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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/02/2020 TO 12/02/2020

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
2020/02/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	2025	07/05/2020		Bond Future	138.7341	138.7341	138.7070	138.7070	(0.020)	0.0000	0.0000	2,037
2020/02/12	2025	06/08/2020		Bond Future	139.7809	139.7809	139.7528	139.7528	(0.020)	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
2020/02/12	2025	05/11/2020			Bond Future	142.2910	142.2910	142.2628	142.2628	(0.020)	0.0000	0.0000	0
2020/02/12	2025	04/02/2021			Bond Future	143.3263	143.3263	143.2984	143.2984	(0.020)	0.0000	0.0000	0
2020/02/12	2029	07/05/2020			Bond Future	101.8373	101.8373	101.8189	101.8189	(0.018)	0.0000	0.0000	3,765
2020/02/12	2029	06/08/2020			Bond Future	103.7069	103.7069	103.6878	103.6878	(0.018)	0.0000	0.0000	0
2020/02/12	2029	05/11/2020			Bond Future	104.4309	104.4309	104.4116	104.4116	(0.018)	0.0000	0.0000	0
2020/02/12	2030	07/05/2020	8.79	Call	Bond Future	1,167.8600	1.1679	1,161.1500	1.1611	(0.575)	0	0	0
2020/02/12	2030	07/05/2020	8.78	Put	Bond Future	2,117.0300	2.1170	2,095.5200	2.0955	(1.016)	0	0	0
2020/02/12	2030	07/05/2020	9.19	Put	Bond Future	975.7400	0.9757	958.1100	0.9581	(1.807)	0	0	7,750
2020/02/12	2030	07/05/2020			Bond Future	8.9375	96.2150	8.9351	96.2296	(0.027)	0.0000	0.0000	75,826
2020/02/12	2030	07/05/2020	8.80	Call	Bond Future	1,194.6800	1.1947	1,187.8300	1.1878	(0.573)	0	0	0
2020/02/12	2030	07/05/2020	8.80	Put	Bond Future	2,045.4800	2.0455	2,024.0500	2.0241	(1.048)	0	0	0
2020/02/12	2030	07/05/2020	9.19	Call	Bond Future	2,513.1300	2.5131	2,510.0800	2.5101	(0.121)	0	0	0
2020/02/12	2030	07/05/2020	8.79	Put	Bond Future	2,080.9500	2.0809	2,059.6600	2.0597	(1.023)	0	0	0
2020/02/12	2030	07/05/2020	8.78	Call	Bond Future	1,141.6000	1.1416	1,134.6700	1.1347	(0.607)	0	0	0
2020/02/12	2030	06/08/2020	9.11	Call	Bond Future	2,686.9500	2.6869	2,680.6600	2.6807	(0.234)	0	0	0
2020/02/12	2030	06/08/2020			Bond Future	9.0040	93.9485	9.0016	93.9630	(0.027)	0.0000	0.0000	200
2020/02/12	2030	06/08/2020	9.09	Call	Bond Future	2,619.9400	2.6199	2,613.5100	2.6135	(0.245)	0	0	0
2020/02/12	2030	06/08/2020	9.09	Put	Bond Future	2,104.2000	2.1042	2,083.2600	2.0833	(0.995)	0	0	0
2020/02/12	2030	06/08/2020	9.11	Put	Bond Future	2,051.7600	2.0518	2,030.9600	2.0310	(1.014)	0	0	0
2020/02/12	2030	06/08/2020	9.10	Call	Bond Future	2,653.3400	2.6533	2,646.9800	2.6470	(0.240)	0	0	0
2020/02/12	2030	06/08/2020	9.10	Put	Bond Future	2,077.8500	2.0778	2,056.9800	2.0570	(1.004)	0	0	0
2020/02/12	2030	05/11/2020	8.10	Put	Bond Future	6,584.7100	6.5847	6,563.6000	6.5636	(0.321)	0	0	0
2020/02/12	2030	05/11/2020	8.73	Call	Bond Future	1,802.1800	1.8022	1,793.8500	1.7938	(0.462)	0	0	3,000
2020/02/12	2030	05/11/2020	10.06	Put	Bond Future	969.9400	0.9699	955.4600	0.9555	(1.493)	0	0	1,000
2020/02/12	2030	05/11/2020	9.39	Put	Bond Future	1,962.1200	1.9621	1,942.0500	1.9421	(1.023)	0	0	0
2020/02/12	2030	05/11/2020	9.38	Call	Bond Future	3,796.6100	3.7966	3,791.4400	3.7914	(0.136)	0	0	0
2020/02/12	2030	05/11/2020			Bond Future	9.0684	95.6136	9.0658	95.6286	(0.028)	0.0000	0.0000	0
2020/02/12	2030	05/11/2020	9.61	Call	Bond Future	4,685.7000	4.6857	4,682.3500	4.6824	(0.071)	0	0	0
2020/02/12	2030	05/11/2020	9.61	Put	Bond Future	1,562.1500	1.5622	1,543.8200	1.5438	(1.173)	0	0	3,000
2020/02/12	2030	05/11/2020	8.85	Put	Bond Future	3,407.9800	3.4080	3,384.9300	3.3849	(0.676)	0	0	0
2020/02/12	2030	05/11/2020	8.85	Call	Bond Future	2,108.8200	2.1088	2,100.7500	2.1007	(0.383)	0	0	3,000
2020/02/12	2030	05/11/2020	8.34	Put	Bond Future	5,418.9200	5.4189	5,397.5400	5.3975	(0.395)	0	0	0
2020/02/12	2030	05/11/2020	8.34	Call	Bond Future	993.2400	0.9932	986.8400	0.9868	(0.644)	0	0	1,000
2020/02/12	2030	05/11/2020	9.04	Put	Bond Future	2,818.5500	2.8186	2,796.2400	2.7962	(0.792)	0	0	0
2020/02/12	2030	05/11/2020	9.04	Call	Bond Future	2,651.0300	2.6510	2,643.7000	2.6437	(0.276)	0	0	1,000
2020/02/12	2030	05/11/2020	8.10	Call	Bond Future	641.5500	0.6416	635.4200	0.6354	(0.955)	0	0	3,000
2020/02/12	2030	05/11/2020	8.73	Put	Bond Future	3,825.2200	3.8252	3,801.9100	3.8019	(0.609)	0	0	0
2020/02/12	2030	05/11/2020	9.23	Put	Bond Future	2,314.6900	2.3147	2,293.4900	2.2935	(0.916)	0	0	0
2020/02/12	2030	05/11/2020	10.06	Call	Bond Future	6,585.6500	6.5857	6,586.1500	6.5862	0.008	0	0	0
2020/02/12	2030	05/11/2020	10.37	Put	Bond Future	630.5300	0.6305	619.1400	0.6191	(1.806)	0	0	16,000
2020/02/12	2030	05/11/2020	9.39	Call	Bond Future	3,833.5900	3.8336	3,828.5000	3.8285	(0.133)	0	0	0
2020/02/12	2030	05/11/2020	9.38	Put	Bond Future	1,982.5900	1.9826	1,962.4400	1.9624	(1.016)	0	0	0
2020/02/12	2030	05/11/2020	9.23	Call	Bond Future	3,261.3000	3.2613	3,255.0800	3.2551	(0.191)	0	0	3,000
2020/02/12	2030	05/11/2020	10.47	Call	Bond Future	8,352.9600	8.3530	8,357.5000	8.3575	0.054	0	0	0
2020/02/12	2030	05/11/2020	10.47	Put	Bond Future	544.6000	0.5446	534.1600	0.5342	(1.917)	0	0	3,000
2020/02/12	2030	05/11/2020	8.53	Put	Bond Future	4,596.6000	4.5966	4,573.2400	4.5732	(0.508)	0	0	0

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2020/02/12	2030	05/11/2020	8.53	Call	Bond Future	1,351.0900	1.3511	1,342.7100	1.3427	(0.620)	0	0	16,000
2020/02/12	2030	05/11/2020	9.03	Put	Bond Future	2,847.3400	2.8473	2,824.9900	2.8250	(0.785)	0	0	0
2020/02/12	2030	05/11/2020	9.03	Call	Bond Future	2,620.7000	2.6207	2,613.3300	2.6133	(0.281)	0	0	16,000
2020/02/12	2030	05/11/2020	10.37	Call	Bond Future	7,910.8000	7.9108	7,914.3900	7.9144	0.045	0	0	0
2020/02/12	2030	05/11/2020	9.40	Call	Bond Future	3,870.7100	3.8707	3,865.6900	3.8657	(0.130)	0	0	0
2020/02/12	2030	05/11/2020	9.40	Put	Bond Future	1,941.8400	1.9418	1,921.8400	1.9218	(1.030)	0	0	0
2020/02/12	2032	07/05/2020	9.19	Call	Bond Future	1,200.9900	1.2010	1,204.7900	1.2048	0.316	0	0	0
2020/02/12	2032	07/05/2020	9.20	Call	Bond Future	1,229.5400	1.2295	1,233.5700	1.2336	0.328	0	0	7,500
2020/02/12	2032	07/05/2020			Bond Future	9.3841	92.9079	9.3763	92.9602	(0.083)	0.0000	0.0000	85,197
2020/02/12	2032	07/05/2020	9.17	Call	Bond Future	1,145.0600	1.1451	1,148.4200	1.1484	0.293	0	0	0
2020/02/12	2032	07/05/2020	9.17	Put	Bond Future	2,591.2700	2.5913	2,542.3600	2.5424	(1.887)	0	0	0
2020/02/12	2032	07/05/2020	9.00	Put	Bond Future	3,349.2900	3.3493	3,297.2600	3.2973	(1.553)	0	0	0
2020/02/12	2032	07/05/2020	9.00	Call	Bond Future	732.8400	0.7328	733.0800	0.7331	0.033	0	0	7,500
2020/02/12	2032	07/05/2020	9.50	Put	Bond Future	1,470.0200	1.4700	1,430.4900	1.4305	(2.689)	0	0	0
2020/02/12	2032	07/05/2020	9.50	Call	Bond Future	2,239.6300	2.2396	2,252.3700	2.2524	0.569	0	0	7,500
2020/02/12	2032	07/05/2020	9.30	Put	Bond Future	2,096.8300	2.0968	2,051.1600	2.0512	(2.178)	0	0	0
2020/02/12	2032	07/05/2020	9.30	Call	Bond Future	1,532.2200	1.5322	1,538.8200	1.5388	0.431	0	0	7,500
2020/02/12	2032	07/05/2020	9.19	Put	Bond Future	2,510.8200	2.5108	2,462.3500	2.4624	(1.930)	0	0	0
2020/02/12	2032	07/05/2020	9.20	Put	Bond Future	2,471.2800	2.4713	2,423.0400	2.4230	(1.952)	0	0	0
