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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/12/2019 TO 30/12/2019

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
2019/12/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/30	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	2025	06/02/2020			Bond Future	136.3672		136.3672	136.2233	136.2233	(0.106)	0.0000	0.0000	5,063
2019/12/30	2025	07/05/2020			Bond Future	138.8809		138.8809	138.7345	138.7345	(0.105)	0.0000	0.0000	0
2019/12/30	2025	06/08/2020			Bond Future	140.0010		140.0010	139.8518	139.8518	(0.107)	0.0000	0.0000	0
2019/12/30	2025	05/11/2020			Bond Future	142.6234		142.6234	142.4715	142.4715	(0.106)	0.0000	0.0000	0
2019/12/30	2029	06/02/2020			Bond Future	101.5878		101.5878	101.6619	101.6619	0.073	0.0000	0.0000	3,765
2019/12/30	2029	07/05/2020			Bond Future	102.3507		102.3507	102.4261	102.4261	0.074	0.0000	0.0000	0
2019/12/30	2029	06/08/2020			Bond Future	104.2829		104.2829	104.3598	104.3598	0.074	0.0000	0.0000	0
2019/12/30	2029	05/11/2020			Bond Future	105.0963		105.0963	105.1747	105.1747	0.075	0.0000	0.0000	0
2019/12/30	2030	06/02/2020	9.15	Put	Bond Future	595.5400		0.5955	654.8400	0.6548	9.957	0	0	0
2019/12/30	2030	06/02/2020	9.14	Call	Bond Future	1,718.7100		1.7187	1,499.7300	1.4997	(12.741)	0	0	0
2019/12/30	2030	06/02/2020	9.40	Put	Bond Future	252.1900		0.2522	273.7400	0.2737	8.545	0	0	5,000
2019/12/30	2030	06/02/2020	9.25	Call	Bond Future	2,200.2300		2.2002	1,960.8200	1.9608	(10.881)	0	0	0
2019/12/30	2030	06/02/2020	8.40	Call	Bond Future	86.0600		0.0861	55.5300	0.0555	(35.475)	0	0	5,820
2019/12/30	2030	06/02/2020			Bond Future	8.9616		93.9843	9.0066	93.7039	0.503	0.0000	0.0000	77,583
2019/12/30	2030	06/02/2020	9.00	Put	Bond Future	947.6700		0.9477	1,042.5500	1.0425	10.012	0	0	0
2019/12/30	2030	06/02/2020	9.00	Call	Bond Future	1,186.8500		1.1869	1,001.3800	1.0014	(15.627)	0	0	5,820
2019/12/30	2030	06/02/2020	9.15	Call	Bond Future	1,760.3900		1.7604	1,539.3400	1.5393	(12.557)	0	0	0
2019/12/30	2030	06/02/2020	9.14	Put	Bond Future	615.2000		0.6152	676.5700	0.6766	9.976	0	0	0
2019/12/30	2030	06/02/2020	9.40	Call	Bond Future	2,933.1500		2.9331	2,674.3500	2.6744	(8.823)	0	0	0
2019/12/30	2030	06/02/2020	9.25	Put	Bond Future	424.9700		0.4250	465.9100	0.4659	9.634	0	0	5,000
2019/12/30	2030	06/02/2020	8.40	Put	Bond Future	3,673.5500		3.6736	3,923.3700	3.9234	6.801	0	0	0
2019/12/30	2030	06/02/2020	9.16	Call	Bond Future	1,802.4100		1.8024	1,579.3200	1.5793	(12.377)	0	0	0
2019/12/30	2030	06/02/2020	9.16	Put	Bond Future	576.2800		0.5763	633.5400	0.6335	9.936	0	0	0
2019/12/30	2030	07/05/2020	8.79	Call	Bond Future	1,288.1300		1.2881	1,158.8200	1.1588	(10.039)	0	0	0
2019/12/30	2030	07/05/2020	8.78	Put	Bond Future	2,760.0000		2.7600	2,917.6900	2.9177	5.713	0	0	0
2019/12/30	2030	07/05/2020			Bond Future	9.0225		95.6937	9.0693	95.4083	0.519	0.0000	0.0000	0
2019/12/30	2030	07/05/2020	8.80	Call	Bond Future	1,313.5400		1.3135	1,182.6800	1.1827	(9.962)	0	0	0
2019/12/30	2030	07/05/2020	8.80	Put	Bond Future	2,685.6700		2.6857	2,840.2600	2.8403	5.756	0	0	0
2019/12/30	2030	07/05/2020	8.79	Put	Bond Future	2,722.5500		2.7225	2,878.6900	2.8787	5.735	0	0	0
2019/12/30	2030	07/05/2020	8.78	Call	Bond Future	1,263.2400		1.2632	1,135.4800	1.1355	(10.114)	0	0	0
2019/12/30	2030	06/08/2020	9.11	Call	Bond Future	2,703.1900		2.7032	2,535.8800	2.5359	(6.189)	0	0	0
2019/12/30	2030	06/08/2020			Bond Future	9.0842		93.4450	9.1329	93.1542	0.536	0.0000	0.0000	0
2019/12/30	2030	06/08/2020	9.09	Call	Bond Future	2,640.3700		2.6404	2,475.2000	2.4752	(6.256)	0	0	0
2019/12/30	2030	06/08/2020	9.09	Put	Bond Future	2,605.5600		2.6056	2,731.1500	2.7312	4.820	0	0	0
2019/12/30	2030	06/08/2020	9.11	Put	Bond Future	2,548.9100		2.5489	2,672.3600	2.6724	4.843	0	0	0
2019/12/30	2030	06/08/2020	9.10	Call	Bond Future	2,671.6900		2.6717	2,505.4500	2.5054	(6.222)	0	0	0
2019/12/30	2030	06/08/2020	9.10	Put	Bond Future	2,577.1200		2.5771	2,701.6400	2.7016	4.832	0	0	0
2019/12/30	2030	05/11/2020	10.06	Put	Bond Future	1,385.7300		1.3857	1,449.0200	1.4490	4.567	0	0	1,000
2019/12/30	2030	05/11/2020	8.73	Call	Bond Future	2,070.7900		2.0708	1,942.1900	1.9422	(6.210)	0	0	3,000
2019/12/30	2030	05/11/2020	9.39	Put	Bond Future	2,543.1100		2.5431	2,651.9000	2.6519	4.278	0	0	0
2019/12/30	2030	05/11/2020	9.38	Call	Bond Future	3,963.8800		3.9639	3,777.4300	3.7774	(4.704)	0	0	0
2019/12/30	2030	05/11/2020			Bond Future	9.1392		95.1971	9.1898	94.9010	0.554	0.0000	0.0000	0

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2019/12/30	2030	05/11/2020	8.34	Put	Bond Future	6,097.6100		6.0976	6,301.0600	6.3011	3.337	0	0	0
2019/12/30	2030	05/11/2020	8.34	Call	Bond Future	1,255.4200		1.2554	1,162.8200	1.1628	(7.376)	0	0	1,000
2019/12/30	2030	05/11/2020	9.04	Put	Bond Future	3,477.4900		3.4775	3,616.3500	3.6163	3.993	0	0	0
2019/12/30	2030	05/11/2020	9.04	Call	Bond Future	2,893.4600		2.8935	2,736.2700	2.7363	(5.433)	0	0	1,000
2019/12/30	2030	05/11/2020	10.06	Call	Bond Future	6,584.9300		6.5849	6,352.1700	6.3522	(3.535)	0	0	0
2019/12/30	2030	05/11/2020	8.73	Put	Bond Future	4,510.3400		4.5103	4,677.7900	4.6778	3.713	0	0	0
2019/12/30	2030	05/11/2020	9.23	Put	Bond Future	2,940.3500		2.9404	3,062.5000	3.0625	4.154	0	0	0
2019/12/30	2030	05/11/2020	10.37	Put	Bond Future	1,021.8200		1.0218	1,069.6800	1.0697	4.684	0	0	16,000
2019/12/30	2030	05/11/2020	9.39	Call	Bond Future	3,998.0700		3.9981	3,810.8100	3.8108	(4.684)	0	0	0
2019/12/30	2030	05/11/2020	9.38	Put	Bond Future	2,566.3700		2.5664	2,675.9700	2.6760	4.271	0	0	0
2019/12/30	2030	05/11/2020	10.47	Call	Bond Future	8,299.9700		8.3000	8,047.2000	8.0472	(3.045)	0	0	0
2019/12/30	2030	05/11/2020	10.47	Put	Bond Future	908.1200		0.9081	951.4000	0.9514	4.766	0	0	3,000
2019/12/30	2030	05/11/2020	9.23	Call	Bond Future	3,470.4500		3.4705	3,296.5500	3.2965	(5.011)	0	0	3,000
2019/12/30	2030	05/11/2020	8.53	Put	Bond Future	5,282.2600		5.2823	5,468.4000	5.4684	3.524	0	0	0
2019/12/30	2030	05/11/2020	8.53	Call	Bond Future	1,620.2400		1.6202	1,510.3300	1.5103	(6.784)	0	0	16,000
2019/12/30	2030	05/11/2020	9.03	Put	Bond Future	3,507.7300		3.5077	3,647.5000	3.6475	3.985	0	0	0
2019/12/30	2030	05/11/2020	9.03	Call	Bond Future	2,864.5800		2.8646	2,708.3000	2.7083	(5.456)	0	0	16,000
2019/12/30	2030	05/11/2020	10.37	Call	Bond Future	7,885.5800		7.8856	7,637.3900	7.6374	(3.147)	0	0	0
2019/12/30	2030	05/11/2020	9.40	Call	Bond Future	4,032.0500		4.0320	3,843.9800	3.8440	(4.664)	0	0	0
2019/12/30	2030	05/11/2020	9.40	Put	Bond Future	2,519.6900		2.5197	2,627.6700	2.6277	4.285	0	0	0
2019/12/30	2032	06/02/2020	9.40	Put	Bond Future	1,013.7500		1.0138	1,093.9800	1.0940	7.914	0	0	0
2019/12/30	2032	06/02/2020			Bond Future	9.3449		95.1537	9.3847	94.8842	0.426	0.0000	0.0000	71,285
2019/12/30	2032	06/02/2020	9.39	Call	Bond Future	1,348.2900		1.3483	1,161.4400	1.1614	(13.858)	0	0	0
2019/12/30	2032	06/02/2020	9.39	Put	Bond Future	1,043.2000		1.0432	1,125.8700	1.1259	7.925	0	0	0
2019/12/30	2032	06/02/2020	9.40	Call	Bond Future	1,386.2800		1.3863	1,196.9900	1.1970	(13.655)	0	0	0
2019/12/30	2032	06/02/2020	9.38	Call	Bond Future	1,310.8600		1.3109	1,126.4900	1.1265	(14.065)	0	0	0
2019/12/30	2032	06/02/2020	9.38	Put	Bond Future	1,073.2800		1.0733	1,158.4300	1.1584	7.934	0	0	0
2019/12/30	2032	07/05/2020	9.19	Call	Bond Future	1,481.1700		1.4812	1,350.4400	1.3504	(8.826)	0	0	0
2019/12/30	2032	07/05/2020			Bond Future	9.4116		92.7248	9.4529	92.4503	0.439	0.0000	0.0000	0
2019/12/30	2032	07/05/2020	9.17	Call	Bond Future	1,422.7600		1.4228	1,295.0800	1.2951	(8.974)	0	0	0
2019/12/30	2032	07/05/2020	9.17	Put	Bond Future	3,052.0600		3.0521	3,198.8700	3.1989	4.810	0	0	0
2019/12/30	2032	07/05/2020	9.19	Put	Bond Future	2,974.0900		2.9741	3,117.8500	3.1179	4.834	0	0	0
2019/12/30	2032	07/05/2020	9.18	Call	Bond Future	1,451.8000		1.4518	1,322.6000	1.3226	(8.899)	0	0	0
2019/12/30	2032	07/05/2020	9.18	Put	Bond Future	3,012.8700		3.0129	3,158.1600	3.1582	4.822	0	0	0
2019/12/30	2032	06/08/2020	9.46	Put	Bond Future	3,111.7000		3.1117	3,230.2700	3.2303	3.810	0	0	0
