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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/12/2019 TO 31/12/2019

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
2019/12/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	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
2019/12/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	2025	06/02/2020			Bond Future	136.2233	136.2233	136.1176	136.1176	(0.078)	0.0000	0.0000	5,063
2019/12/31	2025	07/05/2020			Bond Future	138.7345	138.7345	138.6257	138.6257	(0.078)	0.0000	0.0000	0
2019/12/31	2025	06/08/2020			Bond Future	139.8518	139.8518	139.7339	139.7339	(0.084)	0.0000	0.0000	0
2019/12/31	2025	05/11/2020			Bond Future	142.4715	142.4715	142.3486	142.3486	(0.086)	0.0000	0.0000	0
2019/12/31	2029	06/02/2020			Bond Future	101.6619	101.6619	101.6745	101.6745	0.012	0.0000	0.0000	3,765
2019/12/31	2029	07/05/2020			Bond Future	102.4261	102.4261	102.4382	102.4382	0.012	0.0000	0.0000	0
2019/12/31	2029	06/08/2020			Bond Future	104.3598	104.3598	104.3669	104.3669	0.007	0.0000	0.0000	0
2019/12/31	2029	05/11/2020			Bond Future	105.1747	105.1747	105.1798	105.1798	0.005	0.0000	0.0000	0
2019/12/31	2030	06/02/2020	9.15	Put	Bond Future	654.8400	0.6548	731.8800	0.7319	11.765	0	0	0
2019/12/31	2030	06/02/2020	9.14	Call	Bond Future	1,499.7300	1.4997	1,340.4200	1.3404	(10.623)	0	0	0
2019/12/31	2030	06/02/2020	9.40	Put	Bond Future	273.7400	0.2737	309.7900	0.3098	13.169	0	0	5,000
2019/12/31	2030	06/02/2020	9.25	Call	Bond Future	1,960.8200	1.9608	1,780.4700	1.7805	(9.198)	0	0	0
2019/12/31	2030	06/02/2020	8.40	Call	Bond Future	55.5300	0.0555	40.6000	0.0406	(26.886)	0	0	5,820
2019/12/31	2030	06/02/2020			Bond Future	9.0066	93.7039	9.0451	93.4655	0.427	0.0000	0.0000	77,583
2019/12/31	2030	06/02/2020	9.00	Put	Bond Future	1,042.5500	1.0425	1,152.9800	1.1530	10.592	0	0	0
2019/12/31	2030	06/02/2020	9.00	Call	Bond Future	1,001.3800	1.0014	873.3900	0.8734	(12.781)	0	0	5,820
2019/12/31	2030	06/02/2020	9.15	Call	Bond Future	1,539.3400	1.5393	1,377.9600	1.3780	(10.484)	0	0	0
2019/12/31	2030	06/02/2020	9.14	Put	Bond Future	676.5700	0.6766	755.6800	0.7557	11.693	0	0	0
2019/12/31	2030	06/02/2020	9.40	Call	Bond Future	2,674.3500	2.6744	2,471.9800	2.4720	(7.567)	0	0	0
2019/12/31	2030	06/02/2020	9.25	Put	Bond Future	465.9100	0.4659	523.9800	0.5240	12.464	0	0	5,000
2019/12/31	2030	06/02/2020	8.40	Put	Bond Future	3,923.3700	3.9234	4,146.8600	4.1469	5.696	0	0	0
2019/12/31	2030	06/02/2020	9.16	Call	Bond Future	1,579.3200	1.5793	1,415.9100	1.4159	(10.347)	0	0	0
2019/12/31	2030	06/02/2020	9.16	Put	Bond Future	633.5400	0.6335	708.5500	0.7086	11.840	0	0	0
2019/12/31	2030	07/05/2020	8.79	Call	Bond Future	1,158.8200	1.1588	1,064.8300	1.0648	(8.111)	0	0	0
2019/12/31	2030	07/05/2020	8.78	Put	Bond Future	2,917.6900	2.9177	3,068.4600	3.0685	5.167	0	0	0
2019/12/31	2030	07/05/2020			Bond Future	9.0693	95.4083	9.1094	95.1648	0.442	0.0000	0.0000	0
2019/12/31	2030	07/05/2020	8.80	Call	Bond Future	1,182.6800	1.1827	1,087.4200	1.0874	(8.055)	0	0	0
2019/12/31	2030	07/05/2020	8.80	Put	Bond Future	2,840.2600	2.8403	2,988.5000	2.9885	5.219	0	0	0
2019/12/31	2030	07/05/2020	8.79	Put	Bond Future	2,878.6900	2.8787	3,028.2000	3.0282	5.194	0	0	0
2019/12/31	2030	07/05/2020	8.78	Call	Bond Future	1,135.4800	1.1355	1,042.7500	1.0428	(8.167)	0	0	0
2019/12/31	2030	06/08/2020	9.11	Call	Bond Future	2,535.8800	2.5359	2,404.0300	2.4040	(5.199)	0	0	0
2019/12/31	2030	06/08/2020			Bond Future	9.1329	93.1542	9.1754	92.9013	0.466	0.0000	0.0000	0
2019/12/31	2030	06/08/2020	9.09	Call	Bond Future	2,475.2000	2.4752	2,345.2200	2.3452	(5.251)	0	0	0
2019/12/31	2030	06/08/2020	9.09	Put	Bond Future	2,731.1500	2.7312	2,854.1300	2.8541	4.503	0	0	0
2019/12/31	2030	06/08/2020	9.11	Put	Bond Future	2,672.3600	2.6724	2,793.4700	2.7935	4.532	0	0	0
2019/12/31	2030	06/08/2020	9.10	Call	Bond Future	2,505.4500	2.5054	2,374.5300	2.3745	(5.225)	0	0	0
2019/12/31	2030	06/08/2020	9.10	Put	Bond Future	2,701.6400	2.7016	2,823.6800	2.8237	4.517	0	0	0
2019/12/31	2030	05/11/2020	10.06	Put	Bond Future	1,449.0200	1.4490	1,514.2900	1.5143	4.504	0	0	1,000
2019/12/31	2030	05/11/2020	8.73	Call	Bond Future	1,942.1900	1.9422	1,840.9300	1.8409	(5.214)	0	0	3,000
2019/12/31	2030	05/11/2020	9.39	Put	Bond Future	2,651.9000	2.6519	2,758.9300	2.7589	4.036	0	0	0
2019/12/31	2030	05/11/2020	9.38	Call	Bond Future	3,777.4300	3.7774	3,625.7100	3.6257	(4.016)	0	0	0
2019/12/31	2030	05/11/2020			Bond Future	9.1898	94.9010	9.2344	94.6416	0.485	0.0000	0.0000	0

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2019/12/31	2030	05/11/2020	8.34	Put	Bond Future	6,301.0600		6.3011	6,489.3400	6.4893	2.988	0	0	0
2019/12/31	2030	05/11/2020	8.34	Call	Bond Future	1,162.8200		1.1628	1,091.6300	1.0916	(6.122)	0	0	1,000
2019/12/31	2030	05/11/2020	9.04	Put	Bond Future	3,616.3500		3.6163	3,749.9800	3.7500	3.695	0	0	0
2019/12/31	2030	05/11/2020	9.04	Call	Bond Future	2,736.2700		2.7363	2,610.4300	2.6104	(4.599)	0	0	1,000
2019/12/31	2030	05/11/2020	10.06	Call	Bond Future	6,352.1700		6.3522	6,157.9700	6.1580	(3.057)	0	0	0
2019/12/31	2030	05/11/2020	8.73	Put	Bond Future	4,677.7900		4.6778	4,836.0000	4.8360	3.382	0	0	0
2019/12/31	2030	05/11/2020	9.23	Put	Bond Future	3,062.5000		3.0625	3,181.4300	3.1814	3.883	0	0	0
2019/12/31	2030	05/11/2020	10.37	Put	Bond Future	1,069.6800		1.0697	1,120.1700	1.1202	4.720	0	0	16,000
2019/12/31	2030	05/11/2020	9.39	Call	Bond Future	3,810.8100		3.8108	3,658.3700	3.6584	(4.000)	0	0	0
2019/12/31	2030	05/11/2020	9.38	Put	Bond Future	2,675.9700		2.6760	2,783.7200	2.7837	4.027	0	0	0
2019/12/31	2030	05/11/2020	10.47	Call	Bond Future	8,047.2000		8.0472	7,833.7200	7.8337	(2.653)	0	0	0
2019/12/31	2030	05/11/2020	10.47	Put	Bond Future	951.4000		0.9514	997.3900	0.9974	4.834	0	0	3,000
2019/12/31	2030	05/11/2020	9.23	Call	Bond Future	3,296.5500		3.2965	3,156.0100	3.1560	(4.263)	0	0	3,000
2019/12/31	2030	05/11/2020	8.53	Put	Bond Future	5,468.4000		5.4684	5,642.3400	5.6423	3.181	0	0	0
2019/12/31	2030	05/11/2020	8.53	Call	Bond Future	1,510.3300		1.5103	1,424.8000	1.4248	(5.663)	0	0	16,000
2019/12/31	2030	05/11/2020	9.03	Put	Bond Future	3,647.5000		3.6475	3,781.9100	3.7819	3.685	0	0	0
2019/12/31	2030	05/11/2020	9.03	Call	Bond Future	2,708.3000		2.7083	2,583.2400	2.5832	(4.618)	0	0	16,000
2019/12/31	2030	05/11/2020	10.37	Call	Bond Future	7,637.3900		7.6374	7,428.4100	7.4284	(2.736)	0	0	0
2019/12/31	2030	05/11/2020	9.40	Call	Bond Future	3,843.9800		3.8440	3,690.8100	3.6908	(3.985)	0	0	0
2019/12/31	2030	05/11/2020	9.40	Put	Bond Future	2,627.6700		2.6277	2,733.9700	2.7340	4.045	0	0	0
2019/12/31	2032	06/02/2020	9.40	Put	Bond Future	1,093.9800		1.0940	1,206.8900	1.2069	10.321	0	0	0
2019/12/31	2032	06/02/2020			Bond Future	9.3847		94.8842	9.4229	94.6269	0.407	0.0000	0.0000	70,272
2019/12/31	2032	06/02/2020	9.39	Call	Bond Future	1,161.4400		1.1614	1,019.4700	1.0195	(12.224)	0	0	0
2019/12/31	2032	06/02/2020	9.39	Put	Bond Future	1,125.8700		1.1259	1,241.2300	1.2412	10.246	0	0	0
2019/12/31	2032	06/02/2020	9.40	Call	Bond Future	1,196.9900		1.1970	1,052.5700	1.0526	(12.065)	0	0	0
2019/12/31	2032	06/02/2020	9.38	Call	Bond Future	1,126.4900		1.1265	986.9900	0.9870	(12.384)	0	0	0
2019/12/31	2032	06/02/2020	9.38	Put	Bond Future	1,158.4300		1.1584	1,276.2600	1.2763	10.172	0	0	0
2019/12/31	2032	07/05/2020	9.19	Call	Bond Future	1,350.4400		1.3504	1,245.3600	1.2454	(7.781)	0	0	0
2019/12/31	2032	07/05/2020			Bond Future	9.4529		92.4503	9.4925	92.1876	0.420	0.0000	0.0000	0
2019/12/31	2032	07/05/2020	9.17	Call	Bond Future	1,295.0800		1.2951	1,192.7500	1.1928	(7.901)	0	0	0
2019/12/31	2032	07/05/2020	9.17	Put	Bond Future	3,198.8700		3.1989	3,359.2800	3.3593	5.015	0	0	0
2019/12/31	2032	07/05/2020	9.19	Put	Bond Future	3,117.8500		3.1179	3,275.5100	3.2755	5.057	0	0	0
2019/12/31	2032	07/05/2020	9.18	Call	Bond Future	1,322.6000		1.3226	1,218.8900	1.2189	(7.841)	0	0	0
2019/12/31	2032	07/05/2020	9.18	Put	Bond Future	3,158.1600		3.1582	3,317.1900	3.3172	5.036	0	0	0