2020/02/12	2032	07/05/2020	9.18	Call	Bond Future	1,172.8300	1.1728	1,176.4100	1.1764	0.305	0	0	0
2020/02/12	2032	07/05/2020	9.18	Put	Bond Future	2,550.8100	2.5508	2,502.1200	2.5021	(1.909)	0	0	0
2020/02/12	2032	06/08/2020	9.46	Put	Bond Future	2,686.0400	2.6860	2,645.0300	2.6450	(1.527)	0	0	0
2020/02/12	2032	06/08/2020	9.45	Call	Bond Future	2,667.9400	2.6679	2,679.5600	2.6796	0.436	0	0	0
2020/02/12	2032	06/08/2020			Bond Future	9.4575	94.5911	9.4495	94.6440	(0.085)	0.0000	0.0000	300
2020/02/12	2032	06/08/2020	9.46	Call	Bond Future	2,702.1200	2.7021	2,713.9500	2.7139	0.438	0	0	0
2020/02/12	2032	06/08/2020	9.45	Put	Bond Future	2,717.4900	2.7175	2,676.2700	2.6763	(1.517)	0	0	0
2020/02/12	2032	06/08/2020	9.47	Call	Bond Future	2,736.5200	2.7365	2,748.5500	2.7486	0.440	0	0	0
2020/02/12	2032	06/08/2020	9.47	Put	Bond Future	2,654.8700	2.6549	2,614.0600	2.6141	(1.537)	0	0	0
2020/02/12	2032	05/11/2020	9.61	Put	Bond Future	2,937.8700	2.9379	2,897.9200	2.8979	(1.360)	0	0	0
2020/02/12	2032	05/11/2020	10.99	Call	Bond Future	9,406.7300	9.4067	9,442.7500	9.4427	0.383	0	0	0
2020/02/12	2032	05/11/2020	9.44	Put	Bond Future	3,465.2500	3.4652	3,422.3200	3.4223	(1.239)	0	0	0
2020/02/12	2032	05/11/2020	11.08	Call	Bond Future	9,832.3900	9.8324	9,869.8600	9.8699	0.381	0	0	0
2020/02/12	2032	05/11/2020	9.77	Put	Bond Future	2,504.7700	2.5048	2,467.7600	2.4678	(1.478)	0	0	0
2020/02/12	2032	05/11/2020			Bond Future	9.5338	92.1094	9.5254	92.1634	(0.088)	0.0000	0.0000	0
2020/02/12	2032	05/11/2020	10.99	Put	Bond Future	648.7800	0.6488	630.8500	0.6309	(2.764)	0	0	3,000
2020/02/12	2032	05/11/2020	9.76	Call	Bond Future	3,970.9100	3.9709	3,987.3700	3.9874	0.415	0	0	0
2020/02/12	2032	05/11/2020	9.76	Put	Bond Future	2,529.3900	2.5294	2,491.9000	2.4919	(1.482)	0	0	0
2020/02/12	2032	05/11/2020	9.11	Call	Bond Future	1,906.8800	1.9069	1,911.2900	1.9113	0.231	0	0	3,000
2020/02/12	2032	05/11/2020	9.61	Call	Bond Future	3,426.9700	3.4270	3,440.9700	3.4410	0.409	0	0	3,000
2020/02/12	2032	05/11/2020	9.44	Call	Bond Future	2,858.2300	2.8582	2,869.2500	2.8693	0.386	0	0	1,000
2020/02/12	2032	05/11/2020	11.08	Put	Bond Future	571.8500	0.5719	555.3700	0.5554	(2.882)	0	0	1,000
2020/02/12	2032	05/11/2020	9.77	Call	Bond Future	4,009.2900	4.0093	4,026.2300	4.0262	0.423	0	0	0
2020/02/12	2032	05/11/2020	9.11	Put	Bond Future	4,693.5600	4.6936	4,644.0200	4.6440	(1.055)	0	0	0
2020/02/12	2032	05/11/2020	8.94	Put	Bond Future	5,435.0700	5.4351	5,382.6300	5.3826	(0.965)	0	0	0
2020/02/12	2032	05/11/2020	8.94	Call	Bond Future	1,498.1400	1.4981	1,499.6500	1.4997	0.101	0	0	1,000
2020/02/12	2032	05/11/2020	9.75	Call	Bond Future	3,932.3800	3.9324	3,948.9600	3.9490	0.422	0	0	0
2020/02/12	2032	05/11/2020	9.75	Put	Bond Future	2,553.9300	2.5539	2,516.5600	2.5166	(1.463)	0	0	0

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2020/02/12	2033	07/05/2020			Bond Future	101.2645	101.2645	101.0211	101.0211	(0.240)	0.0000	0.0000	6,960
2020/02/12	2033	06/08/2020			Bond Future	103.1236	103.1236	102.8753	102.8753	(0.241)	0.0000	0.0000	0
2020/02/12	2033	05/11/2020			Bond Future	103.7590	103.7590	103.5065	103.5065	(0.243)	0.0000	0.0000	0
2020/02/12	2037	07/05/2020	9.60	Put	Bond Future	3,972.9200	3.9729	3,859.3800	3.8594	(2.858)	0	0	0
2020/02/12	2037	07/05/2020	9.59	Call	Bond Future	816.5400	0.8165	836.6000	0.8366	2.457	0	0	0
2020/02/12	2037	07/05/2020	9.70	Put	Bond Future	3,460.6500	3.4606	3,352.9500	3.3530	(3.112)	0	0	0
2020/02/12	2037	07/05/2020			Bond Future	10.0187	90.1547	10.0003	90.2888	(0.183)	0.0000	0.0000	68,896
2020/02/12	2037	07/05/2020	9.60	Call	Bond Future	839.4300	0.8394	860.0300	0.8600	2.454	0	0	0
2020/02/12	2037	07/05/2020	9.59	Put	Bond Future	4,026.9100	4.0269	3,912.8300	3.9128	(2.833)	0	0	0
2020/02/12	2037	07/05/2020	9.70	Call	Bond Future	1,090.7000	1.0907	1,117.1400	1.1171	2.424	0	0	7,500
2020/02/12	2037	07/05/2020	9.61	Call	Bond Future	862.7100	0.8627	883.8700	0.8839	2.453	0	0	0
2020/02/12	2037	07/05/2020	9.61	Put	Bond Future	3,919.4100	3.9194	3,806.4300	3.8064	(2.883)	0	0	0
2020/02/12	2037	07/05/2020	10.00	Put	Bond Future	2,189.4900	2.1895	2,102.2400	2.1022	(3.985)	0	0	0
2020/02/12	2037	07/05/2020	10.00	Call	Bond Future	2,053.3700	2.0534	2,100.2600	2.1003	2.284	0	0	7,500
2020/02/12	2037	06/08/2020	9.88	Put	Bond Future	3,942.2000	3.9422	3,920.3400	3.9203	(0.555)	0	0	0
2020/02/12	2037	06/08/2020			Bond Future	10.1040	87.5278	10.0850	87.6640	(0.188)	0.0000	0.0000	300
2020/02/12	2037	06/08/2020	9.87	Call	Bond Future	2,280.1100	2.2801	2,394.3300	2.3943	5.009	0	0	0
2020/02/12	2037	06/08/2020	9.87	Put	Bond Future	3,983.3500	3.9833	3,961.3700	3.9614	(0.552)	0	0	0
2020/02/12	2037	06/08/2020	9.88	Call	Bond Future	2,312.7800	2.3128	2,427.1200	2.4271	4.944	0	0	0
2020/02/12	2037	06/08/2020	9.86	Call	Bond Future	2,247.6900	2.2477	2,362.0300	2.3620	5.087	0	0	0
2020/02/12	2037	06/08/2020	9.86	Put	Bond Future	4,024.8300	4.0248	4,002.9700	4.0030	(0.543)	0	0	0
2020/02/12	2037	05/11/2020	10.18	Call	Bond Future	3,635.5000	3.6355	3,685.9200	3.6859	1.387	0	0	0
2020/02/12	2037	05/11/2020	10.17	Put	Bond Future	3,713.4800	3.7135	3,624.5900	3.6246	(2.394)	0	0	0
2020/02/12	2037	05/11/2020			Bond Future	10.1862	89.0790	10.1666	89.2179	(0.193)	0.0000	0.0000	0
2020/02/12	2037	05/11/2020	10.19	Call	Bond Future	3,672.1200	3.6721	3,722.9700	3.7230	1.385	0	0	0
2020/02/12	2037	05/11/2020	10.19	Put	Bond Future	3,645.3300	3.6453	3,557.3000	3.5573	(2.415)	0	0	0
2020/02/12	2037	05/11/2020	10.17	Call	Bond Future	3,598.7600	3.5988	3,648.7500	3.6488	1.389	0	0	0
2020/02/12	2037	05/11/2020	10.18	Put	Bond Future	3,679.4200	3.6794	3,590.9600	3.5910	(2.404)	0	0	0
2020/02/12	2038	07/05/2020			Bond Future	116.9672	116.9672	116.9484	116.9484	(0.016)	0.0000	0.0000	10,867
2020/02/12	2038	06/08/2020			Bond Future	117.4269	117.4269	117.4073	117.4073	(0.017)	0.0000	0.0000	0
2020/02/12	2038	05/11/2020			Bond Future	119.5355	119.5355	119.5159	119.5159	(0.016)	0.0000	0.0000	0
2020/02/12	2040	07/05/2020	9.74	Call	Bond Future	854.4500	0.8544	887.8000	0.8878	3.903	0	0	0
2020/02/12	2040	07/05/2020	9.75	Put	Bond Future	4,159.4900	4.1595	4,009.9100	4.0099	(3.596)	0	0	0
2020/02/12	2040	07/05/2020	9.85	Put	Bond Future	3,610.6100	3.6106	3,470.4500	3.4705	(3.882)	0	0	0
2020/02/12	2040	07/05/2020			Bond Future	10.1593	92.7002	10.1357	92.8840	(0.232)	0.0000	0.0000	48,651
2020/02/12	2040	07/05/2020	9.74	Put	Bond Future	4,216.9700	4.2170	4,066.5500	4.0665	(3.567)	0	0	0
2020/02/12	2040	07/05/2020	9.75	Call	Bond Future	879.4500	0.8794	913.6400	0.9136	3.888	0	0	0
2020/02/12	2040	07/05/2020	10.00	Put	Bond Future	2,890.1100	2.8901	2,765.3800	2.7654	(4.316)	0	0	0
2020/02/12	2040	07/05/2020	10.00	Call	Bond Future	1,635.5600	1.6356	1,694.6000	1.6946	3.610	0	0	2,640
2020/02/12	2040	07/05/2020	9.50	Put	Bond Future	5,758.8800	5.7589	5,592.4500	5.5925	(2.890)	0	0	0
2020/02/12	2040	07/05/2020	9.50	Call	Bond Future	381.9200	0.3819	399.2600	0.3993	4.540	0	0	2,640
2020/02/12	2040	07/05/2020	9.73	Call	Bond Future	829.7400	0.8297	862.2600	0.8623	3.919	0	0	0
2020/02/12	2040	07/05/2020	9.85	Call	Bond Future	1,149.1700	1.1492	1,192.7800	1.1928	3.795	0	0	7,500