2019/12/30	2032	06/08/2020	9.45	Call	Bond Future	2,955.7000		2.9557	2,795.6800	2.7957	(5.414)	0	0	0
2019/12/30	2032	06/08/2020			Bond Future	9.4786		94.4290	9.5214	94.1494	0.451	0.0000	0.0000	0
2019/12/30	2032	06/08/2020	9.46	Call	Bond Future	2,989.5800		2.9896	2,828.5700	2.8286	(5.386)	0	0	0
2019/12/30	2032	06/08/2020	9.45	Put	Bond Future	3,143.4600		3.1435	3,263.0200	3.2630	3.803	0	0	0
2019/12/30	2032	06/08/2020	9.47	Call	Bond Future	3,023.6500		3.0237	2,861.6700	2.8617	(5.357)	0	0	0
2019/12/30	2032	06/08/2020	9.47	Put	Bond Future	3,080.1900		3.0802	3,197.7900	3.1978	3.818	0	0	0
2019/12/30	2032	05/11/2020	9.61	Put	Bond Future	3,470.2300		3.4702	3,585.9000	3.5859	3.333	0	0	0
2019/12/30	2032	05/11/2020	10.99	Call	Bond Future	9,632.1200		9.6321	9,383.8400	9.3838	(2.578)	0	0	0
2019/12/30	2032	05/11/2020	9.44	Put	Bond Future	4,007.7200		4.0077	4,137.1600	4.1372	3.230	0	0	0
2019/12/30	2032	05/11/2020	11.08	Call	Bond Future	10,039.8100		10.0398	9,788.2700	9.7883	(2.505)	0	0	0
2019/12/30	2032	05/11/2020	9.77	Put	Bond Future	3,021.0800		3.0211	3,124.4100	3.1244	3.420	0	0	0
2019/12/30	2032	05/11/2020			Bond Future	9.5444		92.0410	9.5888	91.7563	0.464	0.0000	0.0000	0

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2019/12/30	2032	05/11/2020	10.99	Put	Bond Future	942.6100	0.9426	979.0200	0.9790	3.863	0	0	3,000
2019/12/30	2032	05/11/2020	9.76	Call	Bond Future	4,420.1300	4.4201	4,239.5200	4.2395	(4.086)	0	0	0
2019/12/30	2032	05/11/2020	9.76	Put	Bond Future	3,047.0500	3.0470	3,151.1300	3.1511	3.416	0	0	0
2019/12/30	2032	05/11/2020	9.11	Call	Bond Future	2,375.8500	2.3759	2,248.7200	2.2487	(5.351)	0	0	3,000
2019/12/30	2032	05/11/2020	9.61	Call	Bond Future	3,890.8900	3.8909	3,721.8700	3.7219	(4.344)	0	0	3,000
2019/12/30	2032	05/11/2020	9.44	Call	Bond Future	3,332.2600	3.3323	3,177.0100	3.1770	(4.659)	0	0	1,000
2019/12/30	2032	05/11/2020	11.08	Put	Bond Future	847.7100	0.8477	880.8600	0.8809	3.911	0	0	1,000
2019/12/30	2032	05/11/2020	9.77	Call	Bond Future	4,457.1600	4.4572	4,275.8000	4.2758	(4.069)	0	0	0
2019/12/30	2032	05/11/2020	9.11	Put	Bond Future	5,230.9700	5.2310	5,388.5300	5.3885	3.012	0	0	0
2019/12/30	2032	05/11/2020	8.94	Put	Bond Future	5,957.3200	5.9573	6,129.6700	6.1297	2.893	0	0	0
2019/12/30	2032	05/11/2020	8.94	Call	Bond Future	1,951.9500	1.9519	1,839.6100	1.8396	(5.755)	0	0	1,000
2019/12/30	2032	05/11/2020	9.75	Call	Bond Future	4,382.8800	4.3829	4,203.0300	4.2030	(4.103)	0	0	0
2019/12/30	2032	05/11/2020	9.75	Put	Bond Future	3,072.8700	3.0729	3,177.7100	3.1777	3.412	0	0	0
2019/12/30	2033	06/02/2020			Bond Future	101.6044	101.6044	101.5949	101.5949	(0.009)	0.0000	0.0000	6,960
2019/12/30	2033	07/05/2020			Bond Future	102.2852	102.2852	102.2755	102.2755	(0.009)	0.0000	0.0000	0
2019/12/30	2033	06/08/2020			Bond Future	104.2162	104.2162	104.2064	104.2064	(0.009)	0.0000	0.0000	0
2019/12/30	2033	05/11/2020			Bond Future	104.9499	104.9499	104.9400	104.9400	(0.009)	0.0000	0.0000	0
2019/12/30	2037	06/02/2020	9.67	Call	Bond Future	761.2700	0.7613	607.2300	0.6072	(20.235)	0	0	0
2019/12/30	2037	06/02/2020	9.66	Put	Bond Future	2,152.1900	2.1522	2,336.1300	2.3361	8.547	0	0	0
2019/12/30	2037	06/02/2020			Bond Future	9.8474	89.2461	9.8922	88.9117	0.455	0.0000	0.0000	77,689
2019/12/30	2037	06/02/2020	9.68	Call	Bond Future	790.0000	0.7900	632.4500	0.6324	(19.943)	0	0	0
2019/12/30	2037	06/02/2020	9.68	Put	Bond Future	2,055.9100	2.0559	2,232.8300	2.2328	8.605	0	0	0
2019/12/30	2037	06/02/2020	9.67	Put	Bond Future	2,103.6700	2.1037	2,284.1000	2.2841	8.577	0	0	0
2019/12/30	2037	06/02/2020	9.66	Call	Bond Future	733.2000	0.7332	582.6700	0.5827	(20.531)	0	0	0
2019/12/30	2037	07/05/2020	9.60	Put	Bond Future	3,830.4200	3.8304	4,027.5900	4.0276	5.147	0	0	0
2019/12/30	2037	07/05/2020	9.59	Call	Bond Future	1,381.8600	1.3819	1,240.3700	1.2404	(10.239)	0	0	0
2019/12/30	2037	07/05/2020			Bond Future	9.9212	90.8693	9.9675	90.5288	0.466	0.0000	0.0000	0
2019/12/30	2037	07/05/2020	9.60	Call	Bond Future	1,411.6100	1.4116	1,268.2500	1.2683	(10.156)	0	0	0
2019/12/30	2037	07/05/2020	9.59	Put	Bond Future	3,877.5500	3.8775	4,076.5900	4.0766	5.133	0	0	0
2019/12/30	2037	07/05/2020	9.61	Call	Bond Future	1,441.7100	1.4417	1,296.4900	1.2965	(10.073)	0	0	0
2019/12/30	2037	07/05/2020	9.61	Put	Bond Future	3,783.7300	3.7837	3,979.0400	3.9790	5.162	0	0	0
2019/12/30	2037	06/08/2020	9.88	Put	Bond Future	3,963.9000	3.9639	4,123.0400	4.1230	4.015	0	0	0
2019/12/30	2037	06/08/2020			Bond Future	9.9967	88.2792	10.0445	87.9324	0.478	0.0000	0.0000	0
2019/12/30	2037	06/08/2020	9.87	Call	Bond Future	3,073.4500	3.0735	2,887.0500	2.8870	(6.065)	0	0	0
2019/12/30	2037	06/08/2020	9.87	Put	Bond Future	4,001.9400	4.0019	4,162.2900	4.1623	4.007	0	0	0
2019/12/30	2037	06/08/2020	9.88	Call	Bond Future	3,109.2300	3.1092	2,921.6200	2.9216	(6.034)	0	0	0
2019/12/30	2037	06/08/2020	9.86	Call	Bond Future	3,038.1400	3.0381	2,852.9500	2.8530	(6.096)	0	0	0
2019/12/30	2037	06/08/2020	9.86	Put	Bond Future	4,040.5400	4.0405	4,202.1000	4.2021	3.998	0	0	0
2019/12/30	2037	05/11/2020	10.18	Call	Bond Future	4,618.8400	4.6188	4,405.4700	4.4055	(4.620)	0	0	0
2019/12/30	2037	05/11/2020	10.17	Put	Bond Future	3,837.5900	3.8376	3,978.3100	3.9783	3.667	0	0	0
2019/12/30	2037	05/11/2020			Bond Future	10.0658	89.9365	10.1152	89.5834	0.490	0.0000	0.0000	0
2019/12/30	2037	05/11/2020	10.19	Call	Bond Future	4,657.4500	4.6575	4,443.1400	4.4431	(4.601)	0	0	0
2019/12/30	2037	05/11/2020	10.19	Put	Bond Future	3,773.1500	3.7731	3,911.9900	3.9120	3.680	0	0	0
2019/12/30	2037	05/11/2020	10.17	Call	Bond Future	4,580.3800	4.5804	4,367.9500	4.3680	(4.638)	0	0	0
2019/12/30	2037	05/11/2020	10.18	Put	Bond Future	3,805.2500	3.8052	3,945.0300	3.9450	3.673	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
2019/12/30	2038	06/02/2020			Bond Future	117.0906	117.0906	116.9960	116.9960	(0.081)	0.0000	0.0000	10,886
2019/12/30	2038	07/05/2020			Bond Future	119.2490	119.2490	119.1527	119.1527	(0.081)	0.0000	0.0000	0
2019/12/30	2038	06/08/2020			Bond Future	119.8106	119.8106	119.7126	119.7126	(0.082)	0.0000	0.0000	0
2019/12/30	2038	05/11/2020			Bond Future	122.0549	122.0549	121.9550	121.9550	(0.082)	0.0000	0.0000	0
2019/12/30	2040	06/02/2020	9.76	Call	Bond Future	754.4500	0.7544	586.5700	0.5866	(22.252)	0	0	0
2019/12/30	2040	06/02/2020	9.00	Put	Bond Future	8,325.4700	8.3255	8,719.6200	8.7196	4.734	0	0	0
2019/12/30	2040	06/02/2020			Bond Future	9.9676	91.9499	10.0175	91.5511	0.500	0.0000	0.0000	52,644
2019/12/30	2040	06/02/2020	9.74	Call	Bond Future	699.2300	0.6992	539.3600	0.5394	(22.864)	0	0	0
2019/12/30	2040	06/02/2020	9.74	Put	Bond Future	2,555.0400	2.5550	2,793.9400	2.7939	9.350	0	0	0
2019/12/30	2040	06/02/2020	8.40	Put	Bond Future	14,078.6000	14.0786	14,477.3500	14.4773	2.832	0	0	0
2019/12/30	2040	06/02/2020	8.40	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/12/30	2040	06/02/2020	9.76	Put	Bond Future	2,444.8200	2.4448	2,675.7100	2.6757	9.444	0	0	0
2019/12/30	2040	06/02/2020	9.00	Call	Bond Future	8.9600	0.0090	4.3400	0.0043	(51.563)	0	0	0
2019/12/30	2040	06/02/2020	9.75	Call	Bond Future	726.8900	0.7269	562.9800	0.5630	(22.549)	0	0	0
2019/12/30	2040	06/02/2020	9.75	Put	Bond Future	2,499.9200	2.4999	2,734.7800	2.7348	9.395	0	0	0
2019/12/30	2040	07/05/2020	9.74	Call	Bond Future	1,623.3600	1.6234	1,449.7200	1.4497	(10.696)	0	0	0
2019/12/30	2040	07/05/2020	9.75	Put	Bond Future	4,014.6000	4.0146	4,244.8600	4.2449	5.736	0	0	0
2019/12/30	2040	07/05/2020			Bond Future	10.0419	93.6223	10.0933	93.2162	0.513	0.0000	0.0000	0
2019/12/30	2040	07/05/2020	9.50	Put	Bond Future	5,393.9500	5.3939	5,678.2000	5.6782	5.270	0	0	0
2019/12/30	2040	07/05/2020	9.50	Call	Bond Future	939.0900	0.9391	817.2800	0.8173	(12.971)	0	0	2,640
2019/12/30	2040	07/05/2020	10.00	Put	Bond Future	2,898.2000	2.8982	3,077.0900	3.0771	6.172	0	0	0
2019/12/30	2040	07/05/2020	10.00	Call	Bond Future	2,565.7500	2.5657	2,338.5800	2.3386	(8.854)	0	0	2,640
2019/12/30	2040	07/05/2020	9.74	Put	Bond Future	4,063.7800	4.0638	4,296.2000	4.2962	5.719	0	0	0
