bond Future	1,959.7600	1.9598	1,921.7500	1.9218	(1.940)	0	0	0
2019/12/24	R186	05/11/2020	8.65	Call	Bond Future	3,289.5900	3.2896	3,335.7300	3.3357	1.403	0	0	0
2019/12/24	R186	05/11/2020			Bond Future	8.3783	114.0445	8.3615	114.1284	(0.200)	0.0000	0.0000	0
2019/12/24	R186	05/11/2020	8.66	Call	Bond Future	3,319.9000	3.3199	3,366.2900	3.3663	1.397	0	0	0
2019/12/24	R186	05/11/2020	8.66	Put	Bond Future	1,921.7500	1.9218	1,884.2400	1.8842	(1.952)	0	0	0
2019/12/24	R186	05/11/2020	9.26	Put	Bond Future	1,072.6200	1.0726	1,048.1700	1.0482	(2.279)	0	0	3,500
2019/12/24	R186	05/11/2020	8.64	Call	Bond Future	3,259.4000	3.2594	3,305.2900	3.3053	1.408	0	0	0
2019/12/24	R186	05/11/2020	7.84	Put	Bond Future	4,055.7100	4.0557	3,996.8400	3.9968	(1.452)	0	0	0
2019/12/24	R186	05/11/2020	8.65	Put	Bond Future	1,940.6800	1.9407	1,902.9200	1.9029	(1.946)	0	0	0
2019/12/24	R186	05/11/2020	8.34	Put	Bond Future	2,612.8500	2.6129	2,567.0800	2.5671	(1.752)	0	0	0
2019/12/24	R186	05/11/2020	8.34	Call	Bond Future	2,421.1600	2.4212	2,459.2900	2.4593	1.575	0	0	3,500
2019/12/24	R186	05/11/2020	9.26	Call	Bond Future	5,373.9300	5.3739	5,433.3800	5.4334	1.106	0	0	0
2019/12/24	R186	05/11/2020	7.84	Call	Bond Future	1,320.3300	1.3203	1,345.3600	1.3454	1.896	0	0	3,500
2019/12/24	R197	06/02/2020			Bond Future	301.4004	301.4004	301.3894	301.3894	(0.004)	0.0000	0.0000	2,540
2019/12/24	R197	07/05/2020			Bond Future	306.9622	306.9622	306.9450	306.9450	(0.006)	0.0000	0.0000	0
2019/12/24	R197	06/08/2020			Bond Future	304.9895	304.9895	304.9649	304.9649	(0.008)	0.0000	0.0000	0
2019/12/24	R197	05/11/2020			Bond Future	310.7083	310.7083	310.6768	310.6768	(0.010)	0.0000	0.0000	0

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2019/12/24	R202	06/02/2020			Bond Future	226.3490	226.3490	227.0844	227.0844	0.325	0.0000	0.0000	8,469
2019/12/24	R202	07/05/2020			Bond Future	230.5259	230.5259	231.2702	231.2702	0.323	0.0000	0.0000	0
2019/12/24	R202	06/08/2020			Bond Future	230.7538	230.7538	231.5066	231.5066	0.326	0.0000	0.0000	0
2019/12/24	R202	05/11/2020			Bond Future	235.0807	235.0807	235.8429	235.8429	0.324	0.0000	0.0000	0
2019/12/24	R208	06/02/2020	6.13	Put	Bond Future	547.3000	0.5473	544.1600	0.5442	(0.574)	0	0	0
2019/12/24	R208	06/02/2020	6.12	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/12/24	R208	06/02/2020			Bond Future	6.6358	102.5833	6.6329	102.5864	(0.044)	0.0000	0.0000	14,955
2019/12/24	R208	06/02/2020	6.13	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/24	R208	06/02/2020	6.12	Put	Bond Future	558.1600	0.5582	555.0200	0.5550	(0.563)	0	0	0
