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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/12/2019 TO 23/12/2019

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
2019/12/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	2025	06/02/2020			Bond Future	136.4592	136.4592	136.4524	136.4524	(0.005)	0.0000	0.0000	4,913
2019/12/23	2025	07/05/2020			Bond Future	138.9773	138.9773	138.9705	138.9705	(0.005)	0.0000	0.0000	0
2019/12/23	2025	06/08/2020			Bond Future	140.1021	140.1021	140.0953	140.0953	(0.005)	0.0000	0.0000	0
2019/12/23	2025	05/11/2020			Bond Future	142.7290	142.7290	142.7224	142.7224	(0.005)	0.0000	0.0000	0
2019/12/23	2029	06/02/2020			Bond Future	101.8155	101.8155	101.6014	101.6014	(0.210)	0.0000	0.0000	3,765
2019/12/23	2029	07/05/2020			Bond Future	102.5845	102.5845	102.3666	102.3666	(0.212)	0.0000	0.0000	0
2019/12/23	2029	06/08/2020			Bond Future	104.5232	104.5232	104.3013	104.3013	(0.212)	0.0000	0.0000	0
2019/12/23	2029	05/11/2020			Bond Future	105.3431	105.3431	105.1172	105.1172	(0.214)	0.0000	0.0000	0
2019/12/23	2030	06/02/2020	9.15	Put	Bond Future	895.9600	0.8960	828.7900	0.8288	(7.497)	0	0	0
2019/12/23	2030	06/02/2020	9.14	Call	Bond Future	1,431.5700	1.4316	1,439.7600	1.4398	0.572	0	0	0
2019/12/23	2030	06/02/2020	9.40	Put	Bond Future	421.4700	0.4215	375.2200	0.3752	(10.973)	0	0	5,000
2019/12/23	2030	06/02/2020	9.25	Call	Bond Future	1,852.9000	1.8529	1,869.9700	1.8700	0.921	0	0	0
2019/12/23	2030	06/02/2020	8.40	Call	Bond Future	74.2800	0.0743	68.5800	0.0686	(7.674)	0	0	5,820
2019/12/23	2030	06/02/2020			Bond Future	9.0571	93.3910	9.0448	93.4672	(0.136)	0.0000	0.0000	77,583
2019/12/23	2030	06/02/2020	9.00	Put	Bond Future	1,332.2200	1.3322	1,255.0500	1.2550	(5.793)	0	0	0
2019/12/23	2030	06/02/2020	9.00	Call	Bond Future	978.1700	0.9782	977.1300	0.9771	(0.106)	0	0	5,820
2019/12/23	2030	06/02/2020	9.15	Call	Bond Future	1,467.5800	1.4676	1,476.5400	1.4765	0.611	0	0	0
2019/12/23	2030	06/02/2020	9.14	Put	Bond Future	921.2900	0.9213	853.3500	0.8533	(7.374)	0	0	0
2019/12/23	2030	06/02/2020	9.40	Call	Bond Future	2,509.2000	2.5092	2,539.0800	2.5391	1.191	0	0	0
2019/12/23	2030	06/02/2020	9.25	Put	Bond Future	670.8700	0.6709	611.8100	0.6118	(8.803)	0	0	5,000
2019/12/23	2030	06/02/2020	8.40	Put	Bond Future	4,255.0000	4.2550	4,173.1700	4.1732	(1.923)	0	0	0
2019/12/23	2030	06/02/2020	9.16	Call	Bond Future	1,504.0600	1.5041	1,513.7900	1.5138	0.647	0	0	0
2019/12/23	2030	06/02/2020	9.16	Put	Bond Future	871.1600	0.8712	804.7600	0.8048	(7.622)	0	0	0
2019/12/23	2030	07/05/2020	8.79	Call	Bond Future	1,216.1900	1.2162	1,223.1600	1.2232	0.573	0	0	0
2019/12/23	2030	07/05/2020	8.78	Put	Bond Future	3,292.4300	3.2924	3,221.6500	3.2217	(2.150)	0	0	0
2019/12/23	2030	07/05/2020			Bond Future	9.1215	95.0915	9.1087	95.1691	(0.140)	0.0000	0.0000	0
2019/12/23	2030	07/05/2020	8.80	Call	Bond Future	1,239.1300	1.2391	1,246.3500	1.2464	0.583	0	0	0
2019/12/23	2030	07/05/2020	8.80	Put	Bond Future	3,213.4200	3.2134	3,143.1300	3.1431	(2.187)	0	0	0
2019/12/23	2030	07/05/2020	8.79	Put	Bond Future	3,252.7700	3.2528	3,182.2300	3.1822	(2.169)	0	0	0
2019/12/23	2030	07/05/2020	8.78	Call	Bond Future	1,193.5100	1.1935	1,200.2400	1.2002	0.564	0	0	0
2019/12/23	2030	06/08/2020	9.11	Call	Bond Future	2,491.2600	2.4913	2,512.3000	2.5123	0.845	0	0	0
2019/12/23	2030	06/08/2020			Bond Future	9.1868	92.8335	9.1735	92.9126	(0.145)	0.0000	0.0000	0
2019/12/23	2030	06/08/2020	9.09	Call	Bond Future	2,433.0600	2.4331	2,453.5700	2.4536	0.843	0	0	0
2019/12/23	2030	06/08/2020	9.09	Put	Bond Future	3,009.6700	3.0097	2,951.0800	2,9511	(1.947)	0	0	0
2019/12/23	2030	06/08/2020	9.11	Put	Bond Future	2,948.4000	2.9484	2,890.3400	2,8903	(1.969)	0	0	0
2019/12/23	2030	06/08/2020	9.10	Call	Bond Future	2,462.2100	2.4622	2,482.9900	2,4830	0.844	0	0	0
2019/12/23	2030	06/08/2020	9.10	Put	Bond Future	2,979.0600	2.9791	2,920.7400	2,9207	(1.958)	0	0	0
2019/12/23	2030	05/11/2020	10.06	Put	Bond Future	1,618.7000	1.6187	1,582.2500	1,5822	(2.252)	0	0	1,000
2019/12/23	2030	05/11/2020	8.73	Call	Bond Future	1,901.1900	1.9012	1,916.9600	1,9170	0.829	0	0	3,000
2019/12/23	2030	05/11/2020	9.39	Put	Bond Future	2,881.9400	2.8819	2,831.1500	2,8312	(1.762)	0	0	0
2019/12/23	2030	05/11/2020	9.38	Call	Bond Future	3,683.5600	3.6836	3,713.1900	3,7132	0.804	0	0	0
2019/12/23	2030	05/11/2020			Bond Future	9.2456	94.5762	9.2317	94.6568	(0.150)	0.0000	0.0000	0

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2019/12/23	2030	05/11/2020	8.34	Put	Bond Future	6,608.7700	6.6088	6,537.3500	6.5374	(1.081)	0	0	0
2019/12/23	2030	05/11/2020	8.34	Call	Bond Future	1,145.6600	1.1457	1,154.8800	1.1549	0.805	0	0	1,000
2019/12/23	2030	05/11/2020	9.04	Put	Bond Future	3,878.8400	3.8788	3,820.2600	3.8203	(1.510)	0	0	0
2019/12/23	2030	05/11/2020	9.04	Call	Bond Future	2,673.8900	2.6739	2,695.9500	2.6960	0.825	0	0	1,000
2019/12/23	2030	05/11/2020	10.06	Call	Bond Future	6,196.9800	6.1970	6,241.1700	6.2412	0.713	0	0	0
2019/12/23	2030	05/11/2020	8.73	Put	Bond Future	4,961.6600	4.9617	4,896.7900	4.8968	(1.307)	0	0	0
2019/12/23	2030	05/11/2020	9.23	Put	Bond Future	3,307.8000	3.3078	3,253.4000	3.2534	(1.645)	0	0	0
2019/12/23	2030	05/11/2020	10.37	Put	Bond Future	1,211.3200	1.2113	1,180.9800	1.1810	(2.505)	0	0	16,000
2019/12/23	2030	05/11/2020	9.39	Call	Bond Future	3,715.9800	3.7160	3,745.8300	3.7458	0.803	0	0	0
2019/12/23	2030	05/11/2020	9.38	Put	Bond Future	2,906.9700	2.9070	2,855.9600	2.8560	(1.755)	0	0	0
2019/12/23	2030	05/11/2020	10.47	Call	Bond Future	7,854.4000	7.8544	7,906.7900	7.9068	0.667	0	0	0
2019/12/23	2030	05/11/2020	10.47	Put	Bond Future	1,083.4700	1.0835	1,055.2200	1.0552	(2.607)	0	0	3,000
2019/12/23	2030	05/11/2020	9.23	Call	Bond Future	3,216.9800	3.2170	3,243.2200	3.2432	0.816	0	0	3,000
2019/12/23	2030	05/11/2020	8.53	Put	Bond Future	5,765.6400	5.7656	5,697.1900	5.6972	(1.187)	0	0	0
2019/12/23	2030	05/11/2020	8.53	Call	Bond Future	1,482.7000	1.4827	1,494.8900	1.4949	0.822	0	0	16,000
2019/12/23	2030	05/11/2020	9.03	Put	Bond Future	3,910.8500	3.9108	3,852.0500	3.8520	(1.504)	0	0	0
2019/12/23	2030	05/11/2020	9.03	Call	Bond Future	2,646.7800	2.6468	2,668.6200	2.6686	0.825	0	0	16,000
2019/12/23	2030	05/11/2020	10.37	Call	Bond Future	7,454.1600	7.4542	7,504.4600	7.5045	0.675	0	0	0
2019/12/23	2030	05/11/2020	9.40	Call	Bond Future	3,748.1800	3.7482	3,778.2600	3.7783	0.803	0	0	0
2019/12/23	2030	05/11/2020	9.40	Put	Bond Future	2,856.7400	2.8567	2,806.1800	2.8062	(1.770)	0	0	0
2019/12/23	2032	06/02/2020	9.40	Put	Bond Future	1,459.7000	1.4597	1,373.9900	1.3740	(5.872)	0	0	0
2019/12/23	2032	06/02/2020			Bond Future	9.4409	94.5063	9.4283	94.5906	(0.133)	0.0000	0.0000	70,599
2019/12/23	2032	06/02/2020	9.39	Call	Bond Future	1,152.4000	1.1524	1,150.3900	1.1504	(0.174)	0	0	0
2019/12/23	2032	06/02/2020	9.39	Put	Bond Future	1,494.7700	1.4948	1,408.4600	1.4085	(5.774)	0	0	0
2019/12/23	2032	06/02/2020	9.40	Call	Bond Future	1,184.7700	1.1848	1,183.3600	1.1834	(0.119)	0	0	0
2019/12/23	2032	06/02/2020	9.38	Call	Bond Future	1,120.6700	1.1207	1,118.0900	1.1181	(0.230)	0	0	0
2019/12/23	2032	06/02/2020	9.38	Put	Bond Future	1,530.5500	1.5306	1,443.6700	1.4437	(5.676)	0	0	0
2019/12/23	2032	07/05/2020	9.19	Call	Bond Future	1,482.2200	1.4822	1,489.8600	1.4899	0.515	0	0	0
2019/12/23	2032	07/05/2020			Bond Future	9.5107	92.0674	9.4977	92.1532	(0.137)	0.0000	0.0000	0
2019/12/23	2032	07/05/2020	9.17	Call	Bond Future	1,430.5400	1.4305	1,437.6500	1.4376	0.497	0	0	0
2019/12/23	2032	07/05/2020	9.17	Put	Bond Future	3,717.2600	3.7173	3,638.5400	3.6385	(2.118)	0	0	0
2019/12/23	2032	07/05/2020	9.19	Put	Bond Future	3,632.5600	3.6326	3,554.3700	3.5544	(2.152)	0	0	0
2019/12/23	2032	07/05/2020	9.18	Call	Bond Future	1,456.2400	1.4562	1,463.6200	1.4636	0.507	0	0	0
2019/12/23	2032	07/05/2020	9.18	Put	Bond Future	3,674.7300	3.6747	3,596.2800	3.5963	(2.135)	0	0	0
2019/12/23	2032	06/08/2020	9.46	Put	Bond Future	3,459.2200	3.4592	3,393.6000	3.3936	(1.897)	0	0	0
