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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/01/2020 TO 15/01/2020

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
2020/01/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	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
2020/01/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	2025	06/02/2020			Bond Future	135.9604	135.9604	135.9193	135.9193	(0.030)	0.0000	0.0000	5,063
2020/01/15	2025	07/05/2020			Bond Future	138.4582	138.4582	138.4161	138.4161	(0.030)	0.0000	0.0000	0
2020/01/15	2025	06/08/2020			Bond Future	139.5777	139.5777	139.5349	139.5349	(0.031)	0.0000	0.0000	0
2020/01/15	2025	05/11/2020			Bond Future	142.1968	142.1968	142.1533	142.1533	(0.031)	0.0000	0.0000	0
2020/01/15	2029	06/02/2020			Bond Future	101.2284	101.2284	101.1993	101.1993	(0.029)	0.0000	0.0000	3,765
2020/01/15	2029	07/05/2020			Bond Future	101.9845	101.9845	101.9548	101.9548	(0.029)	0.0000	0.0000	0
2020/01/15	2029	06/08/2020			Bond Future	103.9092	103.9092	103.8789	103.8789	(0.029)	0.0000	0.0000	0
2020/01/15	2029	05/11/2020			Bond Future	104.7251	104.7251	104.6944	104.6944	(0.029)	0.0000	0.0000	0
2020/01/15	2030	06/02/2020	9.15	Put	Bond Future	554.9800	0.5550	556.3500	0.5563	0.247	0	0	0
2020/01/15	2030	06/02/2020	9.14	Call	Bond Future	1,082.8300	1.0828	1,004.8800	1.0049	(7.199)	0	0	0
2020/01/15	2030	06/02/2020	9.40	Put	Bond Future	175.6700	0.1757	168.8100	0.1688	(3.905)	0	0	5,000
2020/01/15	2030	06/02/2020	9.25	Call	Bond Future	1,534.5300	1.5345	1,450.1700	1.4502	(5.497)	0	0	0
2020/01/15	2030	06/02/2020	8.40	Call	Bond Future	8.3900	0.0084	5.3900	0.0054	(35.757)	0	0	5,820
2020/01/15	2030	06/02/2020			Bond Future	9.0581	93.3852	9.0711	93.3051	0.143	0.0000	0.0000	80,401
2020/01/15	2030	06/02/2020	9.00	Put	Bond Future	986.5400	0.9865	1,003.1100	1.0031	1.680	0	0	0
2020/01/15	2030	06/02/2020	9.00	Call	Bond Future	626.6200	0.6266	563.1400	0.5631	(10.131)	0	0	5,820
2020/01/15	2030	06/02/2020	9.15	Call	Bond Future	1,120.7300	1.1207	1,042.0500	1.0420	(7.020)	0	0	0
2020/01/15	2030	06/02/2020	9.14	Put	Bond Future	578.4200	0.5784	580.5200	0.5805	0.363	0	0	0
2020/01/15	2030	06/02/2020	9.40	Call	Bond Future	2,257.5300	2.2575	2,170.6200	2.1706	(3.850)	0	0	0
2020/01/15	2030	06/02/2020	9.25	Put	Bond Future	358.3700	0.3584	354.0600	0.3541	(1.203)	0	0	5,000
2020/01/15	2030	06/02/2020	8.40	Put	Bond Future	4,194.9800	4.1950	4,272.0300	4.2720	1.837	0	0	0
2020/01/15	2030	06/02/2020	9.16	Call	Bond Future	1,159.3000	1.1593	1,079.8300	1.0798	(6.855)	0	0	0
2020/01/15	2030	06/02/2020	9.16	Put	Bond Future	532.2700	0.5323	532.8500	0.5328	0.109	0	0	0
2020/01/15	2030	07/05/2020	8.79	Call	Bond Future	940.5800	0.9406	880.4800	0.8805	(6.390)	0	0	0
2020/01/15	2030	07/05/2020	8.78	Put	Bond Future	3,032.1100	3.0321	3,054.4400	3.0544	0.736	0	0	0
2020/01/15	2030	07/05/2020			Bond Future	9.1238	95.0777	9.1372	94.9961	0.148	0.0000	0.0000	0
2020/01/15	2030	07/05/2020	8.80	Call	Bond Future	961.8900	0.9619	901.3300	0.9013	(6.296)	0	0	0
2020/01/15	2030	07/05/2020	8.80	Put	Bond Future	2,949.9900	2.9500	2,971.0200	2.9710	0.713	0	0	0
2020/01/15	2030	07/05/2020	8.79	Put	Bond Future	2,990.9700	2.9910	3,012.4600	3.0125	0.718	0	0	0
2020/01/15	2030	07/05/2020	8.78	Call	Bond Future	919.3800	0.9194	860.1200	0.8601	(6.446)	0	0	0
2020/01/15	2030	06/08/2020	9.11	Call	Bond Future	2,278.8900	2.2789	2,196.9300	2.1969	(3.596)	0	0	0
2020/01/15	2030	06/08/2020			Bond Future	9.1897	92.8168	9.2037	92.7337	0.153	0.0000	0.0000	0
2020/01/15	2030	06/08/2020	9.09	Call	Bond Future	2,220.9200	2.2209	2,139.6500	2.1397	(3.659)	0	0	0
2020/01/15	2030	06/08/2020	9.09	Put	Bond Future	2,814.2500	2.8143	2,816.1100	2.8161	0.066	0	0	0