2020/02/12	2040	07/05/2020	9.73	Put	Bond Future	4,274.8600	4.2749	4,123.6100	4.1236	(3.538)	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
2020/02/12	2040	07/05/2020	10.15	Put	Bond Future	2,269.6700	2.2697	2,160.0800	2.1601	(4.828)	0	0	0
2020/02/12	2040	07/05/2020	10.15	Call	Bond Future	2,197.3200	2.1973	2,271.5000	2.2715	3.376	0	0	7,500
2020/02/12	2040	06/08/2020	10.03	Call	Bond Future	2,547.8100	2.5478	2,608.8900	2.6089	2.397	0	0	0
2020/02/12	2040	06/08/2020	10.04	Call	Bond Future	2,582.6800	2.5827	2,644.4300	2.6444	2.391	0	0	0
2020/02/12	2040	06/08/2020	10.02	Put	Bond Future	4,269.0300	4.2690	4,142.6400	4.1426	(2.961)	0	0	0
2020/02/12	2040	06/08/2020			Bond Future	10.2454	89.8688	10.2211	90.0556	(0.237)	0.0000	0.0000	600
2020/02/12	2040	06/08/2020	10.04	Put	Bond Future	4,180.5300	4.1805	4,055.4900	4.0555	(2.991)	0	0	0
2020/02/12	2040	06/08/2020	10.02	Call	Bond Future	2,513.2000	2.5132	2,573.6000	2.5736	2.403	0	0	0
2020/02/12	2040	06/08/2020	10.03	Put	Bond Future	4,224.6000	4.2246	4,098.8900	4.0989	(2.976)	0	0	0
2020/02/12	2040	05/11/2020	10.23	Call	Bond Future	3,572.3400	3.5723	3,649.5000	3.6495	2.160	0	0	2,000
2020/02/12	2040	05/11/2020	11.70	Put	Bond Future	1,022.6400	1.0226	978.8300	0.9788	(4.284)	0	0	2,000
2020/02/12	2040	05/11/2020	10.00	Call	Bond Future	2,764.8400	2.7648	2,825.7600	2.8258	2.203	0	0	2,000
2020/02/12	2040	05/11/2020	9.50	Call	Bond Future	1,363.3300	1.3633	1,399.8800	1.3999	2.681	0	0	2,000
2020/02/12	2040	05/11/2020	10.30	Call	Bond Future	3,839.6500	3.8396	3,920.6000	3.9206	2.108	0	0	0
2020/02/12	2040	05/11/2020			Bond Future	10.3283	91.4616	10.3032	91.6518	(0.243)	0.0000	0.0000	0
2020/02/12	2040	05/11/2020	10.23	Put	Bond Future	4,320.6300	4.3206	4,207.5300	4.2075	(2.618)	0	0	0
2020/02/12	2040	05/11/2020	9.73	Put	Bond Future	6,653.9100	6.6539	6,512.3100	6.5123	(2.128)	0	0	0
2020/02/12	2040	05/11/2020	9.73	Call	Bond Future	1,941.9400	1.9419	1,990.6000	1.9906	2.506	0	0	2,000
2020/02/12	2040	05/11/2020	10.30	Put	Bond Future	4,054.1200	4.0541	3,944.8100	3.9448	(2.696)	0	0	0
2020/02/12	2040	05/11/2020	11.70	Call	Bond Future	10,504.4900	10.5045	10,650.9400	10.6509	1.394	0	0	0
2020/02/12	2040	05/11/2020	10.00	Put	Bond Future	5,303.0600	5.3031	5,173.7200	5.1737	(2.439)	0	0	0
2020/02/12	2040	05/11/2020	9.50	Put	Bond Future	7,991.2700	7.9913	7,837.5600	7.8376	(1.923)	0	0	0
2020/02/12	2040	05/11/2020	10.31	Call	Bond Future	3,878.5300	3.8785	3,960.0600	3.9601	2.102	0	0	0
2020/02/12	2040	05/11/2020	10.32	Put	Bond Future	3,980.7700	3.9808	3,872.3200	3.8723	(2.724)	0	0	0
2020/02/12	2040	05/11/2020	11.50	Call	Bond Future	9,502.2200	9.5022	9,640.6200	9.6406	1.457	0	0	0
2020/02/12	2040	05/11/2020	11.50	Put	Bond Future	1,298.7500	1.2988	1,246.8900	1.2469	(3.993)	0	0	2,000
2020/02/12	2040	05/11/2020	10.31	Put	Bond Future	4,017.1500	4.0171	3,908.4200	3.9084	(2.707)	0	0	0
2020/02/12	2040	05/11/2020	10.32	Call	Bond Future	3,917.9000	3.9179	3,999.7100	3.9997	2.088	0	0	0
2020/02/12	2044	07/05/2020	9.81	Call	Bond Future	900.0400	0.9000	911.3300	0.9113	1.254	0	0	0
2020/02/12	2044	07/05/2020	9.79	Put	Bond Future	4,415.7800	4.4158	4,322.3800	4.3224	(2.115)	0	0	0
2020/02/12	2044	07/05/2020	9.45	Put	Bond Future	6,769.8200	6.7698	6,667.9600	6.6680	(1.505)	0	0	0
2020/02/12	2044	07/05/2020	9.97	Put	Bond Future	3,425.4800	3.4255	3,339.7000	3.3397	(2.504)	0	0	0
2020/02/12	2044	07/05/2020	9.33	Call	Bond Future	159.3600	0.1594	160.3700	0.1604	0.634	0	0	100
2020/02/12	2044	07/05/2020	9.98	Call	Bond Future	1,390.0400	1.3900	1,408.6600	1.4087	1.340	0	0	100
2020/02/12	2044	07/05/2020	9.26	Call	Bond Future	116.6800	0.1167	117.3200	0.1173	0.549	0	0	556
2020/02/12	2044	07/05/2020			Bond Future	10.2270	89.3386	10.2138	89.4425	(0.129)	0.0000	0.0000	76,656
2020/02/12	2044	07/05/2020	9.81	Put	Bond Future	4,296.7700	4.2968	4,204.1300	4.2041	(2.156)	0	0	0
2020/02/12	2044	07/05/2020	9.79	Call	Bond Future	850.6200	0.8506	861.1500	0.8611	1.238	0	0	0
2020/02/12	2044	07/05/2020	10.81	Call	Bond Future	5,240.7700	5.2408	5,304.2500	5.3042	1.211	0	0	0
2020/02/12	2044	07/05/2020	10.81	Put	Bond Future	837.9300	0.8379	797.4800	0.7975	(4.827)	0	0	129
2020/02/12	2044	07/05/2020	9.33	Put	Bond Future	7,746.4100	7.7464	7,643.4900	7.6435	(1.329)	0	0	0
2020/02/12	2044	07/05/2020	9.80	Put	Bond Future	4,355.9200	4.3559	4,262.8900	4.2629	(2.136)	0	0	0
2020/02/12	2044	07/05/2020	9.45	Call	Bond Future	259.8900	0.2599	261.9600	0.2620	0.796	0	0	129
2020/02/12	2044	07/05/2020	9.97	Call	Bond Future	1,357.7600	1.3578	1,375.9100	1.3759	1.337	0	0	129
2020/02/12	2044	07/05/2020	9.98	Put	Bond Future	3,375.7700	3.3758	3,290.4600	3.2905	(2.527)	0	0	0
2020/02/12	2044	07/05/2020	11.09	Call	Bond Future	6,901.4800	6.9015	6,975.7700	6.9758	1.076	0	0	0
2020/02/12	2044	07/05/2020	9.26	Put	Bond Future	8,341.4700	8.3415	8,238.1800	8.2382	(1.238)	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
2020/02/12	2044	07/05/2020	9.91	Put	Bond Future	3,735.3000	3.7353	3,646.7800	3.6468	(2.370)	0	0	0
2020/02/12	2044	07/05/2020	9.80	Call	Bond Future	875.0400	0.8750	885.9400	0.8859	1.246	0	0	0
2020/02/12	2044	07/05/2020	11.09	Put	Bond Future	516.4900	0.5165	486.8500	0.4869	(5.739)	0	0	100
2020/02/12	2044	07/05/2020	9.91	Call	Bond Future	1,173.0300	1.1730	1,188.4400	1.1884	1.314	0	0	556
2020/02/12	2044	07/05/2020	11.02	Call	Bond Future	6,480.2000	6.4802	6,551.8100	6.5518	1.105	0	0	0
2020/02/12	2044	07/05/2020	11.02	Put	Bond Future	583.0800	0.5831	550.7600	0.5508	(5.543)	0	0	556
2020/02/12	2044	06/08/2020	9.98	Call	Bond Future	2,221.7700	2.2218	2,242.8000	2.2428	0.947	0	0	602
2020/02/12	2044	06/08/2020	11.09	Put	Bond Future	1,482.0600	1.4821	1,435.5300	1.4355	(3.140)	0	0	602
2020/02/12	2044	06/08/2020	9.01	Call	Bond Future	298.8400	0.2988	299.9300	0.2999	0.365	0	0	140
2020/02/12	2044	06/08/2020	9.66	Call	Bond Future	1,298.8000	1.2988	1,308.2900	1.3083	0.731	0	0	140
2020/02/12	2044	06/08/2020	9.88	Call	Bond Future	1,905.0000	1.9050	1,921.8300	1.9218	0.883	0	0	0
2020/02/12	2044	06/08/2020			Bond Future	10.3108	86.5717	10.2972	86.6771	(0.131)	0.0000	0.0000	500
2020/02/12	2044	06/08/2020	9.36	Put	Bond Future	8,632.8100	8.6328	8,531.5900	8.5316	(1.173)	0	0	0
2020/02/12	2044	06/08/2020	9.36	Call	Bond Future	680.6400	0.6806	684.8400	0.6848	0.617	0	0	602
2020/02/12	2044	06/08/2020	9.98	Put	Bond Future	4,858.0700	4.8581	4,773.6800	4.7737	(1.737)	0	0	0
2020/02/12	2044	06/08/2020	9.86	Call	Bond Future	1,844.9400	1.8449	1,860.9200	1.8609	0.866	0	0	0
2020/02/12	2044	06/08/2020	9.86	Put	Bond Future	5,470.9500	5.4710	5,381.5100	5.3815	(1.635)	0	0	0
2020/02/12	2044	06/08/2020	11.09	Call	Bond Future	7,199.7400	7.1997	7,258.6300	7.2586	0.818	0	0	0
2020/02/12	2044	06/08/2020	9.01	Put	Bond Future	11,485.7900	11.4858	11,381.4600	11.3815	(0.908)	0	0	0
2020/02/12	2044	06/08/2020	9.66	Put	Bond Future	6,615.3200	6.6153	6,519.3900	6.5194	(1.450)	0	0	0
2020/02/12	2044	06/08/2020	9.88	Put	Bond Future	5,364.8000	5.3648	5,276.2100	5.2762	(1.651)	0	0	0
2020/02/12	2044	06/08/2020	10.93	Call	Bond Future	6,350.2300	6.3502	6,404.5800	6.4046	0.856	0	0	0