2019/12/23	2032	06/08/2020	9.45	Call	Bond Future	2,637.7500	2.6377	2,659.3900	2.6594	0.820	0	0	0
2019/12/23	2032	06/08/2020			Bond Future	9.5811	93.7613	9.5676	93.8488	(0.141)	0.0000	0.0000	0
2019/12/23	2032	06/08/2020	9.46	Call	Bond Future	2,669.3700	2.6694	2,691.2800	2.6913	0.821	0	0	0
2019/12/23	2032	06/08/2020	9.45	Put	Bond Future	3,493.2400	3.4932	3,427.3500	3.4274	(1.886)	0	0	0
2019/12/23	2032	06/08/2020	9.47	Call	Bond Future	2,700.8900	2.7009	2,723.0800	2.7231	0.822	0	0	0
2019/12/23	2032	06/08/2020	9.47	Put	Bond Future	3,425.1600	3.4252	3,359.8200	3.3598	(1.908)	0	0	0
2019/12/23	2032	05/11/2020	9.61	Put	Bond Future	3,816.8800	3.8169	3,755.9800	3.7560	(1.596)	0	0	0
2019/12/23	2032	05/11/2020	10.99	Call	Bond Future	9,135.4400	9.1354	9,194.9900	9.1950	0.652	0	0	0
2019/12/23	2032	05/11/2020	9.44	Put	Bond Future	4,385.2900	4.3853	4,320.3700	4.3204	(1.480)	0	0	0
2019/12/23	2032	05/11/2020	11.08	Call	Bond Future	9,530.6100	9.5306	9,592.0600	9.5921	0.645	0	0	0
2019/12/23	2032	05/11/2020	9.77	Put	Bond Future	3,336.6300	3.3366	3,279.6200	3.2796	(1.709)	0	0	0
2019/12/23	2032	05/11/2020			Bond Future	9.6504	91.3627	9.6364	91.4520	(0.145)	0.0000	0.0000	0

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2019/12/23	2032	05/11/2020	10.99	Put	Bond Future	1,124.2000	1.1242	1,094.5100	1.0945	(2.641)	0	0	3,000
2019/12/23	2032	05/11/2020	9.76	Call	Bond Future	4,059.8900	4.0599	4,091.8700	4.0919	0.788	0	0	0
2019/12/23	2032	05/11/2020	9.76	Put	Bond Future	3,365.0800	3.3651	3,307.8200	3.3078	(1.702)	0	0	0
2019/12/23	2032	05/11/2020	9.11	Call	Bond Future	2,135.2700	2.1353	2,152.3900	2.1524	0.802	0	0	3,000
2019/12/23	2032	05/11/2020	9.61	Call	Bond Future	3,559.2700	3.5593	3,587.6100	3.5876	0.796	0	0	3,000
2019/12/23	2032	05/11/2020	9.44	Call	Bond Future	3,031.5600	3.0316	3,055.8800	3.0559	0.802	0	0	1,000
2019/12/23	2032	05/11/2020	11.08	Put	Bond Future	1,016.7800	1.0168	988.9900	0.9890	(2.733)	0	0	1,000
2019/12/23	2032	05/11/2020	9.77	Call	Bond Future	4,094.4400	4.0944	4,126.6700	4.1267	0.787	0	0	0
2019/12/23	2032	05/11/2020	9.11	Put	Bond Future	5,668.6600	5.6687	5,596.5400	5.5965	(1.272)	0	0	0
2019/12/23	2032	05/11/2020	8.94	Put	Bond Future	6,426.5200	6.4265	6,351.1000	6.3511	(1.174)	0	0	0
2019/12/23	2032	05/11/2020	8.94	Call	Bond Future	1,742.8800	1.7429	1,756.7000	1.7567	0.793	0	0	1,000
2019/12/23	2032	05/11/2020	9.75	Call	Bond Future	4,025.4600	4.0255	4,057.2000	4.0572	0.788	0	0	0
2019/12/23	2032	05/11/2020	9.75	Put	Bond Future	3,393.7200	3.3937	3,336.2200	3.3362	(1.694)	0	0	0
2019/12/23	2033	06/02/2020			Bond Future	101.1645	101.1645	101.1623	101.1623	(0.002)	0.0000	0.0000	6,260
2019/12/23	2033	07/05/2020			Bond Future	101.8392	101.8392	101.8369	101.8369	(0.002)	0.0000	0.0000	0
2019/12/23	2033	06/08/2020			Bond Future	103.7639	103.7639	103.7617	103.7617	(0.002)	0.0000	0.0000	0
2019/12/23	2033	05/11/2020			Bond Future	104.4911	104.4911	104.4890	104.4890	(0.002)	0.0000	0.0000	0
2019/12/23	2037	06/02/2020	9.67	Call	Bond Future	645.9000	0.6459	633.4700	0.6335	(1.924)	0	0	0
2019/12/23	2037	06/02/2020	9.66	Put	Bond Future	2,832.6900	2.8327	2,726.1300	2.7261	(3.762)	0	0	0
2019/12/23	2037	06/02/2020			Bond Future	9.9538	88.4550	9.9411	88.5490	(0.128)	0.0000	0.0000	77,689
2019/12/23	2037	06/02/2020	9.68	Call	Bond Future	669.6300	0.6696	657.3500	0.6573	(1.834)	0	0	0
2019/12/23	2037	06/02/2020	9.68	Put	Bond Future	2,726.6200	2.7266	2,620.3500	2.6204	(3.897)	0	0	0
2019/12/23	2037	06/02/2020	9.67	Put	Bond Future	2,779.3800	2.7794	2,672.9600	2.6730	(3.829)	0	0	0
2019/12/23	2037	06/02/2020	9.66	Call	Bond Future	622.6200	0.6226	610.0500	0.6101	(2.019)	0	0	0
2019/12/23	2037	07/05/2020	9.60	Put	Bond Future	4,592.2000	4.5922	4,502.1600	4.5022	(1.961)	0	0	0
2019/12/23	2037	07/05/2020	9.59	Call	Bond Future	1,343.3800	1.3434	1,348.8100	1.3488	0.404	0	0	0
2019/12/23	2037	07/05/2020			Bond Future	10.0309	90.0657	10.0177	90.1614	(0.131)	0.0000	0.0000	0
2019/12/23	2037	07/05/2020	9.60	Call	Bond Future	1,369.7000	1.3697	1,375.3800	1.3754	0.415	0	0	0
2019/12/23	2037	07/05/2020	9.59	Put	Bond Future	4,642.7600	4.6428	4,552.4700	4.5525	(1.945)	0	0	0
2019/12/23	2037	07/05/2020	9.61	Call	Bond Future	1,396.3300	1.3963	1,402.2500	1.4022	0.424	0	0	0
2019/12/23	2037	07/05/2020	9.61	Put	Bond Future	4,542.0400	4.5420	4,452.2400	4.4522	(1.977)	0	0	0
2019/12/23	2037	06/08/2020	9.88	Put	Bond Future	4,400.0600	4.4001	4,323.4400	4.3234	(1.741)	0	0	0
2019/12/23	2037	06/08/2020			Bond Future	10.1098	87.4625	10.0962	87.5601	(0.135)	0.0000	0.0000	0
2019/12/23	2037	06/08/2020	9.87	Call	Bond Future	2,695.8600	2.6959	2,716.6300	2.7166	0.770	0	0	0
2019/12/23	2037	06/08/2020	9.87	Put	Bond Future	4,441.0700	4.4411	4,364.1700	4.3642	(1.732)	0	0	0
2019/12/23	2037	06/08/2020	9.88	Call	Bond Future	2,728.6700	2.7287	2,749.7200	2.7497	0.771	0	0	0
2019/12/23	2037	06/08/2020	9.86	Call	Bond Future	2,663.0000	2.6630	2,683.4900	2.6835	0.769	0	0	0
2019/12/23	2037	06/08/2020	9.86	Put	Bond Future	4,482.1200	4.4821	4,404.9400	4.4049	(1.722)	0	0	0
2019/12/23	2037	05/11/2020	10.18	Call	Bond Future	4,264.6900	4.2647	4,296.9600	4.2970	0.757	0	0	0
2019/12/23	2037	05/11/2020	10.17	Put	Bond Future	4,315.8100	4.3158	4,248.2900	4.2483	(1.564)	0	0	0
2019/12/23	2037	05/11/2020			Bond Future	10.1823	89.1064	10.1683	89.2059	(0.138)	0.0000	0.0000	0
2019/12/23	2037	05/11/2020	10.19	Call	Bond Future	4,301.0600	4.3011	4,333.5900	4.3336	0.756	0	0	0
2019/12/23	2037	05/11/2020	10.19	Put	Bond Future	4,246.9000	4.2469	4,179.9000	4.1799	(1.578)	0	0	0
2019/12/23	2037	05/11/2020	10.17	Call	Bond Future	4,228.4600	4.2285	4,260.4700	4.2605	0.757	0	0	0
2019/12/23	2037	05/11/2020	10.18	Put	Bond Future	4,281.2400	4.2812	4,213.9800	4.2140	(1.571)	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
2019/12/23	2038	06/02/2020			Bond Future	117.1089	117.1089	117.1055	117.1055	(0.003)	0.0000	0.0000	10,886
2019/12/23	2038	07/05/2020			Bond Future	119.2699	119.2699	119.2664	119.2664	(0.003)	0.0000	0.0000	0
2019/12/23	2038	06/08/2020			Bond Future	119.8345	119.8345	119.8313	119.8313	(0.003)	0.0000	0.0000	0
2019/12/23	2038	05/11/2020			Bond Future	122.0815	122.0815	122.0783	122.0783	(0.003)	0.0000	0.0000	0
2019/12/23	2040	06/02/2020	9.76	Call	Bond Future	581.4000	0.5814	568.7300	0.5687	(2.179)	0	0	0
2019/12/23	2040	06/02/2020	9.00	Put	Bond Future	9,172.2000	9.1722	9,070.0700	9.0701	(1.113)	0	0	0
2019/12/23	2040	06/02/2020			Bond Future	10.0740	91.1020	10.0613	91.2028	(0.126)	0.0000	0.0000	52,644
2019/12/23	2040	06/02/2020	9.74	Call	Bond Future	536.6500	0.5366	523.8200	0.5238	(2.391)	0	0	0
2019/12/23	2040	06/02/2020	9.74	Put	Bond Future	3,240.3300	3.2403	3,126.7400	3.1267	(3.506)	0	0	0
2019/12/23	2040	06/02/2020	8.40	Put	Bond Future	14,926.4800	14.9265	14,825.7000	14.8257	(0.675)	0	0	0
2019/12/23	2040	06/02/2020	8.40	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/12/23	2040	06/02/2020	9.76	Put	Bond Future	3,119.6400	3.1196	3,006.2100	3.0062	(3.636)	0	0	0
2019/12/23	2040	06/02/2020	9.00	Call	Bond Future	7.8200	0.0078	6.4500	0.0065	(17.519)	0	0	0
2019/12/23	2040	06/02/2020	9.75	Call	Bond Future	558.7300	0.5587	545.9600	0.5460	(2.286)	0	0	0
2019/12/23	2040	06/02/2020	9.75	Put	Bond Future	3,179.6300	3.1796	3,066.1000	3.0661	(3.571)	0	0	0
2019/12/23	2040	07/05/2020	9.74	Call	Bond Future	1,562.6500	1.5626	1,569.0700	1.5691	0.411	0	0	0
2019/12/23	2040	07/05/2020	9.75	Put	Bond Future	4,811.4000	4.8114	4,715.3800	4.7154	(1.996)	0	0	0
2019/12/23	2040	07/05/2020			Bond Future	10.1515	92.7608	10.1384	92.8635	(0.130)	0.0000	0.0000	0
2019/12/23	2040	07/05/2020	9.50	Put	Bond Future	6,268.7300	6.2687	6,167.2200	6.1672	(1.619)	0	0	0
2019/12/23	2040	07/05/2020	9.50	Call	Bond Future	952.3400	0.9523	953.5500	0.9536	0.127	0	0	2,640
2019/12/23	2040	07/05/2020	10.00	Put	Bond Future	3,612.8600	3.6129	3,524.9200	3.5249	(2.434)	0	0	0
2019/12/23	2040	07/05/2020	10.00	Call	Bond Future	2,418.8800	2.4189	2,433.6600	2.4337	0.611	0	0	2,640
2019/12/23	2040	07/05/2020	9.74	Put	Bond Future	4,864.6000	4.8646	4,768.3000	4.7683	(1.980)	0	0	0