2019/12/30	2040	07/05/2020	9.75	Call	Bond Future	1,656.6600	1.6567	1,480.8600	1.4809	(10.612)	0	0	0
2019/12/30	2040	07/05/2020	9.73	Call	Bond Future	1,590.6300	1.5906	1,419.1600	1.4192	(10.780)	0	0	0
2019/12/30	2040	07/05/2020	9.73	Put	Bond Future	4,113.6500	4.1137	4,348.2400	4.3482	5.703	0	0	0
2019/12/30	2040	06/08/2020	10.04	Call	Bond Future	3,434.8000	3.4348	3,208.9900	3.2090	(6.574)	0	0	0
2019/12/30	2040	06/08/2020	10.02	Put	Bond Future	4,125.2500	4.1252	4,315.9200	4.3159	4.622	0	0	0
2019/12/30	2040	06/08/2020	10.03	Call	Bond Future	3,395.7300	3.3957	3,171.3600	3.1714	(6.607)	0	0	0
2019/12/30	2040	06/08/2020			Bond Future	10.1178	90.8319	10.1710	90.4183	0.526	0.0000	0.0000	0
2019/12/30	2040	06/08/2020	10.04	Put	Bond Future	4,045.2000	4.0452	4,232.9800	4.2330	4.642	0	0	0
2019/12/30	2040	06/08/2020	10.02	Call	Bond Future	3,356.8700	3.3569	3,133.9500	3.1339	(6.641)	0	0	0
2019/12/30	2040	06/08/2020	10.03	Put	Bond Future	4,085.0600	4.0851	4,274.2800	4.2743	4.632	0	0	0
2019/12/30	2040	05/11/2020	11.70	Put	Bond Future	1,173.1600	1.1732	1,229.8300	1.2298	4.831	0	0	2,000
2019/12/30	2040	05/11/2020	10.23	Call	Bond Future	4,696.5400	4.6965	4,452.2700	4.4523	(5.201)	0	0	2,000
2019/12/30	2040	05/11/2020	9.50	Call	Bond Future	2,217.7400	2.2177	2,063.0600	2.0631	(6.975)	0	0	2,000
2019/12/30	2040	05/11/2020	10.00	Call	Bond Future	3,817.7700	3.8178	3,600.6000	3.6006	(5.688)	0	0	2,000
2019/12/30	2040	05/11/2020	10.30	Call	Bond Future	4,981.1800	4.9812	4,729.0000	4.7290	(5.063)	0	0	0
2019/12/30	2040	05/11/2020			Bond Future	10.1874	92.5375	10.2422	92.1163	0.539	0.0000	0.0000	0
2019/12/30	2040	05/11/2020	9.73	Put	Bond Future	6,534.5200	6.5345	6,771.9800	6.7720	3.634	0	0	0
2019/12/30	2040	05/11/2020	9.73	Call	Bond Future	2,898.4900	2.8985	2,714.7500	2.7148	(6.339)	0	0	2,000
2019/12/30	2040	05/11/2020	10.23	Put	Bond Future	4,368.8900	4.3689	4,545.8200	4.5458	4.050	0	0	0
2019/12/30	2040	05/11/2020	10.30	Put	Bond Future	4,119.7100	4.1197	4,288.7300	4.2887	4.103	0	0	0
2019/12/30	2040	05/11/2020	11.70	Call	Bond Future	11,730.9500	11.7310	11,366.4200	11.3664	(3.107)	0	0	0
2019/12/30	2040	05/11/2020	9.50	Put	Bond Future	7,769.7400	7.7697	8,036.2600	8.0363	3.430	0	0	0
2019/12/30	2040	05/11/2020	10.00	Put	Bond Future	5,280.0500	5.2800	5,484.0800	5.4841	3.864	0	0	0
2019/12/30	2040	05/11/2020	10.32	Put	Bond Future	4,050.9000	4.0509	4,217.7000	4.2177	4.118	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
2019/12/30	2040	05/11/2020	10.31	Call	Bond Future	5,022.3300	5.0223	4,769.0400	4.7690	(5.043)	0	0	0
2019/12/30	2040	05/11/2020	11.50	Call	Bond Future	10,732.6000	10.7326	10,379.4100	10.3794	(3.291)	0	0	0
2019/12/30	2040	05/11/2020	11.50	Put	Bond Future	1,453.1900	1.4532	1,521.2000	1.5212	4.680	0	0	2,000
2019/12/30	2040	05/11/2020	10.32	Call	Bond Future	5,063.9700	5.0640	4,809.5700	4.8096	(5.024)	0	0	0
2019/12/30	2040	05/11/2020	10.31	Put	Bond Future	4,085.0100	4.0850	4,252.9200	4.2529	4.110	0	0	0
2019/12/30	2044	06/02/2020	9.77	Put	Bond Future	2,871.8100	2.8718	3,128.8400	3.1288	8.950	0	0	0
2019/12/30	2044	06/02/2020	9.74	Call	Bond Future	543.8300	0.5438	408.6200	0.4086	(24.863)	0	0	328
2019/12/30	2044	06/02/2020	10.78	Put	Bond Future	169.8100	0.1698	179.5400	0.1795	5.730	0	0	328
2019/12/30	2044	06/02/2020			Bond Future	10.0419	88.6220	10.0918	88.2182	0.497	0.0000	0.0000	50,701
2019/12/30	2044	06/02/2020	9.77	Call	Bond Future	614.4000	0.6144	467.5700	0.4676	(23.898)	0	0	0
2019/12/30	2044	06/02/2020	9.09	Put	Bond Future	8,350.8000	8.3508	8,749.5100	8.7495	4.775	0	0	0
2019/12/30	2044	06/02/2020	9.09	Call	Bond Future	10.1000	0.0101	4.9500	0.0050	(50.990)	0	0	328
2019/12/30	2044	06/02/2020	9.74	Put	Bond Future	3,056.1800	3.0562	3,324.8300	3.3248	8.790	0	0	0
2019/12/30	2044	06/02/2020	9.78	Call	Bond Future	638.9200	0.6389	488.2000	0.4882	(23.590)	0	0	0
2019/12/30	2044	06/02/2020	9.76	Put	Bond Future	2,932.6900	2.9327	3,193.5900	3.1936	8.896	0	0	0
2019/12/30	2044	06/02/2020	10.78	Call	Bond Future	5,844.8900	5.8449	5,450.7600	5.4508	(6.743)	0	0	0
2019/12/30	2044	06/02/2020	9.78	Put	Bond Future	2,811.6100	2.8116	3,064.7500	3.0648	9.003	0	0	0
2019/12/30	2044	06/02/2020	9.76	Call	Bond Future	590.4300	0.5904	447.4700	0.4475	(24.213)	0	0	0
2019/12/30	2044	07/05/2020	9.45	Put	Bond Future	6,227.6300	6.2276	6,546.5900	6.5466	5.122	0	0	0
2019/12/30	2044	07/05/2020	9.97	Put	Bond Future	3,313.1500	3.3131	3,516.3300	3.5163	6.133	0	0	0
2019/12/30	2044	07/05/2020	9.33	Call	Bond Future	425.4900	0.4255	355.2400	0.3552	(16.510)	0	0	100
2019/12/30	2044	07/05/2020	9.98	Call	Bond Future	2,180.0200	2.1800	1,969.9100	1.9699	(9.638)	0	0	100
2019/12/30	2044	07/05/2020	9.26	Call	Bond Future	337.4200	0.3374	278.5900	0.2786	(17.435)	0	0	556
2019/12/30	2044	07/05/2020	9.81	Call	Bond Future	1,562.4800	1.5625	1,390.0100	1.3900	(11.038)	0	0	0
2019/12/30	2044	07/05/2020	9.79	Put	Bond Future	4,166.9500	4.1669	4,410.1200	4.4101	5.836	0	0	0
2019/12/30	2044	07/05/2020			Bond Future	10.1145	90.2339	10.1659	89.8227	0.508	0.0000	0.0000	0
2019/12/30	2044	07/05/2020	10.81	Call	Bond Future	6,304.9700	6.3050	5,962.0200	5.9620	(5.439)	0	0	0
2019/12/30	2044	07/05/2020	10.81	Put	Bond Future	1,006.8100	1.0068	1,074.9900	1.0750	6.772	0	0	129
2019/12/30	2044	07/05/2020	9.33	Put	Bond Future	7,117.2200	7.1172	7,458.1000	7.4581	4.790	0	0	0
2019/12/30	2044	07/05/2020	9.81	Put	Bond Future	4,063.8900	4.0639	4,302.5500	4.3025	5.873	0	0	0
2019/12/30	2044	07/05/2020	9.79	Call	Bond Future	1,497.1100	1.4971	1,329.1500	1.3291	(11.219)	0	0	0
2019/12/30	2044	07/05/2020	9.45	Call	Bond Future	613.0200	0.6130	520.8500	0.5209	(15.035)	0	0	129
2019/12/30	2044	07/05/2020	9.97	Call	Bond Future	2,140.7500	2.1407	1,932.8000	1.9328	(9.714)	0	0	129
2019/12/30	2044	07/05/2020	9.98	Put	Bond Future	3,270.4300	3.2704	3,471.4500	3.4714	6.147	0	0	0
2019/12/30	2044	07/05/2020	11.09	Call	Bond Future	7,968.2700	7.9683	7,602.0900	7.6021	(4.595)	0	0	0
2019/12/30	2044	07/05/2020	9.26	Put	Bond Future	7,666.8900	7.6669	8,019.1900	8.0192	4.595	0	0	0
2019/12/30	2044	07/05/2020	9.91	Put	Bond Future	3,579.7600	3.5798	3,796.0500	3.7961	6.042	0	0	0
2019/12/30	2044	07/05/2020	9.80	Put	Bond Future	4,115.0600	4.1151	4,355.9800	4.3560	5.855	0	0	0
2019/12/30	2044	07/05/2020	11.09	Put	Bond Future	687.9600	0.6880	732.9100	0.7329	6.534	0	0	100
2019/12/30	2044	07/05/2020	9.91	Call	Bond Future	1,912.8100	1.9128	1,717.9700	1.7180	(10.186)	0	0	556
2019/12/30	2044	07/05/2020	11.02	Call	Bond Future	7,548.4400	7.5484	7,187.2500	7.1873	(4.785)	0	0	0
2019/12/30	2044	07/05/2020	11.02	Put	Bond Future	756.0000	0.7560	805.9400	0.8059	6.606	0	0	556
2019/12/30	2044	07/05/2020	9.80	Call	Bond Future	1,529.5000	1.5295	1,359.2900	1.3593	(11.128)	0	0	0
2019/12/30	2044	06/08/2020	9.98	Call	Bond Future	3,019.3200	3.0193	2,809.0100	2.8090	(6.965)	0	0	602
2019/12/30	2044	06/08/2020	11.09	Put	Bond Future	1,599.4600	1.5995	1,679.1900	1.6792	4.985	0	0	602
2019/12/30	2044	06/08/2020	9.01	Call	Bond Future	583.4700	0.5835	515.1700	0.5152	(11.706)	0	0	140
2019/12/30	2044	06/08/2020	9.66	Call	Bond Future	1,931.1600	1.9312	1,771.0600	1.7711	(8.290)	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
2019/12/30	2044	06/08/2020	9.88	Call	Bond Future	2,654.3900	2.6544	2,459.4400	2.4594	(7.344)	0	0	0
2019/12/30	2044	06/08/2020			Bond Future	10.1886	87.5064	10.2417	87.0876	0.521	0.0000	0.0000	0
2019/12/30	2044	06/08/2020	9.36	Put	Bond Future	8,131.2500	8.1313	8,437.6200	8.4376	3.768	0	0	0
2019/12/30	2044	06/08/2020	9.36	Call	Bond Future	1,137.3300	1.1373	1,024.8900	1.0249	(9.886)	0	0	602
2019/12/30	2044	06/08/2020	9.98	Put	Bond Future	4,697.2600	4.6973	4,905.7600	4.9058	4.439	0	0	0
2019/12/30	2044	06/08/2020	9.86	Call	Bond Future	2,584.3000	2.5843	2,392.4600	2.3925	(7.423)	0	0	0
2019/12/30	2044	06/08/2020	9.86	Put	Bond Future	5,251.9700	5.2520	5,478.9400	5.4789	4.322	0	0	0
2019/12/30	2044	06/08/2020	11.09	Call	Bond Future	8,275.6100	8.2756	7,936.5300	7.9365	(4.097)	0	0	0