2020/02/12	2044	06/08/2020	10.93	Put	Bond Future	1,753.3000	1.7533	1,702.2300	1.7022	(2.913)	0	0	140
2020/02/12	2044	06/08/2020	9.87	Call	Bond Future	1,874.7200	1.8747	1,891.2300	1.8912	0.881	0	0	0
2020/02/12	2044	06/08/2020	9.87	Put	Bond Future	5,417.5600	5.4176	5,328.6500	5.3287	(1.641)	0	0	0
2020/02/12	2044	05/11/2020	11.06	Put	Bond Future	2,113.6200	2.1136	2,062.1700	2.0622	(2.434)	0	0	525
2020/02/12	2044	05/11/2020	11.43	Call	Bond Future	8,908.0300	8.9080	8,974.2900	8.9743	0.744	0	0	0
2020/02/12	2044	05/11/2020	9.72	Put	Bond Future	7,125.9900	7.1260	7,034.6700	7.0347	(1.282)	0	0	0
2020/02/12	2044	05/11/2020	9.97	Call	Bond Future	2,444.0400	2.4440	2,464.8000	2.4648	0.849	0	0	568
2020/02/12	2044	05/11/2020	9.29	Put	Bond Future	10,036.9600	10.0370	9,936.5300	9.9365	(1.001)	0	0	0
2020/02/12	2044	05/11/2020	9.96	Put	Bond Future	5,827.5700	5.8276	5,740.7900	5.7408	(1.489)	0	0	0
2020/02/12	2044	05/11/2020	10.36	Call	Bond Future	3,837.2000	3.8372	3,871.6600	3.8717	0.898	0	0	0
2020/02/12	2044	05/11/2020			Bond Future	10.3912	88.1059	10.3772	88.2134	(0.135)	0.0000	0.0000	0
2020/02/12	2044	05/11/2020	9.72	Call	Bond Future	1,710.5000	1.7105	1,726.7100	1.7267	0.948	0	0	1,815
2020/02/12	2044	05/11/2020	9.97	Put	Bond Future	5,778.0000	5.7780	5,691.2300	5.6912	(1.502)	0	0	0
2020/02/12	2044	05/11/2020	9.96	Call	Bond Future	2,411.8600	2.4119	2,432.6100	2.4326	0.860	0	0	0
2020/02/12	2044	05/11/2020	11.38	Call	Bond Future	8,644.7400	8.6447	8,709.7400	8.7097	0.752	0	0	0
2020/02/12	2044	05/11/2020	11.38	Put	Bond Future	1,591.7100	1.5917	1,549.1800	1.5492	(2.672)	0	0	568
2020/02/12	2044	05/11/2020	10.34	Call	Bond Future	3,759.4600	3.7595	3,792.6400	3.7926	0.883	0	0	0
2020/02/12	2044	05/11/2020	10.34	Put	Bond Future	4,153.8200	4.1538	4,079.4700	4.0795	(1.790)	0	0	0
2020/02/12	2044	05/11/2020	11.06	Call	Bond Future	6,994.9000	6.9949	7,050.9800	7.0510	0.802	0	0	0
2020/02/12	2044	05/11/2020	10.04	Put	Bond Future	5,438.1200	5.4381	5,353.1800	5.3532	(1.562)	0	0	0
2020/02/12	2044	05/11/2020	11.17	Put	Bond Future	1,914.2800	1.9143	1,866.0600	1.8661	(2.519)	0	0	1,815
2020/02/12	2044	05/11/2020	11.43	Put	Bond Future	1,524.6600	1.5247	1,483.3900	1.4834	(2.707)	0	0	1,815
2020/02/12	2044	05/11/2020	8.87	Put	Bond Future	13,521.1100	13.5211	13,415.9600	13.4160	(0.778)	0	0	0
2020/02/12	2044	05/11/2020	9.29	Call	Bond Future	849.2700	0.8493	856.3700	0.8564	0.836	0	0	568
2020/02/12	2044	05/11/2020	10.36	Put	Bond Future	4,077.2800	4.0773	4,004.2100	4.0042	(1.792)	0	0	0
2020/02/12	2044	05/11/2020	10.04	Call	Bond Future	2,672.9600	2.6730	2,695.5500	2.6956	0.845	0	0	525

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
2020/02/12	2044	05/11/2020	9.34	Put	Bond Future	9,657.8100	9.6578	9,558.1900	9.5582	(1.031)	0	0	0
2020/02/12	2044	05/11/2020	9.34	Call	Bond Future	921.7200	0.9217	929.6300	0.9296	0.858	0	0	525
2020/02/12	2044	05/11/2020	11.17	Call	Bond Future	7,553.5100	7.5535	7,612.8200	7.6128	0.785	0	0	0
2020/02/12	2044	05/11/2020	8.87	Call	Bond Future	397.8000	0.3978	400.1800	0.4002	0.598	0	0	1,815
2020/02/12	2044	05/11/2020	10.02	Put	Bond Future	5,533.9400	5.5339	5,448.3800	5.4484	(1.546)	0	0	0
2020/02/12	2044	05/11/2020	10.02	Call	Bond Future	2,606.8800	2.6069	2,628.8500	2.6288	0.843	0	0	1,815
2020/02/12	2044	05/11/2020	10.35	Call	Bond Future	3,798.2400	3.7982	3,832.0600	3.8321	0.890	0	0	0
2020/02/12	2044	05/11/2020	10.35	Put	Bond Future	4,115.4000	4.1154	4,041.6900	4.0417	(1.791)	0	0	0
2020/02/12	2044	04/02/2021	10.04	Put	Bond Future	6,577.9400	6.5779	6,490.6500	6.4907	(1.327)	0	0	0
2020/02/12	2044	04/02/2021	10.37	Call	Bond Future	4,292.2100	4.2922	4,323.8800	4.3239	0.738	0	0	0
2020/02/12	2044	04/02/2021	10.35	Put	Bond Future	5,207.1900	5.2072	5,128.3800	5.1284	(1.513)	0	0	0
2020/02/12	2044	04/02/2021			Bond Future	10.4797	85.2860	10.4652	85.3959	(0.139)	0.0000	0.0000	0
2020/02/12	2044	04/02/2021	10.37	Put	Bond Future	5,127.4800	5.1275	5,049.2500	5.0493	(1.526)	0	0	0
2020/02/12	2044	04/02/2021	10.35	Call	Bond Future	4,218.2100	4.2182	4,249.3000	4.2493	0.737	0	0	0
2020/02/12	2044	04/02/2021	10.04	Call	Bond Future	3,146.7300	3.1467	3,169.3400	3.1693	0.719	0	0	0
2020/02/12	2044	04/02/2021	10.84	Call	Bond Future	6,194.8000	6.1948	6,240.0600	6.2401	0.731	0	0	0
2020/02/12	2044	04/02/2021	10.36	Put	Bond Future	5,167.2000	5.1672	5,088.6900	5.0887	(1.519)	0	0	0
2020/02/12	2044	04/02/2021	10.84	Put	Bond Future	3,545.7500	3.5457	3,481.1100	3.4811	(1.823)	0	0	405
2020/02/12	2044	04/02/2021	10.29	Call	Bond Future	4,000.1000	4.0001	4,029.5000	4.0295	0.735	0	0	0
2020/02/12	2044	04/02/2021	10.29	Put	Bond Future	5,452.9800	5.4530	5,372.4800	5.3725	(1.476)	0	0	405
2020/02/12	2044	04/02/2021	9.66	Put	Bond Future	8,635.1900	8.6352	8,540.9200	8.5409	(1.092)	0	0	0
2020/02/12	2044	04/02/2021	9.66	Call	Bond Future	2,050.4900	2.0505	2,066.1200	2.0661	0.762	0	0	405
2020/02/12	2044	04/02/2021	10.36	Call	Bond Future	4,255.1300	4.2551	4,286.5200	4.2865	0.738	0	0	0
2020/02/12	2046	07/05/2020			Bond Future	107.1195	107.1195	107.1018	107.1018	(0.016)	0.0000	0.0000	14,000
2020/02/12	2046	06/08/2020			Bond Future	109.0860	109.0860	109.0678	109.0678	(0.017)	0.0000	0.0000	0
2020/02/12	2046	05/11/2020			Bond Future	109.2562	109.2562	109.2377	109.2377	(0.017)	0.0000	0.0000	0
2020/02/12	2050	07/05/2020			Bond Future	111.1639	111.1639	111.1460	111.1460	(0.016)	0.0000	0.0000	11,773
2020/02/12	2050	06/08/2020			Bond Future	111.3317	111.3317	111.3132	111.3132	(0.017)	0.0000	0.0000	0
2020/02/12	2050	05/11/2020			Bond Future	113.3308	113.3308	113.3124	113.3124	(0.016)	0.0000	0.0000	0
2020/02/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	AL37	07/05/2020			Index Future	704.6540	704.6540	704.8750	704.8750	0.031	0.0000	0.0000	0
2020/02/12	AL37	06/08/2020			Index Future	717.2810	717.2810	717.5040	717.5040	0.031	0.0000	0.0000	0
2020/02/12	AL7T	07/05/2020			Index Future	813.2150	813.2150	813.4740	813.4740	0.032	0.0000	0.0000	0
2020/02/12	AL7T	06/08/2020			Index Future	827.7880	827.7880	828.0500	828.0500	0.032	0.0000	0.0000	0
2020/02/12	ALBI	07/05/2020			Index Future	720.0340	720.0340	720.6050	720.6050	0.079	0.0000	0.0000	211
2020/02/12	ALBI	06/08/2020			Index Future	732.9360	732.9360	733.5170	733.5170	0.079	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
2020/02/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C226	25/01/2023			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
2020/02/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/12	ES33	07/05/2020			Bond Future	11.0368	76.7576	11.0065	76.9293	(0.275)	0.0000	0.0000	350
2020/02/12	ES33	06/08/2020			Bond Future	11.1619	78.1481	11.1305	78.3227	(0.281)	0.0000	0.0000	0
2020/02/12	ES33	05/11/2020			Bond Future	11.2930	75.7419	11.2604	75.9197	(0.289)	0.0000	0.0000	0
2020/02/12	ES42	07/05/2020			Bond Future	11.3703	77.3682	11.3506	77.4958	(0.174)	0.0000	0.0000	4,919
2020/02/12	ES42	06/08/2020			Bond Future	11.4921	78.7700	11.4717	78.8997	(0.178)	0.0000	0.0000	0
2020/02/12	ES42	05/11/2020			Bond Future	11.6184	75.9029	11.5972	76.0350	(0.182)	0.0000	0.0000	0