2019/12/23	2040	07/05/2020	9.75	Call	Bond Future	1,591.9300	1.5919	1,598.6300	1.5986	0.421	0	0	0
2019/12/23	2040	07/05/2020	9.73	Call	Bond Future	1,533.4700	1.5335	1,539.6300	1.5396	0.402	0	0	0
2019/12/23	2040	07/05/2020	9.73	Put	Bond Future	4,918.0200	4.9180	4,821.4600	4.8215	(1.963)	0	0	0
2019/12/23	2040	06/08/2020	10.04	Call	Bond Future	3,101.9900	3.1020	3,125.6300	3.1256	0.762	0	0	0
2019/12/23	2040	06/08/2020	10.02	Put	Bond Future	4,674.5400	4.6745	4,592.9500	4.5930	(1.745)	0	0	0
2019/12/23	2040	06/08/2020	10.03	Call	Bond Future	3,066.0600	3.0661	3,089.3900	3.0894	0.761	0	0	0
2019/12/23	2040	06/08/2020			Bond Future	10.2308	89.9564	10.2172	90.0610	(0.133)	0.0000	0.0000	0
2019/12/23	2040	06/08/2020	10.04	Put	Bond Future	4,587.9400	4.5879	4,506.9600	4.5070	(1.765)	0	0	0
2019/12/23	2040	06/08/2020	10.02	Call	Bond Future	3,030.6100	3.0306	3,053.6400	3.0536	0.760	0	0	0
2019/12/23	2040	06/08/2020	10.03	Put	Bond Future	4,630.9400	4.6309	4,549.6500	4.5496	(1.755)	0	0	0
2019/12/23	2040	05/11/2020	11.70	Put	Bond Future	1,405.6100	1.4056	1,369.6200	1.3696	(2.560)	0	0	2,000
2019/12/23	2040	05/11/2020	10.23	Call	Bond Future	4,268.8200	4.2688	4,301.6500	4.3017	0.769	0	0	2,000
2019/12/23	2040	05/11/2020	9.50	Call	Bond Future	1,960.1700	1.9602	1,974.8700	1.9749	0.750	0	0	2,000
2019/12/23	2040	05/11/2020	10.00	Call	Bond Future	3,439.4000	3.4394	3,466.0000	3.4660	0.773	0	0	2,000
2019/12/23	2040	05/11/2020	10.30	Call	Bond Future	4,536.8800	4.5369	4,571.6600	4.5717	0.767	0	0	0
2019/12/23	2040	05/11/2020			Bond Future	10.3038	91.6474	10.2897	91.7541	(0.136)	0.0000	0.0000	0
2019/12/23	2040	05/11/2020	9.73	Put	Bond Future	7,108.8300	7.1088	7,021.9500	7.0220	(1.222)	0	0	0
2019/12/23	2040	05/11/2020	9.73	Call	Bond Future	2,582.7200	2.5827	2,602.5300	2.6025	0.767	0	0	2,000
2019/12/23	2040	05/11/2020	10.23	Put	Bond Future	4,831.2500	4.8313	4,757.3900	4.7574	(1.529)	0	0	0
2019/12/23	2040	05/11/2020	10.30	Put	Bond Future	4,565.4900	4.5655	4,493.5800	4.4936	(1.575)	0	0	0
2019/12/23	2040	05/11/2020	11.70	Call	Bond Future	11,073.3200	11.0733	11,144.0200	11.1440	0.638	0	0	0
2019/12/23	2040	05/11/2020	9.50	Put	Bond Future	8,402.2500	8.4023	8,310.2600	8.3103	(1.095)	0	0	0
2019/12/23	2040	05/11/2020	10.00	Put	Bond Future	5,791.7600	5.7918	5,711.6700	5.7117	(1.383)	0	0	0
2019/12/23	2040	05/11/2020	10.32	Put	Bond Future	4,491.6500	4.4917	4,420.3000	4.4203	(1.589)	0	0	0

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2019/12/23	2040	05/11/2020	10.31	Call	Bond Future	4,575.6800	4.5757	4,610.7500	4.6107	0.766	0	0	0
2019/12/23	2040	05/11/2020	11.50	Call	Bond Future	10,110.3800	10.1104	10,176.1100	10.1761	0.650	0	0	0
2019/12/23	2040	05/11/2020	11.50	Put	Bond Future	1,721.0500	1.7210	1,680.0900	1.6801	(2.380)	0	0	2,000
2019/12/23	2040	05/11/2020	10.32	Call	Bond Future	4,614.6400	4.6146	4,649.9800	4.6500	0.766	0	0	0
2019/12/23	2040	05/11/2020	10.31	Put	Bond Future	4,528.4400	4.5284	4,456.8200	4.4568	(1.582)	0	0	0
2019/12/23	2044	06/02/2020	9.77	Put	Bond Future	3,587.2100	3.5872	3,471.9500	3.4719	(3.213)	0	0	0
2019/12/23	2044	06/02/2020	9.74	Call	Bond Future	415.5200	0.4155	401.8500	0.4019	(3.290)	0	0	328
2019/12/23	2044	06/02/2020	10.78	Put	Bond Future	304.9100	0.3049	262.5800	0.2626	(13.883)	0	0	328
2019/12/23	2044	06/02/2020			Bond Future	10.1482	87.7649	10.1355	87.8663	(0.125)	0.0000	0.0000	50,701
2019/12/23	2044	06/02/2020	9.77	Call	Bond Future	472.6600	0.4727	458.8300	0.4588	(2.926)	0	0	0
2019/12/23	2044	06/02/2020	9.09	Put	Bond Future	9,206.6900	9.2067	9,103.7400	9.1037	(1.118)	0	0	0
2019/12/23	2044	06/02/2020	9.09	Call	Bond Future	8.8500	0.0089	7.3300	0.0073	(17.175)	0	0	328
2019/12/23	2044	06/02/2020	9.74	Put	Bond Future	3,785.0100	3.7850	3,669.9100	3.6699	(3.041)	0	0	0
2019/12/23	2044	06/02/2020	9.78	Call	Bond Future	492.8100	0.4928	478.9600	0.4790	(2.810)	0	0	0
2019/12/23	2044	06/02/2020	9.76	Put	Bond Future	3,652.4800	3.6525	3,537.2500	3.5373	(3.155)	0	0	0
2019/12/23	2044	06/02/2020	10.78	Call	Bond Future	5,122.8500	5.1228	5,181.9500	5.1820	1.154	0	0	0
2019/12/23	2044	06/02/2020	9.78	Put	Bond Future	3,522.6400	3.5226	3,407.3600	3.4074	(3.273)	0	0	0
2019/12/23	2044	06/02/2020	9.76	Call	Bond Future	453.0800	0.4531	439.2800	0.4393	(3.046)	0	0	0
2019/12/23	2044	07/05/2020	9.45	Put	Bond Future	7,227.4600	7.2275	7,123.3500	7.1234	(1.440)	0	0	0
2019/12/23	2044	07/05/2020	9.97	Put	Bond Future	4,161.0400	4.1610	4,068.5600	4.0686	(2.223)	0	0	0
2019/12/23	2044	07/05/2020	9.33	Call	Bond Future	541.1800	0.5412	539.3700	0.5394	(0.334)	0	0	100
2019/12/23	2044	07/05/2020	9.98	Call	Bond Future	2,152.2200	2.1522	2,163.4100	2.1634	0.520	0	0	100
2019/12/23	2044	07/05/2020	9.26	Call	Bond Future	443.5100	0.4435	441.3400	0.4413	(0.489)	0	0	556
2019/12/23	2044	07/05/2020	9.81	Call	Bond Future	1,607.4900	1.6075	1,613.5200	1.6135	0.375	0	0	0
2019/12/23	2044	07/05/2020	9.79	Put	Bond Future	5,090.2200	5.0902	4,992.3800	4.9924	(1.922)	0	0	0
2019/12/23	2044	07/05/2020			Bond Future	10.2239	89.3629	10.2108	89.4662	(0.128)	0.0000	0.0000	0
2019/12/23	2044	07/05/2020	10.81	Call	Bond Future	5,878.0900	5.8781	5,923.9000	5.9239	0.779	0	0	0
2019/12/23	2044	07/05/2020	10.81	Put	Bond Future	1,450.9400	1.4509	1,393.4100	1.3934	(3.965)	0	0	129
2019/12/23	2044	07/05/2020	9.33	Put	Bond Future	8,103.9200	8.1039	7,998.7700	7.9988	(1.298)	0	0	0
2019/12/23	2044	07/05/2020	9.81	Put	Bond Future	4,979.9100	4.9799	4,882.6000	4.8826	(1.954)	0	0	0
2019/12/23	2044	07/05/2020	9.79	Call	Bond Future	1,549.3700	1.5494	1,554.8700	1.5549	0.355	0	0	0
2019/12/23	2044	07/05/2020	9.45	Call	Bond Future	741.8400	0.7418	741.0700	0.7411	(0.104)	0	0	129
2019/12/23	2044	07/05/2020	9.97	Call	Bond Future	2,117.6300	2.1176	2,128.4900	2.1285	0.513	0	0	129
2019/12/23	2044	07/05/2020	9.98	Put	Bond Future	4,113.6400	4.1136	4,021.4900	4.0215	(2.240)	0	0	0
2019/12/23	2044	07/05/2020	11.09	Call	Bond Future	7,430.2200	7.4302	7,486.8100	7.4868	0.762	0	0	0
2019/12/23	2044	07/05/2020	9.26	Put	Bond Future	8,643.9900	8.6440	8,538.4800	8.5385	(1.221)	0	0	0
2019/12/23	2044	07/05/2020	9.91	Put	Bond Future	4,455.0900	4.4551	4,360.6800	4.3607	(2.119)	0	0	0
2019/12/23	2044	07/05/2020	9.80	Put	Bond Future	5,034.7400	5.0347	4,937.1700	4.9372	(1.938)	0	0	0
2019/12/23	2044	07/05/2020	11.09	Put	Bond Future	1,020.9200	1.0209	974.1700	0.9742	(4.579)	0	0	100
2019/12/23	2044	07/05/2020	9.91	Call	Bond Future	1,917.1300	1.9171	1,926.0600	1.9261	0.466	0	0	556
2019/12/23	2044	07/05/2020	11.02	Call	Bond Future	7,035.4200	7.0354	7,089.4500	7.0895	0.768	0	0	0
2019/12/23	2044	07/05/2020	11.02	Put	Bond Future	1,113.9900	1.1140	1,064.6800	1.0647	(4.426)	0	0	556
2019/12/23	2044	07/05/2020	9.80	Call	Bond Future	1,578.1700	1.5782	1,583.9400	1.5839	0.366	0	0	0
2019/12/23	2044	06/08/2020	9.98	Call	Bond Future	2,637.6400	2.6376	2,657.6100	2.6576	0.757	0	0	602
2019/12/23	2044	06/08/2020	11.09	Put	Bond Future	1,733.1800	1.7332	1,684.0600	1.6841	(2.834)	0	0	602
2019/12/23	2044	06/08/2020	9.01	Call	Bond Future	554.3400	0.5543	555.7500	0.5558	0.254	0	0	140
2019/12/23	2044	06/08/2020	9.66	Call	Bond Future	1,665.9900	1.6660	1,677.4700	1.6775	0.689	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
2019/12/23	2044	06/08/2020	9.88	Call	Bond Future	2,307.8500	2.3078	2,324.9500	2.3250	0.741	0	0	0
2019/12/23	2044	06/08/2020			Bond Future	10.3014	86.6211	10.2878	86.7265	(0.131)	0.0000	0.0000	0
2019/12/23	2044	06/08/2020	9.36	Put	Bond Future	8,900.9300	8.9009	8,801.1500	8.8012	(1.121)	0	0	0
2019/12/23	2044	06/08/2020	9.36	Call	Bond Future	1,021.7200	1.0217	1,027.2800	1.0273	0.544	0	0	602
2019/12/23	2044	06/08/2020	9.98	Put	Bond Future	5,200.8700	5.2009	5,115.5000	5.1155	(1.641)	0	0	0
2019/12/23	2044	06/08/2020	9.86	Call	Bond Future	2,244.8300	2.2448	2,261.3800	2.2614	0.737	0	0	0
2019/12/23	2044	06/08/2020	9.86	Put	Bond Future	5,797.7900	5.7978	5,709.0000	5.7090	(1.531)	0	0	0
2019/12/23	2044	06/08/2020	11.09	Call	Bond Future	7,524.0400	7.5240	7,580.2600	7.5803	0.747	0	0	0