2020/01/15	2030	06/08/2020	9.11	Put	Bond Future	2,752.7500	2.7527	2,753.9200	2.7539	0.043	0	0	0
2020/01/15	2030	06/08/2020	9.10	Call	Bond Future	2,249.8000	2.2498	2,168.1800	2.1682	(3.628)	0	0	0
2020/01/15	2030	06/08/2020	9.10	Put	Bond Future	2,783.3700	2.7834	2,784.8800	2.7849	0.054	0	0	0
2020/01/15	2030	05/11/2020	10.06	Put	Bond Future	1,477.0200	1.4770	1,447.3600	1.4474	(2.008)	0	0	1,000
2020/01/15	2030	05/11/2020	8.73	Call	Bond Future	1,749.0200	1.7490	1,660.6000	1.6606	(5.055)	0	0	3,000
2020/01/15	2030	05/11/2020	9.39	Put	Bond Future	2,725.6600	2.7257	2,704.2600	2.7043	(0.785)	0	0	0
2020/01/15	2030	05/11/2020	9.38	Call	Bond Future	3,511.5100	3.5115	3,405.7100	3.4057	(3.013)	0	0	0
2020/01/15	2030	05/11/2020			Bond Future	9.2483	94.5604	9.2629	94.4758	0.158	0.0000	0.0000	0

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2020/01/15	2030	05/11/2020	8.34	Put	Bond Future	6,498.8600	6.4989	6,514.3400	6.5143	0.238	0	0	0
2020/01/15	2030	05/11/2020	8.34	Call	Bond Future	1,020.0000	1.0200	950.8900	0.9509	(6.775)	0	0	1,000
2020/01/15	2030	05/11/2020	9.04	Put	Bond Future	3,726.4700	3.7265	3,711.0200	3.7110	(0.415)	0	0	0
2020/01/15	2030	05/11/2020	9.04	Call	Bond Future	2,505.7700	2.5058	2,405.7300	2.4057	(3.992)	0	0	1,000
2020/01/15	2030	05/11/2020	10.06	Call	Bond Future	6,039.5500	6.0396	5,925.3000	5.9253	(1.892)	0	0	0
2020/01/15	2030	05/11/2020	8.73	Put	Bond Future	4,825.2400	4.8252	4,821.4100	4.8214	(0.079)	0	0	0
2020/01/15	2030	05/11/2020	9.23	Put	Bond Future	3,152.0100	3.1520	3,133.7900	3.1338	(0.578)	0	0	0
2020/01/15	2030	05/11/2020	10.37	Put	Bond Future	1,084.2100	1.0842	1,056.0600	1.0561	(2.596)	0	0	16,000
2020/01/15	2030	05/11/2020	9.39	Call	Bond Future	3,543.9500	3.5439	3,437.9600	3.4380	(2.991)	0	0	0
2020/01/15	2030	05/11/2020	9.38	Put	Bond Future	2,750.6700	2.7507	2,729.4600	2.7295	(0.771)	0	0	0
2020/01/15	2030	05/11/2020	10.47	Call	Bond Future	7,717.9100	7.7179	7,606.0700	7.6061	(1.449)	0	0	0
2020/01/15	2030	05/11/2020	10.47	Put	Bond Future	962.7300	0.9627	935.4800	0.9355	(2.830)	0	0	3,000
2020/01/15	2030	05/11/2020	9.23	Call	Bond Future	3,045.4400	3.0454	2,942.6300	2.9426	(3.376)	0	0	3,000
2020/01/15	2030	05/11/2020	8.53	Put	Bond Future	5,641.5800	5.6416	5,647.2100	5.6472	0.100	0	0	0
2020/01/15	2030	05/11/2020	8.53	Call	Bond Future	1,342.8900	1.3429	1,263.9300	1.2639	(5.880)	0	0	16,000
2020/01/15	2030	05/11/2020	9.03	Put	Bond Future	3,758.7600	3.7588	3,743.6300	3.7436	(0.403)	0	0	0
2020/01/15	2030	05/11/2020	9.03	Call	Bond Future	2,478.9400	2.4789	2,379.2200	2.3792	(4.023)	0	0	16,000
2020/01/15	2030	05/11/2020	10.37	Call	Bond Future	7,311.3000	7.3113	7,198.5600	7.1986	(1.542)	0	0	0
2020/01/15	2030	05/11/2020	9.40	Call	Bond Future	3,576.1900	3.5762	3,470.0200	3.4700	(2.969)	0	0	0
2020/01/15	2030	05/11/2020	9.40	Put	Bond Future	2,700.5000	2.7005	2,678.9200	2.6789	(0.799)	0	0	0
2020/01/15	2032	06/02/2020	9.40	Put	Bond Future	1,067.1200	1.0671	1,032.9100	1.0329	(3.206)	0	0	0
2020/01/15	2032	06/02/2020			Bond Future	9.4501	94.4443	9.4527	94.4268	0.028	0.0000	0.0000	70,272
2020/01/15	2032	06/02/2020	9.39	Call	Bond Future	700.0800	0.7001	648.8400	0.6488	(7.319)	0	0	0
2020/01/15	2032	06/02/2020	9.39	Put	Bond Future	1,104.3900	1.1044	1,070.6500	1.0706	(3.055)	0	0	0
2020/01/15	2032	06/02/2020	9.40	Call	Bond Future	730.2500	0.7303	678.5400	0.6785	(7.081)	0	0	0
2020/01/15	2032	06/02/2020	9.38	Call	Bond Future	670.7000	0.6707	619.9700	0.6200	(7.564)	0	0	0
2020/01/15	2032	06/02/2020	9.38	Put	Bond Future	1,142.5200	1.1425	1,109.2900	1.1093	(2.908)	0	0	0
2020/01/15	2032	07/05/2020	9.19	Call	Bond Future	1,070.3000	1.0703	1,006.1600	1.0062	(5.993)	0	0	0