2020/02/12	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	GOVI	07/05/2020			GOVI	712.0750	712.0750	712.6010	712.6010	0.074	0.0000	0.0000	1,177
2020/02/12	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	GOVI	07/05/2020	720.00	Put	GOVI	79,250.0000	7.9250	73,990.0000	7.3990	(6.637)	0	0	0
2020/02/12	GOVI	07/05/2020	719.98	Put	GOVI	79,050.0000	7.9050	73,790.0000	7.3790	(6.654)	0	0	0
2020/02/12	GOVI	07/05/2020	719.99	Put	GOVI	79,150.0000	7.9150	73,890.0000	7.3890	(6.646)	0	0	0
2020/02/12	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	GOVI	06/08/2020	728.12	Put	GOVI	32,850.0000	3.2850	27,510.0000	2.7510	(16.256)	0	0	0
2020/02/12	GOVI	06/08/2020			GOVI	724.8350	724.8350	725.3690	725.3690	0.074	0.0000	0.0000	0
2020/02/12	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	GOVI	06/08/2020	728.14	Put	GOVI	33,050.0000	3.3050	27,710.0000	2.7710	(16.157)	0	0	0
2020/02/12	GOVI	06/08/2020	728.13	Put	GOVI	32,950.0000	3.2950	27,610.0000	2.7610	(16.206)	0	0	0
2020/02/12	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/12	IGOV	07/05/2020			Index Future	263.2980	263.2980	263.2560	263.2560	(0.016)	0.0000	0.0000	1,049
2020/02/12	IGOV	06/08/2020			Index Future	268.0790	268.0790	268.0360	268.0360	(0.016)	0.0000	0.0000	0
2020/02/12	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/12	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2020/02/12	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0

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2020/02/12	IS05	17/12/2020			Interest Rate Swap	95.3300	95.3300	95.3300	95.3300	0.000	0.0000	0.0000	0
2020/02/12	IS05	16/03/2021			Interest Rate Swap	94.2400	94.2400	94.2300	94.2300	(0.011)	0.0000	0.0000	0
2020/02/12	IS05	15/06/2021			Interest Rate Swap	93.0700	93.0700	93.0700	93.0700	0.000	0.0000	0.0000	0
2020/02/12	IS05	21/09/2021			Interest Rate Swap	92.8700	92.8700	92.8600	92.8600	(0.011)	0.0000	0.0000	0
2020/02/12	IS05	21/12/2021			Interest Rate Swap	94.7500	94.7500	94.7300	94.7300	(0.021)	0.0000	0.0000	51
2020/02/12	IS05	15/03/2022			Interest Rate Swap	94.6000	94.6000	94.5600	94.5600	(0.042)	0.0000	0.0000	0
2020/02/12	IS05	21/06/2022			Interest Rate Swap	95.4600	95.4600	95.4100	95.4100	(0.052)	0.0000	0.0000	0
2020/02/12	IS05	20/09/2022			Interest Rate Swap	99.1000	99.1000	99.0600	99.0600	(0.040)	0.0000	0.0000	0
2020/02/12	IS05	20/12/2022			Interest Rate Swap	100.0700	100.0700	100.0300	100.0300	(0.040)	0.0000	0.0000	0
2020/02/12	IS05	22/03/2023			Interest Rate Swap	93.0600	93.0600	93.0100	93.0100	(0.054)	0.0000	0.0000	0
2020/02/12	IS05	20/06/2023			Interest Rate Swap	98.9200	98.9200	98.8700	98.8700	(0.051)	0.0000	0.0000	0
2020/02/12	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/12	IS10	17/12/2025			Interest Rate Swap	88.8300	88.8300	88.7200	88.7200	(0.124)	0.0000	0.0000	0
2020/02/12	IS10	16/03/2026			Interest Rate Swap	85.5800	85.5800	85.4700	85.4700	(0.129)	0.0000	0.0000	0
2020/02/12	IS10	15/06/2026			Interest Rate Swap	84.1400	84.1400	84.0300	84.0300	(0.131)	0.0000	0.0000	0
2020/02/12	IS10	21/09/2026			Interest Rate Swap	86.2500	86.2500	86.1300	86.1300	(0.139)	0.0000	0.0000	0
2020/02/12	IS10	21/12/2026			Interest Rate Swap	90.0800	90.0800	89.9600	89.9600	(0.133)	0.0000	0.0000	0
2020/02/12	IS10	15/03/2027			Interest Rate Swap	88.5200	88.5200	88.4000	88.4000	(0.136)	0.0000	0.0000	0
2020/02/12	IS10	21/06/2027			Interest Rate Swap	90.5900	90.5900	90.4800	90.4800	(0.121)	0.0000	0.0000	0
2020/02/12	IS10	20/09/2027			Interest Rate Swap	96.1400	96.1400	96.0500	96.0500	(0.094)	0.0000	0.0000	0
2020/02/12	IS10	20/12/2027			Interest Rate Swap	96.4600	96.4600	96.3800	96.3800	(0.083)	0.0000	0.0000	0
2020/02/12	IS10	22/03/2028			Interest Rate Swap	89.7200	89.7200	89.6400	89.6400	(0.089)	0.0000	0.0000	0
2020/02/12	IS10	20/06/2028			Interest Rate Swap	97.1500	97.1500	97.0700	97.0700	(0.082)	0.0000	0.0000	0
2020/02/12	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/12	R023	07/05/2020	6.91	Put	Bond Future	195.9800	0.1960	196.1900	0.1962	0.107	0	0	0
2020/02/12	R023	07/05/2020			Bond Future	6.5852	104.4697	6.5916	104.4532	0.098	0.0000	0.0000	67,970
2020/02/12	R023	07/05/2020	6.90	Call	Bond Future	1,005.1900	1.0052	988.9600	0.9890	(1.615)	0	0	0
2020/02/12	R023	07/05/2020	6.90	Put	Bond Future	200.8300	0.2008	201.1000	0.2011	0.134	0	0	0
2020/02/12	R023	07/05/2020	6.91	Call	Bond Future	1,025.7700	1.0258	1,009.4800	1.0095	(1.588)	0	0	0
2020/02/12	R023	07/05/2020	6.89	Call	Bond Future	984.7400	0.9847	968.5700	0.9686	(1.642)	0	0	0
2020/02/12	R023	07/05/2020	6.89	Put	Bond Future	205.8000	0.2058	206.1300	0.2061	0.160	0	0	0
2020/02/12	R023	06/08/2020	7.26	Call	Bond Future	1,941.4900	1.9415	1,931.7300	1.9317	(0.503)	0	0	0
2020/02/12	R023	06/08/2020			Bond Future	6.5021	106.3622	6.5094	106.3450	0.112	0.0000	0.0000	0
2020/02/12	R023	06/08/2020	7.26	Put	Bond Future	172.7300	0.1727	180.1700	0.1802	4.307	0	0	0
2020/02/12	R023	06/08/2020	7.27	Call	Bond Future	1,961.8700	1.9619	1,952.0300	1.9520	(0.502)	0	0	0
2020/02/12	R023	06/08/2020	7.28	Put	Bond Future	167.5700	0.1676	174.8400	0.1748	4.338	0	0	0
2020/02/12	R023	06/08/2020	7.27	Put	Bond Future	170.0300	0.1700	177.3900	0.1774	4.329	0	0	0
2020/02/12	R023	06/08/2020	7.28	Call	Bond Future	1,982.4800	1.9825	1,972.5500	1.9725	(0.501)	0	0	0
2020/02/12	R023	05/11/2020	7.46	Put	Bond Future	168.5200	0.1685	166.4200	0.1664	(1.246)	0	0	0
2020/02/12	R023	05/11/2020	7.47	Put	Bond Future	166.5600	0.1666	164.2600	0.1643	(1.381)	0	0	0
2020/02/12	R023	05/11/2020			Bond Future	6.4172	104.3182	6.4252	104.3009	0.125	0.0000	0.0000	0
2020/02/12	R023	05/11/2020	7.46	Call	Bond Future	2,380.0000	2.3800	2,360.6300	2.3606	(0.814)	0	0	0
2020/02/12	R023	05/11/2020	7.47	Call	Bond Future	2,398.9600	2.3990	2,379.3900	2.3794	(0.816)	0	0	0

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2020/02/12	R023	05/11/2020	7.45	Call	Bond Future	2,361.0700	2.3611	2,341.7000	2.3417	(0.820)	0	0	0
2020/02/12	R023	05/11/2020	7.45	Put	Bond Future	170.5000	0.1705	168.4000	0.1684	(1.232)	0	0	0
2020/02/12	R035	07/05/2020	9.48	Put	Bond Future	3,490.7800	3.4908	3,379.5100	3.3795	(3.188)	0	0	0
2020/02/12	R035	07/05/2020	9.47	Call	Bond Future	1,017.0000	1.0170	1,040.7900	1.0408	2.339	0	0	0
2020/02/12	R035	07/05/2020	9.85	Call	Bond Future	2,259.6700	2.2597	2,310.7400	2.3107	2.260	0	0	7,500
2020/02/12	R035	07/05/2020	10.57	Put	Bond Future	547.4400	0.5474	510.5900	0.5106	(6.731)	0	0	3,530
2020/02/12	R035	07/05/2020	9.75	Call	Bond Future	1,879.3800	1.8794	1,923.6600	1.9237	2.356	0	0	5,000
2020/02/12	R035	07/05/2020	10.75	Put	Bond Future	395.6200	0.3956	366.0900	0.3661	(7.464)	0	0	5,000
2020/02/12	R035	07/05/2020			Bond Future	9.8082	94.5415	9.7897	94.6770	(0.189)	0.0000	0.0000	117,819
2020/02/12	R035	07/05/2020	9.11	Put	Bond Future	5,647.1700	5.6472	5,520.2400	5.5202	(2.248)	0	0	0
2020/02/12	R035	07/05/2020	9.11	Call	Bond Future	326.7900	0.3268	335.3700	0.3354	2.626	0	0	5,000
2020/02/12	R035	07/05/2020	9.48	Call	Bond Future	1,043.3900	1.0434	1,067.6300	1.0676	2.323	0	0	0