2019/12/23	2044	06/08/2020	9.01	Put	Bond Future	11,668.4200	11.6684	11,564.4900	11.5645	(0.891)	0	0	0
2019/12/23	2044	06/08/2020	9.66	Put	Bond Future	6,909.4900	6.9095	6,815.6300	6.8156	(1.358)	0	0	0
2019/12/23	2044	06/08/2020	9.88	Put	Bond Future	5,694.5900	5.6946	5,606.3500	5.6063	(1.550)	0	0	0
2019/12/23	2044	06/08/2020	10.93	Call	Bond Future	6,700.5900	6.7006	6,751.9400	6.7519	0.766	0	0	0
2019/12/23	2044	06/08/2020	10.93	Put	Bond Future	2,030.4900	2.0305	1,976.5000	1.9765	(2.659)	0	0	140
2019/12/23	2044	06/08/2020	9.87	Call	Bond Future	2,276.3500	2.2763	2,293.1700	2.2932	0.739	0	0	0
2019/12/23	2044	06/08/2020	9.87	Put	Bond Future	5,746.1400	5.7461	5,657.6200	5.6576	(1.541)	0	0	0
2019/12/23	2044	05/11/2020	11.43	Call	Bond Future	9,517.5600	9.5176	9,580.1800	9.5802	0.658	0	0	0
2019/12/23	2044	05/11/2020	9.72	Put	Bond Future	7,693.0900	7.6931	7,603.6700	7.6037	(1.162)	0	0	0
2019/12/23	2044	05/11/2020	9.97	Call	Bond Future	3,188.2300	3.1882	3,212.3400	3.2123	0.756	0	0	568
2019/12/23	2044	05/11/2020	9.29	Put	Bond Future	10,470.5600	10.4706	10,372.6400	10.3726	(0.935)	0	0	0
2019/12/23	2044	05/11/2020	9.96	Put	Bond Future	6,427.4300	6.4274	6,343.8400	6.3438	(1.301)	0	0	0
2019/12/23	2044	05/11/2020	10.36	Call	Bond Future	4,598.8700	4.5989	4,633.5100	4.6335	0.753	0	0	0
2019/12/23	2044	05/11/2020			Bond Future	10.3725	88.2496	10.3586	88.3571	(0.135)	0.0000	0.0000	0
2019/12/23	2044	05/11/2020	9.72	Call	Bond Future	2,421.3300	2.4213	2,439.3500	2.4394	0.744	0	0	1,815
2019/12/23	2044	05/11/2020	9.97	Put	Bond Future	6,378.4600	6.3785	6,295.1300	6.2951	(1.306)	0	0	0
2019/12/23	2044	05/11/2020	9.96	Call	Bond Future	3,155.4500	3.1555	3,179.3000	3.1793	0.756	0	0	0
2019/12/23	2044	05/11/2020	11.38	Call	Bond Future	9,264.2700	9.2643	9,325.7900	9.3258	0.664	0	0	0
2019/12/23	2044	05/11/2020	11.38	Put	Bond Future	2,067.5100	2.0675	2,021.5900	2.0216	(2.221)	0	0	568
2019/12/23	2044	05/11/2020	10.34	Call	Bond Future	4,520.7600	4.5208	4,554.8500	4.5549	0.754	0	0	0
2019/12/23	2044	05/11/2020	10.34	Put	Bond Future	4,771.3900	4.7714	4,698.0400	4.6980	(1.537)	0	0	0
2019/12/23	2044	05/11/2020	11.17	Put	Bond Future	2,430.7100	2.4307	2,379.9000	2.3799	(2.090)	0	0	1,815
2019/12/23	2044	05/11/2020	11.43	Put	Bond Future	1,990.4600	1.9905	1,945.6400	1.9456	(2.252)	0	0	1,815
2019/12/23	2044	05/11/2020	8.87	Put	Bond Future	13,783.3900	13.7834	13,680.0400	13.6800	(0.750)	0	0	0
2019/12/23	2044	05/11/2020	9.29	Call	Bond Future	1,426.6000	1.4266	1,436.1200	1.4361	0.667	0	0	568
2019/12/23	2044	05/11/2020	10.36	Put	Bond Future	4,695.2200	4.6952	4,622.4200	4.6224	(1.551)	0	0	0
2019/12/23	2044	05/11/2020	11.17	Call	Bond Future	8,213.6700	8.2137	8,270.3000	8.2703	0.689	0	0	0
2019/12/23	2044	05/11/2020	8.87	Call	Bond Future	803.8100	0.8038	807.9000	0.8079	0.509	0	0	1,815
2019/12/23	2044	05/11/2020	10.02	Put	Bond Future	6,138.4300	6.1384	6,056.3900	6.0564	(1.336)	0	0	0
2019/12/23	2044	05/11/2020	10.02	Call	Bond Future	3,355.1000	3.3551	3,380.5000	3.3805	0.757	0	0	1,815
2019/12/23	2044	05/11/2020	10.35	Call	Bond Future	4,559.7500	4.5598	4,594.1100	4.5941	0.754	0	0	0
2019/12/23	2044	05/11/2020	10.35	Put	Bond Future	4,733.1800	4.7332	4,660.1000	4.6601	(1.544)	0	0	0
2019/12/23	2046	06/02/2020			Bond Future	107.3676	107.3676	107.3659	107.3659	(0.002)	0.0000	0.0000	12,850
2019/12/23	2046	07/05/2020			Bond Future	107.6051	107.6051	107.6034	107.6034	(0.002)	0.0000	0.0000	0
2019/12/23	2046	06/08/2020			Bond Future	109.6387	109.6387	109.6370	109.6370	(0.002)	0.0000	0.0000	0
2019/12/23	2046	05/11/2020			Bond Future	109.9031	109.9031	109.9016	109.9016	(0.001)	0.0000	0.0000	0
2019/12/23	2050	06/02/2020			Bond Future	110.2866	110.2866	110.2842	110.2842	(0.002)	0.0000	0.0000	11,797
2019/12/23	2050	07/05/2020			Bond Future	112.3217	112.3217	112.3193	112.3193	(0.002)	0.0000	0.0000	0

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2019/12/23	2050	06/08/2020			Bond Future	112.5692	112.5692	112.5668	112.5668	(0.002)	0.0000	0.0000	0
2019/12/23	2050	05/11/2020			Bond Future	114.6797	114.6797	114.6777	114.6777	(0.002)	0.0000	0.0000	0
2019/12/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	AL37	06/02/2020			Index Future	682.6130	682.6130	682.9440	682.9440	0.048	0.0000	0.0000	0
2019/12/23	AL37	07/05/2020			Index Future	695.0420	695.0420	695.3800	695.3800	0.049	0.0000	0.0000	0
2019/12/23	AL37	06/08/2020			Index Future	707.8740	707.8740	708.2190	708.2190	0.049	0.0000	0.0000	0
2019/12/23	AL7T	06/02/2020			Index Future	789.3890	789.3890	790.0340	790.0340	0.082	0.0000	0.0000	0
2019/12/23	AL7T	07/05/2020			Index Future	803.7620	803.7620	804.4200	804.4200	0.082	0.0000	0.0000	0
2019/12/23	AL7T	06/08/2020			Index Future	818.6010	818.6010	819.2720	819.2720	0.082	0.0000	0.0000	0
2019/12/23	ALBI	06/02/2020			Index Future	702.9110	702.9110	703.5370	703.5370	0.089	0.0000	0.0000	416
2019/12/23	ALBI	07/05/2020			Index Future	715.7100	715.7100	716.3470	716.3470	0.089	0.0000	0.0000	0
2019/12/23	ALBI	06/08/2020			Index Future	728.9240	728.9240	729.5730	729.5730	0.089	0.0000	0.0000	0
2019/12/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	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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2019/12/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/23	ES33	06/02/2020			Bond Future	10.9912	78.7114	10.9770	78.7926	(0.129)	0.0000	0.0000	350
2019/12/23	ES33	07/05/2020			Bond Future	11.1090	76.3511	11.0942	76.4338	(0.133)	0.0000	0.0000	0
2019/12/23	ES33	06/08/2020			Bond Future	11.2293	77.7527	11.2140	77.8370	(0.136)	0.0000	0.0000	0
2019/12/23	ES33	05/11/2020			Bond Future	11.3517	75.4232	11.3358	75.5092	(0.140)	0.0000	0.0000	0
2019/12/23	ES42	06/02/2020			Bond Future	11.2928	79.9302	11.2788	80.0217	(0.124)	0.0000	0.0000	4,919
2019/12/23	ES42	07/05/2020			Bond Future	11.4087	77.1211	11.3942	77.2143	(0.127)	0.0000	0.0000	0
2019/12/23	ES42	06/08/2020			Bond Future	11.5253	78.5361	11.5103	78.6310	(0.130)	0.0000	0.0000	0
2019/12/23	ES42	05/11/2020			Bond Future	11.6428	75.7513	11.6272	75.8481	(0.134)	0.0000	0.0000	0

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2019/12/23	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	GOVI	06/02/2020	703.15	Put	GOVI	80,350.0000	8.0350	73,910.0000	7.3910	(8.015)	0	0	0
2019/12/23	GOVI	06/02/2020			GOVI	695.1150	695.1150	695.7590	695.7590	0.093	0.0000	0.0000	1,245
2019/12/23	GOVI	06/02/2020	703.14	Put	GOVI	80,250.0000	8.0250	73,810.0000	7.3810	(8.025)	0	0	0
2019/12/23	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	GOVI	06/02/2020	703.13	Put	GOVI	80,150.0000	8.0150	73,710.0000	7.3710	(8.035)	0	0	0
2019/12/23	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	GOVI	07/05/2020			GOVI	707.7710	707.7710	708.4270	708.4270	0.093	0.0000	0.0000	0
2019/12/23	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	GOVI	07/05/2020	720.00	Put	GOVI	122,290.0000	12.2290	115,730.0000	11.5730	(5.364)	0	0	0
2019/12/23	GOVI	07/05/2020	719.98	Put	GOVI	122,090.0000	12.2090	115,530.0000	11.5530	(5.373)	0	0	0
2019/12/23	GOVI	07/05/2020	719.99	Put	GOVI	122,190.0000	12.2190	115,630.0000	11.5630	(5.369)	0	0	0
2019/12/23	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	GOVI	06/08/2020	728.12	Put	GOVI	72,820.0000	7.2820	66,130.0000	6.6130	(9.187)	0	0	0
2019/12/23	GOVI	06/08/2020			GOVI	720.8380	720.8380	721.5070	721.5070	0.093	0.0000	0.0000	0
2019/12/23	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	GOVI	06/08/2020	728.14	Put	GOVI	73,020.0000	7.3020	66,330.0000	6.6330	(9.162)	0	0	0
2019/12/23	GOVI	06/08/2020	728.13	Put	GOVI	72,920.0000	7.2920	66,230.0000	6.6230	(9.174)	0	0	0
2019/12/23	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/23	IGOV	06/02/2020			Index Future	259.7170	259.7170	259.6870	259.6870	(0.012)	0.0000	0.0000	1,011
2019/12/23	IGOV	07/05/2020			Index Future	264.5100	264.5100	264.4790	264.4790	(0.012)	0.0000	0.0000	47
2019/12/23	IGOV	06/08/2020			Index Future	269.4550	269.4550	269.4250	269.4250	(0.011)	0.0000	0.0000	0