2019/12/31	2032	06/08/2020	9.46	Put	Bond Future	3,230.2700		3.2303	3,362.9900	3.3630	4.109	0	0	0
2019/12/31	2032	06/08/2020	9.45	Call	Bond Future	2,795.6800		2.7957	2,656.9100	2.6569	(4.964)	0	0	0
2019/12/31	2032	06/08/2020			Bond Future	9.5214		94.1494	9.5633	93.8770	0.440	0.0000	0.0000	0
2019/12/31	2032	06/08/2020	9.46	Call	Bond Future	2,828.5700		2.8286	2,688.8500	2.6888	(4.940)	0	0	0
2019/12/31	2032	06/08/2020	9.45	Put	Bond Future	3,263.0200		3.2630	3,396.6900	3.3967	4.097	0	0	0
2019/12/31	2032	06/08/2020	9.47	Call	Bond Future	2,861.6700		2.8617	2,720.9900	2.7210	(4.916)	0	0	0
2019/12/31	2032	06/08/2020	9.47	Put	Bond Future	3,197.7900		3.1978	3,329.5500	3.3295	4.120	0	0	0
2019/12/31	2032	05/11/2020	9.61	Put	Bond Future	3,585.9000		3.5859	3,714.1700	3.7142	3.577	0	0	0
2019/12/31	2032	05/11/2020	10.99	Call	Bond Future	9,383.8400		9.3838	9,149.8800	9.1499	(2.493)	0	0	0
2019/12/31	2032	05/11/2020	9.44	Put	Bond Future	4,137.1600		4.1372	4,278.9700	4.2790	3.428	0	0	0
2019/12/31	2032	05/11/2020	11.08	Call	Bond Future	9,788.2700		9.7883	9,550.5700	9.5506	(2.428)	0	0	0
2019/12/31	2032	05/11/2020	9.77	Put	Bond Future	3,124.4100		3.1244	3,240.4100	3.2404	3.713	0	0	0
2019/12/31	2032	05/11/2020			Bond Future	9.5888		91.7563	9.6324	91.4770	0.456	0.0000	0.0000	0

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2019/12/31	2032	05/11/2020	10.99	Put	Bond Future	979.0200	0.9790	1,024.3800	1.0244	4.633	0	0	3,000
2019/12/31	2032	05/11/2020	9.76	Call	Bond Future	4,239.5200	4.2395	4,076.9400	4.0769	(3.835)	0	0	0
2019/12/31	2032	05/11/2020	9.76	Put	Bond Future	3,151.1300	3.1511	3,267.8700	3.2679	3.705	0	0	0
2019/12/31	2032	05/11/2020	9.11	Call	Bond Future	2,248.7200	2.2487	2,138.1900	2.1382	(4.915)	0	0	3,000
2019/12/31	2032	05/11/2020	9.61	Call	Bond Future	3,721.8700	3.7219	3,570.8200	3.5708	(4.058)	0	0	3,000
2019/12/31	2032	05/11/2020	9.44	Call	Bond Future	3,177.0100	3.1770	3,039.5000	3.0395	(4.328)	0	0	1,000
2019/12/31	2032	05/11/2020	11.08	Put	Bond Future	880.8600	0.8809	922.4800	0.9225	4.725	0	0	1,000
2019/12/31	2032	05/11/2020	9.77	Call	Bond Future	4,275.8000	4.2758	4,112.4800	4.1125	(3.820)	0	0	0
2019/12/31	2032	05/11/2020	9.11	Put	Bond Future	5,388.5300	5.3885	5,557.3200	5.5573	3.132	0	0	0
2019/12/31	2032	05/11/2020	8.94	Put	Bond Future	6,129.6700	6.1297	6,312.3200	6.3123	2.980	0	0	0
2019/12/31	2032	05/11/2020	8.94	Call	Bond Future	1,839.6100	1.8396	1,742.9400	1.7429	(5.255)	0	0	1,000
2019/12/31	2032	05/11/2020	9.75	Call	Bond Future	4,203.0300	4.2030	4,041.2100	4.0412	(3.850)	0	0	0
2019/12/31	2032	05/11/2020	9.75	Put	Bond Future	3,177.7100	3.1777	3,295.2100	3.2952	3.698	0	0	0
2019/12/31	2033	06/02/2020			Bond Future	101.5949	101.5949	101.5667	101.5667	(0.028)	0.0000	0.0000	6,960
2019/12/31	2033	07/05/2020			Bond Future	102.2755	102.2755	102.2460	102.2460	(0.029)	0.0000	0.0000	0
2019/12/31	2033	06/08/2020			Bond Future	104.2064	104.2064	104.1711	104.1711	(0.034)	0.0000	0.0000	0
2019/12/31	2033	05/11/2020			Bond Future	104.9400	104.9400	104.9020	104.9020	(0.036)	0.0000	0.0000	0
2019/12/31	2037	06/02/2020	9.67	Call	Bond Future	607.2300	0.6072	511.4500	0.5115	(15.773)	0	0	0
2019/12/31	2037	06/02/2020	9.66	Put	Bond Future	2,336.1300	2.3361	2,524.7300	2.5247	8.073	0	0	0
2019/12/31	2037	06/02/2020			Bond Future	9.8922	88.9117	9.9301	88.6299	0.384	0.0000	0.0000	77,689
2019/12/31	2037	06/02/2020	9.68	Call	Bond Future	632.4500	0.6324	534.0000	0.5340	(15.566)	0	0	0
2019/12/31	2037	06/02/2020	9.68	Put	Bond Future	2,232.8300	2.2328	2,416.1100	2.4161	8.208	0	0	0
2019/12/31	2037	06/02/2020	9.67	Put	Bond Future	2,284.1000	2.2841	2,470.0500	2.4700	8.141	0	0	0
2019/12/31	2037	06/02/2020	9.66	Call	Bond Future	582.6700	0.5827	489.5400	0.4895	(15.983)	0	0	0
2019/12/31	2037	07/05/2020	9.60	Put	Bond Future	4,027.5900	4.0276	4,213.1900	4.2132	4.608	0	0	0
2019/12/31	2037	07/05/2020	9.59	Call	Bond Future	1,240.3700	1.2404	1,139.8200	1.1398	(8.106)	0	0	0
2019/12/31	2037	07/05/2020			Bond Future	9.9675	90.5288	10.0068	90.2412	0.394	0.0000	0.0000	0
2019/12/31	2037	07/05/2020	9.60	Call	Bond Future	1,268.2500	1.2683	1,166.2200	1.1662	(8.045)	0	0	0
2019/12/31	2037	07/05/2020	9.59	Put	Bond Future	4,076.5900	4.0766	4,263.6700	4.2637	4.589	0	0	0
2019/12/31	2037	07/05/2020	9.61	Call	Bond Future	1,296.4900	1.2965	1,192.9900	1.1930	(7.983)	0	0	0
2019/12/31	2037	07/05/2020	9.61	Put	Bond Future	3,979.0400	3.9790	4,163.1700	4.1632	4.627	0	0	0
2019/12/31	2037	06/08/2020	9.88	Put	Bond Future	4,123.0400	4.1230	4,276.5000	4.2765	3.722	0	0	0
2019/12/31	2037	06/08/2020			Bond Future	10.0445	87.9324	10.0858	87.6348	0.411	0.0000	0.0000	0
2019/12/31	2037	06/08/2020	9.87	Call	Bond Future	2,887.0500	2.8870	2,743.9000	2.7439	(4.958)	0	0	0
2019/12/31	2037	06/08/2020	9.87	Put	Bond Future	4,162.2900	4.1623	4,316.7700	4.3168	3.711	0	0	0
2019/12/31	2037	06/08/2020	9.88	Call	Bond Future	2,921.6200	2.9216	2,777.4500	2.7775	(4.935)	0	0	0
2019/12/31	2037	06/08/2020	9.86	Call	Bond Future	2,852.9500	2.8530	2,710.8400	2.7108	(4.981)	0	0	0
2019/12/31	2037	06/08/2020	9.86	Put	Bond Future	4,202.1000	4.2021	4,357.6200	4.3576	3.701	0	0	0
2019/12/31	2037	05/11/2020	10.18	Call	Bond Future	4,405.4700	4.4055	4,235.6700	4.2357	(3.854)	0	0	0
2019/12/31	2037	05/11/2020	10.17	Put	Bond Future	3,978.3100	3.9783	4,114.1900	4.1142	3.416	0	0	0
2019/12/31	2037	05/11/2020			Bond Future	10.1152	89.5834	10.1580	89.2785	0.424	0.0000	0.0000	0
2019/12/31	2037	05/11/2020	10.19	Call	Bond Future	4,443.1400	4.4431	4,272.5100	4.2725	(3.840)	0	0	0
2019/12/31	2037	05/11/2020	10.19	Put	Bond Future	3,911.9900	3.9120	4,046.2200	4.0462	3.431	0	0	0
2019/12/31	2037	05/11/2020	10.17	Call	Bond Future	4,367.9500	4.3680	4,198.9700	4.1990	(3.869)	0	0	0
2019/12/31	2037	05/11/2020	10.18	Put	Bond Future	3,945.0300	3.9450	4,080.0900	4.0801	3.424	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
2019/12/31	2038	06/02/2020			Bond Future	116.9960	116.9960	116.9627	116.9627	(0.028)	0.0000	0.0000	10,886
2019/12/31	2038	07/05/2020			Bond Future	119.1527	119.1527	119.1179	119.1179	(0.029)	0.0000	0.0000	0
2019/12/31	2038	06/08/2020			Bond Future	119.7126	119.7126	119.6711	119.6711	(0.035)	0.0000	0.0000	0
2019/12/31	2038	05/11/2020			Bond Future	121.9550	121.9550	121.9104	121.9104	(0.037)	0.0000	0.0000	0
2019/12/31	2040	06/02/2020	9.76	Call	Bond Future	586.5700	0.5866	491.9600	0.4920	(16.129)	0	0	0
2019/12/31	2040	06/02/2020	9.00	Put	Bond Future	8,719.6200	8.7196	9,019.5700	9.0196	3.440	0	0	0
2019/12/31	2040	06/02/2020			Bond Future	10.0175	91.5511	10.0554	91.2496	0.379	0.0000	0.0000	52,644
2019/12/31	2040	06/02/2020	9.74	Call	Bond Future	539.3600	0.5394	450.1200	0.4501	(16.546)	0	0	0
2019/12/31	2040	06/02/2020	9.74	Put	Bond Future	2,793.9400	2.7939	3,006.2100	3.0062	7.598	0	0	0
2019/12/31	2040	06/02/2020	8.40	Put	Bond Future	14,477.3500	14.4773	14,778.8500	14.7788	2.083	0	0	0
2019/12/31	2040	06/02/2020	8.40	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/12/31	2040	06/02/2020	9.76	Put	Bond Future	2,675.7100	2.6757	2,882.6100	2.8826	7.733	0	0	0
2019/12/31	2040	06/02/2020	9.00	Call	Bond Future	4.3400	0.0043	2.7800	0.0028	(35.945)	0	0	0
2019/12/31	2040	06/02/2020	9.75	Call	Bond Future	562.9800	0.5630	471.0400	0.4710	(16.331)	0	0	0
2019/12/31	2040	06/02/2020	9.75	Put	Bond Future	2,734.7800	2.7348	2,944.3500	2.9444	7.663	0	0	0
2019/12/31	2040	07/05/2020	9.74	Call	Bond Future	1,449.7200	1.4497	1,336.8800	1.3369	(7.784)	0	0	0
2019/12/31	2040	07/05/2020	9.75	Put	Bond Future	4,244.8600	4.2449	4,438.1800	4.4382	4.554	0	0	0
2019/12/31	2040	07/05/2020			Bond Future	10.0933	93.2162	10.1326	92.9085	0.389	0.0000	0.0000	0
2019/12/31	2040	07/05/2020	9.50	Put	Bond Future	5,678.2000	5.6782	5,909.5000	5.9095	4.073	0	0	0
2019/12/31	2040	07/05/2020	9.50	Call	Bond Future	817.2800	0.8173	740.8500	0.7408	(9.352)	0	0	2,640
2019/12/31	2040	07/05/2020	10.00	Put	Bond Future	3,077.0900	3.0771	3,232.4500	3.2325	5.049	0	0	0
2019/12/31	2040	07/05/2020	10.00	Call	Bond Future	2,338.5800	2.3386	2,186.2100	2.1862	(6.515)	0	0	2,640