2019/12/24	R208	06/02/2020	6.14	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/24	R208	06/02/2020	6.14	Put	Bond Future	536.4400	0.5364	533.3000	0.5333	(0.585)	0	0	0
2019/12/24	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	R208	07/05/2020	4.80	Put	Bond Future	1,390.2400	1.3902	1,389.0800	1.3891	(0.083)	0	0	0
2019/12/24	R208	07/05/2020			Bond Future	6.4165	101.0478	6.4151	101.0490	(0.021)	0.0000	0.0000	60
2019/12/24	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	R208	07/05/2020	4.82	Put	Bond Future	1,372.8500	1.3728	1,371.6900	1.3717	(0.084)	0	0	0
2019/12/24	R208	07/05/2020	4.81	Put	Bond Future	1,381.5400	1.3815	1,380.3800	1.3804	(0.084)	0	0	0
2019/12/24	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/24	R208	06/08/2020	5.57	Put	Bond Future	288.3000	0.2883	289.0900	0.2891	0.274	0	0	0
2019/12/24	R208	06/08/2020			Bond Future	5.9802	102.9169	5.9822	102.9157	0.033	0.0000	0.0000	0
2019/12/24	R208	06/08/2020	5.56	Call	Bond Future	31.9900	0.0320	31.5700	0.0316	(1.313)	0	0	0
2019/12/24	R208	06/08/2020	5.56	Put	Bond Future	293.0900	0.2931	293.8900	0.2939	0.273	0	0	0
2019/12/24	R208	06/08/2020	5.57	Call	Bond Future	33.4300	0.0334	33.0000	0.0330	(1.286)	0	0	0
2019/12/24	R208	06/08/2020	5.55	Call	Bond Future	30.3700	0.0304	29.9700	0.0300	(1.317)	0	0	0
2019/12/24	R208	06/08/2020	5.55	Put	Bond Future	297.7000	0.2977	298.5200	0.2985	0.275	0	0	0
2019/12/24	R208	05/11/2020	4.78	Call	Bond Future	62.6700	0.0627	61.2300	0.0612	(2.298)	0	0	0
2019/12/24	R208	05/11/2020	4.77	Put	Bond Future	128.9000	0.1289	130.8400	0.1308	1.505	0	0	0
2019/12/24	R208	05/11/2020			Bond Future	4.9460	101.4369	4.9547	101.4335	0.177	0.0000	0.0000	0
2019/12/24	R208	05/11/2020	4.79	Call	Bond Future	64.5400	0.0645	63.0800	0.0631	(2.262)	0	0	0
2019/12/24	R208	05/11/2020	4.79	Put	Bond Future	124.5600	0.1246	126.4600	0.1265	1.525	0	0	0
2019/12/24	R208	05/11/2020	4.78	Put	Bond Future	126.5400	0.1265	128.4600	0.1285	1.517	0	0	0
2019/12/24	R208	05/11/2020	4.77	Call	Bond Future	61.1800	0.0612	59.7600	0.0598	(2.321)	0	0	0
2019/12/24	R209	06/02/2020	9.52	Put	Bond Future	2,313.7800	2.3138	2,208.1500	2.2081	(4.565)	0	0	0
2019/12/24	R209	06/02/2020			Bond Future	9.8026	73.7705	9.7817	73.9026	(0.213)	0.0000	0.0000	103,446
2019/12/24	R209	06/02/2020	9.51	Call	Bond Future	480.0500	0.4801	505.6300	0.5056	5.329	0	0	0
2019/12/24	R209	06/02/2020	9.51	Put	Bond Future	2,360.5300	2.3605	2,254.0500	2.2541	(4.511)	0	0	0
2019/12/24	R209	06/02/2020	9.40	Put	Bond Future	2,912.4900	2.9125	2,797.6700	2.7977	(3.942)	0	0	0
2019/12/24	R209	06/02/2020	9.40	Call	Bond Future	306.6400	0.3066	323.8800	0.3239	5.622	0	0	7,500