2019/12/23	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2019/12/23	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2019/12/23	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/23	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.4400	95.4400	0.000	0.0000	0.0000	0
2019/12/23	IS05	16/03/2021			Interest Rate Swap	94.4000	94.4000	94.4000	94.4000	0.000	0.0000	0.0000	0
2019/12/23	IS05	15/06/2021			Interest Rate Swap	93.3000	93.3000	93.3100	93.3100	0.011	0.0000	0.0000	0
2019/12/23	IS05	21/09/2021			Interest Rate Swap	93.1700	93.1700	93.1800	93.1800	0.011	0.0000	0.0000	0
2019/12/23	IS05	21/12/2021			Interest Rate Swap	95.1100	95.1100	95.1200	95.1200	0.011	0.0000	0.0000	51
2019/12/23	IS05	15/03/2022			Interest Rate Swap	95.0000	95.0000	95.0200	95.0200	0.021	0.0000	0.0000	0
2019/12/23	IS05	21/06/2022			Interest Rate Swap	95.9400	95.9400	95.9500	95.9500	0.010	0.0000	0.0000	0
2019/12/23	IS05	20/09/2022			Interest Rate Swap	99.6500	99.6500	99.6600	99.6600	0.010	0.0000	0.0000	0
2019/12/23	IS05	20/12/2022			Interest Rate Swap	100.6800	100.6800	100.6900	100.6900	0.010	0.0000	0.0000	0
2019/12/23	IS05	22/03/2023			Interest Rate Swap	93.7500	93.7500	93.7600	93.7600	0.011	0.0000	0.0000	0
2019/12/23	IS05	20/06/2023			Interest Rate Swap	99.6500	99.6500	99.6500	99.6500	0.000	0.0000	0.0000	0
2019/12/23	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/23	IS10	17/12/2025			Interest Rate Swap	90.2400	90.2400	90.2300	90.2300	(0.011)	0.0000	0.0000	0
2019/12/23	IS10	16/03/2026			Interest Rate Swap	87.0700	87.0700	87.0600	87.0600	(0.011)	0.0000	0.0000	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
2019/12/23	IS10	15/06/2026			Interest Rate Swap	85.6900	85.6900	85.6900	85.6900	0.000	0.0000	0.0000	0
2019/12/23	IS10	21/09/2026			Interest Rate Swap	87.8300	87.8300	87.8300	87.8300	0.000	0.0000	0.0000	0
2019/12/23	IS10	21/12/2026			Interest Rate Swap	91.6700	91.6700	91.6700	91.6700	0.000	0.0000	0.0000	0
2019/12/23	IS10	15/03/2027			Interest Rate Swap	90.1500	90.1500	90.1500	90.1500	0.000	0.0000	0.0000	0
2019/12/23	IS10	21/06/2027			Interest Rate Swap	92.2500	92.2500	92.2400	92.2400	(0.011)	0.0000	0.0000	0
2019/12/23	IS10	20/09/2027			Interest Rate Swap	97.7900	97.7900	97.7800	97.7800	(0.010)	0.0000	0.0000	0
2019/12/23	IS10	20/12/2027			Interest Rate Swap	98.1400	98.1400	98.1300	98.1300	(0.010)	0.0000	0.0000	0
2019/12/23	IS10	22/03/2028			Interest Rate Swap	91.4600	91.4600	91.4500	91.4500	(0.011)	0.0000	0.0000	0
2019/12/23	IS10	20/06/2028			Interest Rate Swap	98.8400	98.8400	98.8300	98.8300	(0.010)	0.0000	0.0000	0
2019/12/23	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/23	R023	06/02/2020	7.54	Call	Bond Future	1,037.1100	1.0371	1,053.4400	1.0534	1.575	0	0	0
2019/12/23	R023	06/02/2020			Bond Future	7.1890	105.0161	7.1785	105.0446	(0.146)	0.0000	0.0000	44,450
2019/12/23	R023	06/02/2020	7.52	Call	Bond Future	990.2100	0.9902	1,005.9400	1.0059	1.589	0	0	0
2019/12/23	R023	06/02/2020	7.52	Put	Bond Future	95.1000	0.0951	82.3300	0.0823	(13.428)	0	0	0
2019/12/23	R023	06/02/2020	7.54	Put	Bond Future	88.2200	0.0882	76.0500	0.0761	(13.795)	0	0	0
2019/12/23	R023	06/02/2020	7.53	Call	Bond Future	1,013.5900	1.0136	1,029.6200	1.0296	1.582	0	0	0
2019/12/23	R023	06/02/2020	7.53	Put	Bond Future	91.5900	0.0916	79.1200	0.0791	(13.615)	0	0	0
2019/12/23	R023	07/05/2020	6.91	Put	Bond Future	976.4300	0.9764	951.3200	0.9513	(2.572)	0	0	0
2019/12/23	R023	07/05/2020			Bond Future	7.1644	102.9959	7.1529	103.0249	(0.161)	0.0000	0.0000	13,512
2019/12/23	R023	07/05/2020	6.90	Call	Bond Future	322.7000	0.3227	326.4600	0.3265	1.165	0	0	0
2019/12/23	R023	07/05/2020	6.90	Put	Bond Future	992.1200	0.9921	966.8800	0.9669	(2.544)	0	0	0
2019/12/23	R023	07/05/2020	6.91	Call	Bond Future	332.4400	0.3324	336.3300	0.3363	1.170	0	0	0
2019/12/23	R023	07/05/2020	6.89	Call	Bond Future	313.3700	0.3134	317.0000	0.3170	1.158	0	0	0
2019/12/23	R023	07/05/2020	6.89	Put	Bond Future	1,008.2100	1.0082	982.8400	0.9828	(2.516)	0	0	0
2019/12/23	R023	06/08/2020	7.26	Call	Bond Future	966.9500	0.9669	978.8100	0.9788	1.227	0	0	0
2019/12/23	R023	06/08/2020			Bond Future	7.1197	104.8980	7.1069	104.9277	(0.180)	0.0000	0.0000	0
2019/12/23	R023	06/08/2020	7.26	Put	Bond Future	642.2100	0.6422	624.3700	0.6244	(2.778)	0	0	0
2019/12/23	R023	06/08/2020	7.27	Call	Bond Future	981.6000	0.9816	993.5900	0.9936	1.221	0	0	0
2019/12/23	R023	06/08/2020	7.28	Put	Bond Future	625.0700	0.6251	607.5000	0.6075	(2.811)	0	0	0
2019/12/23	R023	06/08/2020	7.27	Put	Bond Future	633.7500	0.6338	616.0400	0.6160	(2.794)	0	0	0
2019/12/23	R023	06/08/2020	7.28	Call	Bond Future	996.0100	0.9960	1,008.1400	1.0081	1.218	0	0	0
2019/12/23	R023	05/11/2020	7.46	Put	Bond Future	600.8700	0.6009	585.7800	0.5858	(2.511)	0	0	0
2019/12/23	R023	05/11/2020	7.47	Put	Bond Future	594.6100	0.5946	579.6100	0.5796	(2.523)	0	0	0
2019/12/23	R023	05/11/2020			Bond Future	7.0686	102.9297	7.0542	102.9600	(0.203)	0.0000	0.0000	0
2019/12/23	R023	05/11/2020	7.46	Call	Bond Future	1,423.7800	1.4238	1,439.0200	1.4390	1.070	0	0	0
2019/12/23	R023	05/11/2020	7.47	Call	Bond Future	1,438.4400	1.4384	1,453.7700	1.4538	1.066	0	0	0
2019/12/23	R023	05/11/2020	7.45	Call	Bond Future	1,409.2000	1.4092	1,424.3300	1.4243	1.074	0	0	0
2019/12/23	R023	05/11/2020	7.45	Put	Bond Future	607.2000	0.6072	592.0000	0.5920	(2.503)	0	0	0
2019/12/23	R035	06/02/2020	9.60	Call	Bond Future	821.9500	0.8219	840.8600	0.8409	2.301	0	0	0
2019/12/23	R035	06/02/2020	9.61	Put	Bond Future	2,197.4900	2.1975	2,047.4100	2.0474	(6.830)	0	0	0
2019/12/23	R035	06/02/2020			Bond Future	9.7906	96.8794	9.7676	97.0494	(0.235)	0.0000	0.0000	118,282
2019/12/23	R035	06/02/2020	9.60	Put	Bond Future	2,244.3500	2.2444	2,093.2800	2.0933	(6.731)	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
2019/12/23	R035	06/02/2020	9.61	Call	Bond Future	850.5100	0.8505	870.4100	0.8704	2.340	0	0	0
2019/12/23	R035	06/02/2020	9.59	Call	Bond Future	793.9900	0.7940	811.9300	0.8119	2.259	0	0	0
2019/12/23	R035	06/02/2020	9.59	Put	Bond Future	2,291.9000	2.2919	2,139.8600	2.1399	(6.634)	0	0	0
2019/12/23	R035	07/05/2020	10.57	Put	Bond Future	1,057.4000	1.0574	993.1600	0.9932	(6.075)	0	0	3,530
2019/12/23	R035	07/05/2020	9.75	Call	Bond Future	2,331.0400	2.3310	2,383.1700	2.3832	2.236	0	0	5,000
2019/12/23	R035	07/05/2020	10.75	Put	Bond Future	828.8500	0.8289	774.4600	0.7745	(6.562)	0	0	5,000
2019/12/23	R035	07/05/2020	9.48	Put	Bond Future	4,334.4000	4.3344	4,195.6300	4.1956	(3.202)	0	0	0
2019/12/23	R035	07/05/2020	9.47	Call	Bond Future	1,457.8900	1.4579	1,491.6500	1.4916	2.316	0	0	0
2019/12/23	R035	07/05/2020			Bond Future	9.8632	94.1402	9.8394	94.3133	(0.241)	0.0000	0.0000	0
2019/12/23	R035	07/05/2020	9.11	Put	Bond Future	6,385.8800	6.3859	6,228.2300	6.2282	(2.469)	0	0	0
2019/12/23	R035	07/05/2020	9.11	Call	Bond Future	664.1800	0.6642	679.6700	0.6797	2.332	0	0	5,000
2019/12/23	R035	07/05/2020	9.78	Put	Bond Future	3,044.2800	3.0443	2,925.3800	2.9254	(3.906)	0	0	0
2019/12/23	R035	07/05/2020	10.57	Call	Bond Future	5,994.1400	5.9941	6,103.0400	6.1030	1.817	0	0	0
2019/12/23	R035	07/05/2020	9.75	Put	Bond Future	3,159.5700	3.1596	3,038.5600	3.0386	(3.830)	0	0	0
2019/12/23	R035	07/05/2020	10.75	Call	Bond Future	6,960.6700	6.9607	7,079.4200	7.0794	1.706	0	0	0
2019/12/23	R035	07/05/2020	9.48	Call	Bond Future	1,485.6900	1.4857	1,520.0600	1.5201	2.313	0	0	0
2019/12/23	R035	07/05/2020	9.47	Put	Bond Future	4,382.6400	4.3826	4,243.2600	4.2433	(3.180)	0	0	0
2019/12/23	R035	07/05/2020	9.78	Call	Bond Future	2,436.3600	2.4364	2,490.6000	2.4906	2.226	0	0	3,530
2019/12/23	R035	07/05/2020	9.18	Put	Bond Future	5,957.2900	5.9573	5,802.6200	5.8026	(2.596)	0	0	0
2019/12/23	R035	07/05/2020	9.18	Call	Bond Future	788.6400	0.7886	807.1100	0.8071	2.342	0	0	3,530
2019/12/23	R035	07/05/2020	9.49	Call	Bond Future	1,513.5800	1.5136	1,548.5600	1.5486	2.311	0	0	0
2019/12/23	R035	07/05/2020	9.49	Put	Bond Future	4,286.3400	4.2863	4,148.1800	4.1482	(3.223)	0	0	0
2019/12/23	R035	06/08/2020	9.00	Put	Bond Future	7,983.4500	7.9835	7,829.1200	7.8291	(1.933)	0	0	0