2020/01/15	2032	07/05/2020			Bond Future	9.5215	91.9965	9.5242	91.9786	0.029	0.0000	0.0000	0
2020/01/15	2032	07/05/2020	9.17	Call	Bond Future	1,021.4400	1.0214	958.2700	0.9583	(6.184)	0	0	0
2020/01/15	2032	07/05/2020	9.17	Put	Bond Future	3,379.0500	3.3790	3,333.8000	3.3338	(1.339)	0	0	0
2020/01/15	2032	07/05/2020	9.19	Put	Bond Future	3,291.5300	3.2915	3,245.3100	3.2453	(1.404)	0	0	0
2020/01/15	2032	07/05/2020	9.18	Call	Bond Future	1,045.7900	1.0458	982.1300	0.9821	(6.087)	0	0	0
2020/01/15	2032	07/05/2020	9.18	Put	Bond Future	3,335.1700	3.3352	3,289.4300	3.2894	(1.371)	0	0	0
2020/01/15	2032	06/08/2020	9.46	Put	Bond Future	3,365.7700	3.3658	3,293.2700	3.2933	(2.154)	0	0	0
2020/01/15	2032	06/08/2020	9.45	Call	Bond Future	2,470.0900	2.4701	2,379.4700	2.3795	(3.669)	0	0	0
2020/01/15	2032	06/08/2020			Bond Future	9.5926	93.6866	9.5954	93.6683	0.029	0.0000	0.0000	0
2020/01/15	2032	06/08/2020	9.46	Call	Bond Future	2,501.2100	2.5012	2,410.4500	2.4104	(3.629)	0	0	0
2020/01/15	2032	06/08/2020	9.45	Put	Bond Future	3,400.2900	3.4003	3,327.9300	3.3279	(2.128)	0	0	0
2020/01/15	2032	06/08/2020	9.47	Call	Bond Future	2,532.5300	2.5325	2,441.6400	2.4416	(3.589)	0	0	0
2020/01/15	2032	06/08/2020	9.47	Put	Bond Future	3,331.5100	3.3315	3,258.8800	3.2589	(2.180)	0	0	0
2020/01/15	2032	05/11/2020	9.61	Put	Bond Future	3,671.4900	3.6715	3,661.7100	3.6617	(0.266)	0	0	0
2020/01/15	2032	05/11/2020	10.99	Call	Bond Future	8,937.5700	8.9376	8,909.4100	8.9094	(0.315)	0	0	0
2020/01/15	2032	05/11/2020	9.44	Put	Bond Future	4,246.1500	4.2462	4,236.8400	4.2368	(0.219)	0	0	0
2020/01/15	2032	05/11/2020	11.08	Call	Bond Future	9,338.4900	9.3385	9,310.7400	9.3107	(0.297)	0	0	0
2020/01/15	2032	05/11/2020	9.77	Put	Bond Future	3,187.9200	3.1879	3,177.3600	3.1774	(0.331)	0	0	0
2020/01/15	2032	05/11/2020			Bond Future	9.6621	91.2878	9.6650	91.2693	0.030	0.0000	0.0000	0

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2020/01/15	2032	05/11/2020	10.99	Put	Bond Future	1,001.2100	1.0012	991.6300	0.9916	(0.957)	0	0	3,000
2020/01/15	2032	05/11/2020	9.76	Call	Bond Future	3,836.4300	3.8364	3,807.3400	3.8073	(0.758)	0	0	0
2020/01/15	2032	05/11/2020	9.76	Put	Bond Future	3,216.5000	3.2165	3,205.9900	3.2060	(0.327)	0	0	0
2020/01/15	2032	05/11/2020	9.11	Call	Bond Future	1,941.3800	1.9414	1,916.0300	1.9160	(1.306)	0	0	3,000
2020/01/15	2032	05/11/2020	9.61	Call	Bond Future	3,339.0000	3.3390	3,310.6400	3.3106	(0.849)	0	0	3,000
2020/01/15	2032	05/11/2020	9.44	Call	Bond Future	2,817.5400	2.8175	2,789.6500	2.7896	(0.990)	0	0	1,000
2020/01/15	2032	05/11/2020	11.08	Put	Bond Future	899.5400	0.8995	890.3700	0.8904	(1.019)	0	0	1,000
2020/01/15	2032	05/11/2020	9.77	Call	Bond Future	3,870.8500	3.8708	3,841.7100	3.8417	(0.753)	0	0	0
2020/01/15	2032	05/11/2020	9.11	Put	Bond Future	5,549.6500	5.5497	5,542.8800	5.5429	(0.122)	0	0	0
2020/01/15	2032	05/11/2020	8.94	Put	Bond Future	6,321.6900	6.3217	6,317.5700	6.3176	(0.065)	0	0	0
2020/01/15	2032	05/11/2020	8.94	Call	Bond Future	1,563.1700	1.5632	1,540.4700	1.5405	(1.452)	0	0	1,000
2020/01/15	2032	05/11/2020	9.75	Call	Bond Future	3,802.1600	3.8022	3,773.1100	3.7731	(0.764)	0	0	0
2020/01/15	2032	05/11/2020	9.75	Put	Bond Future	3,245.3000	3.2453	3,234.8300	3.2348	(0.323)	0	0	0
2020/01/15	2033	06/02/2020			Bond Future	101.2885	101.2885	101.3168	101.3168	0.028	0.0000	0.0000	6,960
2020/01/15	2033	07/05/2020			Bond Future	101.9634	101.9634	101.9921	101.9921	0.028	0.0000	0.0000	0
2020/01/15	2033	06/08/2020			Bond Future	103.8876	103.8876	103.9169	103.9169	0.028	0.0000	0.0000	0
2020/01/15	2033	05/11/2020			Bond Future	104.6253	104.6253	104.6553	104.6553	0.029	0.0000	0.0000	0
2020/01/15	2037	06/02/2020	9.67	Call	Bond Future	235.2000	0.2352	198.0300	0.1980	(15.804)	0	0	0