2019/12/31	2040	07/05/2020	9.74	Put	Bond Future	4,296.2000	4.2962	4,491.0900	4.4911	4.536	0	0	0
2019/12/31	2040	07/05/2020	9.75	Call	Bond Future	1,480.8600	1.4809	1,366.4500	1.3665	(7.726)	0	0	0
2019/12/31	2040	07/05/2020	9.73	Call	Bond Future	1,419.1600	1.4192	1,307.8700	1.3079	(7.842)	0	0	0
2019/12/31	2040	07/05/2020	9.73	Put	Bond Future	4,348.2400	4.3482	4,544.6800	4.5447	4.518	0	0	0
2019/12/31	2040	06/08/2020	10.04	Call	Bond Future	3,208.9900	3.2090	3,051.3100	3.0513	(4.914)	0	0	0
2019/12/31	2040	06/08/2020	10.02	Put	Bond Future	4,315.9200	4.3159	4,478.6600	4.4787	3.771	0	0	0
2019/12/31	2040	06/08/2020	10.03	Call	Bond Future	3,171.3600	3.1714	3,014.7900	3.0148	(4.937)	0	0	0
2019/12/31	2040	06/08/2020			Bond Future	10.1710	90.4183	10.2122	90.1001	0.405	0.0000	0.0000	0
2019/12/31	2040	06/08/2020	10.04	Put	Bond Future	4,232.9800	4.2330	4,393.5000	4.3935	3.792	0	0	0
2019/12/31	2040	06/08/2020	10.02	Call	Bond Future	3,133.9500	3.1339	2,978.4900	2.9785	(4.961)	0	0	0
2019/12/31	2040	06/08/2020	10.03	Put	Bond Future	4,274.2800	4.2743	4,435.9100	4.4359	3.781	0	0	0
2019/12/31	2040	05/11/2020	11.70	Put	Bond Future	1,229.8300	1.2298	1,282.5000	1.2825	4.283	0	0	2,000
2019/12/31	2040	05/11/2020	10.23	Call	Bond Future	4,452.2700	4.4523	4,277.1000	4.2771	(3.934)	0	0	2,000
2019/12/31	2040	05/11/2020	9.50	Call	Bond Future	2,063.0600	2.0631	1,955.9300	1.9559	(5.193)	0	0	2,000
2019/12/31	2040	05/11/2020	10.00	Call	Bond Future	3,600.6000	3.6006	3,446.4100	3.4464	(4.282)	0	0	2,000
2019/12/31	2040	05/11/2020	10.30	Call	Bond Future	4,729.0000	4.7290	4,547.6400	4.5476	(3.835)	0	0	0
2019/12/31	2040	05/11/2020			Bond Future	10.2422	92.1163	10.2849	91.7904	0.417	0.0000	0.0000	0
2019/12/31	2040	05/11/2020	9.73	Put	Bond Future	6,771.9800	6.7720	6,969.1100	6.9691	2.911	0	0	0
2019/12/31	2040	05/11/2020	9.73	Call	Bond Future	2,714.7500	2.7148	2,585.9600	2.5860	(4.744)	0	0	2,000
2019/12/31	2040	05/11/2020	10.23	Put	Bond Future	4,545.8200	4.5458	4,696.5700	4.6966	3.316	0	0	0
2019/12/31	2040	05/11/2020	10.30	Put	Bond Future	4,288.7300	4.2887	4,433.2900	4.4333	3.371	0	0	0
2019/12/31	2040	05/11/2020	11.70	Call	Bond Future	11,366.4200	11.3664	11,093.1700	11.0932	(2.404)	0	0	0
2019/12/31	2040	05/11/2020	9.50	Put	Bond Future	8,036.2600	8.0363	8,255.0500	8.2550	2.723	0	0	0
2019/12/31	2040	05/11/2020	10.00	Put	Bond Future	5,484.0800	5.4841	5,655.8100	5.6558	3.131	0	0	0
2019/12/31	2040	05/11/2020	10.32	Put	Bond Future	4,217.7000	4.2177	4,360.5200	4.3605	3.386	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
2019/12/31	2040	05/11/2020	10.31	Call	Bond Future	4,769.0400	4.7690	4,586.8100	4.5868	(3.821)	0	0	0
2019/12/31	2040	05/11/2020	11.50	Call	Bond Future	10,379.4100	10.3794	10,115.9400	10.1159	(2.538)	0	0	0
2019/12/31	2040	05/11/2020	11.50	Put	Bond Future	1,521.2000	1.5212	1,583.6500	1.5837	4.105	0	0	2,000
2019/12/31	2040	05/11/2020	10.32	Call	Bond Future	4,809.5700	4.8096	4,626.4700	4.6265	(3.807)	0	0	0
2019/12/31	2040	05/11/2020	10.31	Put	Bond Future	4,252.9200	4.2529	4,396.6100	4.3966	3.379	0	0	0
2019/12/31	2044	06/02/2020	9.77	Put	Bond Future	3,128.8400	3.1288	3,353.8900	3.3539	7.193	0	0	0
2019/12/31	2044	06/02/2020	9.74	Call	Bond Future	408.6200	0.4086	335.7300	0.3357	(17.838)	0	0	328
2019/12/31	2044	06/02/2020	10.78	Put	Bond Future	179.5400	0.1795	199.5300	0.1995	11.134	0	0	328
2019/12/31	2044	06/02/2020			Bond Future	10.0918	88.2182	10.1297	87.9127	0.376	0.0000	0.0000	50,701
2019/12/31	2044	06/02/2020	9.77	Call	Bond Future	467.5700	0.4676	387.1900	0.3872	(17.191)	0	0	0
2019/12/31	2044	06/02/2020	9.09	Put	Bond Future	8,749.5100	8.7495	9,053.1700	9.0532	3.471	0	0	0
2019/12/31	2044	06/02/2020	9.09	Call	Bond Future	4.9500	0.0050	3.1800	0.0032	(35.758)	0	0	328
2019/12/31	2044	06/02/2020	9.74	Put	Bond Future	3,324.8300	3.3248	3,557.3700	3.5574	6.994	0	0	0
2019/12/31	2044	06/02/2020	9.78	Call	Bond Future	488.2000	0.4882	405.2900	0.4053	(16.983)	0	0	0
2019/12/31	2044	06/02/2020	9.76	Put	Bond Future	3,193.5900	3.1936	3,421.1600	3.4212	7.126	0	0	0
2019/12/31	2044	06/02/2020	10.78	Call	Bond Future	5,450.7600	5.4508	5,165.3200	5.1653	(5.237)	0	0	0
2019/12/31	2044	06/02/2020	9.78	Put	Bond Future	3,064.7500	3.0648	3,287.2700	3.2873	7.261	0	0	0
2019/12/31	2044	06/02/2020	9.76	Call	Bond Future	447.4700	0.4475	369.6100	0.3696	(17.400)	0	0	0
2019/12/31	2044	07/05/2020	9.45	Put	Bond Future	6,546.5900	6.5466	6,801.9300	6.8019	3.900	0	0	0
2019/12/31	2044	07/05/2020	9.97	Put	Bond Future	3,516.3300	3.5163	3,690.1500	3.6901	4.943	0	0	0
2019/12/31	2044	07/05/2020	9.33	Call	Bond Future	355.2400	0.3552	313.2000	0.3132	(11.834)	0	0	100
2019/12/31	2044	07/05/2020	9.98	Call	Bond Future	1,969.9100	1.9699	1,830.3800	1.8304	(7.083)	0	0	100
2019/12/31	2044	07/05/2020	9.26	Call	Bond Future	278.5900	0.2786	243.8700	0.2439	(12.463)	0	0	556
2019/12/31	2044	07/05/2020	9.81	Call	Bond Future	1,390.0100	1.3900	1,277.9800	1.2780	(8.060)	0	0	0
2019/12/31	2044	07/05/2020	9.79	Put	Bond Future	4,410.1200	4.4101	4,613.0900	4.6131	4.602	0	0	0
2019/12/31	2044	07/05/2020			Bond Future	10.1659	89.8227	10.2052	89.5110	0.386	0.0000	0.0000	0
2019/12/31	2044	07/05/2020	10.81	Call	Bond Future	5,962.0200	5.9620	5,716.9200	5.7169	(4.111)	0	0	0
2019/12/31	2044	07/05/2020	10.81	Put	Bond Future	1,074.9900	1.0750	1,141.6500	1.1417	6.201	0	0	129
2019/12/31	2044	07/05/2020	9.33	Put	Bond Future	7,458.1000	7.4581	7,727.8200	7.7278	3.616	0	0	0
2019/12/31	2044	07/05/2020	9.81	Put	Bond Future	4,302.5500	4.3025	4,502.2800	4.5023	4.642	0	0	0
2019/12/31	2044	07/05/2020	9.79	Call	Bond Future	1,329.1500	1.3291	1,220.3600	1.2204	(8.185)	0	0	0
2019/12/31	2044	07/05/2020	9.45	Call	Bond Future	520.8500	0.5209	464.4300	0.4644	(10.832)	0	0	129
2019/12/31	2044	07/05/2020	9.97	Call	Bond Future	1,932.8000	1.9328	1,794.8600	1.7949	(7.137)	0	0	129
2019/12/31	2044	07/05/2020	9.98	Put	Bond Future	3,471.4500	3.4714	3,643.6800	3.6437	4.961	0	0	0
2019/12/31	2044	07/05/2020	11.09	Call	Bond Future	7,602.0900	7.6021	7,336.6900	7.3367	(3.491)	0	0	0
2019/12/31	2044	07/05/2020	9.26	Put	Bond Future	8,019.1900	8.0192	8,296.2300	8.2962	3.455	0	0	0
2019/12/31	2044	07/05/2020	9.91	Put	Bond Future	3,796.0500	3.7961	3,979.5400	3.9795	4.834	0	0	0
2019/12/31	2044	07/05/2020	9.80	Put	Bond Future	4,355.9800	4.3560	4,557.3300	4.5573	4.622	0	0	0
2019/12/31	2044	07/05/2020	11.09	Put	Bond Future	732.9100	0.7329	779.2700	0.7793	6.325	0	0	100
2019/12/31	2044	07/05/2020	9.91	Call	Bond Future	1,717.9700	1.7180	1,589.7000	1.5897	(7.466)	0	0	556
2019/12/31	2044	07/05/2020	11.02	Call	Bond Future	7,187.2500	7.1873	6,926.2800	6.9263	(3.631)	0	0	0
2019/12/31	2044	07/05/2020	11.02	Put	Bond Future	805.9400	0.8059	856.7300	0.8567	6.302	0	0	556
2019/12/31	2044	07/05/2020	9.80	Call	Bond Future	1,359.2900	1.3593	1,248.8800	1.2489	(8.123)	0	0	0
2019/12/31	2044	06/08/2020	9.98	Call	Bond Future	2,809.0100	2.8090	2,663.4300	2.6634	(5.183)	0	0	602
2019/12/31	2044	06/08/2020	11.09	Put	Bond Future	1,679.1900	1.6792	1,753.5100	1.7535	4.426	0	0	602
2019/12/31	2044	06/08/2020	9.01	Call	Bond Future	515.1700	0.5152	471.5900	0.4716	(8.459)	0	0	140
2019/12/31	2044	06/08/2020	9.66	Call	Bond Future	1,771.0600	1.7711	1,662.7700	1.6628	(6.114)	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
2019/12/31	2044	06/08/2020	9.88	Call	Bond Future	2,459.4400	2.4594	2,325.4100	2.3254	(5.450)	0	0	0
2019/12/31	2044	06/08/2020			Bond Future	10.2417	87.0876	10.2828	86.7655	0.402	0.0000	0.0000	0
2019/12/31	2044	06/08/2020	9.36	Put	Bond Future	8,437.6200	8.4376	8,685.6200	8.6856	2.939	0	0	0
2019/12/31	2044	06/08/2020	9.36	Call	Bond Future	1,024.8900	1.0249	950.7700	0.9508	(7.232)	0	0	602
2019/12/31	2044	06/08/2020	9.98	Put	Bond Future	4,905.7600	4.9058	5,082.3000	5.0823	3.599	0	0	0
2019/12/31	2044	06/08/2020	9.86	Call	Bond Future	2,392.4600	2.3925	2,260.7500	2.2607	(5.505)	0	0	0
2019/12/31	2044	06/08/2020	9.86	Put	Bond Future	5,478.9400	5.4789	5,669.3500	5.6693	3.475	0	0	0
2019/12/31	2044	06/08/2020	11.09	Call	Bond Future	7,936.5300	7.9365	7,688.7300	7.6887	(3.122)	0	0	0