2019/12/30	2044	06/08/2020	9.01	Put	Bond Future	10,812.2600	10.8123	11,162.7700	11.1628	3.242	0	0	0
2019/12/30	2044	06/08/2020	9.66	Put	Bond Future	6,289.3700	6.2894	6,548.0800	6.5481	4.113	0	0	0
2019/12/30	2044	06/08/2020	9.88	Put	Bond Future	5,155.8400	5.1558	5,379.7000	5.3797	4.342	0	0	0
2019/12/30	2044	06/08/2020	10.93	Call	Bond Future	7,410.4600	7.4105	7,084.3300	7.0843	(4.401)	0	0	0
2019/12/30	2044	06/08/2020	10.93	Put	Bond Future	1,855.0700	1.8551	1,947.7500	1.9478	4.996	0	0	140
2019/12/30	2044	06/08/2020	9.87	Call	Bond Future	2,619.0900	2.6191	2,425.7000	2.4257	(7.384)	0	0	0
2019/12/30	2044	06/08/2020	9.87	Put	Bond Future	5,203.5900	5.2036	5,429.0100	5.4290	4.332	0	0	0
2019/12/30	2044	05/11/2020	11.43	Call	Bond Future	10,152.8400	10.1528	9,804.3100	9.8043	(3.433)	0	0	0
2019/12/30	2044	05/11/2020	9.72	Put	Bond Future	7,097.0200	7.0970	7,346.4100	7.3464	3.514	0	0	0
2019/12/30	2044	05/11/2020	9.97	Call	Bond Future	3,553.5100	3.5535	3,344.7900	3.3448	(5.874)	0	0	568
2019/12/30	2044	05/11/2020	9.29	Put	Bond Future	9,724.8500	9.7249	10,028.4200	10.0284	3.122	0	0	0
2019/12/30	2044	05/11/2020	9.96	Put	Bond Future	5,889.8800	5.8899	6,108.9000	6.1089	3.719	0	0	0
2019/12/30	2044	05/11/2020	10.36	Call	Bond Future	5,055.2400	5.0552	4,800.1200	4.8001	(5.047)	0	0	0
2019/12/30	2044	05/11/2020			Bond Future	10.2565	89.1497	10.3112	88.7232	0.534	0.0000	0.0000	0
2019/12/30	2044	05/11/2020	9.72	Call	Bond Future	2,725.2900	2.7253	2,548.1900	2.5482	(6.498)	0	0	1,815
2019/12/30	2044	05/11/2020	9.97	Put	Bond Future	5,843.7100	5.8437	6,061.4800	6.0615	3.727	0	0	0
2019/12/30	2044	05/11/2020	9.96	Call	Bond Future	3,517.9300	3.5179	3,310.4600	3.3105	(5.898)	0	0	0
2019/12/30	2044	05/11/2020	11.38	Call	Bond Future	9,911.6900	9.9117	9,566.4900	9.5665	(3.483)	0	0	0
2019/12/30	2044	05/11/2020	11.38	Put	Bond Future	1,814.9000	1.8149	1,896.1900	1.8962	4.479	0	0	568
2019/12/30	2044	05/11/2020	10.34	Call	Bond Future	4,972.4100	4.9724	4,719.5400	4.7195	(5.085)	0	0	0
2019/12/30	2044	05/11/2020	10.34	Put	Bond Future	4,323.0100	4.3230	4,496.6300	4.4966	4.016	0	0	0
2019/12/30	2044	05/11/2020	11.17	Put	Bond Future	2,197.6700	2.1977	2,293.6800	2.2937	4.369	0	0	1,815
2019/12/30	2044	05/11/2020	11.43	Put	Bond Future	1,725.7100	1.7257	1,803.6700	1.8037	4.518	0	0	1,815
2019/12/30	2044	05/11/2020	8.87	Put	Bond Future	12,965.2500	12.9653	13,312.0900	13.3121	2.675	0	0	0
2019/12/30	2044	05/11/2020	9.29	Call	Bond Future	1,580.9200	1.5809	1,458.0000	1.4580	(7.775)	0	0	568
2019/12/30	2044	05/11/2020	10.36	Put	Bond Future	4,251.5600	4.2516	4,422.9300	4.4229	4.031	0	0	0
2019/12/30	2044	05/11/2020	11.17	Call	Bond Future	8,880.6600	8.8807	8,550.1800	8.5502	(3.721)	0	0	0
2019/12/30	2044	05/11/2020	8.87	Call	Bond Future	885.7000	0.8857	806.0500	0.8061	(8.993)	0	0	1,815
2019/12/30	2044	05/11/2020	10.02	Put	Bond Future	5,615.7000	5.6157	5,827.2700	5.8273	3.767	0	0	0
2019/12/30	2044	05/11/2020	10.02	Call	Bond Future	3,732.4000	3.7324	3,517.4800	3.5175	(5.758)	0	0	1,815
2019/12/30	2044	05/11/2020	10.35	Call	Bond Future	5,013.7600	5.0138	4,759.7600	4.7598	(5.066)	0	0	0
2019/12/30	2044	05/11/2020	10.35	Put	Bond Future	4,287.1600	4.2872	4,459.6500	4.4596	4.023	0	0	0
2019/12/30	2046	06/02/2020			Bond Future	107.5442	107.5442	107.5344	107.5344	(0.009)	0.0000	0.0000	12,850
2019/12/30	2046	07/05/2020			Bond Future	107.7828	107.7828	107.7729	107.7729	(0.009)	0.0000	0.0000	0
2019/12/30	2046	06/08/2020			Bond Future	109.8176	109.8176	109.8075	109.8075	(0.009)	0.0000	0.0000	0
2019/12/30	2046	05/11/2020			Bond Future	110.0834	110.0834	110.0730	110.0730	(0.009)	0.0000	0.0000	0
2019/12/30	2050	06/02/2020			Bond Future	110.3801	110.3801	110.0444	110.0444	(0.304)	0.0000	0.0000	11,797
2019/12/30	2050	07/05/2020			Bond Future	112.4148	112.4148	112.0729	112.0729	(0.304)	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
2019/12/30	2050	06/08/2020			Bond Future	112.6614	112.6614	112.3131	112.3131	(0.309)	0.0000	0.0000	0
2019/12/30	2050	05/11/2020			Bond Future	114.7718	114.7718	114.4171	114.4171	(0.309)	0.0000	0.0000	0
2019/12/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	AL37	06/02/2020			Index Future	684.7540	684.7540	683.4740	683.4740	(0.187)	0.0000	0.0000	0
2019/12/30	AL37	07/05/2020			Index Future	697.2090	697.2090	695.9050	695.9050	(0.187)	0.0000	0.0000	0
2019/12/30	AL37	06/08/2020			Index Future	710.0660	710.0660	708.7390	708.7390	(0.187)	0.0000	0.0000	0
2019/12/30	AL7T	06/02/2020			Index Future	794.5380	794.5380	792.2540	792.2540	(0.287)	0.0000	0.0000	0
2019/12/30	AL7T	07/05/2020			Index Future	808.9890	808.9890	806.6640	806.6640	(0.287)	0.0000	0.0000	0
2019/12/30	AL7T	06/08/2020			Index Future	823.9080	823.9080	821.5400	821.5400	(0.287)	0.0000	0.0000	0
2019/12/30	ALBI	06/02/2020			Index Future	707.6670	707.6670	705.5020	705.5020	(0.306)	0.0000	0.0000	416
2019/12/30	ALBI	07/05/2020			Index Future	720.5390	720.5390	718.3340	718.3340	(0.306)	0.0000	0.0000	0
2019/12/30	ALBI	06/08/2020			Index Future	733.8260	733.8260	731.5810	731.5810	(0.306)	0.0000	0.0000	0
2019/12/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	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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2019/12/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/30	ES33	06/02/2020			Bond Future	10.8867	79.3116	10.9312	79.0556	0.408	0.0000	0.0000	350
2019/12/30	ES33	07/05/2020			Bond Future	11.0010	76.9607	11.0470	76.7000	0.418	0.0000	0.0000	0
2019/12/30	ES33	06/08/2020			Bond Future	11.1176	78.3720	11.1653	78.1064	0.429	0.0000	0.0000	0
2019/12/30	ES33	05/11/2020			Bond Future	11.2361	76.0525	11.2856	75.7821	0.441	0.0000	0.0000	0
2019/12/30	ES42	06/02/2020			Bond Future	11.1838	80.6487	11.2333	80.3209	0.443	0.0000	0.0000	4,919
2019/12/30	ES42	07/05/2020			Bond Future	11.2960	77.8511	11.3473	77.5174	0.454	0.0000	0.0000	0
2019/12/30	ES42	06/08/2020			Bond Future	11.4087	79.2780	11.4619	78.9381	0.466	0.0000	0.0000	0
2019/12/30	ES42	05/11/2020			Bond Future	11.5222	76.5055	11.5773	76.1593	0.478	0.0000	0.0000	0

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2019/12/30	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/30	GOVI	06/02/2020	703.15	Put	GOVI	31,490.0000	3.1490	53,740.0000	5.3740	70.657	0	0	0
2019/12/30	GOVI	06/02/2020			GOVI	700.0010	700.0010	697.7760	697.7760	(0.318)	0.0000	0.0000	1,245
2019/12/30	GOVI	06/02/2020	703.14	Put	GOVI	31,390.0000	3.1390	53,640.0000	5.3640	70.882	0	0	0
2019/12/30	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/30	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/30	GOVI	06/02/2020	703.13	Put	GOVI	31,290.0000	3.1290	53,540.0000	5.3540	71.109	0	0	0
2019/12/30	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/30	GOVI	07/05/2020			GOVI	712.7330	712.7330	710.4670	710.4670	(0.318)	0.0000	0.0000	0
2019/12/30	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/30	GOVI	07/05/2020	720.00	Put	GOVI	72,670.0000	7.2670	95,330.0000	9.5330	31.182	0	0	0
2019/12/30	GOVI	07/05/2020	719.98	Put	GOVI	72,470.0000	7.2470	95,130.0000	9.5130	31.268	0	0	0
2019/12/30	GOVI	07/05/2020	719.99	Put	GOVI	72,570.0000	7.2570	95,230.0000	9.5230	31.225	0	0	0
2019/12/30	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/30	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/30	GOVI	06/08/2020	728.12	Put	GOVI	22,440.0000	2.2440	45,500.0000	4.5500	102.763	0	0	0
2019/12/30	GOVI	06/08/2020			GOVI	725.8760	725.8760	723.5700	723.5700	(0.318)	0.0000	0.0000	0
2019/12/30	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/30	GOVI	06/08/2020	728.14	Put	GOVI	22,640.0000	2.2640	45,700.0000	4.5700	101.855	0	0	0
2019/12/30	GOVI	06/08/2020	728.13	Put	GOVI	22,540.0000	2.2540	45,600.0000	4.5600	102.307	0	0	0
2019/12/30	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/30	IGOV	06/02/2020			Index Future	259.9270	259.9270	259.7920	259.7920	(0.052)	0.0000	0.0000	1,011
2019/12/30	IGOV	07/05/2020			Index Future	264.7190	264.7190	264.5810	264.5810	(0.052)	0.0000	0.0000	47
2019/12/30	IGOV	06/08/2020			Index Future	269.6630	269.6630	269.5230	269.5230	(0.052)	0.0000	0.0000	0