2019/12/24	R209	06/02/2020	9.52	Call	Bond Future	498.7300	0.4987	525.1600	0.5252	5.299	0	0	0
2019/12/24	R209	06/02/2020	9.50	Call	Bond Future	461.8500	0.4619	486.6000	0.4866	5.359	0	0	0
2019/12/24	R209	06/02/2020	9.50	Put	Bond Future	2,407.8500	2.4078	2,300.5400	2.3005	(4.457)	0	0	0
2019/12/24	R209	07/05/2020	9.47	Call	Bond Future	1,230.3900	1.2304	1,268.7300	1.2687	3.116	0	0	0
2019/12/24	R209	07/05/2020			Bond Future	9.8705	71.9625	9.8492	72.0955	(0.216)	0.0000	0.0000	0
2019/12/24	R209	07/05/2020	9.45	Call	Bond Future	1,185.6000	1.1856	1,222.8800	1.2229	3.144	0	0	0
2019/12/24	R209	07/05/2020	9.45	Put	Bond Future	3,876.2300	3.8762	3,780.5100	3.7805	(2.469)	0	0	0

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2019/12/24	R209	07/05/2020	9.47	Put	Bond Future	3,789.7800	3.7898	3,695.1200	3.6951	(2.498)	0	0	0
2019/12/24	R209	07/05/2020	9.46	Call	Bond Future	1,207.8600	1.2079	1,245.6800	1.2457	3.131	0	0	0
2019/12/24	R209	07/05/2020	9.46	Put	Bond Future	3,832.8300	3.8328	3,737.6500	3.7376	(2.483)	0	0	0
2019/12/24	R209	06/08/2020	5.56	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/24	R209	06/08/2020	5.55	Put	Bond Future	36,230.8500	36.2309	36,097.1400	36.0971	(0.369)	0	0	0
2019/12/24	R209	06/08/2020			Bond Future	9.9387	73.2859	9.9170	73.4197	(0.218)	0.0000	0.0000	0
2019/12/24	R209	06/08/2020	5.57	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/24	R209	06/08/2020	5.57	Put	Bond Future	36,014.0100	36.0140	35,880.3000	35.8803	(0.371)	0	0	0
2019/12/24	R209	06/08/2020	5.56	Put	Bond Future	36,122.3600	36.1224	35,988.6500	35.9886	(0.370)	0	0	0
2019/12/24	R209	06/08/2020	5.55	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/24	R209	05/11/2020	10.02	Call	Bond Future	3,652.5500	3.6525	3,718.5500	3.7186	1.807	0	0	0
2019/12/24	R209	05/11/2020			Bond Future	10.0055	71.5120	9.9834	71.6467	(0.221)	0.0000	0.0000	0
2019/12/24	R209	05/11/2020	10.00	Call	Bond Future	3,589.9300	3.5899	3,655.2100	3.6552	1.818	0	0	0
2019/12/24	R209	05/11/2020	10.00	Put	Bond Future	3,623.5000	3.6235	3,554.0600	3.5541	(1.916)	0	0	0
2019/12/24	R209	05/11/2020	10.02	Put	Bond Future	3,564.6100	3.5646	3,495.8900	3.4959	(1.928)	0	0	0
2019/12/24	R209	05/11/2020	10.01	Call	Bond Future	3,621.1800	3.6212	3,686.8200	3.6868	1.813	0	0	0
2019/12/24	R209	05/11/2020	10.01	Put	Bond Future	3,593.9600	3.5940	3,524.8800	3.5249	(1.922)	0	0	0
2019/12/24	R210	06/02/2020			Bond Future	188.8611	188.8611	188.8561	188.8561	(0.003)	0.0000	0.0000	1,721
2019/12/24	R210	07/05/2020			Bond Future	189.7029	189.7029	189.6940	189.6940	(0.005)	0.0000	0.0000	0
2019/12/24	R210	06/08/2020			Bond Future	193.2883	193.2883	193.2747	193.2747	(0.007)	0.0000	0.0000	0