2019/12/31	2044	06/08/2020	9.01	Put	Bond Future	11,162.7700	11.1628	11,441.3100	11.4413	2.495	0	0	0
2019/12/31	2044	06/08/2020	9.66	Put	Bond Future	6,548.0800	6.5481	6,761.9100	6.7619	3.266	0	0	0
2019/12/31	2044	06/08/2020	9.88	Put	Bond Future	5,379.7000	5.3797	5,567.7900	5.5678	3.496	0	0	0
2019/12/31	2044	06/08/2020	10.93	Call	Bond Future	7,084.3300	7.0843	6,847.3100	6.8473	(3.346)	0	0	0
2019/12/31	2044	06/08/2020	10.93	Put	Bond Future	1,947.7500	1.9478	2,032.8500	2.0328	4.369	0	0	140
2019/12/31	2044	06/08/2020	9.87	Call	Bond Future	2,425.7000	2.4257	2,292.8300	2.2928	(5.478)	0	0	0
2019/12/31	2044	06/08/2020	9.87	Put	Bond Future	5,429.0100	5.4290	5,618.2600	5.6183	3.486	0	0	0
2019/12/31	2044	05/11/2020	11.43	Call	Bond Future	9,804.3100	9.8043	9,545.4400	9.5454	(2.640)	0	0	0
2019/12/31	2044	05/11/2020	9.72	Put	Bond Future	7,346.4100	7.3464	7,552.6700	7.5527	2.808	0	0	0
2019/12/31	2044	05/11/2020	9.97	Call	Bond Future	3,344.7900	3.3448	3,197.3200	3.1973	(4.409)	0	0	568
2019/12/31	2044	05/11/2020	9.29	Put	Bond Future	10,028.4200	10.0284	10,274.5300	10.2745	2.454	0	0	0
2019/12/31	2044	05/11/2020	9.96	Put	Bond Future	6,108.9000	6.1089	6,292.2500	6.2923	3.001	0	0	0
2019/12/31	2044	05/11/2020	10.36	Call	Bond Future	4,800.1200	4.8001	4,616.8000	4.6168	(3.819)	0	0	0
2019/12/31	2044	05/11/2020			Bond Future	10.3112	88.7232	10.3539	88.3933	0.414	0.0000	0.0000	0
2019/12/31	2044	05/11/2020	9.72	Call	Bond Future	2,548.1900	2.5482	2,424.5800	2.4246	(4.851)	0	0	1,815
2019/12/31	2044	05/11/2020	9.97	Put	Bond Future	6,061.4800	6.0615	6,243.8800	6.2439	3.009	0	0	0
2019/12/31	2044	05/11/2020	9.96	Call	Bond Future	3,310.4600	3.3105	3,163.9400	3.1639	(4.426)	0	0	0
2019/12/31	2044	05/11/2020	11.38	Call	Bond Future	9,566.4900	9.5665	9,310.4400	9.3104	(2.677)	0	0	0
2019/12/31	2044	05/11/2020	11.38	Put	Bond Future	1,896.1900	1.8962	1,970.0100	1.9700	3.893	0	0	568
2019/12/31	2044	05/11/2020	10.34	Call	Bond Future	4,719.5400	4.7195	4,537.9800	4.5380	(3.847)	0	0	0
2019/12/31	2044	05/11/2020	10.34	Put	Bond Future	4,496.6300	4.4966	4,644.9400	4.6449	3.298	0	0	0
2019/12/31	2044	05/11/2020	11.17	Put	Bond Future	2,293.6800	2.2937	2,379.8000	2.3798	3.755	0	0	1,815
2019/12/31	2044	05/11/2020	11.43	Put	Bond Future	1,803.6700	1.8037	1,874.6700	1.8747	3.936	0	0	1,815
2019/12/31	2044	05/11/2020	8.87	Put	Bond Future	13,312.0900	13.3121	13,589.0400	13.5890	2.080	0	0	0
2019/12/31	2044	05/11/2020	9.29	Call	Bond Future	1,458.0000	1.4580	1,374.2400	1.3742	(5.745)	0	0	568
2019/12/31	2044	05/11/2020	10.36	Put	Bond Future	4,422.9300	4.4229	4,569.4800	4.5695	3.313	0	0	0
2019/12/31	2044	05/11/2020	11.17	Call	Bond Future	8,550.1800	8.5502	8,306.4300	8.3064	(2.851)	0	0	0
2019/12/31	2044	05/11/2020	8.87	Call	Bond Future	806.0500	0.8061	753.1300	0.7531	(6.565)	0	0	1,815
2019/12/31	2044	05/11/2020	10.02	Put	Bond Future	5,827.2700	5.8273	6,004.9400	6.0049	3.049	0	0	0
2019/12/31	2044	05/11/2020	10.02	Call	Bond Future	3,517.4800	3.5175	3,365.2800	3.3653	(4.327)	0	0	1,815
2019/12/31	2044	05/11/2020	10.35	Call	Bond Future	4,759.7600	4.7598	4,577.3200	4.5773	(3.833)	0	0	0
2019/12/31	2044	05/11/2020	10.35	Put	Bond Future	4,459.6500	4.4596	4,607.0800	4.6071	3.306	0	0	0
2019/12/31	2046	06/02/2020			Bond Future	107.5344	107.5344	107.8878	107.8878	0.329	0.0000	0.0000	12,850
2019/12/31	2046	07/05/2020			Bond Future	107.7729	107.7729	108.1320	108.1320	0.333	0.0000	0.0000	0
2019/12/31	2046	06/08/2020			Bond Future	109.8075	109.8075	110.1678	110.1678	0.328	0.0000	0.0000	0
2019/12/31	2046	05/11/2020			Bond Future	110.0730	110.0730	110.4381	110.4381	0.332	0.0000	0.0000	0
2019/12/31	2050	06/02/2020			Bond Future	110.0444	110.0444	109.7986	109.7986	(0.223)	0.0000	0.0000	11,797
2019/12/31	2050	07/05/2020			Bond Future	112.0729	112.0729	111.8217	111.8217	(0.224)	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
2019/12/31	2050	06/08/2020			Bond Future	112.3131	112.3131	112.0515	112.0515	(0.233)	0.0000	0.0000	0
2019/12/31	2050	05/11/2020			Bond Future	114.4171	114.4171	114.1483	114.1483	(0.235)	0.0000	0.0000	0
2019/12/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	AL37	06/02/2020			Index Future	683.4740	683.4740	682.3790	682.3790	(0.160)	0.0000	0.0000	0
2019/12/31	AL37	07/05/2020			Index Future	695.9050	695.9050	694.7840	694.7840	(0.161)	0.0000	0.0000	0
2019/12/31	AL37	06/08/2020			Index Future	708.7390	708.7390	707.5620	707.5620	(0.166)	0.0000	0.0000	0
2019/12/31	AL7T	06/02/2020			Index Future	792.2540	792.2540	790.1770	790.1770	(0.262)	0.0000	0.0000	0
2019/12/31	AL7T	07/05/2020			Index Future	806.6640	806.6640	804.5420	804.5420	(0.263)	0.0000	0.0000	0
2019/12/31	AL7T	06/08/2020			Index Future	821.5400	821.5400	819.3380	819.3380	(0.268)	0.0000	0.0000	0
2019/12/31	ALBI	06/02/2020			Index Future	705.5020	705.5020	703.5780	703.5780	(0.273)	0.0000	0.0000	416
2019/12/31	ALBI	07/05/2020			Index Future	718.3340	718.3340	716.3690	716.3690	(0.274)	0.0000	0.0000	0
2019/12/31	ALBI	06/08/2020			Index Future	731.5810	731.5810	729.5430	729.5430	(0.279)	0.0000	0.0000	0
2019/12/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	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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2019/12/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/31	ES33	06/02/2020			Bond Future	10.9312	79.0556	10.9677	78.8457	0.334	0.0000	0.0000	350
2019/12/31	ES33	07/05/2020			Bond Future	11.0470	76.7000	11.0850	76.4856	0.344	0.0000	0.0000	0
2019/12/31	ES33	06/08/2020			Bond Future	11.1653	78.1064	11.2054	77.8842	0.360	0.0000	0.0000	0
2019/12/31	ES33	05/11/2020			Bond Future	11.2856	75.7821	11.3275	75.5541	0.371	0.0000	0.0000	0
2019/12/31	ES42	06/02/2020			Bond Future	11.2333	80.3209	11.2751	80.0458	0.372	0.0000	0.0000	4,919
2019/12/31	ES42	07/05/2020			Bond Future	11.3473	77.5174	11.3907	77.2366	0.383	0.0000	0.0000	0
2019/12/31	ES42	06/08/2020			Bond Future	11.4619	78.9381	11.5076	78.6480	0.399	0.0000	0.0000	0
2019/12/31	ES42	05/11/2020			Bond Future	11.5773	76.1593	11.6249	75.8624	0.411	0.0000	0.0000	0

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2019/12/31	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/31	GOVI	06/02/2020	703.15	Put	GOVI	53,740.0000	5.3740	73,420.0000	7.3420	36.621	0	0	0
2019/12/31	GOVI	06/02/2020			GOVI	697.7760	697.7760	695.8080	695.8080	(0.282)	0.0000	0.0000	1,243
2019/12/31	GOVI	06/02/2020	703.14	Put	GOVI	53,640.0000	5.3640	73,320.0000	7.3320	36.689	0	0	0
2019/12/31	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/31	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/31	GOVI	06/02/2020	703.13	Put	GOVI	53,540.0000	5.3540	73,220.0000	7.3220	36.758	0	0	0
2019/12/31	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/31	GOVI	07/05/2020			GOVI	710.4670	710.4670	708.4570	708.4570	(0.283)	0.0000	0.0000	0
2019/12/31	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/31	GOVI	07/05/2020	720.00	Put	GOVI	95,330.0000	9.5330	115,430.0000	11.5430	21.085	0	0	0
2019/12/31	GOVI	07/05/2020	719.98	Put	GOVI	95,130.0000	9.5130	115,230.0000	11.5230	21.129	0	0	0
2019/12/31	GOVI	07/05/2020	719.99	Put	GOVI	95,230.0000	9.5230	115,330.0000	11.5330	21.107	0	0	0
2019/12/31	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/31	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/31	GOVI	06/08/2020	728.12	Put	GOVI	45,500.0000	4.5500	66,340.0000	6.6340	45.802	0	0	0
2019/12/31	GOVI	06/08/2020			GOVI	723.5700	723.5700	721.4860	721.4860	(0.288)	0.0000	0.0000	0
2019/12/31	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/31	GOVI	06/08/2020	728.14	Put	GOVI	45,700.0000	4.5700	66,540.0000	6.6540	45.602	0	0	0
2019/12/31	GOVI	06/08/2020	728.13	Put	GOVI	45,600.0000	4.5600	66,440.0000	6.6440	45.702	0	0	0
2019/12/31	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/31	IGOV	06/02/2020			Index Future	259.7920	259.7920	259.7820	259.7820	(0.004)	0.0000	0.0000	1,011
2019/12/31	IGOV	07/05/2020			Index Future	264.5810	264.5810	264.5690	264.5690	(0.005)	0.0000	0.0000	47