2019/12/23	R035	06/08/2020	9.92	Put	Bond Future	3,544.4300	3.5444	3,436.3800	3.4364	(3.048)	0	0	0
2019/12/23	R035	06/08/2020			Bond Future	9.9361	95.8717	9.9115	96.0482	(0.248)	0.0000	0.0000	0
2019/12/23	R035	06/08/2020	9.00	Call	Bond Future	910.1000	0.9101	932.2200	0.9322	2.431	0	0	24,761
2019/12/23	R035	06/08/2020	9.92	Call	Bond Future	3,428.9100	3.4289	3,497.3100	3.4973	1.995	0	0	0
2019/12/23	R035	06/08/2020	9.93	Call	Bond Future	3,465.6200	3.4656	3,534.5900	3.5346	1.990	0	0	0
2019/12/23	R035	06/08/2020	9.91	Put	Bond Future	3,579.3800	3.5794	3,470.7600	3.4708	(3.035)	0	0	0
2019/12/23	R035	06/08/2020	8.75	Put	Bond Future	9,687.8400	9.6878	9,525.6600	9.5257	(1.674)	0	0	0
2019/12/23	R035	06/08/2020	8.75	Call	Bond Future	593.2200	0.5932	607.4900	0.6075	2.406	0	0	3,000
2019/12/23	R035	06/08/2020	9.93	Put	Bond Future	3,509.4500	3.5094	3,401.9700	3.4020	(3.063)	0	0	0
2019/12/23	R035	06/08/2020	9.91	Call	Bond Future	3,392.0900	3.3921	3,459.9200	3.4599	2.000	0	0	0
2019/12/23	R035	05/11/2020	10.34	Put	Bond Future	3,213.4700	3.2135	3,123.9500	3.1239	(2.786)	0	0	0
2019/12/23	R035	05/11/2020			Bond Future	10.0113	93.1708	9.9859	93.3506	(0.254)	0.0000	0.0000	0
2019/12/23	R035	05/11/2020	10.33	Call	Bond Future	5,446.7100	5.4467	5,536.5700	5.5366	1.650	0	0	0
2019/12/23	R035	05/11/2020	10.33	Put	Bond Future	3,239.6600	3.2397	3,149.6900	3.1497	(2.777)	0	0	0
2019/12/23	R035	05/11/2020	10.34	Call	Bond Future	5,488.5200	5.4885	5,578.8300	5.5788	1.645	0	0	0
2019/12/23	R035	05/11/2020	10.32	Call	Bond Future	5,405.3500	5.4053	5,494.7500	5.4948	1.654	0	0	0
2019/12/23	R035	05/11/2020	10.32	Put	Bond Future	3,266.3800	3.2664	3,175.9500	3.1760	(2.769)	0	0	0
2019/12/23	R186	06/02/2020	8.57	Call	Bond Future	2,045.8800	2.0459	2,071.2300	2.0712	1.239	0	0	0
2019/12/23	R186	06/02/2020	8.50	Call	Bond Future	1,760.6300	1.7606	1,780.6200	1.7806	1.135	0	0	0
2019/12/23	R186	06/02/2020	8.11	Put	Bond Future	1,433.2700	1.4333	1,363.6200	1.3636	(4.860)	0	0	0
2019/12/23	R186	06/02/2020			Bond Future	8.2634	113.0032	8.2516	113.0685	(0.143)	0.0000	0.0000	103,551
2019/12/23	R186	06/02/2020	8.55	Call	Bond Future	1,962.6800	1.9627	1,986.5000	1.9865	1.214	0	0	0
2019/12/23	R186	06/02/2020	8.55	Put	Bond Future	391.7200	0.3917	350.1900	0.3502	(10.602)	0	0	0
2019/12/23	R186	06/02/2020	8.11	Call	Bond Future	580.4500	0.5805	576.1500	0.5762	(0.741)	0	0	821

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2019/12/23	R186	06/02/2020	8.57	Put	Bond Future	366.3500	0.3663	326.3500	0.3263	(10.919)	0	0	0
2019/12/23	R186	06/02/2020	9.00	Put	Bond Future	76.0500	0.0761	61.9900	0.0620	(18.488)	0	0	821
2019/12/23	R186	06/02/2020	8.50	Put	Bond Future	461.7100	0.4617	416.3500	0.4163	(9.824)	0	0	821
2019/12/23	R186	06/02/2020	8.56	Call	Bond Future	2,004.0500	2.0041	2,028.6400	2.0286	1.227	0	0	0
2019/12/23	R186	06/02/2020	8.56	Put	Bond Future	378.7900	0.3788	338.0300	0.3380	(10.761)	0	0	0
2019/12/23	R186	06/02/2020	9.00	Call	Bond Future	4,056.9800	4.0570	4,108.2700	4.1083	1.264	0	0	0
2019/12/23	R186	07/05/2020	7.90	Put	Bond Future	3,005.1300	3.0051	2,943.1600	2.9432	(2.062)	0	0	2,500
2019/12/23	R186	07/05/2020	8.28	Put	Bond Future	1,779.4600	1.7795	1,727.4600	1.7275	(2.922)	0	0	0
2019/12/23	R186	07/05/2020	8.93	Call	Bond Future	3,897.0800	3.8971	3,933.4400	3.9334	0.933	0	0	0
2019/12/23	R186	07/05/2020	8.09	Put	Bond Future	2,338.6500	2.3387	2,281.0600	2.2811	(2.463)	0	0	0
2019/12/23	R186	07/05/2020			Bond Future	8.3083	115.0607	8.2959	115.1273	(0.150)	0.0000	0.0000	1,650
2019/12/23	R186	07/05/2020	8.50	Call	Bond Future	2,286.5700	2.2866	2,308.5700	2.3086	0.962	0	0	0
2019/12/23	R186	07/05/2020	8.50	Put	Bond Future	1,266.1100	1.2661	1,221.5300	1.2215	(3.521)	0	0	23,208
2019/12/23	R186	07/05/2020	8.08	Call	Bond Future	1,140.0200	1.1400	1,148.7600	1.1488	0.767	0	0	0
2019/12/23	R186	07/05/2020	8.08	Put	Bond Future	2,370.8900	2.3709	2,313.0500	2.3131	(2.440)	0	0	0
2019/12/23	R186	07/05/2020	7.90	Call	Bond Future	791.4200	0.7914	796.0300	0.7960	0.582	0	0	0
2019/12/23	R186	07/05/2020	8.28	Call	Bond Future	1,627.9200	1.6279	1,642.5000	1.6425	0.896	0	0	6,000
2019/12/23	R186	07/05/2020	8.93	Put	Bond Future	631.1400	0.6311	600.9200	0.6009	(4.788)	0	0	6,000
2019/12/23	R186	07/05/2020	8.09	Call	Bond Future	1,162.0700	1.1621	1,171.0600	1.1711	0.774	0	0	0
2019/12/23	R186	07/05/2020	7.60	Put	Bond Future	4,263.4700	4.2635	4,197.2800	4.1973	(1.552)	0	0	0
2019/12/23	R186	07/05/2020	7.60	Call	Bond Future	387.2100	0.3872	387.6000	0.3876	0.101	0	0	6,000
2019/12/23	R186	07/05/2020	8.07	Call	Bond Future	1,118.5200	1.1185	1,126.9900	1.1270	0.757	0	0	0
2019/12/23	R186	07/05/2020	8.07	Put	Bond Future	2,403.7000	2.4037	2,345.5900	2.3456	(2.418)	0	0	0
2019/12/23	R186	06/08/2020	8.38	Put	Bond Future	2,079.5500	2.0796	2,033.0400	2.0330	(2.237)	0	0	0
2019/12/23	R186	06/08/2020			Bond Future	8.3519	111.8773	8.3388	111.9453	(0.157)	0.0000	0.0000	0
2019/12/23	R186	06/08/2020	8.37	Call	Bond Future	2,197.7300	2.1977	2,218.9600	2.2190	0.966	0	0	0
2019/12/23	R186	06/08/2020	8.37	Put	Bond Future	2,104.0300	2.1040	2,057.2600	2.0573	(2.223)	0	0	0
2019/12/23	R186	06/08/2020	8.38	Call	Bond Future	2,224.9500	2.2250	2,246.4400	2.2464	0.966	0	0	0
2019/12/23	R186	06/08/2020	8.36	Call	Bond Future	2,170.3300	2.1703	2,191.3100	2.1913	0.967	0	0	0
2019/12/23	R186	06/08/2020	8.36	Put	Bond Future	2,128.3600	2.1284	2,081.3400	2.0813	(2.209)	0	0	0
2019/12/23	R186	05/11/2020	8.64	Put	Bond Future	2,000.0400	2.0000	1,959.7600	1.9598	(2.014)	0	0	0
2019/12/23	R186	05/11/2020	8.65	Call	Bond Future	3,260.3400	3.2603	3,289.5900	3.2896	0.897	0	0	0
2019/12/23	R186	05/11/2020			Bond Future	8.3921	113.9752	8.3783	114.0445	(0.165)	0.0000	0.0000	0
2019/12/23	R186	05/11/2020	8.66	Call	Bond Future	3,290.4300	3.2904	3,319.9000	3.3199	0.896	0	0	0
2019/12/23	R186	05/11/2020	8.66	Put	Bond Future	1,961.5900	1.9616	1,921.7500	1.9218	(2.031)	0	0	0
2019/12/23	R186	05/11/2020	9.26	Put	Bond Future	1,100.6500	1.1006	1,072.6200	1.0726	(2.547)	0	0	3,500
2019/12/23	R186	05/11/2020	8.64	Call	Bond Future	3,230.3700	3.2304	3,259.4000	3.2594	0.899	0	0	0
2019/12/23	R186	05/11/2020	7.84	Put	Bond Future	4,112.1500	4.1121	4,055.7100	4.0557	(1.373)	0	0	0
2019/12/23	R186	05/11/2020	8.65	Put	Bond Future	1,980.7400	1.9807	1,940.6800	1.9407	(2.022)	0	0	0
2019/12/23	R186	05/11/2020	8.34	Put	Bond Future	2,659.5600	2.6596	2,612.8500	2.6129	(1.756)	0	0	0
2019/12/23	R186	05/11/2020	8.34	Call	Bond Future	2,398.5600	2.3986	2,421.1600	2.4212	0.942	0	0	3,500
2019/12/23	R186	05/11/2020	9.26	Call	Bond Future	5,332.6500	5.3326	5,373.9300	5.3739	0.774	0	0	0
2019/12/23	R186	05/11/2020	7.84	Call	Bond Future	1,307.4600	1.3075	1,320.3300	1.3203	0.984	0	0	3,500
2019/12/23	R197	06/02/2020			Bond Future	301.4216	301.4216	301.4004	301.4004	(0.007)	0.0000	0.0000	2,540
2019/12/23	R197	07/05/2020			Bond Future	306.9838	306.9838	306.9622	306.9622	(0.007)	0.0000	0.0000	0
2019/12/23	R197	06/08/2020			Bond Future	305.0110	305.0110	304.9895	304.9895	(0.007)	0.0000	0.0000	0
2019/12/23	R197	05/11/2020			Bond Future	310.7298	310.7298	310.7083	310.7083	(0.007)	0.0000	0.0000	0

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2019/12/23	R202	06/02/2020			Bond Future	226.3551	226.3551	226.3490	226.3490	(0.003)	0.0000	0.0000	8,469
2019/12/23	R202	07/05/2020			Bond Future	230.5320	230.5320	230.5259	230.5259	(0.003)	0.0000	0.0000	0
2019/12/23	R202	06/08/2020			Bond Future	230.7596	230.7596	230.7538	230.7538	(0.003)	0.0000	0.0000	0
2019/12/23	R202	05/11/2020			Bond Future	235.0862	235.0862	235.0807	235.0807	(0.002)	0.0000	0.0000	0
2019/12/23	R208	06/02/2020	6.13	Put	Bond Future	542.7700	0.5428	547.3000	0.5473	0.835	0	0	0
2019/12/23	R208	06/02/2020	6.12	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/12/23	R208	06/02/2020			Bond Future	6.6315	102.5878	6.6358	102.5833	0.064	0.0000	0.0000	14,955
2019/12/23	R208	06/02/2020	6.13	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2019/12/23	R208	06/02/2020	6.12	Put	Bond Future	553.6300	0.5536	558.1600	0.5582	0.818	0	0	0