2019/12/24	R210	05/11/2020			Bond Future	194.1972	194.1972	194.1794	194.1794	(0.009)	0.0000	0.0000	0
2019/12/24	R212	06/02/2020			Bond Future	161.7774	161.7774	161.7868	161.7868	0.006	0.0000	0.0000	7,963
2019/12/24	R212	07/05/2020			Bond Future	164.7627	164.7627	164.7691	164.7691	0.004	0.0000	0.0000	0
2019/12/24	R212	06/08/2020			Bond Future	165.5886	165.5886	165.5913	165.5913	0.002	0.0000	0.0000	0
2019/12/24	R212	05/11/2020			Bond Future	168.6937	168.6937	168.6928	168.6928	0.000	0.0000	0.0000	0
2019/12/24	R213	06/02/2020	9.27	Call	Bond Future	1,113.7000	1.1137	1,166.7100	1.1667	4.760	0	0	0
2019/12/24	R213	06/02/2020	9.26	Put	Bond Future	1,163.4100	1.1634	1,087.4300	1.0874	(6.531)	0	0	0
2019/12/24	R213	06/02/2020			Bond Future	9.2732	87.6565	9.2523	87.7844	(0.226)	0.0000	0.0000	24,111
2019/12/24	R213	06/02/2020	9.28	Call	Bond Future	1,145.1300	1.1451	1,199.2500	1.1992	4.726	0	0	0
2019/12/24	R213	06/02/2020	9.28	Put	Bond Future	1,103.7100	1.1037	1,029.9500	1.0300	(6.683)	0	0	0
2019/12/24	R213	06/02/2020	9.27	Put	Bond Future	1,133.2800	1.1333	1,058.4100	1.0584	(6.606)	0	0	0
2019/12/24	R213	06/02/2020	9.26	Call	Bond Future	1,082.7700	1.0828	1,134.6700	1.1347	4.793	0	0	0
2019/12/24	R213	07/05/2020	9.01	Put	Bond Future	3,219.9500	3.2200	3,131.4900	3.1315	(2.747)	0	0	0
2019/12/24	R213	07/05/2020	9.00	Call	Bond Future	1,212.9200	1.2129	1,252.4300	1.2524	3.257	0	0	0
2019/12/24	R213	07/05/2020			Bond Future	9.3357	85.7008	9.3143	85.8293	(0.229)	0.0000	0.0000	0
2019/12/24	R213	07/05/2020	9.01	Call	Bond Future	1,235.6300	1.2356	1,275.6800	1.2757	3.241	0	0	0
2019/12/24	R213	07/05/2020	9.00	Put	Bond Future	3,259.1300	3.2591	3,170.1300	3.1701	(2.731)	0	0	0
2019/12/24	R213	07/05/2020	9.02	Call	Bond Future	1,258.4000	1.2584	1,299.0000	1.2990	3.226	0	0	0
2019/12/24	R213	07/05/2020	9.02	Put	Bond Future	3,180.8900	3.1809	3,092.9800	3.0930	(2.764)	0	0	0
2019/12/24	R213	06/08/2020	9.31	Call	Bond Future	2,485.5100	2.4855	2,542.5300	2.5425	2.294	0	0	0
2019/12/24	R213	06/08/2020			Bond Future	9.3978	87.2784	9.3760	87.4073	(0.232)	0.0000	0.0000	0
2019/12/24	R213	06/08/2020	9.29	Call	Bond Future	2,428.0300	2.4280	2,484.1600	2.4842	2.312	0	0	0
2019/12/24	R213	06/08/2020	9.29	Put	Bond Future	3,067.0400	3.0670	2,994.2800	2.9943	(2.372)	0	0	0
2019/12/24	R213	06/08/2020	9.31	Put	Bond Future	3,005.5400	3.0055	2,933.6700	2.9337	(2.391)	0	0	0
2019/12/24	R213	06/08/2020	9.30	Call	Bond Future	2,456.6800	2.4567	2,513.2600	2.5133	2.303	0	0	0

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2019/12/24	R213	06/08/2020	9.30	Put	Bond Future	3,036.1700	3.0362	2,963.8600	2.9639	(2.382)	0	0	0