2019/12/31	IGOV	06/08/2020			Index Future	269.5230	269.5230	269.4970	269.4970	(0.010)	0.0000	0.0000	0
2019/12/31	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2019/12/31	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0400	102.0400	0.010	0.0000	0.0000	0
2019/12/31	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/31	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.4500	95.4500	0.010	0.0000	0.0000	0
2019/12/31	IS05	16/03/2021			Interest Rate Swap	94.4000	94.4000	94.4100	94.4100	0.011	0.0000	0.0000	0
2019/12/31	IS05	15/06/2021			Interest Rate Swap	93.3000	93.3000	93.3200	93.3200	0.021	0.0000	0.0000	0
2019/12/31	IS05	21/09/2021			Interest Rate Swap	93.1700	93.1700	93.2000	93.2000	0.032	0.0000	0.0000	0
2019/12/31	IS05	21/12/2021			Interest Rate Swap	95.1100	95.1100	95.1300	95.1300	0.021	0.0000	0.0000	51
2019/12/31	IS05	15/03/2022			Interest Rate Swap	95.0100	95.0100	95.0200	95.0200	0.011	0.0000	0.0000	0
2019/12/31	IS05	21/06/2022			Interest Rate Swap	95.9300	95.9300	95.9500	95.9500	0.021	0.0000	0.0000	0
2019/12/31	IS05	20/09/2022			Interest Rate Swap	99.6400	99.6400	99.6600	99.6600	0.020	0.0000	0.0000	0
2019/12/31	IS05	20/12/2022			Interest Rate Swap	100.6700	100.6700	100.7000	100.7000	0.030	0.0000	0.0000	0
2019/12/31	IS05	22/03/2023			Interest Rate Swap	93.7400	93.7400	93.7700	93.7700	0.032	0.0000	0.0000	0
2019/12/31	IS05	20/06/2023			Interest Rate Swap	99.6400	99.6400	99.6600	99.6600	0.020	0.0000	0.0000	0
2019/12/31	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/31	IS10	17/12/2025			Interest Rate Swap	90.1600	90.1600	90.2300	90.2300	0.078	0.0000	0.0000	0
2019/12/31	IS10	16/03/2026			Interest Rate Swap	86.9700	86.9700	87.0500	87.0500	0.092	0.0000	0.0000	0

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2019/12/31	IS10	15/06/2026			Interest Rate Swap	85.5600	85.5600	85.6600	85.6600	0.117	0.0000	0.0000	0
2019/12/31	IS10	21/09/2026			Interest Rate Swap	87.6600	87.6600	87.7800	87.7800	0.137	0.0000	0.0000	0
2019/12/31	IS10	21/12/2026			Interest Rate Swap	91.4800	91.4800	91.6100	91.6100	0.142	0.0000	0.0000	0
2019/12/31	IS10	15/03/2027			Interest Rate Swap	89.9500	89.9500	90.0900	90.0900	0.156	0.0000	0.0000	0
2019/12/31	IS10	21/06/2027			Interest Rate Swap	92.0300	92.0300	92.1800	92.1800	0.163	0.0000	0.0000	0
2019/12/31	IS10	20/09/2027			Interest Rate Swap	97.5800	97.5800	97.7300	97.7300	0.154	0.0000	0.0000	0
2019/12/31	IS10	20/12/2027			Interest Rate Swap	97.9300	97.9300	98.0800	98.0800	0.153	0.0000	0.0000	0
2019/12/31	IS10	22/03/2028			Interest Rate Swap	91.2500	91.2500	91.4000	91.4000	0.164	0.0000	0.0000	0
2019/12/31	IS10	20/06/2028			Interest Rate Swap	98.6500	98.6500	98.7800	98.7800	0.132	0.0000	0.0000	0
2019/12/31	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/31	R023	06/02/2020	7.54	Call	Bond Future	981.6200	0.9816	895.9000	0.8959	(8.733)	0	0	0
2019/12/31	R023	06/02/2020			Bond Future	7.1998	104.9867	7.2359	104.8888	0.501	0.0000	0.0000	44,450
2019/12/31	R023	06/02/2020	7.52	Call	Bond Future	933.4100	0.9334	848.8100	0.8488	(9.064)	0	0	0
2019/12/31	R023	06/02/2020	7.52	Put	Bond Future	67.6600	0.0677	81.0300	0.0810	19.761	0	0	0
2019/12/31	R023	06/02/2020	7.54	Put	Bond Future	62.0900	0.0621	74.3400	0.0743	19.729	0	0	0
2019/12/31	R023	06/02/2020	7.53	Call	Bond Future	957.4900	0.9575	872.3200	0.8723	(8.895)	0	0	0
2019/12/31	R023	06/02/2020	7.53	Put	Bond Future	64.8500	0.0649	77.6500	0.0776	19.738	0	0	0
2019/12/31	R023	07/05/2020	6.91	Put	Bond Future	916.8700	0.9169	986.9700	0.9870	7.646	0	0	0
2019/12/31	R023	07/05/2020			Bond Future	7.1770	102.9640	7.2170	102.8634	0.556	0.0000	0.0000	13,512
2019/12/31	R023	07/05/2020	6.90	Call	Bond Future	232.6500	0.2327	202.9000	0.2029	(12.787)	0	0	0
2019/12/31	R023	07/05/2020	6.90	Put	Bond Future	934.0200	0.9340	1,004.8600	1.0049	7.584	0	0	0
2019/12/31	R023	07/05/2020	6.91	Call	Bond Future	240.9300	0.2409	210.4400	0.2104	(12.655)	0	0	0
2019/12/31	R023	07/05/2020	6.89	Call	Bond Future	224.5600	0.2246	195.5400	0.1955	(12.923)	0	0	0
2019/12/31	R023	07/05/2020	6.89	Put	Bond Future	951.3500	0.9514	1,022.9200	1.0229	7.523	0	0	0
2019/12/31	R023	06/08/2020	7.26	Call	Bond Future	927.7900	0.9278	866.5000	0.8665	(6.606)	0	0	0
2019/12/31	R023	06/08/2020			Bond Future	7.1347	104.8632	7.1813	104.7554	0.652	0.0000	0.0000	0
2019/12/31	R023	06/08/2020	7.26	Put	Bond Future	637.8200	0.6378	684.3800	0.6844	7.300	0	0	0
2019/12/31	R023	06/08/2020	7.27	Call	Bond Future	942.9300	0.9429	881.1400	0.8811	(6.553)	0	0	0
2019/12/31	R023	06/08/2020	7.28	Put	Bond Future	622.3100	0.6223	667.8800	0.6679	7.323	0	0	0
2019/12/31	R023	06/08/2020	7.27	Put	Bond Future	629.8500	0.6298	675.9100	0.6759	7.313	0	0	0
2019/12/31	R023	06/08/2020	7.28	Call	Bond Future	958.4800	0.9585	896.2000	0.8962	(6.498)	0	0	0
2019/12/31	R023	05/11/2020	7.46	Put	Bond Future	593.0900	0.5931	633.3800	0.6334	6.793	0	0	0
2019/12/31	R023	05/11/2020	7.47	Put	Bond Future	586.7500	0.5867	626.6800	0.6267	6.805	0	0	0
2019/12/31	R023	05/11/2020			Bond Future	7.0862	102.8924	7.1392	102.7806	0.747	0.0000	0.0000	0
2019/12/31	R023	05/11/2020	7.46	Call	Bond Future	1,378.7300	1.3787	1,307.2300	1.3072	(5.186)	0	0	0
2019/12/31	R023	05/11/2020	7.47	Call	Bond Future	1,393.3100	1.3933	1,321.4500	1.3215	(5.158)	0	0	0
2019/12/31	R023	05/11/2020	7.45	Call	Bond Future	1,364.2200	1.3642	1,293.0800	1.2931	(5.215)	0	0	0
2019/12/31	R023	05/11/2020	7.45	Put	Bond Future	599.4900	0.5995	640.1400	0.6401	6.781	0	0	0
2019/12/31	R035	06/02/2020	9.60	Call	Bond Future	875.6900	0.8757	754.0100	0.7540	(13.895)	0	0	0
2019/12/31	R035	06/02/2020	9.61	Put	Bond Future	1,757.2600	1.7573	1,913.9500	1.9140	8.917	0	0	0
2019/12/31	R035	06/02/2020			Bond Future	9.7236	97.3757	9.7615	97.0947	0.389	0.0000	0.0000	118,282
2019/12/31	R035	06/02/2020	9.60	Put	Bond Future	1,801.8100	1.8018	1,961.2000	1.9612	8.846	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
2019/12/31	R035	06/02/2020	9.61	Call	Bond Future	906.5600	0.9066	782.1800	0.7822	(13.720)	0	0	0
2019/12/31	R035	06/02/2020	9.59	Call	Bond Future	845.3600	0.8454	726.3900	0.7264	(14.073)	0	0	0
2019/12/31	R035	06/02/2020	9.59	Put	Bond Future	1,846.9900	1.8470	2,009.0900	2.0091	8.776	0	0	0
2019/12/31	R035	07/05/2020	10.57	Put	Bond Future	823.8800	0.8239	875.6300	0.8756	6.281	0	0	3,530
2019/12/31	R035	07/05/2020	9.75	Call	Bond Future	2,309.3400	2.3093	2,161.2400	2.1612	(6.413)	0	0	5,000
2019/12/31	R035	07/05/2020	10.75	Put	Bond Future	640.2400	0.6402	680.9200	0.6809	6.354	0	0	5,000
2019/12/31	R035	07/05/2020	9.48	Put	Bond Future	3,758.2600	3.7583	3,935.9200	3.9359	4.727	0	0	0
2019/12/31	R035	07/05/2020	9.47	Call	Bond Future	1,383.6400	1.3836	1,275.7700	1.2758	(7.796)	0	0	0
2019/12/31	R035	07/05/2020			Bond Future	9.7942	94.6437	9.8335	94.3567	0.401	0.0000	0.0000	0
2019/12/31	R035	07/05/2020	9.11	Put	Bond Future	5,767.3700	5.7674	5,997.3400	5.9973	3.987	0	0	0
2019/12/31	R035	07/05/2020	9.11	Call	Bond Future	549.2100	0.5492	492.1700	0.4922	(10.386)	0	0	5,000
2019/12/31	R035	07/05/2020	9.78	Put	Bond Future	2,527.3100	2.5273	2,662.0600	2.6621	5.332	0	0	0
2019/12/31	R035	07/05/2020	10.57	Call	Bond Future	6,264.1600	6.2642	6,028.9000	6.0289	(3.756)	0	0	0
2019/12/31	R035	07/05/2020	9.75	Put	Bond Future	2,634.3300	2.6343	2,773.2400	2.7732	5.273	0	0	0
2019/12/31	R035	07/05/2020	10.75	Call	Bond Future	7,275.6000	7.2756	7,029.2700	7.0293	(3.386)	0	0	0
2019/12/31	R035	07/05/2020	9.48	Call	Bond Future	1,413.0900	1.4131	1,303.7400	1.3037	(7.738)	0	0	0
2019/12/31	R035	07/05/2020	9.47	Put	Bond Future	3,804.8500	3.8049	3,983.9900	3.9840	4.708	0	0	0
2019/12/31	R035	07/05/2020	9.78	Call	Bond Future	2,422.9300	2.4229	2,270.6700	2.2707	(6.284)	0	0	3,530
2019/12/31	R035	07/05/2020	9.18	Put	Bond Future	5,342.7700	5.3428	5,563.4300	5.5634	4.130	0	0	0
2019/12/31	R035	07/05/2020	9.18	Call	Bond Future	677.6600	0.6777	611.3100	0.6113	(9.791)	0	0	3,530
2019/12/31	R035	07/05/2020	9.49	Call	Bond Future	1,443.1000	1.4431	1,332.2800	1.3323	(7.679)	0	0	0
2019/12/31	R035	07/05/2020	9.49	Put	Bond Future	3,712.3200	3.7123	3,888.5100	3.8885	4.746	0	0	0