2020/02/12	R035	07/05/2020	9.47	Put	Bond Future	3,540.4300	3.5404	3,428.7100	3.4287	(3.156)	0	0	0
2020/02/12	R035	07/05/2020	9.85	Put	Bond Future	1,954.4700	1.9545	1,870.0300	1.8700	(4.320)	0	0	0
2020/02/12	R035	07/05/2020	9.78	Put	Bond Future	2,196.2300	2.1962	2,107.0500	2.1071	(4.061)	0	0	0
2020/02/12	R035	07/05/2020	10.57	Call	Bond Future	5,885.5000	5.8855	5,984.1600	5.9842	1.676	0	0	0
2020/02/12	R035	07/05/2020	9.75	Put	Bond Future	2,306.5900	2.3066	2,215.3600	2.2154	(3.955)	0	0	0
2020/02/12	R035	07/05/2020	10.75	Call	Bond Future	6,928.7600	6.9288	7,034.7400	7.0347	1.530	0	0	0
2020/02/12	R035	07/05/2020	9.49	Call	Bond Future	1,070.2000	1.0702	1,095.0400	1.0950	2.321	0	0	0
2020/02/12	R035	07/05/2020	9.49	Put	Bond Future	3,441.6400	3.4416	3,330.9700	3.3310	(3.216)	0	0	0
2020/02/12	R035	07/05/2020	9.55	Put	Bond Future	3,151.8400	3.1518	3,045.1300	3.0451	(3.386)	0	0	0
2020/02/12	R035	07/05/2020	9.55	Call	Bond Future	1,234.2600	1.2343	1,263.0600	1.2631	2.333	0	0	7,500
2020/02/12	R035	07/05/2020	9.78	Call	Bond Future	1,989.6300	1.9896	2,035.9600	2.0360	2.329	0	0	3,530
2020/02/12	R035	07/05/2020	9.18	Put	Bond Future	5,191.2100	5.1912	5,066.5300	5.0665	(2.402)	0	0	0
2020/02/12	R035	07/05/2020	9.18	Call	Bond Future	423.8800	0.4239	434.7100	0.4347	2.555	0	0	3,530
2020/02/12	R035	06/08/2020	9.00	Put	Bond Future	7,363.2600	7.3633	7,236.7600	7.2368	(1.718)	0	0	0
2020/02/12	R035	06/08/2020	9.92	Put	Bond Future	2,937.0000	2.9370	2,850.6700	2.8507	(2.939)	0	0	0
2020/02/12	R035	06/08/2020			Bond Future	9.8864	96.2541	9.8673	96.3917	(0.193)	0.0000	0.0000	410
2020/02/12	R035	06/08/2020	9.00	Call	Bond Future	647.7900	0.6478	658.8800	0.6589	1.712	0	0	24,761
2020/02/12	R035	06/08/2020	9.92	Call	Bond Future	3,178.7300	3.1787	3,229.9900	3.2300	1.613	0	0	0
2020/02/12	R035	06/08/2020	9.93	Call	Bond Future	3,217.1300	3.2171	3,268.9200	3.2689	1.610	0	0	0
2020/02/12	R035	06/08/2020	9.91	Put	Bond Future	2,970.3100	2.9703	2,883.4600	2.8835	(2.924)	0	0	0
2020/02/12	R035	06/08/2020	8.75	Put	Bond Future	9,118.3200	9.1183	8,986.5700	8.9866	(1.445)	0	0	0
2020/02/12	R035	06/08/2020	8.75	Call	Bond Future	381.7800	0.3818	387.6200	0.3876	1.530	0	0	3,000
2020/02/12	R035	06/08/2020	9.93	Put	Bond Future	2,903.7100	2.9037	2,817.9100	2.8179	(2.955)	0	0	0
2020/02/12	R035	06/08/2020	9.91	Call	Bond Future	3,140.2800	3.1403	3,191.0200	3.1910	1.616	0	0	0
2020/02/12	R035	05/11/2020	10.34	Put	Bond Future	2,520.1000	2.5201	2,447.7800	2.4478	(2.870)	0	0	0
2020/02/12	R035	05/11/2020			Bond Future	9.9703	93.4606	9.9506	93.6008	(0.198)	0.0000	0.0000	0
2020/02/12	R035	05/11/2020	10.33	Call	Bond Future	5,040.9300	5.0409	5,108.4300	5.1084	1.339	0	0	0
2020/02/12	R035	05/11/2020	10.33	Put	Bond Future	2,544.0800	2.5441	2,471.3300	2.4713	(2.860)	0	0	0
2020/02/12	R035	05/11/2020	10.34	Call	Bond Future	5,084.9500	5.0850	5,152.8800	5.1529	1.336	0	0	0
2020/02/12	R035	05/11/2020	10.32	Call	Bond Future	4,997.3400	4.9973	5,064.4200	5.0644	1.342	0	0	0
2020/02/12	R035	05/11/2020	10.32	Put	Bond Future	2,568.5700	2.5686	2,495.4000	2.4954	(2.849)	0	0	0
2020/02/12	R035	04/02/2021	10.04	Put	Bond Future	4,339.0300	4.3390	4,248.7500	4.2488	(2.081)	0	0	0
2020/02/12	R035	04/02/2021	10.14	Put	Bond Future	0.0000	0.0000	3,921.7900	3.9218	100.000	0	0	650
2020/02/12	R035	04/02/2021	11.14	Put	Bond Future	0.0000	0.0000	1,742.3100	1.7423	100.000	0	0	650
2020/02/12	R035	04/02/2021	10.05	Call	Bond Future	4,206.2800	4.2063	4,259.2600	4.2593	1.260	0	0	0

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2020/02/12	R035	04/02/2021			Bond Future	10.0642	95.1183	10.0437	95.2615	(0.204)	0.0000	0.0000	0
2020/02/12	R035	04/02/2021	10.14	Call	Bond Future	0.0000	0.0000	4,589.9800	4.5900	100.000	0	0	0
2020/02/12	R035	04/02/2021	10.06	Call	Bond Future	4,242.3800	4.2424	4,295.3600	4.2954	1.249	0	0	0
2020/02/12	R035	04/02/2021	10.06	Put	Bond Future	4,271.7400	4.2717	4,181.4700	4.1815	(2.113)	0	0	0
2020/02/12	R035	04/02/2021	10.04	Call	Bond Future	4,170.3300	4.1703	4,223.3000	4.2233	1.270	0	0	0
2020/02/12	R035	04/02/2021	11.14	Call	Bond Future	0.0000	0.0000	8,943.9000	8.9439	100.000	0	0	0
2020/02/12	R035	04/02/2021	10.05	Put	Bond Future	4,305.2700	4.3053	4,215.0000	4.2150	(2.097)	0	0	0
2020/02/12	R186	07/05/2020	8.09	Put	Bond Future	1,125.9400	1.1259	1,082.1500	1.0822	(3.889)	0	0	0
2020/02/12	R186	07/05/2020	7.90	Put	Bond Future	1,649.2100	1.6492	1,597.1500	1.5972	(3.157)	0	0	2,500
2020/02/12	R186	07/05/2020	8.28	Put	Bond Future	740.4000	0.7404	705.5300	0.7055	(4.710)	0	0	0
2020/02/12	R186	07/05/2020	8.93	Call	Bond Future	4,946.4300	4.9464	5,000.1600	5.0002	1.086	0	0	0
2020/02/12	R186	07/05/2020			Bond Future	8.0260	116.5855	8.0138	116.6517	(0.151)	0.0000	0.0000	84,863
2020/02/12	R186	07/05/2020	8.08	Call	Bond Future	1,443.7600	1.4438	1,465.7300	1.4657	1.522	0	0	0
2020/02/12	R186	07/05/2020	8.08	Put	Bond Future	1,149.8900	1.1499	1,105.6400	1.1056	(3.848)	0	0	0
2020/02/12	R186	07/05/2020	8.50	Call	Bond Future	2,989.7600	2.9898	3,030.6800	3.0307	1.369	0	0	0
2020/02/12	R186	07/05/2020	8.50	Put	Bond Future	444.5600	0.4446	419.2600	0.4193	(5.691)	0	0	23,224
2020/02/12	R186	07/05/2020	8.09	Call	Bond Future	1,474.1000	1.4741	1,496.5300	1.4965	1.522	0	0	0
2020/02/12	R186	07/05/2020	7.90	Call	Bond Future	960.2400	0.9602	974.4000	0.9744	1.475	0	0	0
2020/02/12	R186	07/05/2020	8.28	Call	Bond Future	2,113.6000	2.1136	2,144.9500	2.1450	1.483	0	0	0
2020/02/12	R186	07/05/2020	8.93	Put	Bond Future	155.7500	0.1557	143.2600	0.1433	(8.019)	0	0	0
2020/02/12	R186	07/05/2020	8.07	Call	Bond Future	1,413.7800	1.4138	1,435.2900	1.4353	1.521	0	0	0
2020/02/12	R186	07/05/2020	8.07	Put	Bond Future	1,174.2200	1.1742	1,129.5100	1.1295	(3.808)	0	0	0
2020/02/12	R186	07/05/2020	7.60	Put	Bond Future	2,763.2200	2.7632	2,701.7100	2.7017	(2.226)	0	0	0
2020/02/12	R186	07/05/2020	7.60	Call	Bond Future	411.7000	0.4117	416.4100	0.4164	1.144	0	0	0
2020/02/12	R186	06/08/2020	8.25	Call	Bond Future	2,377.7700	2.3778	2,400.1500	2.4001	0.941	0	0	0
2020/02/12	R186	06/08/2020	8.38	Put	Bond Future	1,177.4300	1.1774	1,137.0500	1.1370	(3.430)	0	0	0
2020/02/12	R186	06/08/2020			Bond Future	8.0661	113.3939	8.0534	113.4609	(0.158)	0.0000	0.0000	1,870
2020/02/12	R186	06/08/2020	8.37	Call	Bond Future	2,779.6600	2.7797	2,805.9400	2.8059	0.945	0	0	0
2020/02/12	R186	06/08/2020	8.37	Put	Bond Future	1,194.4200	1.1944	1,153.7100	1.1537	(3.408)	0	0	0
2020/02/12	R186	06/08/2020	8.25	Put	Bond Future	1,415.1000	1.4151	1,370.4900	1.3705	(3.152)	0	0	3,150
2020/02/12	R186	06/08/2020	8.38	Call	Bond Future	2,814.3500	2.8144	2,840.9600	2.8410	0.946	0	0	0
2020/02/12	R186	06/08/2020	8.36	Call	Bond Future	2,745.1400	2.7451	2,771.1000	2.7711	0.946	0	0	0
2020/02/12	R186	06/08/2020	8.36	Put	Bond Future	1,211.6100	1.2116	1,170.5800	1.1706	(3.386)	0	0	0
2020/02/12	R186	05/11/2020	8.64	Put	Bond Future	1,079.4000	1.0794	1,107.1700	1.1072	2.573	0	0	0
2020/02/12	R186	05/11/2020	8.65	Call	Bond Future	3,774.3200	3.7743	3,870.8500	3.8708	2.558	0	0	0
2020/02/12	R186	05/11/2020			Bond Future	8.1087	115.4038	8.0952	115.4722	(0.166)	0.0000	0.0000	0