2020/01/15	2037	06/02/2020	9.66	Put	Bond Future	2,600.2100	2.6002	2,582.0400	2.5820	(0.699)	0	0	0
2020/01/15	2037	06/02/2020			Bond Future	9.9767	88.2858	9.9791	88.2681	0.024	0.0000	0.0000	75,429
2020/01/15	2037	06/02/2020	9.68	Call	Bond Future	250.1400	0.2501	211.7100	0.2117	(15.363)	0	0	0
2020/01/15	2037	06/02/2020	9.68	Put	Bond Future	2,476.3400	2.4763	2,455.6500	2.4556	(0.836)	0	0	0
2020/01/15	2037	06/02/2020	9.67	Put	Bond Future	2,537.8900	2.5379	2,518.4600	2.5185	(0.766)	0	0	0
2020/01/15	2037	06/02/2020	9.66	Call	Bond Future	220.9300	0.2209	185.0200	0.1850	(16.254)	0	0	0
2020/01/15	2037	07/05/2020	9.60	Put	Bond Future	4,346.1400	4.3461	4,290.5900	4.2906	(1.278)	0	0	0
2020/01/15	2037	07/05/2020	9.59	Call	Bond Future	920.4000	0.9204	847.4300	0.8474	(7.928)	0	0	0
2020/01/15	2037	07/05/2020			Bond Future	10.0556	89.8860	10.0581	89.8679	0.025	0.0000	0.0000	0
2020/01/15	2037	07/05/2020	9.60	Call	Bond Future	943.9800	0.9440	870.3000	0.8703	(7.805)	0	0	0
2020/01/15	2037	07/05/2020	9.59	Put	Bond Future	4,399.4400	4.3994	4,344.6000	4.3446	(1.247)	0	0	0
2020/01/15	2037	07/05/2020	9.61	Call	Bond Future	967.9300	0.9679	893.5500	0.8936	(7.684)	0	0	0
2020/01/15	2037	07/05/2020	9.61	Put	Bond Future	4,293.3000	4.2933	4,237.0500	4.2370	(1.310)	0	0	0
2020/01/15	2037	06/08/2020	9.88	Put	Bond Future	4,367.1500	4.3671	4,193.3700	4.1934	(3.979)	0	0	0
2020/01/15	2037	06/08/2020			Bond Future	10.1357	87.2769	10.1383	87.2584	0.026	0.0000	0.0000	0
2020/01/15	2037	06/08/2020	9.87	Call	Bond Future	2,478.1500	2.4781	2,285.7400	2.2857	(7.764)	0	0	0
2020/01/15	2037	06/08/2020	9.87	Put	Bond Future	4,408.9100	4.4089	4,235.0100	4.2350	(3.944)	0	0	0
2020/01/15	2037	06/08/2020	9.88	Call	Bond Future	2,510.2100	2.5102	2,317.9200	2.3179	(7.660)	0	0	0
2020/01/15	2037	06/08/2020	9.86	Call	Bond Future	2,446.5700	2.4466	2,253.8000	2.2538	(7.879)	0	0	0
2020/01/15	2037	06/08/2020	9.86	Put	Bond Future	4,451.2400	4.4512	4,276.9800	4.2770	(3.915)	0	0	0
2020/01/15	2037	05/11/2020	10.18	Call	Bond Future	3,950.7800	3.9508	3,949.2700	3.9493	(0.038)	0	0	0
2020/01/15	2037	05/11/2020	10.17	Put	Bond Future	4,190.2300	4.1902	4,207.5300	4.2075	0.413	0	0	0
2020/01/15	2037	05/11/2020			Bond Future	10.2089	88.9186	10.2116	88.8999	0.026	0.0000	0.0000	0
2020/01/15	2037	05/11/2020	10.19	Call	Bond Future	3,986.2900	3.9863	3,985.0400	3.9850	(0.031)	0	0	0
2020/01/15	2037	05/11/2020	10.19	Put	Bond Future	4,119.9100	4.1199	4,137.4100	4.1374	0.425	0	0	0
2020/01/15	2037	05/11/2020	10.17	Call	Bond Future	3,915.1000	3.9151	3,913.6500	3.9137	(0.037)	0	0	0
2020/01/15	2037	05/11/2020	10.18	Put	Bond Future	4,155.1100	4.1551	4,172.3500	4.1724	0.415	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
2020/01/15	2038	06/02/2020			Bond Future	116.0910	116.0910	116.0582	116.0582	(0.028)	0.0000	0.0000	10,886
2020/01/15	2038	07/05/2020			Bond Future	118.2239	118.2239	118.1903	118.1903	(0.028)	0.0000	0.0000	0
2020/01/15	2038	06/08/2020			Bond Future	118.7747	118.7747	118.7407	118.7407	(0.029)	0.0000	0.0000	0
2020/01/15	2038	05/11/2020			Bond Future	121.0035	121.0035	120.9688	120.9688	(0.029)	0.0000	0.0000	0
2020/01/15	2040	06/02/2020	9.76	Call	Bond Future	209.1100	0.2091	162.5500	0.1625	(22.266)	0	0	0
2020/01/15	2040	06/02/2020	9.00	Put	Bond Future	9,424.0200	9.4240	9,521.9700	9.5220	1.039	0	0	0
2020/01/15	2040	06/02/2020			Bond Future	10.1069	90.8424	10.1194	90.7444	0.123	0.0000	0.0000	48,269
2020/01/15	2040	06/02/2020	9.74	Call	Bond Future	183.8400	0.1838	141.0500	0.1411	(23.276)	0	0	0
2020/01/15	2040	06/02/2020	9.74	Put	Bond Future	3,147.0900	3.1471	3,202.3000	3.2023	1.754	0	0	0
2020/01/15	2040	06/02/2020	8.40	Put	Bond Future	15,186.0100	15.1860	15,284.0100	15.2840	0.645	0	0	0