2019/12/31	R035	06/08/2020	9.00	Put	Bond Future	7,456.0400	7.4560	7,686.5200	7.6865	3.091	0	0	0
2019/12/31	R035	06/08/2020	9.92	Put	Bond Future	3,209.9400	3.2099	3,342.1600	3.3422	4.119	0	0	0
2019/12/31	R035	06/08/2020			Bond Future	9.8650	96.3826	9.9063	96.0854	0.418	0.0000	0.0000	0
2019/12/31	R035	06/08/2020	9.00	Call	Bond Future	893.5900	0.8936	826.8200	0.8268	(7.472)	0	0	24,761
2019/12/31	R035	06/08/2020	9.92	Call	Bond Future	3,605.3200	3.6053	3,440.2900	3.4403	(4.577)	0	0	0
2019/12/31	R035	06/08/2020	9.93	Call	Bond Future	3,644.3100	3.6443	3,478.2800	3.4783	(4.556)	0	0	0
2019/12/31	R035	06/08/2020	9.91	Put	Bond Future	3,242.9100	3.2429	3,376.1300	3.3761	4.108	0	0	0
2019/12/31	R035	06/08/2020	8.75	Put	Bond Future	9,153.1800	9.1532	9,403.4800	9.4035	2.735	0	0	0
2019/12/31	R035	06/08/2020	8.75	Call	Bond Future	569.4600	0.5695	522.5100	0.5225	(8.245)	0	0	3,000
2019/12/31	R035	06/08/2020	9.93	Put	Bond Future	3,177.2400	3.1772	3,308.4600	3.3085	4.130	0	0	0
2019/12/31	R035	06/08/2020	9.91	Call	Bond Future	3,566.5200	3.5665	3,402.4900	3.4025	(4.599)	0	0	0
2019/12/31	R035	05/11/2020	10.34	Put	Bond Future	2,899.3000	2.8993	3,007.9800	3.0080	3.748	0	0	0
2019/12/31	R035	05/11/2020			Bond Future	9.9381	93.6894	9.9810	93.3849	0.432	0.0000	0.0000	0
2019/12/31	R035	05/11/2020	10.33	Call	Bond Future	5,650.0700	5.6501	5,454.9300	5.4549	(3.454)	0	0	0
2019/12/31	R035	05/11/2020	10.33	Put	Bond Future	2,924.3900	2.9244	3,033.8200	3.0338	3.742	0	0	0
2019/12/31	R035	05/11/2020	10.34	Call	Bond Future	5,692.9800	5.6930	5,497.0900	5.4971	(3.441)	0	0	0
2019/12/31	R035	05/11/2020	10.32	Call	Bond Future	5,607.2800	5.6073	5,412.8900	5.4129	(3.467)	0	0	0
2019/12/31	R035	05/11/2020	10.32	Put	Bond Future	2,949.6800	2.9497	3,059.8600	3.0599	3.735	0	0	0
2019/12/31	R186	06/02/2020	8.57	Call	Bond Future	2,120.8300	2.1208	1,939.0500	1.9391	(8.571)	0	0	0
2019/12/31	R186	06/02/2020	8.50	Call	Bond Future	1,814.2200	1.8142	1,642.5000	1.6425	(9.465)	0	0	0
2019/12/31	R186	06/02/2020	8.11	Put	Bond Future	1,176.2000	1.1762	1,304.7000	1.3047	10.925	0	0	0
2019/12/31	R186	06/02/2020			Bond Future	8.2242	113.2201	8.2634	113.0032	0.476	0.0000	0.0000	103,551
2019/12/31	R186	06/02/2020	8.55	Call	Bond Future	2,031.6200	2.0316	1,852.5300	1.8525	(8.815)	0	0	0
2019/12/31	R186	06/02/2020	8.55	Put	Bond Future	243.7200	0.2437	281.5700	0.2816	15.530	0	0	0
2019/12/31	R186	06/02/2020	8.11	Call	Bond Future	540.3200	0.5403	451.8800	0.4519	(16.368)	0	0	821

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2019/12/31	R186	06/02/2020	8.57	Put	Bond Future	224.3600	0.2244	259.5200	0.2595	15.671	0	0	0
2019/12/31	R186	06/02/2020	9.00	Put	Bond Future	31.4700	0.0315	36.8900	0.0369	17.223	0	0	821
2019/12/31	R186	06/02/2020	8.50	Put	Bond Future	298.3600	0.2984	343.5800	0.3436	15.156	0	0	821
2019/12/31	R186	06/02/2020	8.56	Call	Bond Future	2,076.0700	2.0761	1,895.6200	1.8956	(8.692)	0	0	0
2019/12/31	R186	06/02/2020	8.56	Put	Bond Future	233.8700	0.2339	270.3600	0.2704	15.603	0	0	0
2019/12/31	R186	06/02/2020	9.00	Call	Bond Future	4,229.3400	4.2293	4,017.8200	4.0178	(5.001)	0	0	0
2019/12/31	R186	07/05/2020	7.90	Put	Bond Future	2,711.6200	2.7116	2,863.2300	2.8632	5.591	0	0	2,500
2019/12/31	R186	07/05/2020	8.28	Put	Bond Future	1,513.0900	1.5131	1,617.5200	1.6175	6.902	0	0	0
2019/12/31	R186	07/05/2020	8.93	Call	Bond Future	3,963.7400	3.9637	3,782.7100	3.7827	(4.567)	0	0	0
2019/12/31	R186	07/05/2020	8.09	Put	Bond Future	2,053.7200	2.0537	2,181.9800	2.1820	6.245	0	0	0
2019/12/31	R186	07/05/2020			Bond Future	8.2675	115.2794	8.3089	115.0576	0.501	0.0000	0.0000	1,650
2019/12/31	R186	07/05/2020	8.50	Call	Bond Future	2,270.9700	2.2710	2,127.7200	2.1277	(6.308)	0	0	0
2019/12/31	R186	07/05/2020	8.50	Put	Bond Future	1,031.8400	1.0318	1,110.4200	1.1104	7.616	0	0	23,230
2019/12/31	R186	07/05/2020	8.08	Call	Bond Future	1,073.2000	1.0732	980.8900	0.9809	(8.601)	0	0	0
2019/12/31	R186	07/05/2020	8.08	Put	Bond Future	2,085.4000	2.0854	2,214.9200	2.2149	6.211	0	0	0
2019/12/31	R186	07/05/2020	7.90	Call	Bond Future	716.5800	0.7166	646.3600	0.6464	(9.799)	0	0	0
2019/12/31	R186	07/05/2020	8.28	Call	Bond Future	1,580.2200	1.5802	1,462.8200	1.4628	(7.429)	0	0	6,000
2019/12/31	R186	07/05/2020	8.93	Put	Bond Future	479.1300	0.4791	519.9300	0.5199	8.515	0	0	6,000
2019/12/31	R186	07/05/2020	8.09	Call	Bond Future	1,095.8100	1.0958	1,002.2400	1.0022	(8.539)	0	0	0
2019/12/31	R186	07/05/2020	7.60	Put	Bond Future	3,976.8800	3.9769	4,160.0900	4.1601	4.607	0	0	0
2019/12/31	R186	07/05/2020	7.60	Call	Bond Future	319.2900	0.3193	280.6700	0.2807	(12.096)	0	0	6,000
2019/12/31	R186	07/05/2020	8.07	Call	Bond Future	1,051.1500	1.0511	960.0800	0.9601	(8.664)	0	0	0
2019/12/31	R186	07/05/2020	8.07	Put	Bond Future	2,117.6600	2.1177	2,248.4200	2.2484	6.175	0	0	0
2019/12/31	R186	06/08/2020	8.38	Put	Bond Future	1,901.0700	1.9011	2,005.7000	2.0057	5.504	0	0	0
2019/12/31	R186	06/08/2020			Bond Future	8.3094	112.0978	8.3541	111.8659	0.538	0.0000	0.0000	0
2019/12/31	R186	06/08/2020	8.37	Call	Bond Future	2,238.1400	2.2381	2,111.8300	2.1118	(5.644)	0	0	0
2019/12/31	R186	06/08/2020	8.37	Put	Bond Future	1,923.9800	1.9240	2,029.5200	2.0295	5.486	0	0	0
2019/12/31	R186	06/08/2020	8.38	Call	Bond Future	2,266.9300	2.2669	2,139.7100	2.1397	(5.612)	0	0	0
2019/12/31	R186	06/08/2020	8.36	Call	Bond Future	2,209.8800	2.2099	2,084.5000	2.0845	(5.674)	0	0	0
2019/12/31	R186	06/08/2020	8.36	Put	Bond Future	1,947.4500	1.9475	2,053.9200	2.0539	5.467	0	0	0
2019/12/31	R186	05/11/2020	8.64	Put	Bond Future	1,904.1200	1.9041	1,997.0100	1.9970	4.878	0	0	0
2019/12/31	R186	05/11/2020	8.65	Call	Bond Future	3,387.8000	3.3878	3,241.7000	3.2417	(4.313)	0	0	0
2019/12/31	R186	05/11/2020			Bond Future	8.3477	114.1976	8.3953	113.9593	0.570	0.0000	0.0000	0
2019/12/31	R186	05/11/2020	8.66	Call	Bond Future	3,418.9300	3.4189	3,272.1400	3.2721	(4.293)	0	0	0
2019/12/31	R186	05/11/2020	8.66	Put	Bond Future	1,867.7400	1.8677	1,959.2500	1.9593	4.900	0	0	0
2019/12/31	R186	05/11/2020	9.26	Put	Bond Future	1,057.3400	1.0573	1,113.9800	1.1140	5.357	0	0	3,500
2019/12/31	R186	05/11/2020	8.64	Call	Bond Future	3,356.8000	3.3568	3,211.3900	3.2114	(4.332)	0	0	0
2019/12/31	R186	05/11/2020	7.84	Put	Bond Future	3,953.9700	3.9540	4,107.8000	4.1078	3.891	0	0	0
2019/12/31	R186	05/11/2020	8.65	Put	Bond Future	1,885.8500	1.8859	1,978.0500	1.9781	4.889	0	0	0
2019/12/31	R186	05/11/2020	8.34	Put	Bond Future	2,534.2800	2.5343	2,649.1400	2.6491	4.532	0	0	0
2019/12/31	R186	05/11/2020	8.34	Call	Bond Future	2,495.6300	2.4956	2,372.1900	2.3722	(4.946)	0	0	3,500
2019/12/31	R186	05/11/2020	9.26	Call	Bond Future	5,511.6900	5.5117	5,330.0300	5.3300	(3.296)	0	0	0
2019/12/31	R186	05/11/2020	7.84	Call	Bond Future	1,371.6300	1.3716	1,287.1600	1.2872	(6.158)	0	0	3,500
2019/12/31	R197	06/02/2020			Bond Future	301.4232	301.4232	301.3257	301.3257	(0.032)	0.0000	0.0000	2,540
2019/12/31	R197	07/05/2020			Bond Future	306.9794	306.9794	306.8779	306.8779	(0.033)	0.0000	0.0000	0
2019/12/31	R197	06/08/2020			Bond Future	305.0004	305.0004	304.8816	304.8816	(0.039)	0.0000	0.0000	0
2019/12/31	R197	05/11/2020			Bond Future	310.7135	310.7135	310.5863	310.5863	(0.041)	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
2019/12/31	R202	06/02/2020			Bond Future	227.0392	227.0392	226.9756	226.9756	(0.028)	0.0000	0.0000	8,469
2019/12/31	R202	07/05/2020			Bond Future	231.2244	231.2244	231.1576	231.1576	(0.029)	0.0000	0.0000	0
2019/12/31	R202	06/08/2020			Bond Future	231.4601	231.4601	231.3805	231.3805	(0.034)	0.0000	0.0000	0
2019/12/31	R202	05/11/2020			Bond Future	235.7959	235.7959	235.7101	235.7101	(0.036)	0.0000	0.0000	0
2019/12/31	R208	06/02/2020	6.13	Put	Bond Future	572.5300	0.5725	576.4900	0.5765	0.692	0	0	0
2019/12/31	R208	06/02/2020	6.12	Call	Bond Future	0.1900	0.0002	0.1500	0.0002	(21.053)	0	0	0
2019/12/31	R208	06/02/2020			Bond Future	6.6590	102.5582	6.6627	102.5542	0.056	0.0000	0.0000	14,955