2019/12/30	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2019/12/30	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0300	102.0300	(0.010)	0.0000	0.0000	0
2019/12/30	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/30	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.4400	95.4400	(0.010)	0.0000	0.0000	0
2019/12/30	IS05	16/03/2021			Interest Rate Swap	94.4000	94.4000	94.4000	94.4000	0.000	0.0000	0.0000	0
2019/12/30	IS05	15/06/2021			Interest Rate Swap	93.3000	93.3000	93.3000	93.3000	0.000	0.0000	0.0000	0
2019/12/30	IS05	21/09/2021			Interest Rate Swap	93.1700	93.1700	93.1700	93.1700	0.000	0.0000	0.0000	0
2019/12/30	IS05	21/12/2021			Interest Rate Swap	95.1000	95.1000	95.1100	95.1100	0.011	0.0000	0.0000	51
2019/12/30	IS05	15/03/2022			Interest Rate Swap	94.9900	94.9900	95.0100	95.0100	0.021	0.0000	0.0000	0
2019/12/30	IS05	21/06/2022			Interest Rate Swap	95.9100	95.9100	95.9300	95.9300	0.021	0.0000	0.0000	0
2019/12/30	IS05	20/09/2022			Interest Rate Swap	99.6100	99.6100	99.6400	99.6400	0.030	0.0000	0.0000	0
2019/12/30	IS05	20/12/2022			Interest Rate Swap	100.6400	100.6400	100.6700	100.6700	0.030	0.0000	0.0000	0
2019/12/30	IS05	22/03/2023			Interest Rate Swap	93.7000	93.7000	93.7400	93.7400	0.043	0.0000	0.0000	0
2019/12/30	IS05	20/06/2023			Interest Rate Swap	99.6000	99.6000	99.6400	99.6400	0.040	0.0000	0.0000	0
2019/12/30	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/30	IS10	17/12/2025			Interest Rate Swap	90.0800	90.0800	90.1600	90.1600	0.089	0.0000	0.0000	0
2019/12/30	IS10	16/03/2026			Interest Rate Swap	86.9000	86.9000	86.9700	86.9700	0.081	0.0000	0.0000	0

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2019/12/30	IS10	15/06/2026			Interest Rate Swap	85.5100	85.5100	85.5600	85.5600	0.058	0.0000	0.0000	0
2019/12/30	IS10	21/09/2026			Interest Rate Swap	87.6500	87.6500	87.6600	87.6600	0.011	0.0000	0.0000	0
2019/12/30	IS10	21/12/2026			Interest Rate Swap	91.4800	91.4800	91.4800	91.4800	0.000	0.0000	0.0000	0
2019/12/30	IS10	15/03/2027			Interest Rate Swap	89.9600	89.9600	89.9500	89.9500	(0.011)	0.0000	0.0000	0
2019/12/30	IS10	21/06/2027			Interest Rate Swap	92.0400	92.0400	92.0300	92.0300	(0.011)	0.0000	0.0000	0
2019/12/30	IS10	20/09/2027			Interest Rate Swap	97.5800	97.5800	97.5800	97.5800	0.000	0.0000	0.0000	0
2019/12/30	IS10	20/12/2027			Interest Rate Swap	97.9200	97.9200	97.9300	97.9300	0.010	0.0000	0.0000	0
2019/12/30	IS10	22/03/2028			Interest Rate Swap	91.2400	91.2400	91.2500	91.2500	0.011	0.0000	0.0000	0
2019/12/30	IS10	20/06/2028			Interest Rate Swap	98.6300	98.6300	98.6500	98.6500	0.020	0.0000	0.0000	0
2019/12/30	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/30	R023	06/02/2020	7.54	Call	Bond Future	1,112.0500	1.1120	981.6200	0.9816	(11.729)	0	0	0
2019/12/30	R023	06/02/2020			Bond Future	7.1478	105.1283	7.1998	104.9867	0.728	0.0000	0.0000	44,450
2019/12/30	R023	06/02/2020	7.52	Call	Bond Future	1,062.6600	1.0627	933.4100	0.9334	(12.163)	0	0	0
2019/12/30	R023	06/02/2020	7.52	Put	Bond Future	55.3400	0.0553	67.6600	0.0677	22.262	0	0	0
2019/12/30	R023	06/02/2020	7.54	Put	Bond Future	50.9500	0.0509	62.0900	0.0621	21.865	0	0	0
2019/12/30	R023	06/02/2020	7.53	Call	Bond Future	1,087.3400	1.0873	957.4900	0.9575	(11.942)	0	0	0
2019/12/30	R023	06/02/2020	7.53	Put	Bond Future	53.1300	0.0531	64.8500	0.0649	22.059	0	0	0
2019/12/30	R023	07/05/2020	6.91	Put	Bond Future	824.3200	0.8243	916.8700	0.9169	11.227	0	0	0
2019/12/30	R023	07/05/2020			Bond Future	7.1199	103.1081	7.1770	102.9640	0.802	0.0000	0.0000	13,512
2019/12/30	R023	07/05/2020	6.90	Call	Bond Future	283.1100	0.2831	232.6500	0.2327	(17.823)	0	0	0
2019/12/30	R023	07/05/2020	6.90	Put	Bond Future	840.3400	0.8403	934.0200	0.9340	11.148	0	0	0
2019/12/30	R023	07/05/2020	6.91	Call	Bond Future	292.5200	0.2925	240.9300	0.2409	(17.636)	0	0	0
2019/12/30	R023	07/05/2020	6.89	Call	Bond Future	273.9000	0.2739	224.5600	0.2246	(18.014)	0	0	0
2019/12/30	R023	07/05/2020	6.89	Put	Bond Future	856.5500	0.8566	951.3500	0.9514	11.068	0	0	0
2019/12/30	R023	06/08/2020	7.26	Call	Bond Future	1,017.8400	1.0178	927.7900	0.9278	(8.847)	0	0	0
2019/12/30	R023	06/08/2020			Bond Future	7.0714	105.0102	7.1347	104.8632	0.895	0.0000	0.0000	0
2019/12/30	R023	06/08/2020	7.26	Put	Bond Future	580.9200	0.5809	637.8200	0.6378	9.795	0	0	0
2019/12/30	R023	06/08/2020	7.27	Call	Bond Future	1,033.6400	1.0336	942.9300	0.9429	(8.776)	0	0	0
2019/12/30	R023	06/08/2020	7.28	Put	Bond Future	566.7100	0.5667	622.3100	0.6223	9.811	0	0	0
2019/12/30	R023	06/08/2020	7.27	Put	Bond Future	573.6100	0.5736	629.8500	0.6298	9.805	0	0	0
2019/12/30	R023	06/08/2020	7.28	Call	Bond Future	1,049.8300	1.0498	958.4800	0.9585	(8.701)	0	0	0
2019/12/30	R023	05/11/2020	7.46	Put	Bond Future	544.5700	0.5446	593.0900	0.5931	8.910	0	0	0
2019/12/30	R023	05/11/2020	7.47	Put	Bond Future	538.6900	0.5387	586.7500	0.5867	8.922	0	0	0
2019/12/30	R023	05/11/2020			Bond Future	7.0155	103.0418	7.0862	102.8924	1.008	0.0000	0.0000	0
2019/12/30	R023	05/11/2020	7.46	Call	Bond Future	1,479.6700	1.4797	1,378.7300	1.3787	(6.822)	0	0	0
2019/12/30	R023	05/11/2020	7.47	Call	Bond Future	1,494.7100	1.4947	1,393.3100	1.3933	(6.784)	0	0	0
2019/12/30	R023	05/11/2020	7.45	Call	Bond Future	1,464.7000	1.4647	1,364.2200	1.3642	(6.860)	0	0	0
2019/12/30	R023	05/11/2020	7.45	Put	Bond Future	550.5100	0.5505	599.4900	0.5995	8.897	0	0	0
2019/12/30	R035	06/02/2020	9.60	Call	Bond Future	1,079.6100	1.0796	875.6900	0.8757	(18.888)	0	0	0
2019/12/30	R035	06/02/2020	9.61	Put	Bond Future	1,592.6700	1.5927	1,757.2600	1.7573	10.334	0	0	0
2019/12/30	R035	06/02/2020			Bond Future	9.6737	97.7479	9.7236	97.3757	0.516	0.0000	0.0000	118,282
2019/12/30	R035	06/02/2020	9.60	Put	Bond Future	1,633.5500	1.6335	1,801.8100	1.8018	10.300	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
2019/12/30	R035	06/02/2020	9.61	Call	Bond Future	1,114.1500	1.1142	906.5600	0.9066	(18.632)	0	0	0
2019/12/30	R035	06/02/2020	9.59	Call	Bond Future	1,045.5900	1.0456	845.3600	0.8454	(19.150)	0	0	0
2019/12/30	R035	06/02/2020	9.59	Put	Bond Future	1,675.0400	1.6750	1,846.9900	1.8470	10.265	0	0	0
2019/12/30	R035	07/05/2020	10.57	Put	Bond Future	772.2000	0.7722	823.8800	0.8239	6.693	0	0	3,530
2019/12/30	R035	07/05/2020	9.75	Call	Bond Future	2,528.9800	2.5290	2,309.3400	2.3093	(8.685)	0	0	5,000
2019/12/30	R035	07/05/2020	10.75	Put	Bond Future	601.0300	0.6010	640.2400	0.6402	6.524	0	0	5,000
2019/12/30	R035	07/05/2020	9.48	Put	Bond Future	3,546.9300	3.5469	3,758.2600	3.7583	5.958	0	0	0
2019/12/30	R035	07/05/2020	9.47	Call	Bond Future	1,549.1400	1.5491	1,383.6400	1.3836	(10.683)	0	0	0
2019/12/30	R035	07/05/2020			Bond Future	9.7427	95.0226	9.7942	94.6437	0.529	0.0000	0.0000	0
2019/12/30	R035	07/05/2020	9.11	Put	Bond Future	5,481.0600	5.4811	5,767.3700	5.7674	5.224	0	0	0
2019/12/30	R035	07/05/2020	9.11	Call	Bond Future	641.7600	0.6418	549.2100	0.5492	(14.421)	0	0	5,000
2019/12/30	R035	07/05/2020	9.78	Put	Bond Future	2,373.5200	2.3735	2,527.3100	2.5273	6.479	0	0	0
2019/12/30	R035	07/05/2020	10.57	Call	Bond Future	6,591.3400	6.5913	6,264.1600	6.2642	(4.964)	0	0	0
2019/12/30	R035	07/05/2020	9.75	Put	Bond Future	2,475.1100	2.4751	2,634.3300	2.6343	6.433	0	0	0
2019/12/30	R035	07/05/2020	10.75	Call	Bond Future	7,615.2500	7.6152	7,275.6000	7.2756	(4.460)	0	0	0
2019/12/30	R035	07/05/2020	9.48	Call	Bond Future	1,580.6200	1.5806	1,413.0900	1.4131	(10.599)	0	0	0
2019/12/30	R035	07/05/2020	9.47	Put	Bond Future	3,591.4900	3.5915	3,804.8500	3.8049	5.941	0	0	0
2019/12/30	R035	07/05/2020	9.78	Call	Bond Future	2,648.0000	2.6480	2,422.9300	2.4229	(8.500)	0	0	3,530
2019/12/30	R035	07/05/2020	9.18	Put	Bond Future	5,070.2600	5.0703	5,342.7700	5.3428	5.375	0	0	0
2019/12/30	R035	07/05/2020	9.18	Call	Bond Future	784.0100	0.7840	677.6600	0.6777	(13.565)	0	0	3,530
2019/12/30	R035	07/05/2020	9.49	Call	Bond Future	1,612.6600	1.6127	1,443.1000	1.4431	(10.514)	0	0	0
2019/12/30	R035	07/05/2020	9.49	Put	Bond Future	3,503.0200	3.5030	3,712.3200	3.7123	5.975	0	0	0