2020/01/15	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	2040	06/02/2020	9.76	Put	Bond Future	3,006.9200	3.0069	3,058.3600	3.0584	1.711	0	0	0
2020/01/15	2040	06/02/2020	9.00	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2020/01/15	2040	06/02/2020	9.75	Call	Bond Future	196.3500	0.1964	151.6700	0.1517	(22.755)	0	0	0
2020/01/15	2040	06/02/2020	9.75	Put	Bond Future	3,076.8200	3.0768	3,130.1400	3.1301	1.733	0	0	0
2020/01/15	2040	07/05/2020	9.74	Call	Bond Future	981.3400	0.9813	880.1500	0.8802	(10.311)	0	0	0
2020/01/15	2040	07/05/2020	9.75	Put	Bond Future	4,498.8200	4.4988	4,496.3000	4.4963	(0.056)	0	0	0
2020/01/15	2040	07/05/2020			Bond Future	10.1864	92.4889	10.1993	92.3890	0.126	0.0000	0.0000	0
2020/01/15	2040	07/05/2020	9.50	Put	Bond Future	6,061.8500	6.0618	6,091.1900	6.0912	0.484	0	0	0
2020/01/15	2040	07/05/2020	9.50	Call	Bond Future	473.6200	0.4736	403.0700	0.4031	(14.896)	0	0	2,640
2020/01/15	2040	07/05/2020	10.00	Put	Bond Future	3,244.2600	3.2443	3,216.4100	3.2164	(0.858)	0	0	0
2020/01/15	2040	07/05/2020	10.00	Call	Bond Future	1,778.4400	1.7784	1,650.7000	1.6507	(7.183)	0	0	2,640
2020/01/15	2040	07/05/2020	9.74	Put	Bond Future	4,555.1300	4.5551	4,553.8300	4.5538	(0.029)	0	0	0
2020/01/15	2040	07/05/2020	9.75	Call	Bond Future	1,007.5100	1.0075	905.1000	0.9051	(10.165)	0	0	0
2020/01/15	2040	07/05/2020	9.73	Call	Bond Future	955.4100	0.9554	855.4500	0.8555	(10.463)	0	0	0
2020/01/15	2040	07/05/2020	9.73	Put	Bond Future	4,611.8000	4.6118	4,611.7300	4.6117	(0.002)	0	0	0
2020/01/15	2040	06/08/2020	10.04	Call	Bond Future	2,745.0500	2.7450	2,589.1200	2.5891	(5.680)	0	0	0
2020/01/15	2040	06/08/2020	10.02	Put	Bond Future	4,599.1400	4.5991	4,546.0900	4.5461	(1.153)	0	0	0
2020/01/15	2040	06/08/2020	10.03	Call	Bond Future	2,710.2400	2.7102	2,554.8600	2.5549	(5.733)	0	0	0
2020/01/15	2040	06/08/2020			Bond Future	10.2673	89.6768	10.2806	89.5750	0.130	0.0000	0.0000	0
2020/01/15	2040	06/08/2020	10.04	Put	Bond Future	4,510.5500	4.5106	4,456.4000	4.4564	(1.201)	0	0	0
2020/01/15	2040	06/08/2020	10.02	Call	Bond Future	2,675.6600	2.6757	2,520.8300	2.5208	(5.787)	0	0	0
2020/01/15	2040	06/08/2020	10.03	Put	Bond Future	4,554.6700	4.5547	4,501.0700	4.5011	(1.177)	0	0	0
2020/01/15	2040	05/11/2020	11.70	Put	Bond Future	1,284.2300	1.2842	1,309.1500	1.3091	1.940	0	0	2,000
2020/01/15	2040	05/11/2020	10.23	Call	Bond Future	3,960.9800	3.9610	3,916.1800	3.9162	(1.131)	0	0	2,000
2020/01/15	2040	05/11/2020	9.50	Call	Bond Future	1,746.1100	1.7461	1,721.8900	1.7219	(1.387)	0	0	2,000
2020/01/15	2040	05/11/2020	10.00	Call	Bond Future	3,157.7000	3.1577	3,122.5800	3.1226	(1.112)	0	0	2,000
2020/01/15	2040	05/11/2020	10.30	Call	Bond Future	4,222.6700	4.2227	4,176.1500	4.1762	(1.102)	0	0	0
2020/01/15	2040	05/11/2020			Bond Future	10.3412	91.3640	10.3550	91.2604	0.133	0.0000	0.0000	0
2020/01/15	2040	05/11/2020	9.73	Put	Bond Future	7,146.8500	7.1468	7,219.8900	7.2199	1.022	0	0	0
2020/01/15	2040	05/11/2020	9.73	Call	Bond Future	2,337.2800	2.3373	2,306.7700	2.3068	(1.305)	0	0	2,000
2020/01/15	2040	05/11/2020	10.23	Put	Bond Future	4,806.8700	4.8069	4,865.6200	4.8656	1.222	0	0	0
2020/01/15	2040	05/11/2020	10.30	Put	Bond Future	4,534.7400	4.5347	4,591.7700	4.5918	1.258	0	0	0
2020/01/15	2040	05/11/2020	11.70	Call	Bond Future	10,668.4800	10.6685	10,589.8500	10.5898	(0.737)	0	0	0
2020/01/15	2040	05/11/2020	9.50	Put	Bond Future	8,471.6500	8.4716	8,550.9800	8.5510	0.936	0	0	0
2020/01/15	2040	05/11/2020	10.00	Put	Bond Future	5,793.5200	5.7935	5,861.9500	5.8620	1.181	0	0	0
2020/01/15	2040	05/11/2020	10.32	Put	Bond Future	4,459.2600	4.4593	4,516.0400	4.5160	1.273	0	0	0