2019/12/31	R208	06/02/2020	6.13	Call	Bond Future	0.2000	0.0002	0.1700	0.0002	(15.000)	0	0	0
2019/12/31	R208	06/02/2020	6.12	Put	Bond Future	583.3900	0.5834	587.3400	0.5873	0.677	0	0	0
2019/12/31	R208	06/02/2020	6.14	Call	Bond Future	0.2200	0.0002	0.1800	0.0002	(18.182)	0	0	0
2019/12/31	R208	06/02/2020	6.14	Put	Bond Future	561.6900	0.5617	565.6400	0.5656	0.703	0	0	0
2019/12/31	R208	07/05/2020	4.81	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/12/31	R208	07/05/2020	4.80	Put	Bond Future	1,417.8300	1.4178	1,422.7100	1.4227	0.344	0	0	0
2019/12/31	R208	07/05/2020			Bond Future	6.4489	101.0202	6.4547	101.0154	0.089	0.0000	0.0000	60
2019/12/31	R208	07/05/2020	4.82	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/12/31	R208	07/05/2020	4.82	Put	Bond Future	1,400.4400	1.4004	1,405.3200	1.4053	0.348	0	0	0
2019/12/31	R208	07/05/2020	4.81	Put	Bond Future	1,409.1300	1.4091	1,414.0100	1.4140	0.346	0	0	0
2019/12/31	R208	07/05/2020	4.80	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/12/31	R208	06/08/2020	5.57	Put	Bond Future	302.0600	0.3021	310.8700	0.3109	2.917	0	0	0
2019/12/31	R208	06/08/2020			Bond Future	6.0294	102.8864	6.0459	102.8762	0.273	0.0000	0.0000	0
2019/12/31	R208	06/08/2020	5.56	Call	Bond Future	15.7500	0.0157	14.4000	0.0144	(8.571)	0	0	0
2019/12/31	R208	06/08/2020	5.56	Put	Bond Future	307.3300	0.3073	316.2000	0.3162	2.886	0	0	0
2019/12/31	R208	06/08/2020	5.57	Call	Bond Future	16.7100	0.0167	15.3000	0.0153	(8.438)	0	0	0
2019/12/31	R208	06/08/2020	5.55	Call	Bond Future	14.8300	0.0148	13.5400	0.0135	(8.699)	0	0	0
2019/12/31	R208	06/08/2020	5.55	Put	Bond Future	312.6400	0.3126	321.5700	0.3216	2.856	0	0	0
2019/12/31	R208	05/11/2020	4.78	Call	Bond Future	50.1400	0.0501	45.9700	0.0460	(8.317)	0	0	0
2019/12/31	R208	05/11/2020	4.77	Put	Bond Future	149.5000	0.1495	157.8300	0.1578	5.572	0	0	0
2019/12/31	R208	05/11/2020			Bond Future	5.0316	101.4040	5.0640	101.3916	0.643	0.0000	0.0000	0
2019/12/31	R208	05/11/2020	4.79	Call	Bond Future	51.7800	0.0518	47.5300	0.0475	(8.208)	0	0	0
2019/12/31	R208	05/11/2020	4.79	Put	Bond Future	144.7100	0.1447	152.8900	0.1529	5.653	0	0	0
2019/12/31	R208	05/11/2020	4.78	Put	Bond Future	146.9200	0.1469	155.1800	0.1552	5.622	0	0	0
2019/12/31	R208	05/11/2020	4.77	Call	Bond Future	48.8700	0.0489	44.7700	0.0448	(8.390)	0	0	0
2019/12/31	R209	06/02/2020	9.52	Put	Bond Future	2,045.2800	2.0453	2,206.9000	2.2069	7.902	0	0	0
2019/12/31	R209	06/02/2020			Bond Future	9.7591	74.0454	9.7973	73.8039	0.391	0.0000	0.0000	103,446
2019/12/31	R209	06/02/2020	9.51	Call	Bond Future	485.5800	0.4856	407.9200	0.4079	(15.993)	0	0	0
2019/12/31	R209	06/02/2020	9.51	Put	Bond Future	2,091.1900	2.0912	2,254.9600	2.2550	7.831	0	0	0
2019/12/31	R209	06/02/2020	9.40	Put	Bond Future	2,632.0200	2.6320	2,818.2700	2.8183	7.076	0	0	0
2019/12/31	R209	06/02/2020	9.40	Call	Bond Future	301.0400	0.3010	245.8600	0.2459	(18.330)	0	0	7,500
2019/12/31	R209	06/02/2020	9.52	Call	Bond Future	505.1000	0.5051	425.2900	0.4253	(15.801)	0	0	0
2019/12/31	R209	06/02/2020	9.50	Call	Bond Future	466.5900	0.4666	391.0500	0.3910	(16.190)	0	0	0
2019/12/31	R209	06/02/2020	9.50	Put	Bond Future	2,137.7200	2.1377	2,303.6100	2.3036	7.760	0	0	0
2019/12/31	R209	07/05/2020	9.47	Call	Bond Future	1,159.5300	1.1595	1,069.1000	1.0691	(7.799)	0	0	0
2019/12/31	R209	07/05/2020			Bond Future	9.8260	72.2409	9.8654	71.9944	0.401	0.0000	0.0000	0
2019/12/31	R209	07/05/2020	9.45	Call	Bond Future	1,112.4700	1.1125	1,024.4700	1.0245	(7.910)	0	0	0
2019/12/31	R209	07/05/2020	9.45	Put	Bond Future	3,524.6600	3.5247	3,683.1300	3.6831	4.496	0	0	0

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2019/12/31	R209	07/05/2020	9.47	Put	Bond Future	3,440.4800	3.4405	3,596.5200	3.5965	4.535	0	0	0
2019/12/31	R209	07/05/2020	9.46	Call	Bond Future	1,135.8600	1.1359	1,046.6400	1.0466	(7.855)	0	0	0
2019/12/31	R209	07/05/2020	9.46	Put	Bond Future	3,482.3900	3.4824	3,639.6400	3.6396	4.516	0	0	0
2019/12/31	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/31	R209	06/08/2020	5.55	Put	Bond Future	35,948.8700	35.9489	36,203.6200	36.2036	0.709	0	0	0
2019/12/31	R209	06/08/2020			Bond Future	9.8930	73.5679	9.9343	73.3131	0.417	0.0000	0.0000	0
2019/12/31	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/31	R209	06/08/2020	5.57	Put	Bond Future	35,732.0300	35.7320	35,986.7800	35.9868	0.713	0	0	0
2019/12/31	R209	06/08/2020	5.56	Put	Bond Future	35,840.3800	35.8404	36,095.1300	36.0951	0.711	0	0	0
2019/12/31	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/31	R209	05/11/2020	10.02	Call	Bond Future	3,789.2700	3.7893	3,643.6700	3.6437	(3.842)	0	0	0
2019/12/31	R209	05/11/2020			Bond Future	9.9587	71.7977	10.0014	71.5368	0.430	0.0000	0.0000	0
2019/12/31	R209	05/11/2020	10.00	Call	Bond Future	3,725.1500	3.7251	3,580.9600	3.5810	(3.871)	0	0	0
2019/12/31	R209	05/11/2020	10.00	Put	Bond Future	3,472.9700	3.4730	3,589.7200	3.5897	3.362	0	0	0
2019/12/31	R209	05/11/2020	10.02	Put	Bond Future	3,415.5800	3.4156	3,530.9200	3.5309	3.377	0	0	0
2019/12/31	R209	05/11/2020	10.01	Call	Bond Future	3,757.1500	3.7571	3,612.2500	3.6123	(3.857)	0	0	0
2019/12/31	R209	05/11/2020	10.01	Put	Bond Future	3,444.1800	3.4442	3,560.2200	3.5602	3.369	0	0	0
2019/12/31	R210	06/02/2020			Bond Future	188.8162	188.8162	188.6925	188.6925	(0.066)	0.0000	0.0000	1,721
2019/12/31	R210	07/05/2020			Bond Future	189.6533	189.6533	189.5259	189.5259	(0.067)	0.0000	0.0000	0
2019/12/31	R210	06/08/2020			Bond Future	193.2337	193.2337	193.0942	193.0942	(0.072)	0.0000	0.0000	0
2019/12/31	R210	05/11/2020			Bond Future	194.1378	194.1378	193.9919	193.9919	(0.075)	0.0000	0.0000	0
2019/12/31	R212	06/02/2020			Bond Future	161.7445	161.7445	161.6566	161.6566	(0.054)	0.0000	0.0000	7,963
2019/12/31	R212	07/05/2020			Bond Future	164.7260	164.7260	164.6352	164.6352	(0.055)	0.0000	0.0000	0
2019/12/31	R212	06/08/2020			Bond Future	165.5476	165.5476	165.4467	165.4467	(0.061)	0.0000	0.0000	0
2019/12/31	R212	05/11/2020			Bond Future	168.6486	168.6486	168.5426	168.5426	(0.063)	0.0000	0.0000	0
2019/12/31	R213	06/02/2020	9.27	Call	Bond Future	1,161.6600	1.1617	1,025.1400	1.0251	(11.752)	0	0	0
2019/12/31	R213	06/02/2020	9.26	Put	Bond Future	942.1300	0.9421	1,041.4300	1.0414	10.540	0	0	0
2019/12/31	R213	06/02/2020			Bond Future	9.2296	87.9230	9.2678	87.6894	0.414	0.0000	0.0000	24,111
2019/12/31	R213	06/02/2020	9.28	Call	Bond Future	1,195.7500	1.1958	1,057.0400	1.0570	(11.600)	0	0	0
2019/12/31	R213	06/02/2020	9.28	Put	Bond Future	887.8300	0.8878	982.7300	0.9827	10.689	0	0	0
2019/12/31	R213	06/02/2020	9.27	Put	Bond Future	914.7400	0.9147	1,011.8300	1.0118	10.614	0	0	0
2019/12/31	R213	06/02/2020	9.26	Call	Bond Future	1,127.9900	1.1280	993.6800	0.9937	(11.907)	0	0	0
2019/12/31	R213	07/05/2020	9.01	Put	Bond Future	2,896.7500	2.8968	3,042.2000	3.0422	5.021	0	0	0
2019/12/31	R213	07/05/2020	9.00	Call	Bond Future	1,158.7900	1.1588	1,066.8400	1.0668	(7.935)	0	0	0
2019/12/31	R213	07/05/2020			Bond Future	9.2909	85.9704	9.3305	85.7318	0.427	0.0000	0.0000	0
2019/12/31	R213	07/05/2020	9.01	Call	Bond Future	1,182.0600	1.1821	1,088.9000	1.0889	(7.881)	0	0	0
2019/12/31	R213	07/05/2020	9.00	Put	Bond Future	2,935.3700	2.9354	3,082.0300	3.0820	4.996	0	0	0
2019/12/31	R213	07/05/2020	9.02	Call	Bond Future	1,205.8200	1.2058	1,111.4300	1.1114	(7.828)	0	0	0
2019/12/31	R213	07/05/2020	9.02	Put	Bond Future	2,858.6800	2.8587	3,002.9000	3.0029	5.045	0	0	0
2019/12/31	R213	06/08/2020	9.31	Call	Bond Future	2,516.5200	2.5165	2,388.6200	2.3886	(5.082)	0	0	0
2019/12/31	R213	06/08/2020			Bond Future	9.3517	87.5512	9.3936	87.3037	0.448	0.0000	0.0000	0
2019/12/31	R213	06/08/2020	9.29	Call	Bond Future	2,456.6700	2.4567	2,330.5800	2.3306	(5.133)	0	0	0
2019/12/31	R213	06/08/2020	9.29	Put	Bond Future	2,822.9000	2.8229	2,944.2900	2.9443	4.300	0	0	0
2019/12/31	R213	06/08/2020	9.31	Put	Bond Future	2,763.7700	2.7638	2,883.3500	2.8833	4.327	0	0	0
2019/12/31	R213	06/08/2020	9.30	Call	Bond Future	2,486.5000	2.4865	2,359.5000	2.3595	(5.108)	0	0	0