2019/12/30	R035	06/08/2020	9.00	Put	Bond Future	7,171.3000	7.1713	7,456.0400	7.4560	3.971	0	0	0
2019/12/30	R035	06/08/2020	9.92	Put	Bond Future	3,057.4100	3.0574	3,209.9400	3.2099	4.989	0	0	0
2019/12/30	R035	06/08/2020			Bond Future	9.8117	96.7686	9.8650	96.3826	0.543	0.0000	0.0000	0
2019/12/30	R035	06/08/2020	9.00	Call	Bond Future	994.8000	0.9948	893.5900	0.8936	(10.174)	0	0	24,761
2019/12/30	R035	06/08/2020	9.92	Call	Bond Future	3,838.7400	3.8387	3,605.3200	3.6053	(6.081)	0	0	0
2019/12/30	R035	06/08/2020	9.93	Call	Bond Future	3,879.0100	3.8790	3,644.3100	3.6443	(6.051)	0	0	0
2019/12/30	R035	06/08/2020	9.91	Put	Bond Future	3,089.1100	3.0891	3,242.9100	3.2429	4.979	0	0	0
2019/12/30	R035	06/08/2020	8.75	Put	Bond Future	8,839.9900	8.8400	9,153.1800	9.1532	3.543	0	0	0
2019/12/30	R035	06/08/2020	8.75	Call	Bond Future	642.2200	0.6422	569.4600	0.5695	(11.329)	0	0	3,000
2019/12/30	R035	06/08/2020	9.93	Put	Bond Future	3,025.9900	3.0260	3,177.2400	3.1772	4.998	0	0	0
2019/12/30	R035	06/08/2020	9.91	Call	Bond Future	3,798.6700	3.7987	3,566.5200	3.5665	(6.111)	0	0	0
2019/12/30	R035	05/11/2020	10.34	Put	Bond Future	2,774.6700	2.7747	2,899.3000	2.8993	4.492	0	0	0
2019/12/30	R035	05/11/2020			Bond Future	9.8830	94.0825	9.9381	93.6894	0.558	0.0000	0.0000	0
2019/12/30	R035	05/11/2020	10.33	Call	Bond Future	5,917.5400	5.9175	5,650.0700	5.6501	(4.520)	0	0	0
2019/12/30	R035	05/11/2020	10.33	Put	Bond Future	2,798.8400	2.7988	2,924.3900	2.9244	4.486	0	0	0
2019/12/30	R035	05/11/2020	10.34	Call	Bond Future	5,961.3700	5.9614	5,692.9800	5.6930	(4.502)	0	0	0
2019/12/30	R035	05/11/2020	10.32	Call	Bond Future	5,873.8200	5.8738	5,607.2800	5.6073	(4.538)	0	0	0
2019/12/30	R035	05/11/2020	10.32	Put	Bond Future	2,823.2000	2.8232	2,949.6800	2.9497	4.480	0	0	0
2019/12/30	R186	06/02/2020	8.57	Call	Bond Future	2,350.6500	2.3506	2,120.8300	2.1208	(9.777)	0	0	0
2019/12/30	R186	06/02/2020	8.50	Call	Bond Future	2,035.3900	2.0354	1,814.2200	1.8142	(10.866)	0	0	0
2019/12/30	R186	06/02/2020	8.11	Put	Bond Future	1,057.3400	1.0573	1,176.2000	1.1762	11.241	0	0	0
2019/12/30	R186	06/02/2020			Bond Future	8.1788	113.4726	8.2242	113.2201	0.556	0.0000	0.0000	103,551
2019/12/30	R186	06/02/2020	8.55	Call	Bond Future	2,259.1800	2.2592	2,031.6200	2.0316	(10.073)	0	0	0
2019/12/30	R186	06/02/2020	8.55	Put	Bond Future	218.7600	0.2188	243.7200	0.2437	11.410	0	0	0
2019/12/30	R186	06/02/2020	8.11	Call	Bond Future	673.9800	0.6740	540.3200	0.5403	(19.831)	0	0	821

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2019/12/30	R186	06/02/2020	8.57	Put	Bond Future	201.6600	0.2017	224.3600	0.2244	11.257	0	0	0
2019/12/30	R186	06/02/2020	9.00	Put	Bond Future	29.9000	0.0299	31.4700	0.0315	5.251	0	0	821
2019/12/30	R186	06/02/2020	8.50	Put	Bond Future	267.0100	0.2670	298.3600	0.2984	11.741	0	0	821
2019/12/30	R186	06/02/2020	8.56	Call	Bond Future	2,304.7800	2.3048	2,076.0700	2.0761	(9.923)	0	0	0
2019/12/30	R186	06/02/2020	8.56	Put	Bond Future	210.0600	0.2101	233.8700	0.2339	11.335	0	0	0
2019/12/30	R186	06/02/2020	9.00	Call	Bond Future	4,480.2900	4.4803	4,229.3400	4.2293	(5.601)	0	0	0
2019/12/30	R186	07/05/2020	7.90	Put	Bond Future	2,551.7200	2.5517	2,711.6200	2.7116	6.266	0	0	2,500
2019/12/30	R186	07/05/2020	8.28	Put	Bond Future	1,409.2800	1.4093	1,513.0900	1.5131	7.366	0	0	0
2019/12/30	R186	07/05/2020	8.93	Call	Bond Future	4,185.0700	4.1851	3,963.7400	3.9637	(5.289)	0	0	0
2019/12/30	R186	07/05/2020	8.09	Put	Bond Future	1,922.2100	1.9222	2,053.7200	2.0537	6.842	0	0	0
2019/12/30	R186	07/05/2020			Bond Future	8.2197	115.5365	8.2675	115.2794	0.582	0.0000	0.0000	1,650
2019/12/30	R186	07/05/2020	8.50	Call	Bond Future	2,452.9400	2.4529	2,270.9700	2.2710	(7.418)	0	0	0
2019/12/30	R186	07/05/2020	8.50	Put	Bond Future	956.7600	0.9568	1,031.8400	1.0318	7.847	0	0	23,230
2019/12/30	R186	07/05/2020	8.08	Call	Bond Future	1,197.2400	1.1972	1,073.2000	1.0732	(10.360)	0	0	0
2019/12/30	R186	07/05/2020	8.08	Put	Bond Future	1,952.3900	1.9524	2,085.4000	2.0854	6.813	0	0	0
2019/12/30	R186	07/05/2020	7.90	Call	Bond Future	813.7300	0.8137	716.5800	0.7166	(11.939)	0	0	0
2019/12/30	R186	07/05/2020	8.28	Call	Bond Future	1,733.4600	1.7335	1,580.2200	1.5802	(8.840)	0	0	6,000
2019/12/30	R186	07/05/2020	8.93	Put	Bond Future	443.4100	0.4434	479.1300	0.4791	8.056	0	0	6,000
2019/12/30	R186	07/05/2020	8.09	Call	Bond Future	1,221.3500	1.2214	1,095.8100	1.0958	(10.279)	0	0	0
2019/12/30	R186	07/05/2020	7.60	Put	Bond Future	3,776.2900	3.7763	3,976.8800	3.9769	5.312	0	0	0
2019/12/30	R186	07/05/2020	7.60	Call	Bond Future	375.7500	0.3758	319.2900	0.3193	(15.026)	0	0	6,000
2019/12/30	R186	07/05/2020	8.07	Call	Bond Future	1,173.7000	1.1737	1,051.1500	1.0511	(10.441)	0	0	0
2019/12/30	R186	07/05/2020	8.07	Put	Bond Future	1,983.1600	1.9832	2,117.6600	2.1177	6.782	0	0	0
2019/12/30	R186	06/08/2020	8.38	Put	Bond Future	1,796.5000	1.7965	1,901.0700	1.9011	5.821	0	0	0
2019/12/30	R186	06/08/2020			Bond Future	8.2590	112.3597	8.3094	112.0978	0.610	0.0000	0.0000	0
2019/12/30	R186	06/08/2020	8.37	Call	Bond Future	2,394.4700	2.3945	2,238.1400	2.2381	(6.529)	0	0	0
2019/12/30	R186	06/08/2020	8.37	Put	Bond Future	1,818.3900	1.8184	1,923.9800	1.9240	5.807	0	0	0
2019/12/30	R186	06/08/2020	8.38	Call	Bond Future	2,424.2800	2.4243	2,266.9300	2.2669	(6.491)	0	0	0
2019/12/30	R186	06/08/2020	8.36	Call	Bond Future	2,365.1900	2.3652	2,209.8800	2.2099	(6.566)	0	0	0
2019/12/30	R186	06/08/2020	8.36	Put	Bond Future	1,840.8400	1.8408	1,947.4500	1.9475	5.791	0	0	0
2019/12/30	R186	05/11/2020	8.64	Put	Bond Future	1,811.5900	1.8116	1,904.1200	1.9041	5.108	0	0	0
2019/12/30	R186	05/11/2020	8.65	Call	Bond Future	3,562.6700	3.5627	3,387.8000	3.3878	(4.908)	0	0	0
2019/12/30	R186	05/11/2020			Bond Future	8.2946	114.4642	8.3477	114.1976	0.640	0.0000	0.0000	0
2019/12/30	R186	05/11/2020	8.66	Call	Bond Future	3,594.5400	3.5945	3,418.9300	3.4189	(4.885)	0	0	0
2019/12/30	R186	05/11/2020	8.66	Put	Bond Future	1,776.7100	1.7767	1,867.7400	1.8677	5.124	0	0	0
2019/12/30	R186	05/11/2020	9.26	Put	Bond Future	1,003.3100	1.0033	1,057.3400	1.0573	5.385	0	0	3,500
2019/12/30	R186	05/11/2020	8.64	Call	Bond Future	3,530.9100	3.5309	3,356.8000	3.3568	(4.931)	0	0	0
2019/12/30	R186	05/11/2020	7.84	Put	Bond Future	3,792.9600	3.7930	3,953.9700	3.9540	4.245	0	0	0
2019/12/30	R186	05/11/2020	8.65	Put	Bond Future	1,794.0800	1.7941	1,885.8500	1.8859	5.115	0	0	0
2019/12/30	R186	05/11/2020	8.34	Put	Bond Future	2,417.5900	2.4176	2,534.2800	2.5343	4.827	0	0	0
2019/12/30	R186	05/11/2020	8.34	Call	Bond Future	2,645.5800	2.6456	2,495.6300	2.4956	(5.668)	0	0	3,500
2019/12/30	R186	05/11/2020	9.26	Call	Bond Future	5,724.3000	5.7243	5,511.6900	5.5117	(3.714)	0	0	0
2019/12/30	R186	05/11/2020	7.84	Call	Bond Future	1,477.2600	1.4773	1,371.6300	1.3716	(7.150)	0	0	3,500
2019/12/30	R197	06/02/2020			Bond Future	301.4560	301.4560	301.4232	301.4232	(0.011)	0.0000	0.0000	2,540
2019/12/30	R197	07/05/2020			Bond Future	307.0130	307.0130	306.9794	306.9794	(0.011)	0.0000	0.0000	0
2019/12/30	R197	06/08/2020			Bond Future	305.0343	305.0343	305.0004	305.0004	(0.011)	0.0000	0.0000	0
2019/12/30	R197	05/11/2020			Bond Future	310.7479	310.7479	310.7135	310.7135	(0.011)	0.0000	0.0000	0

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2019/12/30	R202	06/02/2020			Bond Future	227.0607	227.0607	227.0392	227.0392	(0.009)	0.0000	0.0000	8,469
2019/12/30	R202	07/05/2020			Bond Future	231.2463	231.2463	231.2244	231.2244	(0.009)	0.0000	0.0000	0
2019/12/30	R202	06/08/2020			Bond Future	231.4824	231.4824	231.4601	231.4601	(0.010)	0.0000	0.0000	0
2019/12/30	R202	05/11/2020			Bond Future	235.8183	235.8183	235.7959	235.7959	(0.010)	0.0000	0.0000	0
2019/12/30	R208	06/02/2020	6.13	Put	Bond Future	577.0600	0.5771	572.5300	0.5725	(0.785)	0	0	0
2019/12/30	R208	06/02/2020	6.12	Call	Bond Future	0.2600	0.0003	0.1900	0.0002	(26.923)	0	0	0
2019/12/30	R208	06/02/2020			Bond Future	6.6632	102.5538	6.6590	102.5582	(0.062)	0.0000	0.0000	14,955
2019/12/30	R208	06/02/2020	6.13	Call	Bond Future	0.2700	0.0003	0.2000	0.0002	(25.926)	0	0	0