2019/12/23	R208	06/02/2020	6.14	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2019/12/23	R208	06/02/2020	6.14	Put	Bond Future	531.9100	0.5319	536.4400	0.5364	0.852	0	0	0
2019/12/23	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	R208	07/05/2020	4.80	Put	Bond Future	1,385.6100	1.3856	1,390.2400	1.3902	0.334	0	0	0
2019/12/23	R208	07/05/2020			Bond Future	6.4111	101.0524	6.4165	101.0478	0.085	0.0000	0.0000	60
2019/12/23	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	R208	07/05/2020	4.82	Put	Bond Future	1,368.2200	1.3682	1,372.8500	1.3728	0.338	0	0	0
2019/12/23	R208	07/05/2020	4.81	Put	Bond Future	1,376.9100	1.3769	1,381.5400	1.3815	0.336	0	0	0
2019/12/23	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/23	R208	06/08/2020	5.57	Put	Bond Future	285.1900	0.2852	288.3000	0.2883	1.091	0	0	0
2019/12/23	R208	06/08/2020			Bond Future	5.9728	102.9215	5.9802	102.9169	0.124	0.0000	0.0000	0
2019/12/23	R208	06/08/2020	5.56	Call	Bond Future	33.4400	0.0334	31.9900	0.0320	(4.336)	0	0	0
2019/12/23	R208	06/08/2020	5.56	Put	Bond Future	289.9400	0.2899	293.0900	0.2931	1.086	0	0	0
2019/12/23	R208	06/08/2020	5.57	Call	Bond Future	34.9200	0.0349	33.4300	0.0334	(4.267)	0	0	0
2019/12/23	R208	06/08/2020	5.55	Call	Bond Future	31.7700	0.0318	30.3700	0.0304	(4.407)	0	0	0
2019/12/23	R208	06/08/2020	5.55	Put	Bond Future	294.5000	0.2945	297.7000	0.2977	1.087	0	0	0
2019/12/23	R208	05/11/2020	4.78	Call	Bond Future	64.8800	0.0649	62.6700	0.0627	(3.406)	0	0	0
2019/12/23	R208	05/11/2020	4.77	Put	Bond Future	126.5200	0.1265	128.9000	0.1289	1.881	0	0	0
2019/12/23	R208	05/11/2020			Bond Future	4.9341	101.4415	4.9460	101.4369	0.240	0.0000	0.0000	0
2019/12/23	R208	05/11/2020	4.79	Call	Bond Future	66.7900	0.0668	64.5400	0.0645	(3.369)	0	0	0
2019/12/23	R208	05/11/2020	4.79	Put	Bond Future	122.2500	0.1222	124.5600	0.1246	1.890	0	0	0
2019/12/23	R208	05/11/2020	4.78	Put	Bond Future	124.1900	0.1242	126.5400	0.1265	1.892	0	0	0
2019/12/23	R208	05/11/2020	4.77	Call	Bond Future	63.3600	0.0634	61.1800	0.0612	(3.441)	0	0	0
2019/12/23	R209	06/02/2020	9.52	Put	Bond Future	2,402.9700	2.4030	2,313.7800	2.3138	(3.712)	0	0	0
2019/12/23	R209	06/02/2020			Bond Future	9.8151	73.6920	9.8026	73.7705	(0.127)	0.0000	0.0000	103,946
2019/12/23	R209	06/02/2020	9.51	Call	Bond Future	490.8200	0.4908	480.0500	0.4801	(2.194)	0	0	0
2019/12/23	R209	06/02/2020	9.51	Put	Bond Future	2,449.8200	2.4498	2,360.5300	2.3605	(3.645)	0	0	0
2019/12/23	R209	06/02/2020	9.40	Put	Bond Future	3,001.9300	3.0019	2,912.4900	2.9125	(2.979)	0	0	0
2019/12/23	R209	06/02/2020	9.40	Call	Bond Future	317.5600	0.3176	306.6400	0.3066	(3.439)	0	0	7,500
2019/12/23	R209	06/02/2020	9.52	Call	Bond Future	509.4000	0.5094	498.7300	0.4987	(2.095)	0	0	0
2019/12/23	R209	06/02/2020	9.50	Call	Bond Future	472.7000	0.4727	461.8500	0.4619	(2.295)	0	0	0
2019/12/23	R209	06/02/2020	9.50	Put	Bond Future	2,497.2200	2.4972	2,407.8500	2.4078	(3.579)	0	0	0
2019/12/23	R209	07/05/2020	9.47	Call	Bond Future	1,225.8200	1.2258	1,230.3900	1.2304	0.373	0	0	0
2019/12/23	R209	07/05/2020			Bond Future	9.8834	71.8826	9.8705	71.9625	(0.130)	0.0000	0.0000	0
2019/12/23	R209	07/05/2020	9.45	Call	Bond Future	1,181.4500	1.1814	1,185.6000	1.1856	0.351	0	0	0
2019/12/23	R209	07/05/2020	9.45	Put	Bond Future	3,952.0000	3.9520	3,876.2300	3.8762	(1.917)	0	0	0

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2019/12/23	R209	07/05/2020	9.47	Put	Bond Future	3,865.1300		3.8651	3,789.7800	3.7898	(1.949)	0	0	0
2019/12/23	R209	07/05/2020	9.46	Call	Bond Future	1,203.5100		1.2035	1,207.8600	1.2079	0.361	0	0	0
2019/12/23	R209	07/05/2020	9.46	Put	Bond Future	3,908.4000		3.9084	3,832.8300	3.8328	(1.934)	0	0	0
2019/12/23	R209	06/08/2020	5.56	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/23	R209	06/08/2020	5.55	Put	Bond Future	36,312.4400		36.3124	36,230.8500	36.2309	(0.225)	0	0	0
2019/12/23	R209	06/08/2020			Bond Future	9.9520		73.2044	9.9387	73.2859	(0.133)	0.0000	0.0000	0
2019/12/23	R209	06/08/2020	5.57	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/23	R209	06/08/2020	5.57	Put	Bond Future	36,095.6000		36.0956	36,014.0100	36.0140	(0.226)	0	0	0
2019/12/23	R209	06/08/2020	5.56	Put	Bond Future	36,203.9500		36.2039	36,122.3600	36.1224	(0.225)	0	0	0
2019/12/23	R209	06/08/2020	5.55	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2019/12/23	R209	05/11/2020	10.02	Call	Bond Future	3,625.6500		3.6256	3,652.5500	3.6525	0.742	0	0	0
2019/12/23	R209	05/11/2020			Bond Future	10.0192		71.4288	10.0055	71.5120	(0.137)	0.0000	0.0000	0
2019/12/23	R209	05/11/2020	10.00	Call	Bond Future	3,563.4700		3.5635	3,589.9300	3.5899	0.743	0	0	0
2019/12/23	R209	05/11/2020	10.00	Put	Bond Future	3,680.1900		3.6802	3,623.5000	3.6235	(1.540)	0	0	0
2019/12/23	R209	05/11/2020	10.02	Put	Bond Future	3,620.8600		3.6209	3,564.6100	3.5646	(1.553)	0	0	0
2019/12/23	R209	05/11/2020	10.01	Call	Bond Future	3,594.5000		3.5945	3,621.1800	3.6212	0.742	0	0	0
2019/12/23	R209	05/11/2020	10.01	Put	Bond Future	3,650.4300		3.6504	3,593.9600	3.5940	(1.547)	0	0	0
2019/12/23	R210	06/02/2020			Bond Future	188.8689		188.8689	188.8611	188.8611	(0.004)	0.0000	0.0000	1,721
2019/12/23	R210	07/05/2020			Bond Future	189.7107		189.7107	189.7029	189.7029	(0.004)	0.0000	0.0000	0
2019/12/23	R210	06/08/2020			Bond Future	193.2960		193.2960	193.2883	193.2883	(0.004)	0.0000	0.0000	0
2019/12/23	R210	05/11/2020			Bond Future	194.2048		194.2048	194.1972	194.1972	(0.004)	0.0000	0.0000	0
2019/12/23	R212	06/02/2020			Bond Future	161.7917		161.7917	161.7774	161.7774	(0.009)	0.0000	0.0000	7,963
2019/12/23	R212	07/05/2020			Bond Future	164.7773		164.7773	164.7627	164.7627	(0.009)	0.0000	0.0000	0
2019/12/23	R212	06/08/2020			Bond Future	165.6032		165.6032	165.5886	165.5886	(0.009)	0.0000	0.0000	0
2019/12/23	R212	05/11/2020			Bond Future	168.7082		168.7082	168.6937	168.6937	(0.009)	0.0000	0.0000	0
2019/12/23	R213	06/02/2020	9.27	Call	Bond Future	1,112.4100		1.1124	1,113.7000	1.1137	0.116	0	0	0
2019/12/23	R213	06/02/2020	9.26	Put	Bond Future	1,239.1800		1.2392	1,163.4100	1.1634	(6.115)	0	0	0
2019/12/23	R213	06/02/2020			Bond Future	9.2858		87.5800	9.2732	87.6565	(0.135)	0.0000	0.0000	24,111
2019/12/23	R213	06/02/2020	9.28	Call	Bond Future	1,143.2200		1.1432	1,145.1300	1.1451	0.167	0	0	0
2019/12/23	R213	06/02/2020	9.28	Put	Bond Future	1,178.2700		1.1783	1,103.7100	1.1037	(6.328)	0	0	0
2019/12/23	R213	06/02/2020	9.27	Put	Bond Future	1,208.4600		1.2085	1,133.2800	1.1333	(6.221)	0	0	0
2019/12/23	R213	06/02/2020	9.26	Call	Bond Future	1,082.0700		1.0821	1,082.7700	1.0828	0.065	0	0	0
2019/12/23	R213	07/05/2020	9.01	Put	Bond Future	3,290.8700		3.2909	3,219.9500	3.2200	(2.155)	0	0	0
2019/12/23	R213	07/05/2020	9.00	Call	Bond Future	1,206.2100		1.2062	1,212.9200	1.2129	0.556	0	0	0
2019/12/23	R213	07/05/2020			Bond Future	9.3487		85.6229	9.3357	85.7008	(0.139)	0.0000	0.0000	0
2019/12/23	R213	07/05/2020	9.01	Call	Bond Future	1,228.6700		1.2287	1,235.6300	1.2356	0.566	0	0	0
2019/12/23	R213	07/05/2020	9.00	Put	Bond Future	3,330.3000		3.3303	3,259.1300	3.2591	(2.137)	0	0	0
2019/12/23	R213	07/05/2020	9.02	Call	Bond Future	1,251.2000		1.2512	1,258.4000	1.2584	0.575	0	0	0
2019/12/23	R213	07/05/2020	9.02	Put	Bond Future	3,251.5700		3.2516	3,180.8900	3.1809	(2.174)	0	0	0
2019/12/23	R213	06/08/2020	9.31	Call	Bond Future	2,465.0800		2.4651	2,485.5100	2.4855	0.829	0	0	0
2019/12/23	R213	06/08/2020			Bond Future	9.4113		87.1990	9.3978	87.2784	(0.143)	0.0000	0.0000	0
2019/12/23	R213	06/08/2020	9.29	Call	Bond Future	2,408.1100		2.4081	2,428.0300	2.4280	0.827	0	0	0
2019/12/23	R213	06/08/2020	9.29	Put	Bond Future	3,126.5400		3.1265	3,067.0400	3.0670	(1.903)	0	0	0
2019/12/23	R213	06/08/2020	9.31	Put	Bond Future	3,064.5300		3.0645	3,005.5400	3.0055	(1.925)	0	0	0
2019/12/23	R213	06/08/2020	9.30	Call	Bond Future	2,436.5100		2.4365	2,456.6800	2.4567	0.828	0	0	0

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2019/12/23	R213	06/08/2020	9.30	Put	Bond Future	3,095.4200	3.0954	3,036.1700	3.0362	(1.914)	0	0	0