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2020/01/15	2040	05/11/2020	10.31	Call	Bond Future	4,260.6500	4.2606	4,213.8400	4.2138	(1.099)	0	0	0
2020/01/15	2040	05/11/2020	11.50	Call	Bond Future	9,697.2400	9.6972	9,622.6600	9.6227	(0.769)	0	0	0
2020/01/15	2040	05/11/2020	11.50	Put	Bond Future	1,591.3700	1.5914	1,620.3400	1.6203	1.820	0	0	2,000
2020/01/15	2040	05/11/2020	10.32	Call	Bond Future	4,298.7900	4.2988	4,252.0200	4.2520	(1.088)	0	0	0
2020/01/15	2040	05/11/2020	10.31	Put	Bond Future	4,496.8700	4.4969	4,553.6100	4.5536	1.262	0	0	0
2020/01/15	2044	06/02/2020	9.77	Put	Bond Future	3,755.0000	3.7550	3,789.4000	3.7894	0.916	0	0	0
2020/01/15	2044	06/02/2020	9.74	Call	Bond Future	74.9000	0.0749	54.2900	0.0543	(27.517)	0	0	328
2020/01/15	2044	06/02/2020	10.78	Put	Bond Future	101.4900	0.1015	85.6300	0.0856	(15.627)	0	0	328
2020/01/15	2044	06/02/2020			Bond Future	10.2167	87.2195	10.2242	87.1606	0.073	0.0000	0.0000	51,449
2020/01/15	2044	06/02/2020	9.77	Call	Bond Future	95.0600	0.0951	70.6100	0.0706	(25.721)	0	0	0
2020/01/15	2044	06/02/2020	9.09	Put	Bond Future	9,743.2900	9.7433	9,802.1000	9.8021	0.604	0	0	0
2020/01/15	2044	06/02/2020	9.09	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	328
2020/01/15	2044	06/02/2020	9.74	Put	Bond Future	3,989.7800	3.9898	4,028.0200	4.0280	0.958	0	0	0
2020/01/15	2044	06/02/2020	9.78	Call	Bond Future	102.8200	0.1028	76.9900	0.0770	(25.122)	0	0	0
2020/01/15	2044	06/02/2020	9.76	Put	Bond Future	3,832.5800	3.8326	3,868.3300	3.8683	0.933	0	0	0
2020/01/15	2044	06/02/2020	10.78	Call	Bond Future	4,374.0400	4.3740	4,299.3300	4.2993	(1.708)	0	0	0
2020/01/15	2044	06/02/2020	9.78	Put	Bond Future	3,678.0400	3.6780	3,711.0600	3.7111	0.898	0	0	0
2020/01/15	2044	06/02/2020	9.76	Call	Bond Future	87.7900	0.0878	64.6900	0.0647	(26.313)	0	0	0
2020/01/15	2044	07/05/2020	9.45	Put	Bond Future	7,346.4700	7.3465	7,359.0800	7.3591	0.172	0	0	0
2020/01/15	2044	07/05/2020	9.97	Put	Bond Future	3,996.4300	3.9964	3,954.8200	3.9548	(1.041)	0	0	0
2020/01/15	2044	07/05/2020	9.33	Call	Bond Future	189.6200	0.1896	155.0200	0.1550	(18.247)	0	0	100
2020/01/15	2044	07/05/2020	9.98	Call	Bond Future	1,421.5000	1.4215	1,319.0900	1.3191	(7.204)	0	0	100
2020/01/15	2044	07/05/2020	9.26	Call	Bond Future	142.1300	0.1421	114.0300	0.1140	(19.771)	0	0	556
2020/01/15	2044	07/05/2020	9.81	Call	Bond Future	945.7900	0.9458	858.5500	0.8586	(9.224)	0	0	0
2020/01/15	2044	07/05/2020	9.79	Put	Bond Future	5,000.6700	5.0007	4,975.4700	4.9755	(0.504)	0	0	0
2020/01/15	2044	07/05/2020			Bond Future	10.2956	88.8003	10.3033	88.7402	0.075	0.0000	0.0000	0
2020/01/15	2044	07/05/2020	10.81	Call	Bond Future	5,056.6500	5.0567	4,942.4300	4.9424	(2.259)	0	0	0
2020/01/15	2044	07/05/2020	10.81	Put	Bond Future	1,192.1100	1.1921	1,137.9000	1.1379	(4.547)	0	0	129
2020/01/15	2044	07/05/2020	9.33	Put	Bond Future	8,314.9700	8.3150	8,340.3800	8.3404	0.306	0	0	0
2020/01/15	2044	07/05/2020	9.81	Put	Bond Future	4,880.8200	4.8808	4,853.5900	4.8536	(0.558)	0	0	0
2020/01/15	2044	07/05/2020	9.79	Call	Bond Future	897.2100	0.8972	812.0000	0.8120	(9.497)	0	0	0
2020/01/15	2044	07/05/2020	9.45	Call	Bond Future	298.2400	0.2982	250.8400	0.2508	(15.893)	0	0	129
2020/01/15	2044	07/05/2020	9.97	Call	Bond Future	1,390.4100	1.3904	1,288.7900	1.2888	(7.309)	0	0	129
2020/01/15	2044	07/05/2020	9.98	Put	Bond Future	3,945.5300	3.9455	3,903.1300	3.9031	(1.075)	0	0	0
2020/01/15	2044	07/05/2020	11.09	Call	Bond Future	6,641.3100	6.6413	6,534.5900	6.5346	(1.607)	0	0	0
2020/01/15	2044	07/05/2020	9.26	Put	Bond Future	8,905.2200	8.9052	8,937.1300	8.9371	0.358	0	0	0
2020/01/15	2044	07/05/2020	9.91	Put	Bond Future	4,312.4700	4.3125	4,275.8400	4.2758	(0.849)	0	0	0
2020/01/15	2044	07/05/2020	9.80	Put	Bond Future	4,940.4000	4.9404	4,914.1800	4.9142	(0.531)	0	0	0