2019/12/30	R208	06/02/2020	6.12	Put	Bond Future	587.9200	0.5879	583.3900	0.5834	(0.771)	0	0	0
2019/12/30	R208	06/02/2020	6.14	Call	Bond Future	0.3000	0.0003	0.2200	0.0002	(26.667)	0	0	0
2019/12/30	R208	06/02/2020	6.14	Put	Bond Future	566.2300	0.5662	561.6900	0.5617	(0.802)	0	0	0
2019/12/30	R208	07/05/2020	4.81	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/12/30	R208	07/05/2020	4.80	Put	Bond Future	1,422.3700	1.4224	1,417.8300	1.4178	(0.319)	0	0	0
2019/12/30	R208	07/05/2020			Bond Future	6.4542	101.0157	6.4489	101.0202	(0.083)	0.0000	0.0000	60
2019/12/30	R208	07/05/2020	4.82	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/12/30	R208	07/05/2020	4.82	Put	Bond Future	1,404.9900	1.4050	1,400.4400	1.4004	(0.324)	0	0	0
2019/12/30	R208	07/05/2020	4.81	Put	Bond Future	1,413.6700	1.4137	1,409.1300	1.4091	(0.321)	0	0	0
2019/12/30	R208	07/05/2020	4.80	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/12/30	R208	06/08/2020	5.57	Put	Bond Future	306.5100	0.3065	302.0600	0.3021	(1.452)	0	0	0
2019/12/30	R208	06/08/2020			Bond Future	6.0370	102.8817	6.0294	102.8864	(0.125)	0.0000	0.0000	0
2019/12/30	R208	06/08/2020	5.56	Call	Bond Future	15.5200	0.0155	15.7500	0.0157	1.482	0	0	0
2019/12/30	R208	06/08/2020	5.56	Put	Bond Future	311.7900	0.3118	307.3300	0.3073	(1.430)	0	0	0
2019/12/30	R208	06/08/2020	5.57	Call	Bond Future	16.4700	0.0165	16.7100	0.0167	1.457	0	0	0
2019/12/30	R208	06/08/2020	5.55	Call	Bond Future	14.6100	0.0146	14.8300	0.0148	1.506	0	0	0
2019/12/30	R208	06/08/2020	5.55	Put	Bond Future	317.1100	0.3171	312.6400	0.3126	(1.410)	0	0	0
2019/12/30	R208	05/11/2020	4.78	Call	Bond Future	48.9500	0.0489	50.1400	0.0501	2.431	0	0	0
2019/12/30	R208	05/11/2020	4.77	Put	Bond Future	153.1300	0.1531	149.5000	0.1495	(2.371)	0	0	0
2019/12/30	R208	05/11/2020			Bond Future	5.0441	101.3992	5.0316	101.4040	(0.248)	0.0000	0.0000	0
2019/12/30	R208	05/11/2020	4.79	Call	Bond Future	50.5600	0.0506	51.7800	0.0518	2.413	0	0	0
2019/12/30	R208	05/11/2020	4.79	Put	Bond Future	148.2900	0.1483	144.7100	0.1447	(2.414)	0	0	0
2019/12/30	R208	05/11/2020	4.78	Put	Bond Future	150.5300	0.1505	146.9200	0.1469	(2.398)	0	0	0
2019/12/30	R208	05/11/2020	4.77	Call	Bond Future	47.7000	0.0477	48.8700	0.0489	2.453	0	0	0
2019/12/30	R209	06/02/2020	9.52	Put	Bond Future	1,888.7400	1.8887	2,045.2800	2.0453	8.288	0	0	0
2019/12/30	R209	06/02/2020			Bond Future	9.7143	74.3306	9.7591	74.0454	0.462	0.0000	0.0000	103,446
2019/12/30	R209	06/02/2020	9.51	Call	Bond Future	611.4400	0.6114	485.5800	0.4856	(20.584)	0	0	0
2019/12/30	R209	06/02/2020	9.51	Put	Bond Future	1,931.7900	1.9318	2,091.1900	2.0912	8.251	0	0	0
2019/12/30	R209	06/02/2020	9.40	Put	Bond Future	2,441.4000	2.4414	2,632.0200	2.6320	7.808	0	0	0
2019/12/30	R209	06/02/2020	9.40	Call	Bond Future	395.6800	0.3957	301.0400	0.3010	(23.918)	0	0	7,500
2019/12/30	R209	06/02/2020	9.52	Call	Bond Future	633.8200	0.6338	505.1000	0.5051	(20.309)	0	0	0
2019/12/30	R209	06/02/2020	9.50	Call	Bond Future	589.5900	0.5896	466.5900	0.4666	(20.862)	0	0	0
2019/12/30	R209	06/02/2020	9.50	Put	Bond Future	1,975.4600	1.9755	2,137.7200	2.1377	8.214	0	0	0
2019/12/30	R209	07/05/2020	9.47	Call	Bond Future	1,285.7900	1.2858	1,159.5300	1.1595	(9.820)	0	0	0
2019/12/30	R209	07/05/2020			Bond Future	9.7797	72.5313	9.8260	72.2409	0.473	0.0000	0.0000	0
2019/12/30	R209	07/05/2020	9.45	Call	Bond Future	1,235.6700	1.2357	1,112.4700	1.1125	(9.970)	0	0	0
2019/12/30	R209	07/05/2020	9.45	Put	Bond Future	3,357.4500	3.3575	3,524.6600	3.5247	4.980	0	0	0

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2019/12/30	R209	07/05/2020	9.47	Put	Bond Future	3,276.3300	3.2763	3,440.4800	3.4405	5.010	0	0	0
2019/12/30	R209	07/05/2020	9.46	Call	Bond Future	1,260.5900	1.2606	1,135.8600	1.1359	(9.895)	0	0	0
2019/12/30	R209	07/05/2020	9.46	Put	Bond Future	3,316.7100	3.3167	3,482.3900	3.4824	4.995	0	0	0
2019/12/30	R209	06/08/2020	5.56	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/12/30	R209	06/08/2020	5.55	Put	Bond Future	35,653.0500	35.6530	35,948.8700	35.9489	0.830	0	0	0
2019/12/30	R209	06/08/2020			Bond Future	9.8453	73.8637	9.8930	73.5679	0.484	0.0000	0.0000	0
2019/12/30	R209	06/08/2020	5.57	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/12/30	R209	06/08/2020	5.57	Put	Bond Future	35,436.2100	35.4362	35,732.0300	35.7320	0.835	0	0	0
2019/12/30	R209	06/08/2020	5.56	Put	Bond Future	35,544.5600	35.5446	35,840.3800	35.8404	0.832	0	0	0
2019/12/30	R209	06/08/2020	5.55	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/12/30	R209	05/11/2020	10.02	Call	Bond Future	3,971.7100	3.9717	3,789.2700	3.7893	(4.593)	0	0	0
2019/12/30	R209	05/11/2020			Bond Future	9.9095	72.0990	9.9587	71.7977	0.496	0.0000	0.0000	0
2019/12/30	R209	05/11/2020	10.00	Call	Bond Future	3,905.9900	3.9060	3,725.1500	3.7251	(4.630)	0	0	0
2019/12/30	R209	05/11/2020	10.00	Put	Bond Future	3,352.5100	3.3525	3,472.9700	3.4730	3.593	0	0	0
2019/12/30	R209	05/11/2020	10.02	Put	Bond Future	3,296.7200	3.2967	3,415.5800	3.4156	3.605	0	0	0
2019/12/30	R209	05/11/2020	10.01	Call	Bond Future	3,938.7900	3.9388	3,757.1500	3.7571	(4.612)	0	0	0
2019/12/30	R209	05/11/2020	10.01	Put	Bond Future	3,324.5200	3.3245	3,444.1800	3.4442	3.599	0	0	0
2019/12/30	R210	06/02/2020			Bond Future	188.8349	188.8349	188.8162	188.8162	(0.010)	0.0000	0.0000	1,721
2019/12/30	R210	07/05/2020			Bond Future	189.6723	189.6723	189.6533	189.6533	(0.010)	0.0000	0.0000	0
2019/12/30	R210	06/08/2020			Bond Future	193.2530	193.2530	193.2337	193.2337	(0.010)	0.0000	0.0000	0
2019/12/30	R210	05/11/2020			Bond Future	194.1574	194.1574	194.1378	194.1378	(0.010)	0.0000	0.0000	0
2019/12/30	R212	06/02/2020			Bond Future	161.7633	161.7633	161.7445	161.7445	(0.012)	0.0000	0.0000	7,963
2019/12/30	R212	07/05/2020			Bond Future	164.7451	164.7451	164.7260	164.7260	(0.012)	0.0000	0.0000	0
2019/12/30	R212	06/08/2020			Bond Future	165.5670	165.5670	165.5476	165.5476	(0.012)	0.0000	0.0000	0
2019/12/30	R212	05/11/2020			Bond Future	168.6683	168.6683	168.6486	168.6486	(0.012)	0.0000	0.0000	0
2019/12/30	R213	06/02/2020	9.27	Call	Bond Future	1,356.8400	1.3568	1,161.6600	1.1617	(14.385)	0	0	0
2019/12/30	R213	06/02/2020	9.26	Put	Bond Future	858.9000	0.8589	942.1300	0.9421	9.690	0	0	0
2019/12/30	R213	06/02/2020			Bond Future	9.1847	88.1990	9.2296	87.9230	0.489	0.0000	0.0000	24,111
2019/12/30	R213	06/02/2020	9.28	Call	Bond Future	1,393.3200	1.3933	1,195.7500	1.1958	(14.180)	0	0	0
2019/12/30	R213	06/02/2020	9.28	Put	Bond Future	809.4100	0.8094	887.8300	0.8878	9.689	0	0	0
2019/12/30	R213	06/02/2020	9.27	Put	Bond Future	833.9300	0.8339	914.7400	0.9147	9.690	0	0	0
2019/12/30	R213	06/02/2020	9.26	Call	Bond Future	1,320.7500	1.3207	1,127.9900	1.1280	(14.595)	0	0	0
2019/12/30	R213	07/05/2020	9.01	Put	Bond Future	2,744.4600	2.7445	2,896.7500	2.8968	5.549	0	0	0
2019/12/30	R213	07/05/2020	9.00	Call	Bond Future	1,286.0000	1.2860	1,158.7900	1.1588	(9.892)	0	0	0
2019/12/30	R213	07/05/2020			Bond Future	9.2443	86.2514	9.2909	85.9704	0.503	0.0000	0.0000	0
2019/12/30	R213	07/05/2020	9.01	Call	Bond Future	1,310.7700	1.3108	1,182.0600	1.1821	(9.819)	0	0	0
2019/12/30	R213	07/05/2020	9.00	Put	Bond Future	2,781.5800	2.7816	2,935.3700	2.9354	5.529	0	0	0
2019/12/30	R213	07/05/2020	9.02	Call	Bond Future	1,336.0200	1.3360	1,205.8200	1.2058	(9.745)	0	0	0
2019/12/30	R213	07/05/2020	9.02	Put	Bond Future	2,707.8800	2.7079	2,858.6800	2.8587	5.569	0	0	0
2019/12/30	R213	06/08/2020	9.31	Call	Bond Future	2,680.0800	2.6801	2,516.5200	2.5165	(6.103)	0	0	0
2019/12/30	R213	06/08/2020			Bond Future	9.3035	87.8374	9.3517	87.5512	0.518	0.0000	0.0000	0
2019/12/30	R213	06/08/2020	9.29	Call	Bond Future	2,618.1500	2.6181	2,456.6700	2.4567	(6.168)	0	0	0
2019/12/30	R213	06/08/2020	9.29	Put	Bond Future	2,698.1900	2.6982	2,822.9000	2.8229	4.622	0	0	0
2019/12/30	R213	06/08/2020	9.31	Put	Bond Future	2,641.1400	2.6411	2,763.7700	2.7638	4.643	0	0	0
2019/12/30	R213	06/08/2020	9.30	Call	Bond Future	2,649.0300	2.6490	2,486.5000	2.4865	(6.135)	0	0	0