2020/02/12	R186	05/11/2020	8.66	Call	Bond Future	3,810.4500	3.8105	3,907.3000	3.9073	2.542	0	0	0
2020/02/12	R186	05/11/2020	8.66	Put	Bond Future	1,053.0400	1.0530	1,081.4600	1.0815	2.699	0	0	0
2020/02/12	R186	05/11/2020	9.26	Put	Bond Future	507.0400	0.5070	484.2400	0.4842	(4.497)	0	0	3,500
2020/02/12	R186	05/11/2020	8.64	Call	Bond Future	3,738.3000	3.7383	3,834.5000	3.8345	2.573	0	0	0
2020/02/12	R186	05/11/2020	7.84	Put	Bond Future	2,803.4500	2.8035	2,782.0600	2.7821	(0.763)	0	0	0
2020/02/12	R186	05/11/2020	8.65	Put	Bond Future	1,066.1500	1.0661	1,094.2500	1.0942	2.636	0	0	0
2020/02/12	R186	05/11/2020	8.34	Put	Bond Future	1,567.3800	1.5674	1,574.6500	1.5747	0.464	0	0	0
2020/02/12	R186	05/11/2020	8.34	Call	Bond Future	2,734.9500	2.7350	2,810.6500	2.8106	2.768	0	0	3,500
2020/02/12	R186	05/11/2020	9.26	Call	Bond Future	6,167.6100	6.1676	6,213.2400	6.2132	0.740	0	0	0
2020/02/12	R186	05/11/2020	7.84	Call	Bond Future	1,427.3300	1.4273	1,474.3700	1.4744	3.296	0	0	3,500

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2020/02/12	R197	07/05/2020			Bond Future	309.2372	309.2372	309.1616	309.1616	(0.024)	0.0000	0.0000	2,507
2020/02/12	R197	06/08/2020			Bond Future	307.1517	307.1517	307.0737	307.0737	(0.025)	0.0000	0.0000	0
2020/02/12	R197	05/11/2020			Bond Future	312.6670	312.6670	312.5884	312.5884	(0.025)	0.0000	0.0000	0
2020/02/12	R202	07/05/2020			Bond Future	228.4842	228.4842	228.4460	228.4460	(0.017)	0.0000	0.0000	8,483
2020/02/12	R202	06/08/2020			Bond Future	228.5556	228.5556	228.5160	228.5160	(0.017)	0.0000	0.0000	0
2020/02/12	R202	05/11/2020			Bond Future	232.6599	232.6599	232.6201	232.6201	(0.017)	0.0000	0.0000	0
2020/02/12	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	R208	07/05/2020	4.80	Put	Bond Future	1,329.2300	1.3292	1,333.3200	1.3333	0.308	0	0	0
2020/02/12	R208	07/05/2020			Bond Future	6.3448	101.1088	6.3496	101.1047	0.076	0.0000	0.0000	15,983
2020/02/12	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	R208	07/05/2020	4.82	Put	Bond Future	1,311.8400	1.3118	1,315.9300	1.3159	0.312	0	0	0
2020/02/12	R208	07/05/2020	4.81	Put	Bond Future	1,320.5300	1.3205	1,324.6200	1.3246	0.310	0	0	0
2020/02/12	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	R208	06/08/2020	5.57	Put	Bond Future	265.4400	0.2654	269.1700	0.2692	1.405	0	0	0
2020/02/12	R208	06/08/2020			Bond Future	5.9688	102.9405	5.9762	102.9360	0.124	0.0000	0.0000	0
2020/02/12	R208	06/08/2020	5.56	Call	Bond Future	17.6400	0.0176	16.8400	0.0168	(4.535)	0	0	0
2020/02/12	R208	06/08/2020	5.56	Put	Bond Future	270.5700	0.2706	274.3300	0.2743	1.390	0	0	0
2020/02/12	R208	06/08/2020	5.57	Call	Bond Future	18.7100	0.0187	17.8800	0.0179	(4.436)	0	0	0
2020/02/12	R208	06/08/2020	5.55	Call	Bond Future	16.7600	0.0168	15.9900	0.0160	(4.594)	0	0	0
2020/02/12	R208	06/08/2020	5.55	Put	Bond Future	275.8900	0.2759	279.6800	0.2797	1.374	0	0	0
2020/02/12	R208	05/11/2020	4.78	Call	Bond Future	24.0100	0.0240	22.9200	0.0229	(4.540)	0	0	0
2020/02/12	R208	05/11/2020	4.77	Put	Bond Future	164.7600	0.1648	168.1200	0.1681	2.039	0	0	0
2020/02/12	R208	05/11/2020			Bond Future	5.1383	101.3630	5.1498	101.3586	0.224	0.0000	0.0000	0
2020/02/12	R208	05/11/2020	4.79	Call	Bond Future	25.1500	0.0252	24.0300	0.0240	(4.453)	0	0	0
2020/02/12	R208	05/11/2020	4.79	Put	Bond Future	159.0600	0.1591	162.3600	0.1624	2.075	0	0	0
2020/02/12	R208	05/11/2020	4.78	Put	Bond Future	161.7700	0.1618	165.1000	0.1651	2.058	0	0	0
2020/02/12	R208	05/11/2020	4.77	Call	Bond Future	23.1500	0.0231	22.0900	0.0221	(4.579)	0	0	0
2020/02/12	R209	07/05/2020	9.47	Call	Bond Future	717.7100	0.7177	735.5900	0.7356	2.491	0	0	0
2020/02/12	R209	07/05/2020			Bond Future	9.8800	71.9036	9.8619	72.0165	(0.183)	0.0000	0.0000	70,167
2020/02/12	R209	07/05/2020	9.45	Call	Bond Future	679.9100	0.6799	696.8600	0.6969	2.493	0	0	0
2020/02/12	R209	07/05/2020	9.45	Put	Bond Future	3,429.3700	3.4294	3,333.5100	3.3335	(2.795)	0	0	0
2020/02/12	R209	07/05/2020	9.47	Put	Bond Future	3,335.9300	3.3359	3,241.0000	3.2410	(2.846)	0	0	0
2020/02/12	R209	07/05/2020	9.46	Call	Bond Future	698.7000	0.6987	716.1100	0.7161	2.492	0	0	0
2020/02/12	R209	07/05/2020	9.46	Put	Bond Future	3,382.5000	3.3825	3,287.1000	3.2871	(2.820)	0	0	0
2020/02/12	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	R209	06/08/2020	5.55	Put	Bond Future	36,326.8100	36.3268	36,212.2700	36.2123	(0.315)	0	0	0
2020/02/12	R209	06/08/2020			Bond Future	9.9548	73.2063	9.9362	73.3209	(0.187)	0.0000	0.0000	200
2020/02/12	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	R209	06/08/2020	5.57	Put	Bond Future	36,110.0000	36.1100	35,995.4600	35.9955	(0.317)	0	0	0
2020/02/12	R209	06/08/2020	5.56	Put	Bond Future	36,218.3300	36.2183	36,103.7900	36.1038	(0.316)	0	0	0
2020/02/12	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/12	R209	05/11/2020	10.02	Call	Bond Future	3,072.9800	3.0730	3,120.4600	3.1205	1.545	0	0	0
2020/02/12	R209	05/11/2020			Bond Future	10.0316	71.3537	10.0124	71.4704	(0.192)	0.0000	0.0000	0
2020/02/12	R209	05/11/2020	10.00	Call	Bond Future	3,010.3200	3.0103	3,057.3200	3.0573	1.561	0	0	0
2020/02/12	R209	05/11/2020	10.00	Put	Bond Future	3,202.1700	3.2022	3,132.4500	3.1325	(2.177)	0	0	0

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2020/02/12	R209	05/11/2020	10.02	Put	Bond Future	3,143.3200	3.1433	3,074.0800	3.0741	(2.203)	0	0	0
2020/02/12	R209	05/11/2020	10.01	Call	Bond Future	3,041.5800	3.0416	3,088.6900	3.0887	1.549	0	0	0
2020/02/12	R209	05/11/2020	10.01	Put	Bond Future	3,172.6400	3.1726	3,103.0300	3.1030	(2.194)	0	0	0
2020/02/12	R210	07/05/2020			Bond Future	188.1678	188.1678	188.1331	188.1331	(0.018)	0.0000	0.0000	1,941
2020/02/12	R210	06/08/2020			Bond Future	191.6223	191.6223	191.5864	191.5864	(0.019)	0.0000	0.0000	0
2020/02/12	R210	05/11/2020			Bond Future	192.3517	192.3517	192.3155	192.3155	(0.019)	0.0000	0.0000	0
2020/02/12	R212	07/05/2020			Bond Future	165.0315	165.0315	165.0199	165.0199	(0.007)	0.0000	0.0000	6,719
2020/02/12	R212	06/08/2020			Bond Future	165.7755	165.7755	165.7631	165.7631	(0.007)	0.0000	0.0000	0
2020/02/12	R212	05/11/2020			Bond Future	168.7524	168.7524	168.7401	168.7401	(0.007)	0.0000	0.0000	0
2020/02/12	R213	07/05/2020	9.01	Put	Bond Future	2,205.8300	2.2058	2,143.5600	2.1436	(2.823)	0	0	0
2020/02/12	R213	07/05/2020	9.00	Call	Bond Future	1,099.7800	1.0998	1,115.8200	1.1158	1.458	0	0	0
2020/02/12	R213	07/05/2020			Bond Future	9.1862	86.6042	9.1733	86.6829	(0.141)	0.0000	0.0000	18,829
2020/02/12	R213	07/05/2020	9.01	Call	Bond Future	1,124.9100	1.1249	1,141.3600	1.1414	1.462	0	0	0
2020/02/12	R213	07/05/2020	9.00	Put	Bond Future	2,242.5900	2.2426	2,179.9100	2.1799	(2.795)	0	0	0
2020/02/12	R213	07/05/2020	9.02	Call	Bond Future	1,150.3900	1.1504	1,167.4100	1.1674	1.479	0	0	0
2020/02/12	R213	07/05/2020	9.02	Put	Bond Future	2,169.4800	2.1695	2,107.7800	2.1078	(2.844)	0	0	0
2020/02/12	R213	06/08/2020	9.31	Call	Bond Future	2,572.2400	2.5722	2,601.2700	2.6013	1.129	0	0	0
2020/02/12	R213	06/08/2020			Bond Future	9.2508	88.1730	9.2374	88.2528	(0.144)	0.0000	0.0000	300
2020/02/12	R213	06/08/2020	9.29	Call	Bond Future	2,507.6600	2.5077	2,536.0500	2.5360	1.132	0	0	0