2020/01/15	2044	07/05/2020	11.09	Put	Bond Future	794.6200	0.7946	747.9100	0.7479	(5.878)	0	0	100
2020/01/15	2044	07/05/2020	9.91	Call	Bond Future	1,211.9000	1.2119	1,115.2600	1.1153	(7.974)	0	0	556
2020/01/15	2044	07/05/2020	11.02	Call	Bond Future	6,237.9200	6.2379	6,129.1400	6.1291	(1.744)	0	0	0
2020/01/15	2044	07/05/2020	11.02	Put	Bond Future	879.1000	0.8791	830.3300	0.8303	(5.548)	0	0	556
2020/01/15	2044	07/05/2020	9.80	Call	Bond Future	921.2200	0.9212	834.9900	0.8350	(9.360)	0	0	0
2020/01/15	2044	06/08/2020	9.98	Call	Bond Future	2,263.0200	2.2630	2,037.0400	2.0370	(9.986)	0	0	602
2020/01/15	2044	06/08/2020	11.09	Put	Bond Future	1,836.5800	1.8366	1,651.3200	1.6513	(10.087)	0	0	602
2020/01/15	2044	06/08/2020	9.01	Call	Bond Future	345.8500	0.3459	295.2700	0.2953	(14.625)	0	0	140
2020/01/15	2044	06/08/2020	9.66	Call	Bond Future	1,359.9800	1.3600	1,155.2000	1.1552	(15.058)	0	0	140

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2020/01/15	2044	06/08/2020	9.88	Call	Bond Future	1,954.6500	1.9547	1,731.4000	1.7314	(11.421)	0	0	0
2020/01/15	2044	06/08/2020			Bond Future	10.3757	86.0455	10.3837	85.9844	0.077	0.0000	0.0000	0
2020/01/15	2044	06/08/2020	9.36	Put	Bond Future	9,195.6900	9.1957	9,143.0000	9.1430	(0.573)	0	0	0
2020/01/15	2044	06/08/2020	9.36	Call	Bond Future	740.8300	0.7408	627.0600	0.6271	(15.357)	0	0	602
2020/01/15	2044	06/08/2020	9.98	Put	Bond Future	5,401.9000	5.4019	5,237.0000	5.2370	(3.053)	0	0	0
2020/01/15	2044	06/08/2020	9.86	Call	Bond Future	1,896.0100	1.8960	1,673.5100	1.6735	(11.735)	0	0	0
2020/01/15	2044	06/08/2020	9.86	Put	Bond Future	6,024.6200	6.0246	5,863.2000	5.8632	(2.679)	0	0	0
2020/01/15	2044	06/08/2020	11.09	Call	Bond Future	7,051.7900	7.0518	6,805.4500	6.8054	(3.493)	0	0	0
2020/01/15	2044	06/08/2020	9.01	Put	Bond Future	12,035.5800	12.0356	12,046.0800	12.0461	0.087	0	0	0
2020/01/15	2044	06/08/2020	9.66	Put	Bond Future	7,179.1300	7.1791	7,035.4300	7.0354	(2.002)	0	0	0
2020/01/15	2044	06/08/2020	9.88	Put	Bond Future	5,917.0400	5.9170	5,754.8700	5.7549	(2.741)	0	0	0
2020/01/15	2044	06/08/2020	10.93	Call	Bond Future	6,232.2800	6.2323	5,981.1000	5.9811	(4.030)	0	0	0
2020/01/15	2044	06/08/2020	10.93	Put	Bond Future	2,137.8300	2.1378	1,947.7300	1.9477	(8.892)	0	0	140
2020/01/15	2044	06/08/2020	9.87	Call	Bond Future	1,925.0800	1.9251	1,702.2000	1.7022	(11.578)	0	0	0
2020/01/15	2044	06/08/2020	9.87	Put	Bond Future	5,970.5200	5.9705	5,808.7200	5.8087	(2.710)	0	0	0
2020/01/15	2044	05/11/2020	11.43	Call	Bond Future	8,906.0100	8.9060	8,842.6600	8.8427	(0.711)	0	0	0
2020/01/15	2044	05/11/2020	9.72	Put	Bond Future	7,946.1200	7.9461	7,934.1300	7.9341	(0.151)	0	0	0
2020/01/15	2044	05/11/2020	9.97	Call	Bond Future	2,802.8100	2.8028	2,722.6400	2.7226	(2.860)	0	0	568
2020/01/15	2044	05/11/2020	9.29	Put	Bond Future	10,771.1700	10.7712	10,822.5600	10.8226	0.477	0	0	0
2020/01/15	2044	05/11/2020	9.96	Put	Bond Future	6,628.7900	6.6288	6,611.1500	6.6112	(0.266)	0	0	0
2020/01/15	2044	05/11/2020	10.36	Call	Bond Future	4,134.2100	4.1342	4,048.4500	4.0485	(2.074)	0	0	0
2020/01/15	2044	05/11/2020			Bond Future	10.4490	87.6646	10.4572	87.6024	0.078	0.0000	0.0000	0
2020/01/15	2044	05/11/2020	9.72	Call	Bond Future	2,089.3200	2.0893	2,015.1100	2.0151	(3.552)	0	0	1,815
2020/01/15	2044	05/11/2020	9.97	Put	Bond Future	6,578.0800	6.5781	6,560.1300	6.5601	(0.273)	0	0	0
2020/01/15	2044	05/11/2020	9.96	Call	Bond Future	2,771.7700	2.7718	2,691.9100	2.6919	(2.881)	0	0	0
2020/01/15	2044	05/11/2020	11.38	Call	Bond Future	8,676.0000	8.6760	8,592.3800	8.5924	(0.964)	0	0	0
2020/01/15	2044	05/11/2020	11.38	Put	Bond Future	2,064.2800	2.0643	2,042.8800	2.0429	(1.037)	0	0	568