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2019/12/31	R213	06/08/2020	9.30	Put	Bond Future	2,793.2100	2.7932	2,913.6900	2.9137	4.313	0	0	0
2019/12/31	R213	05/11/2020	9.60	Put	Bond Future	2,750.5000	2.7505	2,855.7500	2.8557	3.827	0	0	0
2019/12/31	R213	05/11/2020	9.59	Call	Bond Future	3,783.8000	3.7838	3,635.9900	3.6360	(3.906)	0	0	0
2019/12/31	R213	05/11/2020			Bond Future	9.4152	85.6422	9.4589	85.3885	0.464	0.0000	0.0000	0
2019/12/31	R213	05/11/2020	9.60	Call	Bond Future	3,816.3900	3.8164	3,667.8900	3.6679	(3.891)	0	0	0
2019/12/31	R213	05/11/2020	9.59	Put	Bond Future	2,775.1400	2.7751	2,881.0800	2.8811	3.817	0	0	0
2019/12/31	R213	05/11/2020	9.61	Call	Bond Future	3,849.1200	3.8491	3,699.9100	3.6999	(3.876)	0	0	0
2019/12/31	R213	05/11/2020	9.61	Put	Bond Future	2,726.0500	2.7261	2,830.5900	2.8306	3.835	0	0	0
2019/12/31	R214	06/02/2020	9.73	Call	Bond Future	525.5900	0.5256	434.7700	0.4348	(17.280)	0	0	0
2019/12/31	R214	06/02/2020	9.87	Put	Bond Future	1,572.9400	1.5729	1,729.1000	1.7291	9.928	0	0	0
2019/12/31	R214	06/02/2020	10.42	Call	Bond Future	3,151.1200	3.1511	2,910.3000	2.9103	(7.642)	0	0	0
2019/12/31	R214	06/02/2020			Bond Future	9.9762	72.5836	10.0192	72.3006	0.432	0.0000	0.0000	19,434
2019/12/31	R214	06/02/2020	9.71	Call	Bond Future	484.6100	0.4846	398.7800	0.3988	(17.711)	0	0	0
2019/12/31	R214	06/02/2020	9.71	Put	Bond Future	2,274.1700	2.2742	2,471.3400	2.4713	8.670	0	0	0
2019/12/31	R214	06/02/2020	10.42	Put	Bond Future	320.8000	0.3208	362.9800	0.3630	13.148	0	0	1,000
2019/12/31	R214	06/02/2020	9.73	Put	Bond Future	2,178.1700	2.1782	2,370.3500	2.3703	8.823	0	0	0
2019/12/31	R214	06/02/2020	9.52	Call	Bond Future	198.1900	0.1982	153.9600	0.1540	(22.317)	0	0	1,000
2019/12/31	R214	06/02/2020	9.87	Call	Bond Future	867.7800	0.8678	740.9400	0.7409	(14.617)	0	0	1,000
2019/12/31	R214	06/02/2020	9.72	Call	Bond Future	504.7900	0.5048	416.4700	0.4165	(17.496)	0	0	0
2019/12/31	R214	06/02/2020	9.72	Put	Bond Future	2,225.8100	2.2258	2,420.4900	2.4205	8.746	0	0	0
2019/12/31	R214	06/02/2020	9.52	Put	Bond Future	3,309.9900	3.3100	3,548.7600	3.5488	7.214	0	0	0
2019/12/31	R214	07/05/2020	9.77	Put	Bond Future	3,262.5200	3.2625	3,433.7100	3.4337	5.247	0	0	0
2019/12/31	R214	07/05/2020			Bond Future	10.0418	70.6058	10.0863	70.3170	0.443	0.0000	0.0000	0
2019/12/31	R214	07/05/2020	9.76	Call	Bond Future	1,427.5300	1.4275	1,311.4100	1.3114	(8.134)	0	0	0
2019/12/31	R214	07/05/2020	9.76	Put	Bond Future	3,303.6400	3.3036	3,476.2300	3.4762	5.224	0	0	0
2019/12/31	R214	07/05/2020	9.31	Put	Bond Future	5,524.9800	5.5250	5,758.8700	5.7589	4.233	0	0	0
2019/12/31	R214	07/05/2020	10.66	Put	Bond Future	987.3300	0.9873	1,053.8200	1.0538	6.734	0	0	1,250
2019/12/31	R214	07/05/2020	9.77	Call	Bond Future	1,454.3400	1.4543	1,336.8200	1.3368	(8.081)	0	0	0
2019/12/31	R214	07/05/2020	9.31	Call	Bond Future	483.8800	0.4839	429.0600	0.4291	(11.329)	0	0	1,250
2019/12/31	R214	07/05/2020	9.91	Put	Bond Future	2,726.7500	2.7268	2,878.3900	2.8784	5.561	0	0	0
2019/12/31	R214	07/05/2020	9.91	Call	Bond Future	1,858.9900	1.8590	1,721.9200	1.7219	(7.373)	0	0	1,250
2019/12/31	R214	07/05/2020	10.66	Call	Bond Future	4,838.1400	4.8381	4,615.9200	4.6159	(4.593)	0	0	0
2019/12/31	R214	07/05/2020	9.75	Call	Bond Future	1,401.0000	1.4010	1,286.2900	1.2863	(8.188)	0	0	0
2019/12/31	R214	07/05/2020	9.75	Put	Bond Future	3,345.1400	3.3451	3,519.1400	3.5191	5.202	0	0	0
2019/12/31	R214	06/08/2020	9.98	Put	Bond Future	3,546.6100	3.5466	3,696.9500	3.6969	4.239	0	0	0
2019/12/31	R214	06/08/2020	9.97	Call	Bond Future	2,685.2000	2.6852	2,538.8500	2.5388	(5.450)	0	0	0
2019/12/31	R214	06/08/2020			Bond Future	10.1075	71.9026	10.1538	71.6048	0.459	0.0000	0.0000	0
2019/12/31	R214	06/08/2020	9.98	Call	Bond Future	2,717.1000	2.7171	2,569.7300	2.5697	(5.424)	0	0	0
2019/12/31	R214	06/08/2020	9.97	Put	Bond Future	3,580.4300	3.5804	3,731.7900	3.7318	4.227	0	0	0
2019/12/31	R214	06/08/2020	9.99	Call	Bond Future	2,748.9600	2.7490	2,600.5600	2.6006	(5.398)	0	0	0
2019/12/31	R214	06/08/2020	9.99	Put	Bond Future	3,512.8500	3.5129	3,662.1600	3.6622	4.250	0	0	0
2019/12/31	R214	05/11/2020	10.26	Put	Bond Future	3,551.0400	3.5510	3,683.9800	3.6840	3.744	0	0	0
2019/12/31	R214	05/11/2020			Bond Future	10.1746	69.9551	10.2226	69.6505	0.471	0.0000	0.0000	0
2019/12/31	R214	05/11/2020	10.25	Call	Bond Future	4,058.3200	4.0583	3,887.4400	3.8874	(4.211)	0	0	0
2019/12/31	R214	05/11/2020	10.25	Put	Bond Future	3,580.3600	3.5804	3,714.1100	3.7141	3.736	0	0	0
2019/12/31	R214	05/11/2020	10.26	Call	Bond Future	4,091.9900	4.0920	3,920.3000	3.9203	(4.196)	0	0	0
2019/12/31	R214	05/11/2020	10.24	Call	Bond Future	4,025.0300	4.0250	3,854.9500	3.8550	(4.226)	0	0	0



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2019/12/31	R214	05/11/2020	10.24	Put	Bond Future	3,610.1600	3.6102	3,744.7100	3.7447	3.727	0	0	0
2019/12/31	R248	06/02/2020	9.71	Put	Bond Future	3,451.1500	3.4512	3,728.0800	3.7281	8.024	0	0	0
2019/12/31	R248	06/02/2020			Bond Future	10.0672	91.7030	10.1102	91.3469	0.427	0.0000	0.0000	95,183
2019/12/31	R248	06/02/2020	9.71	Call	Bond Future	393.6300	0.3936	314.4500	0.3145	(20.115)	0	0	0
2019/12/31	R248	06/02/2020	9.70	Put	Bond Future	3,520.6200	3.5206	3,800.3700	3.8004	7.946	0	0	0
2019/12/31	R248	06/02/2020	9.72	Call	Bond Future	413.0400	0.4130	331.0100	0.3310	(19.860)	0	0	0
2019/12/31	R248	06/02/2020	9.72	Put	Bond Future	3,382.4600	3.3825	3,656.5400	3.6565	8.103	0	0	0
2019/12/31	R248	06/02/2020	9.70	Call	Bond Future	374.8600	0.3749	298.5000	0.2985	(20.370)	0	0	0
2019/12/31	R248	07/05/2020	9.79	Call	Bond Future	1,426.0000	1.4260	1,296.2700	1.2963	(9.097)	0	0	0
2019/12/31	R248	07/05/2020	9.77	Put	Bond Future	4,452.4700	4.4525	4,689.8800	4.6899	5.332	0	0	0
2019/12/31	R248	07/05/2020			Bond Future	10.1353	88.9312	10.1797	88.5679	0.438	0.0000	0.0000	0
2019/12/31	R248	07/05/2020	9.79	Put	Bond Future	4,341.8500	4.3419	4,575.4200	4.5754	5.380	0	0	0
2019/12/31	R248	07/05/2020	9.77	Call	Bond Future	1,362.5500	1.3625	1,236.6600	1.2367	(9.239)	0	0	0
2019/12/31	R248	07/05/2020	9.78	Put	Bond Future	4,396.8900	4.3969	4,632.3800	4.6324	5.356	0	0	0
2019/12/31	R248	07/05/2020	9.78	Call	Bond Future	1,394.0700	1.3941	1,266.2600	1.2663	(9.168)	0	0	0
2019/12/31	R248	06/08/2020	9.00	Put	Bond Future	11,326.6700	11.3267	11,651.0500	11.6511	2.864	0	0	0
2019/12/31	R248	06/08/2020	10.20	Call	Bond Future	3,863.4200	3.8634	3,662.6000	3.6626	(5.198)	0	0	0
2019/12/31	R248	06/08/2020			Bond Future	10.2035	90.5644	10.2499	90.1898	0.455	0.0000	0.0000	0
2019/12/31	R248	06/08/2020	9.25	Put	Bond Future	9,229.8000	9.2298	9,530.5900	9.5306	3.259	0	0	0
2019/12/31	R248	06/08/2020	9.25	Call	Bond Future	859.7000	0.8597	785.8500	0.7858	(8.590)	0	0	20,640
2019/12/31	R248	06/08/2020	10.18	Call	Bond Future	3,779.3900	3.7794	3,581.1000	3.5811	(5.247)	0	0	0
2019/12/31	R248	06/08/2020	10.18	Put	Bond Future	3,970.0500	3.9700	4,146.4000	4.1464	4.442	0	0	0
2019/12/31	R248	06/08/2020	9.00	Call	Bond Future	530.5400	0.5305	480.2800	0.4803	(9.473)	0	0	3,000
2019/12/31	R248	06/08/2020	10.20	Put	Bond Future	3,891.6300	3.8916	4,065.4500	4.0655	4.467	0	0	0
2019/12/31	R248	06/08/2020	10.19	Call	Bond Future	3,821.4400	3.8214	3,621.8800	3.6219	(5.222)	0	0	0
2019/12/31	R248	06/08/2020	10.19	Put	Bond Future	3,930.8100	3.9308	4,105.8900	4.1059	4.454	0	0	0
2019/12/31	R248	05/11/2020	10.02	Put	Bond Future	5,781.7500	5.7817	5,985.4400	5.9854	3.523	0	0	0
2019/12/31	R248	05/11/2020	10.03	Call	Bond Future	3,750.0600	3.7501	3,569.3200	3.5693	(4.820)	0	0	0
2019/12/31	R248	05/11/2020			Bond Future	10.2731	87.8261	10.3211	87.4428	0.468	0.0000	0.0000	0
2019/12/31	R248	05/11/2020	10.04	Call	Bond Future	3,786.9300	3.7869	3,605.0900	3.6051	(4.802)	0	0	0
2019/12/31	R248	05/11/2020	10.04	Put	Bond Future	5,688.4400	5.6884	5,889.9300	5.8899	3.542	0	0	0
2019/12/31	R248	05/11/2020	10.02	Call	Bond Future	3,713.6700	3.7137	3,534.0300	3.5340	(4.837)	0	0	0
2019/12/31	R248	05/11/2020	10.03	Put	Bond Future	5,734.7800	5.7348	5,937.3700	5.9374	3.533	0	0	0

**Total**

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