2019/12/24	R213	05/11/2020	9.60	Put	Bond Future	2,946.0500	2.9461	2,883.8800	2.8839	(2.110)	0	0	0
2019/12/24	R213	05/11/2020	9.59	Call	Bond Future	3,703.6700	3.7037	3,770.6700	3.7707	1.809	0	0	0
2019/12/24	R213	05/11/2020			Bond Future	9.4628	85.3661	9.4405	85.4956	(0.236)	0.0000	0.0000	0
2019/12/24	R213	05/11/2020	9.60	Call	Bond Future	3,735.7700	3.7358	3,803.1200	3.8031	1.803	0	0	0
2019/12/24	R213	05/11/2020	9.59	Put	Bond Future	2,971.1800	2.9712	2,908.6600	2.9087	(2.104)	0	0	0
2019/12/24	R213	05/11/2020	9.61	Call	Bond Future	3,767.9900	3.7680	3,835.6900	3.8357	1.797	0	0	0
2019/12/24	R213	05/11/2020	9.61	Put	Bond Future	2,921.0900	2.9211	2,859.2700	2.8593	(2.116)	0	0	0
2019/12/24	R214	06/02/2020	9.73	Call	Bond Future	514.0500	0.5141	550.7400	0.5507	7.137	0	0	0
2019/12/24	R214	06/02/2020	9.87	Put	Bond Future	1,830.9400	1.8309	1,714.1500	1.7141	(6.379)	0	0	0
2019/12/24	R214	06/02/2020	10.42	Call	Bond Future	2,975.8400	2.9758	3,100.0700	3.1001	4.175	0	0	0
2019/12/24	R214	06/02/2020			Bond Future	10.0198	72.2968	9.9938	72.4675	(0.260)	0.0000	0.0000	19,434
2019/12/24	R214	06/02/2020	9.71	Call	Bond Future	475.9900	0.4760	510.4400	0.5104	7.238	0	0	0
2019/12/24	R214	06/02/2020	9.71	Put	Bond Future	2,552.4100	2.5524	2,416.1000	2.4161	(5.340)	0	0	0
2019/12/24	R214	06/02/2020	10.42	Put	Bond Future	432.3800	0.4324	385.8500	0.3859	(10.761)	0	0	1,000
2019/12/24	R214	06/02/2020	9.73	Put	Bond Future	2,453.4900	2.4535	2,319.4200	2.3194	(5.464)	0	0	0
2019/12/24	R214	06/02/2020	9.52	Call	Bond Future	206.1200	0.2061	222.9900	0.2230	8.185	0	0	1,000
2019/12/24	R214	06/02/2020	9.87	Call	Bond Future	838.9200	0.8389	892.8900	0.8929	6.433	0	0	1,000
2019/12/24	R214	06/02/2020	9.72	Call	Bond Future	494.8100	0.4948	530.3700	0.5304	7.187	0	0	0
2019/12/24	R214	06/02/2020	9.72	Put	Bond Future	2,502.6900	2.5027	2,367.4900	2.3675	(5.402)	0	0	0
2019/12/24	R214	06/02/2020	9.52	Put	Bond Future	3,604.7800	3.6048	3,450.8900	3.4509	(4.269)	0	0	0
2019/12/24	R214	07/05/2020	9.77	Put	Bond Future	3,625.5900	3.6256	3,511.3200	3.5113	(3.152)	0	0	0
2019/12/24	R214	07/05/2020			Bond Future	10.0866	70.3150	10.0600	70.4876	(0.264)	0.0000	0.0000	0
2019/12/24	R214	07/05/2020	9.76	Call	Bond Future	1,500.8000	1.5008	1,558.3400	1.5583	3.834	0	0	0
2019/12/24	R214	07/05/2020	9.76	Put	Bond Future	3,667.6300	3.6676	3,552.6600	3.5527	(3.135)	0	0	0
2019/12/24	R214	07/05/2020	9.31	Put	Bond Future	5,926.9100	5.9269	5,782.8300	5.7828	(2.431)	0	0	0
2019/12/24	R214	07/05/2020	10.66	Put	Bond Future	1,154.0000	1.1540	1,099.7400	1.0997	(4.702)	0	0	1,250
2019/12/24	R214	07/05/2020	9.77	Call	Bond Future	1,526.6900	1.5267	1,584.9300	1.5849	3.815	0	0	0