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2019/12/30	R213	06/08/2020	9.30	Put	Bond Future	2,669.5500	2.6695	2,793.2100	2.7932	4.632	0	0	0
2019/12/30	R213	05/11/2020	9.60	Put	Bond Future	2,642.9200	2.6429	2,750.5000	2.7505	4.070	0	0	0
2019/12/30	R213	05/11/2020	9.59	Call	Bond Future	3,966.8600	3.9669	3,783.8000	3.7838	(4.615)	0	0	0
2019/12/30	R213	05/11/2020			Bond Future	9.3652	85.9337	9.4152	85.6422	0.534	0.0000	0.0000	0
2019/12/30	R213	05/11/2020	9.60	Call	Bond Future	4,000.2400	4.0002	3,816.3900	3.8164	(4.596)	0	0	0
2019/12/30	R213	05/11/2020	9.59	Put	Bond Future	2,666.7700	2.6668	2,775.1400	2.7751	4.064	0	0	0
2019/12/30	R213	05/11/2020	9.61	Call	Bond Future	4,033.7500	4.0338	3,849.1200	3.8491	(4.577)	0	0	0
2019/12/30	R213	05/11/2020	9.61	Put	Bond Future	2,619.2500	2.6193	2,726.0500	2.7261	4.078	0	0	0
2019/12/30	R214	06/02/2020	9.73	Call	Bond Future	670.2400	0.6702	525.5900	0.5256	(21.582)	0	0	0
2019/12/30	R214	06/02/2020	9.87	Put	Bond Future	1,432.6300	1.4326	1,572.9400	1.5729	9.794	0	0	0
2019/12/30	R214	06/02/2020	10.42	Call	Bond Future	3,456.4000	3.4564	3,151.1200	3.1511	(8.832)	0	0	0
2019/12/30	R214	06/02/2020			Bond Future	9.9263	72.9135	9.9762	72.5836	0.502	0.0000	0.0000	19,434
2019/12/30	R214	06/02/2020	9.71	Call	Bond Future	622.6700	0.6227	484.6100	0.4846	(22.172)	0	0	0
2019/12/30	R214	06/02/2020	9.71	Put	Bond Future	2,082.3400	2.0823	2,274.1700	2.2742	9.212	0	0	0
2019/12/30	R214	06/02/2020	10.42	Put	Bond Future	296.1900	0.2962	320.8000	0.3208	8.309	0	0	1,000
2019/12/30	R214	06/02/2020	9.73	Put	Bond Future	1,992.9300	1.9929	2,178.1700	2.1782	9.295	0	0	0
2019/12/30	R214	06/02/2020	9.52	Call	Bond Future	277.3400	0.2773	198.1900	0.1982	(28.539)	0	0	1,000
2019/12/30	R214	06/02/2020	9.87	Call	Bond Future	1,057.3600	1.0574	867.7800	0.8678	(17.930)	0	0	1,000
2019/12/30	R214	06/02/2020	9.72	Call	Bond Future	646.1400	0.6461	504.7900	0.5048	(21.876)	0	0	0
2019/12/30	R214	06/02/2020	9.72	Put	Bond Future	2,037.2700	2.0373	2,225.8100	2.2258	9.255	0	0	0
2019/12/30	R214	06/02/2020	9.52	Put	Bond Future	3,059.2500	3.0593	3,309.9900	3.3100	8.196	0	0	0
2019/12/30	R214	07/05/2020	9.77	Put	Bond Future	3,086.3100	3.0863	3,262.5200	3.2625	5.709	0	0	0
2019/12/30	R214	07/05/2020			Bond Future	9.9905	70.9416	10.0418	70.6058	0.514	0.0000	0.0000	0
2019/12/30	R214	07/05/2020	9.76	Call	Bond Future	1,585.4800	1.5855	1,427.5300	1.4275	(9.962)	0	0	0
2019/12/30	R214	07/05/2020	9.76	Put	Bond Future	3,125.7400	3.1257	3,303.6400	3.3036	5.691	0	0	0
2019/12/30	R214	07/05/2020	9.31	Put	Bond Future	5,269.1800	5.2692	5,524.9800	5.5250	4.855	0	0	0
2019/12/30	R214	07/05/2020	10.66	Put	Bond Future	928.4900	0.9285	987.3300	0.9873	6.337	0	0	1,250
2019/12/30	R214	07/05/2020	9.77	Call	Bond Future	1,613.9800	1.6140	1,454.3400	1.4543	(9.891)	0	0	0
2019/12/30	R214	07/05/2020	9.31	Call	Bond Future	563.9300	0.5639	483.8800	0.4839	(14.195)	0	0	1,250
2019/12/30	R214	07/05/2020	9.91	Put	Bond Future	2,573.8600	2.5739	2,726.7500	2.7268	5.940	0	0	0
2019/12/30	R214	07/05/2020	9.91	Call	Bond Future	2,041.9500	2.0419	1,858.9900	1.8590	(8.960)	0	0	1,250
2019/12/30	R214	07/05/2020	10.66	Call	Bond Future	5,115.1500	5.1151	4,838.1400	4.8381	(5.415)	0	0	0
2019/12/30	R214	07/05/2020	9.75	Call	Bond Future	1,557.2500	1.5572	1,401.0000	1.4010	(10.034)	0	0	0
2019/12/30	R214	07/05/2020	9.75	Put	Bond Future	3,165.5400	3.1655	3,345.1400	3.3451	5.674	0	0	0
2019/12/30	R214	06/08/2020	9.98	Put	Bond Future	3,392.5800	3.3926	3,546.6100	3.5466	4.540	0	0	0
2019/12/30	R214	06/08/2020	9.97	Call	Bond Future	2,872.1100	2.8721	2,685.2000	2.6852	(6.508)	0	0	0
2019/12/30	R214	06/08/2020			Bond Future	10.0546	72.2447	10.1075	71.9026	0.526	0.0000	0.0000	0
2019/12/30	R214	06/08/2020	9.98	Call	Bond Future	2,905.2100	2.9052	2,717.1000	2.7171	(6.475)	0	0	0
2019/12/30	R214	06/08/2020	9.97	Put	Bond Future	3,425.2000	3.4252	3,580.4300	3.5804	4.532	0	0	0
2019/12/30	R214	06/08/2020	9.99	Call	Bond Future	2,938.2400	2.9382	2,748.9600	2.7490	(6.442)	0	0	0
2019/12/30	R214	06/08/2020	9.99	Put	Bond Future	3,359.9900	3.3600	3,512.8500	3.5129	4.549	0	0	0
2019/12/30	R214	05/11/2020	10.26	Put	Bond Future	3,414.9800	3.4150	3,551.0400	3.5510	3.984	0	0	0
2019/12/30	R214	05/11/2020			Bond Future	10.1202	70.3035	10.1746	69.9551	0.538	0.0000	0.0000	0
2019/12/30	R214	05/11/2020	10.25	Call	Bond Future	4,269.7400	4.2697	4,058.3200	4.0583	(4.952)	0	0	0
2019/12/30	R214	05/11/2020	10.25	Put	Bond Future	3,443.4100	3.4434	3,580.3600	3.5804	3.977	0	0	0
2019/12/30	R214	05/11/2020	10.26	Call	Bond Future	4,304.3000	4.3043	4,091.9900	4.0920	(4.933)	0	0	0
2019/12/30	R214	05/11/2020	10.24	Call	Bond Future	4,235.5400	4.2355	4,025.0300	4.0250	(4.970)	0	0	0

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2019/12/30	R214	05/11/2020	10.24	Put	Bond Future	3,472.3000	3.4723	3,610.1600	3.6102	3.970	0	0	0
2019/12/30	R248	06/02/2020	9.71	Put	Bond Future	3,169.4300	3.1694	3,451.1500	3.4512	8.889	0	0	0
2019/12/30	R248	06/02/2020			Bond Future	10.0174	92.1190	10.0672	91.7030	0.498	0.0000	0.0000	94,909
2019/12/30	R248	06/02/2020	9.71	Call	Bond Future	527.9200	0.5279	393.6300	0.3936	(25.438)	0	0	0
2019/12/30	R248	06/02/2020	9.70	Put	Bond Future	3,234.8700	3.2349	3,520.6200	3.5206	8.833	0	0	0
2019/12/30	R248	06/02/2020	9.72	Call	Bond Future	551.3900	0.5514	413.0400	0.4130	(25.091)	0	0	0
2019/12/30	R248	06/02/2020	9.72	Put	Bond Future	3,104.8000	3.1048	3,382.4600	3.3825	8.943	0	0	0
2019/12/30	R248	06/02/2020	9.70	Call	Bond Future	505.1200	0.5051	374.8600	0.3749	(25.788)	0	0	0
2019/12/30	R248	07/05/2020	9.79	Call	Bond Future	1,604.5900	1.6046	1,426.0000	1.4260	(11.130)	0	0	0
2019/12/30	R248	07/05/2020	9.77	Put	Bond Future	4,202.8000	4.2028	4,452.4700	4.4525	5.941	0	0	0
2019/12/30	R248	07/05/2020			Bond Future	10.0839	89.3548	10.1353	88.9312	0.510	0.0000	0.0000	0
2019/12/30	R248	07/05/2020	9.79	Put	Bond Future	4,096.9200	4.0969	4,341.8500	4.3419	5.978	0	0	0
2019/12/30	R248	07/05/2020	9.77	Call	Bond Future	1,536.4000	1.5364	1,362.5500	1.3625	(11.315)	0	0	0
2019/12/30	R248	07/05/2020	9.78	Put	Bond Future	4,149.5900	4.1496	4,396.8900	4.3969	5.960	0	0	0
2019/12/30	R248	07/05/2020	9.78	Call	Bond Future	1,570.2900	1.5703	1,394.0700	1.3941	(11.222)	0	0	0
2019/12/30	R248	06/08/2020	9.00	Put	Bond Future	10,966.0000	10.9660	11,326.6700	11.3267	3.289	0	0	0
2019/12/30	R248	06/08/2020	10.20	Call	Bond Future	4,118.0100	4.1180	3,863.4200	3.8634	(6.182)	0	0	0
2019/12/30	R248	06/08/2020			Bond Future	10.1505	90.9958	10.2035	90.5644	0.522	0.0000	0.0000	0
2019/12/30	R248	06/08/2020	9.25	Put	Bond Future	8,899.7400	8.8997	9,229.8000	9.2298	3.709	0	0	0
2019/12/30	R248	06/08/2020	9.25	Call	Bond Future	961.0400	0.9610	859.7000	0.8597	(10.545)	0	0	20,640
2019/12/30	R248	06/08/2020	10.18	Call	Bond Future	4,031.1000	4.0311	3,779.3900	3.7794	(6.244)	0	0	0
2019/12/30	R248	06/08/2020	10.18	Put	Bond Future	3,790.3600	3.7904	3,970.0500	3.9700	4.741	0	0	0
2019/12/30	R248	06/08/2020	9.00	Call	Bond Future	601.2700	0.6013	530.5400	0.5305	(11.763)	0	0	3,000
2019/12/30	R248	06/08/2020	10.20	Put	Bond Future	3,714.8200	3.7148	3,891.6300	3.8916	4.760	0	0	0
2019/12/30	R248	06/08/2020	10.19	Call	Bond Future	4,074.6000	4.0746	3,821.4400	3.8214	(6.213)	0	0	0
2019/12/30	R248	06/08/2020	10.19	Put	Bond Future	3,752.5700	3.7526	3,930.8100	3.9308	4.750	0	0	0
2019/12/30	R248	05/11/2020	10.02	Put	Bond Future	5,568.3700	5.5684	5,781.7500	5.7817	3.832	0	0	0
2019/12/30	R248	05/11/2020	10.03	Call	Bond Future	3,977.3100	3.9773	3,750.0600	3.7501	(5.714)	0	0	0
2019/12/30	R248	05/11/2020			Bond Future	10.2184	88.2655	10.2731	87.8261	0.535	0.0000	0.0000	0
2019/12/30	R248	05/11/2020	10.04	Call	Bond Future	4,015.4600	4.0155	3,786.9300	3.7869	(5.691)	0	0	0
2019/12/30	R248	05/11/2020	10.04	Put	Bond Future	5,477.6100	5.4776	5,688.4400	5.6884	3.849	0	0	0
2019/12/30	R248	05/11/2020	10.02	Call	Bond Future	3,939.6500	3.9396	3,713.6700	3.7137	(5.736)	0	0	0
2019/12/30	R248	05/11/2020	10.03	Put	Bond Future	5,522.6700	5.5227	5,734.7800	5.7348	3.841	0	0	0

Total

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