2019/12/23	R213	05/11/2020	9.60	Put	Bond Future	2,997.6300	2.9976	2,946.0500	2.9461	(1.721)	0	0	0
2019/12/23	R213	05/11/2020	9.59	Call	Bond Future	3,674.5100	3.6745	3,703.6700	3.7037	0.794	0	0	0
2019/12/23	R213	05/11/2020			Bond Future	9.4768	85.2851	9.4628	85.3661	(0.148)	0.0000	0.0000	0
2019/12/23	R213	05/11/2020	9.60	Call	Bond Future	3,706.3800	3.7064	3,735.7700	3.7358	0.793	0	0	0
2019/12/23	R213	05/11/2020	9.59	Put	Bond Future	3,022.9900	3.0230	2,971.1800	2.9712	(1.714)	0	0	0
2019/12/23	R213	05/11/2020	9.61	Call	Bond Future	3,738.3800	3.7384	3,767.9900	3.7680	0.792	0	0	0
2019/12/23	R213	05/11/2020	9.61	Put	Bond Future	2,972.4500	2.9725	2,921.0900	2.9211	(1.728)	0	0	0
2019/12/23	R214	06/02/2020	9.73	Call	Bond Future	525.2300	0.5252	514.0500	0.5141	(2.129)	0	0	0
2019/12/23	R214	06/02/2020	9.87	Put	Bond Future	1,921.5300	1.9215	1,830.9400	1.8309	(4.714)	0	0	0
2019/12/23	R214	06/02/2020	10.42	Call	Bond Future	2,945.2100	2.9452	2,975.8400	2.9758	1.040	0	0	0
2019/12/23	R214	06/02/2020			Bond Future	10.0324	72.2142	10.0198	72.2968	(0.126)	0.0000	0.0000	19,434
2019/12/23	R214	06/02/2020	9.71	Call	Bond Future	487.3500	0.4873	475.9900	0.4760	(2.331)	0	0	0
2019/12/23	R214	06/02/2020	9.71	Put	Bond Future	2,646.3200	2.6463	2,552.4100	2.5524	(3.549)	0	0	0
2019/12/23	R214	06/02/2020	10.42	Put	Bond Future	484.3000	0.4843	432.3800	0.4324	(10.721)	0	0	1,000
2019/12/23	R214	06/02/2020	9.73	Put	Bond Future	2,547.2200	2.5472	2,453.4900	2.4535	(3.680)	0	0	0
2019/12/23	R214	06/02/2020	9.52	Call	Bond Future	216.3700	0.2164	206.1200	0.2061	(4.737)	0	0	1,000
2019/12/23	R214	06/02/2020	9.87	Call	Bond Future	846.9600	0.8470	838.9200	0.8389	(0.949)	0	0	1,000
2019/12/23	R214	06/02/2020	9.72	Call	Bond Future	506.1000	0.5061	494.8100	0.4948	(2.231)	0	0	0
2019/12/23	R214	06/02/2020	9.72	Put	Bond Future	2,596.5300	2.5965	2,502.6900	2.5027	(3.614)	0	0	0
2019/12/23	R214	06/02/2020	9.52	Put	Bond Future	3,697.5800	3.6976	3,604.7800	3.6048	(2.510)	0	0	0
2019/12/23	R214	07/05/2020	9.77	Put	Bond Future	3,702.8000	3.7028	3,625.5900	3.6256	(2.085)	0	0	0
2019/12/23	R214	07/05/2020			Bond Future	10.0996	70.2310	10.0866	70.3150	(0.129)	0.0000	0.0000	0
2019/12/23	R214	07/05/2020	9.76	Call	Bond Future	1,494.2300	1.4942	1,500.8000	1.5008	0.440	0	0	0
2019/12/23	R214	07/05/2020	9.76	Put	Bond Future	3,745.0900	3.7451	3,667.6300	3.6676	(2.068)	0	0	0
2019/12/23	R214	07/05/2020	9.31	Put	Bond Future	6,011.8400	6.0118	5,926.9100	5.9269	(1.413)	0	0	0
2019/12/23	R214	07/05/2020	10.66	Put	Bond Future	1,201.2200	1.2012	1,154.0000	1.1540	(3.931)	0	0	1,250
2019/12/23	R214	07/05/2020	9.77	Call	Bond Future	1,519.8700	1.5199	1,526.6900	1.5267	0.449	0	0	0
2019/12/23	R214	07/05/2020	9.31	Call	Bond Future	595.9900	0.5960	595.0900	0.5951	(0.151)	0	0	1,250
2019/12/23	R214	07/05/2020	9.91	Put	Bond Future	3,147.4600	3.1475	3,074.0500	3.0740	(2.332)	0	0	0
2019/12/23	R214	07/05/2020	9.91	Call	Bond Future	1,904.9500	1.9050	1,915.5700	1.9156	0.557	0	0	1,250
2019/12/23	R214	07/05/2020	10.66	Call	Bond Future	4,677.2800	4.6773	4,714.0900	4.7141	0.787	0	0	0
2019/12/23	R214	07/05/2020	9.75	Call	Bond Future	1,468.8500	1.4688	1,475.1700	1.4752	0.430	0	0	0
2019/12/23	R214	07/05/2020	9.75	Put	Bond Future	3,787.7400	3.7877	3,710.0300	3.7100	(2.052)	0	0	0
2019/12/23	R214	06/08/2020	9.98	Put	Bond Future	3,843.4100	3.8434	3,776.7700	3.7768	(1.734)	0	0	0
2019/12/23	R214	06/08/2020	9.97	Call	Bond Future	2,603.6100	2.6036	2,622.4100	2.6224	0.722	0	0	0
2019/12/23	R214	06/08/2020			Bond Future	10.1667	71.5223	10.1534	71.6080	(0.132)	0.0000	0.0000	0
2019/12/23	R214	06/08/2020	9.98	Call	Bond Future	2,633.6900	2.6337	2,652.7500	2.6527	0.724	0	0	0
2019/12/23	R214	06/08/2020	9.97	Put	Bond Future	3,879.0500	3.8790	3,812.1500	3.8121	(1.725)	0	0	0
2019/12/23	R214	06/08/2020	9.99	Call	Bond Future	2,663.9500	2.6639	2,683.2600	2.6833	0.725	0	0	0
2019/12/23	R214	06/08/2020	9.99	Put	Bond Future	3,808.0500	3.8081	3,741.6600	3.7417	(1.743)	0	0	0
2019/12/23	R214	05/11/2020	10.26	Put	Bond Future	3,819.6000	3.8196	3,760.8200	3.7608	(1.539)	0	0	0
2019/12/23	R214	05/11/2020			Bond Future	10.2354	69.5691	10.2216	69.6565	(0.135)	0.0000	0.0000	0
2019/12/23	R214	05/11/2020	10.25	Call	Bond Future	3,941.9000	3.9419	3,970.3000	3.9703	0.720	0	0	0
2019/12/23	R214	05/11/2020	10.25	Put	Bond Future	3,849.9500	3.8500	3,790.9500	3.7910	(1.532)	0	0	0
2019/12/23	R214	05/11/2020	10.26	Call	Bond Future	3,974.5400	3.9745	4,003.1600	4.0032	0.720	0	0	0
2019/12/23	R214	05/11/2020	10.24	Call	Bond Future	3,909.6300	3.9096	3,937.8100	3.9378	0.721	0	0	0

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2019/12/23	R214	05/11/2020	10.24	Put	Bond Future	3,880.7700	3.8808	3,821.5500	3.8215	(1.526)	0	0	0
2019/12/23	R248	06/02/2020	9.71	Put	Bond Future	3,924.0100	3.9240	3,805.8700	3.8059	(3.011)	0	0	0
2019/12/23	R248	06/02/2020			Bond Future	10.1238	91.2357	10.1110	91.3404	(0.126)	0.0000	0.0000	94,909
2019/12/23	R248	06/02/2020	9.71	Call	Bond Future	399.1400	0.3991	385.7200	0.3857	(3.362)	0	0	0
2019/12/23	R248	06/02/2020	9.70	Put	Bond Future	3,994.4300	3.9944	3,876.3900	3.8764	(2.955)	0	0	0
2019/12/23	R248	06/02/2020	9.72	Call	Bond Future	417.5400	0.4175	404.0300	0.4040	(3.236)	0	0	0
2019/12/23	R248	06/02/2020	9.72	Put	Bond Future	3,854.3100	3.8543	3,736.0800	3.7361	(3.067)	0	0	0
2019/12/23	R248	06/02/2020	9.70	Call	Bond Future	381.3200	0.3813	368.0000	0.3680	(3.493)	0	0	0
2019/12/23	R248	07/05/2020	9.79	Call	Bond Future	1,651.2700	1.6513	1,658.1100	1.6581	0.414	0	0	0
2019/12/23	R248	07/05/2020	9.77	Put	Bond Future	5,155.0500	5.1550	5,054.6400	5.0546	(1.948)	0	0	0
2019/12/23	R248	07/05/2020			Bond Future	10.1933	88.4571	10.1802	88.5638	(0.129)	0.0000	0.0000	0
2019/12/23	R248	07/05/2020	9.79	Put	Bond Future	5,041.2600	5.0413	4,941.4200	4.9414	(1.980)	0	0	0
2019/12/23	R248	07/05/2020	9.77	Call	Bond Future	1,590.9900	1.5910	1,597.2600	1.5973	0.394	0	0	0
2019/12/23	R248	07/05/2020	9.78	Put	Bond Future	5,097.9200	5.0979	4,997.8000	4.9978	(1.964)	0	0	0
2019/12/23	R248	07/05/2020	9.78	Call	Bond Future	1,620.9600	1.6210	1,627.5200	1.6275	0.405	0	0	0
2019/12/23	R248	06/08/2020	9.00	Put	Bond Future	11,846.7800	11.8468	11,739.6300	11.7396	(0.904)	0	0	0
2019/12/23	R248	06/08/2020	10.20	Call	Bond Future	3,641.8200	3.6418	3,671.1100	3.6711	0.804	0	0	0
2019/12/23	R248	06/08/2020			Bond Future	10.2631	90.0833	10.2496	90.1921	(0.132)	0.0000	0.0000	0
2019/12/23	R248	06/08/2020	9.25	Put	Bond Future	9,749.6600	9.7497	9,645.4300	9.6454	(1.069)	0	0	0
2019/12/23	R248	06/08/2020	9.25	Call	Bond Future	898.4600	0.8985	903.0200	0.9030	0.508	0	0	20,640
2019/12/23	R248	06/08/2020	10.18	Call	Bond Future	3,560.8600	3.5609	3,589.4700	3.5895	0.803	0	0	0
2019/12/23	R248	06/08/2020	10.18	Put	Bond Future	4,232.6200	4.2326	4,152.4400	4.1524	(1.894)	0	0	0
2019/12/23	R248	06/08/2020	9.00	Call	Bond Future	569.5500	0.5695	571.1900	0.5712	0.288	0	0	3,000
2019/12/23	R248	06/08/2020	10.20	Put	Bond Future	4,151.1300	4.1511	4,071.6300	4.0716	(1.915)	0	0	0
2019/12/23	R248	06/08/2020	10.19	Call	Bond Future	3,601.1000	3.6011	3,630.0400	3.6300	0.804	0	0	0
2019/12/23	R248	06/08/2020	10.19	Put	Bond Future	4,191.5700	4.1916	4,111.7200	4.1117	(1.905)	0	0	0
2019/12/23	R248	05/11/2020	10.02	Put	Bond Future	6,095.2500	6.0952	6,011.8600	6.0119	(1.368)	0	0	0
2019/12/23	R248	05/11/2020	10.03	Call	Bond Future	3,574.5100	3.5745	3,602.2600	3.6023	0.776	0	0	0
2019/12/23	R248	05/11/2020			Bond Future	10.3344	87.3378	10.3204	87.4486	(0.135)	0.0000	0.0000	0
2019/12/23	R248	05/11/2020	10.04	Call	Bond Future	3,610.0900	3.6101	3,638.1200	3.6381	0.776	0	0	0
2019/12/23	R248	05/11/2020	10.04	Put	Bond Future	5,999.9900	6.0000	5,917.1600	5.9172	(1.381)	0	0	0
2019/12/23	R248	05/11/2020	10.02	Call	Bond Future	3,538.7800	3.5388	3,566.2500	3.5663	0.776	0	0	0
2019/12/23	R248	05/11/2020	10.03	Put	Bond Future	6,047.6200	6.0476	5,964.5100	5.9645	(1.374)	0	0	0

Total

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