2019/12/24	R214	07/05/2020	9.31	Call	Bond Future	595.0900	0.5951	623.5200	0.6235	4.777	0	0	1,250
2019/12/24	R214	07/05/2020	9.91	Put	Bond Future	3,074.0500	3.0740	2,969.8800	2.9699	(3.389)	0	0	0
2019/12/24	R214	07/05/2020	9.91	Call	Bond Future	1,915.5700	1.9156	1,983.9100	1.9839	3.568	0	0	1,250
2019/12/24	R214	07/05/2020	10.66	Call	Bond Future	4,714.0900	4.7141	4,832.3400	4.8323	2.508	0	0	0
2019/12/24	R214	07/05/2020	9.75	Call	Bond Future	1,475.1700	1.4752	1,532.0000	1.5320	3.852	0	0	0
2019/12/24	R214	07/05/2020	9.75	Put	Bond Future	3,710.0300	3.7100	3,594.3500	3.5944	(3.118)	0	0	0
2019/12/24	R214	06/08/2020	9.98	Put	Bond Future	3,776.7700	3.7768	3,677.6200	3.6776	(2.625)	0	0	0
2019/12/24	R214	06/08/2020	9.97	Call	Bond Future	2,622.4100	2.6224	2,696.7100	2.6967	2.833	0	0	0
2019/12/24	R214	06/08/2020			Bond Future	10.1534	71.6080	10.1262	71.7821	(0.267)	0.0000	0.0000	0
2019/12/24	R214	06/08/2020	9.98	Call	Bond Future	2,652.7500	2.6527	2,727.6200	2.7276	2.822	0	0	0
2019/12/24	R214	06/08/2020	9.97	Put	Bond Future	3,812.1500	3.8121	3,712.4300	3.7124	(2.616)	0	0	0
2019/12/24	R214	06/08/2020	9.99	Call	Bond Future	2,683.2600	2.6833	2,758.6900	2.7587	2.811	0	0	0
2019/12/24	R214	06/08/2020	9.99	Put	Bond Future	3,741.6600	3.7417	3,643.0700	3.6431	(2.635)	0	0	0
2019/12/24	R214	05/11/2020	10.26	Put	Bond Future	3,760.8200	3.7608	3,674.0800	3.6741	(2.306)	0	0	0
2019/12/24	R214	05/11/2020			Bond Future	10.2216	69.6565	10.1939	69.8324	(0.271)	0.0000	0.0000	0
2019/12/24	R214	05/11/2020	10.25	Call	Bond Future	3,970.3000	3.9703	4,058.9400	4.0589	2.233	0	0	0
2019/12/24	R214	05/11/2020	10.25	Put	Bond Future	3,790.9500	3.7910	3,703.7600	3.7038	(2.300)	0	0	0
2019/12/24	R214	05/11/2020	10.26	Call	Bond Future	4,003.1600	4.0032	4,092.2500	4.0923	2.225	0	0	0
2019/12/24	R214	05/11/2020	10.24	Call	Bond Future	3,937.8100	3.9378	4,025.9900	4.0260	2.239	0	0	0

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2019/12/24	R214	05/11/2020	10.24	Put	Bond Future	3,821.5500	3.8215	3,733.9000	3.7339	(2.294)	0	0	0
2019/12/24	R248	06/02/2020	9.71	Put	Bond Future	3,805.8700	3.8059	3,621.1700	3.6212	(4.853)	0	0	0
2019/12/24	R248	06/02/2020			Bond Future	10.1110	91.3404	10.0850	91.5559	(0.258)	0.0000	0.0000	94,909
2019/12/24	R248	06/02/2020	9.71	Call	Bond Future	385.7200	0.3857	416.5800	0.4166	8.001	0	0	0
2019/12/24	R248	06/02/2020	9.70	Put	Bond Future	3,876.3900	3.8764	3,690.4900	3.6905	(4.796)	0	0	0
2019/12/24	R248	06/02/2020	9.72	Call	Bond Future	404.0300	0.4040	436.1200	0.4361	7.942	0	0	0
2019/12/24	R248	06/02/2020	9.72	Put	Bond Future	3,736.0800	3.7361	3,552.6100	3.5526	(4.911)	0	0	0