2020/02/12	R213	06/08/2020	9.29	Put	Bond Future	2,273.6700	2.2737	2,222.2400	2.2222	(2.262)	0	0	0
2020/02/12	R213	06/08/2020	9.31	Put	Bond Future	2,219.2900	2.2193	2,168.5000	2.1685	(2.289)	0	0	0
2020/02/12	R213	06/08/2020	9.30	Call	Bond Future	2,539.8500	2.5399	2,568.5600	2.5686	1.130	0	0	0
2020/02/12	R213	06/08/2020	9.30	Put	Bond Future	2,246.3500	2.2463	2,195.2400	2.1952	(2.275)	0	0	0
2020/02/12	R213	05/11/2020	9.60	Put	Bond Future	2,116.3900	2.1164	2,069.6400	2.0696	(2.209)	0	0	0
2020/02/12	R213	05/11/2020	9.59	Call	Bond Future	3,690.8100	3.6908	3,725.4800	3.7255	0.939	0	0	0
2020/02/12	R213	05/11/2020			Bond Future	9.3220	86.1869	9.3081	86.2683	(0.149)	0.0000	0.0000	0
2020/02/12	R213	05/11/2020	9.60	Call	Bond Future	3,726.9200	3.7269	3,761.5800	3.7616	0.930	0	0	0
2020/02/12	R213	05/11/2020	9.59	Put	Bond Future	2,137.5100	2.1375	2,090.7700	2.0908	(2.187)	0	0	0
2020/02/12	R213	05/11/2020	9.61	Call	Bond Future	3,763.1700	3.7632	3,797.8200	3.7978	0.921	0	0	0
2020/02/12	R213	05/11/2020	9.61	Put	Bond Future	2,095.4600	2.0955	2,048.7000	2.0487	(2.231)	0	0	0
2020/02/12	R214	07/05/2020	9.77	Put	Bond Future	3,105.0800	3.1051	3,014.0600	3.0141	(2.931)	0	0	0
2020/02/12	R214	07/05/2020			Bond Future	10.0826	70.3407	10.0644	70.4590	(0.181)	0.0000	0.0000	16,037
2020/02/12	R214	07/05/2020	9.76	Call	Bond Future	1,008.5200	1.0085	1,035.1700	1.0352	2.642	0	0	0
2020/02/12	R214	07/05/2020	9.76	Put	Bond Future	3,149.6400	3.1496	3,058.0800	3.0581	(2.907)	0	0	0
2020/02/12	R214	07/05/2020	9.77	Call	Bond Future	1,031.8900	1.0319	1,059.0800	1.0591	2.635	0	0	0
2020/02/12	R214	07/05/2020	9.31	Put	Bond Future	5,570.5400	5.5705	5,458.7000	5.4587	(2.008)	0	0	0
2020/02/12	R214	07/05/2020	10.66	Put	Bond Future	737.0500	0.7370	697.8700	0.6979	(5.316)	0	0	1,250
2020/02/12	R214	07/05/2020	9.75	Call	Bond Future	985.4900	0.9855	1,011.5900	1.0116	2.648	0	0	0
2020/02/12	R214	07/05/2020	9.75	Put	Bond Future	3,194.6400	3.1946	3,102.5300	3.1025	(2.883)	0	0	0
2020/02/12	R214	07/05/2020	9.31	Call	Bond Future	264.4300	0.2644	270.8000	0.2708	2.409	0	0	1,250
2020/02/12	R214	07/05/2020	9.91	Put	Bond Future	2,526.9200	2.5269	2,443.9900	2.4440	(3.282)	0	0	0
2020/02/12	R214	07/05/2020	9.91	Call	Bond Future	1,394.1500	1.3941	1,429.4300	1.4294	2.531	0	0	1,250
2020/02/12	R214	07/05/2020	10.66	Call	Bond Future	4,322.8500	4.3229	4,401.8800	4.4019	1.828	0	0	0
2020/02/12	R214	06/08/2020	9.98	Put	Bond Future	3,379.6900	3.3797	3,302.8700	3.3029	(2.273)	0	0	0

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2020/02/12	R214	06/08/2020	9.97	Call	Bond Future	2,213.4700		2.2135	2,256.2400	2.2562	1.932	0	0	0
2020/02/12	R214	06/08/2020			Bond Future	10.1553		71.6150	10.1365	71.7350	(0.184)	0.0000	0.0000	300
2020/02/12	R214	06/08/2020	9.98	Call	Bond Future	2,243.4700		2.2435	2,286.6800	2.2867	1.926	0	0	0
2020/02/12	R214	06/08/2020	9.97	Put	Bond Future	3,415.4100		3.4154	3,338.1500	3.3381	(2.262)	0	0	0
2020/02/12	R214	06/08/2020	9.99	Call	Bond Future	2,273.6800		2.2737	2,317.3200	2.3173	1.919	0	0	0
2020/02/12	R214	06/08/2020	9.99	Put	Bond Future	3,344.2800		3.3443	3,267.8900	3.2679	(2.284)	0	0	0
2020/02/12	R214	05/11/2020	10.26	Put	Bond Future	3,221.5300		3.2215	3,153.7400	3.1537	(2.104)	0	0	0
2020/02/12	R214	05/11/2020			Bond Future	10.2323		69.5889	10.2130	69.7112	(0.189)	0.0000	0.0000	0
2020/02/12	R214	05/11/2020	10.25	Call	Bond Future	3,362.9100		3.3629	3,417.1000	3.4171	1.611	0	0	0
2020/02/12	R214	05/11/2020	10.25	Put	Bond Future	3,251.2400		3.2512	3,183.0900	3.1831	(2.096)	0	0	0
2020/02/12	R214	05/11/2020	10.26	Call	Bond Future	3,396.1900		3.3962	3,450.7400	3.4507	1.606	0	0	0
2020/02/12	R214	05/11/2020	10.24	Call	Bond Future	3,330.0200		3.3300	3,383.8200	3.3838	1.616	0	0	0
2020/02/12	R214	05/11/2020	10.24	Put	Bond Future	3,281.4400		3.2814	3,212.9000	3.2129	(2.089)	0	0	0
2020/02/12	R248	07/05/2020	9.79	Call	Bond Future	849.5600		0.8496	860.5800	0.8606	1.297	0	0	0
2020/02/12	R248	07/05/2020	9.77	Put	Bond Future	4,675.3600		4.6754	4,578.5600	4.5786	(2.070)	0	0	0
2020/02/12	R248	07/05/2020	10.20	Call	Bond Future	2,203.1900		2.2032	2,234.5900	2.2346	1.425	0	0	0
2020/02/12	R248	07/05/2020	9.69	Put	Bond Future	5,199.0700		5.1991	5,099.9000	5.0999	(1.907)	0	0	0
2020/02/12	R248	07/05/2020			Bond Future	10.2316		88.1471	10.2183	88.2542	(0.129)	0.0000	0.0000	91,229
2020/02/12	R248	07/05/2020	9.79	Put	Bond Future	4,549.5100		4.5495	4,453.4600	4.4535	(2.111)	0	0	0
2020/02/12	R248	07/05/2020	9.77	Call	Bond Future	801.3400		0.8013	811.6100	0.8116	1.282	0	0	0
2020/02/12	R248	07/05/2020	10.70	Call	Bond Future	4,682.5900		4.6826	4,743.0400	4.7430	1.291	0	0	0
2020/02/12	R248	07/05/2020	10.70	Put	Bond Future	1,038.8600		1.0389	992.2400	0.9922	(4.488)	0	0	300
2020/02/12	R248	07/05/2020	9.78	Put	Bond Future	4,612.1500		4.6121	4,515.7200	4.5157	(2.091)	0	0	0
2020/02/12	R248	07/05/2020	10.20	Put	Bond Future	2,458.9600		2.4590	2,383.2900	2.3833	(3.077)	0	0	300
2020/02/12	R248	07/05/2020	9.69	Call	Bond Future	622.9300		0.6229	630.8300	0.6308	1.268	0	0	300
2020/02/12	R248	07/05/2020	9.78	Call	Bond Future	825.2300		0.8252	835.8700	0.8359	1.289	0	0	0
2020/02/12	R248	06/08/2020	9.00	Put	Bond Future	11,925.6800		11.9257	11,817.9300	11.8179	(0.904)	0	0	0
2020/02/12	R248	06/08/2020	10.20	Call	Bond Future	3,056.4000		3.0564	3,086.5500	3.0865	0.986	0	0	0
2020/02/12	R248	06/08/2020			Bond Future	10.3086		89.7439	10.2950	89.8526	(0.132)	0.0000	0.0000	400
2020/02/12	R248	06/08/2020	9.25	Put	Bond Future	9,726.2700		9.7263	9,620.8300	9.6208	(1.084)	0	0	0
2020/02/12	R248	06/08/2020	9.25	Call	Bond Future	511.5000		0.5115	514.7700	0.5148	0.639	0	0	20,640
2020/02/12	R248	06/08/2020	10.18	Call	Bond Future	2,979.1400		2.9791	3,008.5200	3.0085	0.986	0	0	0
2020/02/12	R248	06/08/2020	10.18	Put	Bond Future	4,014.6400		4.0146	3,935.3100	3.9353	(1.976)	0	0	0
2020/02/12	R248	06/08/2020	9.00	Call	Bond Future	284.9500		0.2850	285.9100	0.2859	0.337	0	0	3,000
2020/02/12	R248	06/08/2020	10.20	Put	Bond Future	3,929.4600		3.9295	3,850.9000	3.8509	(1.999)	0	0	0
2020/02/12	R248	06/08/2020	10.19	Call	Bond Future	3,017.7700		3.0178	3,047.5400	3.0475	0.986	0	0	0
2020/02/12	R248	06/08/2020	10.19	Put	Bond Future	3,971.9900		3.9720	3,893.0500	3.8931	(1.987)	0	0	0
2020/02/12	R248	05/11/2020	10.02	Put	Bond Future	5,646.2000		5.6462	5,561.6800	5.5617	(1.497)	0	0	0
2020/02/12	R248	05/11/2020	10.03	Call	Bond Future	2,683.9400		2.6839	2,710.5400	2.7105	0.991	0	0	0
2020/02/12	R248	05/11/2020			Bond Future	10.3901		86.8983	10.3760	87.0091	(0.136)	0.0000	0.0000	0
2020/02/12	R248	05/11/2020	10.04	Call	Bond Future	2,717.7900		2.7178	2,744.7300	2.7447	0.991	0	0	0
2020/02/12	R248	05/11/2020	10.04	Put	Bond Future	5,547.1300		5.5471	5,463.2600	5.4633	(1.512)	0	0	0
2020/02/12	R248	05/11/2020	10.02	Call	Bond Future	2,650.2900		2.6503	2,676.5800	2.6766	0.992	0	0	0
2020/02/12	R248	05/11/2020	10.03	Put	Bond Future	5,596.4900		5.5965	5,512.2800	5.5123	(1.505)	0	0	0

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<b>Total</b>											<b>1241807</b>	