2019/12/24	R248	06/02/2020	9.70	Call	Bond Future	368.0000	0.3680	397.6600	0.3977	8.060	0	0	0
2019/12/24	R248	07/05/2020	9.79	Call	Bond Future	1,658.1100	1.6581	1,724.7200	1.7247	4.017	0	0	0
2019/12/24	R248	07/05/2020	9.77	Put	Bond Future	5,054.6400	5.0546	4,901.7900	4.9018	(3.024)	0	0	0
2019/12/24	R248	07/05/2020			Bond Future	10.1802	88.5638	10.1536	88.7814	(0.262)	0.0000	0.0000	0
2019/12/24	R248	07/05/2020	9.79	Put	Bond Future	4,941.4200	4.9414	4,790.3700	4.7904	(3.057)	0	0	0
2019/12/24	R248	07/05/2020	9.77	Call	Bond Future	1,597.2600	1.5973	1,662.0700	1.6621	4.058	0	0	0
2019/12/24	R248	07/05/2020	9.78	Put	Bond Future	4,997.8000	4.9978	4,845.8400	4.8458	(3.041)	0	0	0
2019/12/24	R248	07/05/2020	9.78	Call	Bond Future	1,627.5200	1.6275	1,693.2200	1.6932	4.037	0	0	0
2019/12/24	R248	06/08/2020	9.00	Put	Bond Future	11,739.6300	11.7396	11,545.0900	11.5451	(1.657)	0	0	0
2019/12/24	R248	06/08/2020	10.20	Call	Bond Future	3,671.1100	3.6711	3,774.5100	3.7745	2.817	0	0	0
2019/12/24	R248	06/08/2020			Bond Future	10.2496	90.1921	10.2223	90.4118	(0.266)	0.0000	0.0000	0
2019/12/24	R248	06/08/2020	9.25	Put	Bond Future	9,645.4300	9.6454	9,462.8000	9.4628	(1.893)	0	0	0
2019/12/24	R248	06/08/2020	9.25	Call	Bond Future	903.0200	0.9030	940.0800	0.9401	4.104	0	0	20,640
2019/12/24	R248	06/08/2020	10.18	Call	Bond Future	3,589.4700	3.5895	3,691.4000	3.6914	2.840	0	0	0
2019/12/24	R248	06/08/2020	10.18	Put	Bond Future	4,152.4400	4.1524	4,034.6800	4.0347	(2.836)	0	0	0
2019/12/24	R248	06/08/2020	9.00	Call	Bond Future	571.1900	0.5712	596.3400	0.5963	4.403	0	0	3,000
2019/12/24	R248	06/08/2020	10.20	Put	Bond Future	4,071.6300	4.0716	3,955.3400	3.9553	(2.856)	0	0	0
2019/12/24	R248	06/08/2020	10.19	Call	Bond Future	3,630.0400	3.6300	3,732.7100	3.7327	2.828	0	0	0
2019/12/24	R248	06/08/2020	10.19	Put	Bond Future	4,111.7200	4.1117	3,994.7000	3.9947	(2.846)	0	0	0
2019/12/24	R248	05/11/2020	10.02	Put	Bond Future	6,011.8600	6.0119	5,881.9600	5.8820	(2.161)	0	0	0
2019/12/24	R248	05/11/2020	10.03	Call	Bond Future	3,602.2600	3.6023	3,694.9700	3.6950	2.574	0	0	0
2019/12/24	R248	05/11/2020			Bond Future	10.3204	87.4486	10.2925	87.6706	(0.270)	0.0000	0.0000	0
2019/12/24	R248	05/11/2020	10.04	Call	Bond Future	3,638.1200	3.6381	3,731.4400	3.7314	2.565	0	0	0
2019/12/24	R248	05/11/2020	10.04	Put	Bond Future	5,917.1600	5.9172	5,788.4900	5.7885	(2.175)	0	0	0
2019/12/24	R248	05/11/2020	10.02	Call	Bond Future	3,566.2500	3.5663	3,658.3400	3.6583	2.582	0	0	0
2019/12/24	R248	05/11/2020	10.03	Put	Bond Future	5,964.5100	5.9645	5,835.2300	5.8352	(2.167)	0	0	0

Total

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