2020/01/15	2044	05/11/2020	10.34	Call	Bond Future	4,059.4600	4.0595	3,974.0600	3.9741	(2.104)	0	0	0
2020/01/15	2044	05/11/2020	10.34	Put	Bond Future	4,895.1300	4.8951	4,871.9500	4.8719	(0.474)	0	0	0
2020/01/15	2044	05/11/2020	11.17	Put	Bond Future	2,497.2800	2.4973	2,422.1200	2.4221	(3.010)	0	0	1,815
2020/01/15	2044	05/11/2020	11.43	Put	Bond Future	1,963.9500	1.9640	1,962.8200	1.9628	(0.058)	0	0	1,815
2020/01/15	2044	05/11/2020	8.87	Put	Bond Future	14,167.6300	14.1676	14,229.8500	14.2298	0.439	0	0	0
2020/01/15	2044	05/11/2020	9.29	Call	Bond Future	1,142.1700	1.1422	1,131.3400	1.1313	(0.948)	0	0	568
2020/01/15	2044	05/11/2020	10.36	Put	Bond Future	4,815.6000	4.8156	4,792.0600	4.7921	(0.489)	0	0	0
2020/01/15	2044	05/11/2020	11.17	Call	Bond Future	7,695.2000	7.6952	7,557.8200	7.5578	(1.785)	0	0	0
2020/01/15	2044	05/11/2020	8.87	Call	Bond Future	603.0100	0.6030	603.0100	0.6030	0.000	0	0	1,815
2020/01/15	2044	05/11/2020	10.02	Put	Bond Future	6,327.3500	6.3274	6,308.5400	6.3085	(0.297)	0	0	0
2020/01/15	2044	05/11/2020	10.02	Call	Bond Future	2,958.9800	2.9590	2,877.9500	2.8780	(2.738)	0	0	1,815
2020/01/15	2044	05/11/2020	10.35	Call	Bond Future	4,096.7600	4.0968	4,011.1700	4.0112	(2.089)	0	0	0
2020/01/15	2044	05/11/2020	10.35	Put	Bond Future	4,855.2300	4.8552	4,831.8600	4.8319	(0.481)	0	0	0
2020/01/15	2046	06/02/2020			Bond Future	107.6792	107.6792	107.7453	107.7453	0.061	0.0000	0.0000	13,500
2020/01/15	2046	07/05/2020			Bond Future	107.9232	107.9232	107.9906	107.9906	0.062	0.0000	0.0000	0
2020/01/15	2046	06/08/2020			Bond Future	109.9600	109.9600	110.0285	110.0285	0.062	0.0000	0.0000	0
2020/01/15	2046	05/11/2020			Bond Future	110.2419	110.2419	110.3117	110.3117	0.063	0.0000	0.0000	0
2020/01/15	2050	06/02/2020			Bond Future	109.4697	109.4697	109.2258	109.2258	(0.223)	0.0000	0.0000	11,797
2020/01/15	2050	07/05/2020			Bond Future	111.4808	111.4808	111.2324	111.2324	(0.223)	0.0000	0.0000	0

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2020/01/15	2050	06/08/2020			Bond Future	111.7195	111.7195	111.4664	111.4664	(0.227)	0.0000	0.0000	0
2020/01/15	2050	05/11/2020			Bond Future	113.8160	113.8160	113.5581	113.5581	(0.227)	0.0000	0.0000	0
2020/01/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	AL37	06/02/2020			Index Future	682.8710	682.8710	683.1690	683.1690	0.044	0.0000	0.0000	0
2020/01/15	AL37	07/05/2020			Index Future	695.2470	695.2470	695.5500	695.5500	0.044	0.0000	0.0000	0
2020/01/15	AL37	06/08/2020			Index Future	708.0630	708.0630	708.3720	708.3720	0.044	0.0000	0.0000	0
2020/01/15	AL7T	06/02/2020			Index Future	789.7400	789.7400	789.0960	789.0960	(0.082)	0.0000	0.0000	0
2020/01/15	AL7T	07/05/2020			Index Future	804.0530	804.0530	803.3970	803.3970	(0.082)	0.0000	0.0000	0
2020/01/15	AL7T	06/08/2020			Index Future	818.8750	818.8750	818.2060	818.2060	(0.082)	0.0000	0.0000	0
2020/01/15	ALBI	06/02/2020			Index Future	701.7580	701.7580	701.4980	701.4980	(0.037)	0.0000	0.0000	416
2020/01/15	ALBI	07/05/2020			Index Future	714.4760	714.4760	714.2120	714.2120	(0.037)	0.0000	0.0000	0
2020/01/15	ALBI	06/08/2020			Index Future	727.6470	727.6470	727.3770	727.3770	(0.037)	0.0000	0.0000	0
2020/01/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	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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2020/01/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/15	ES33	06/02/2020			Bond Future	11.0090	78.6093	11.0100	78.6040	0.009	0.0000	0.0000	350
2020/01/15	ES33	07/05/2020			Bond Future	11.1287	76.2407	11.1296	76.2352	0.009	0.0000	0.0000	0
2020/01/15	ES33	06/08/2020			Bond Future	11.2501	77.6381	11.2511	77.6325	0.009	0.0000	0.0000	0
2020/01/15	ES33	05/11/2020			Bond Future	11.3731	75.3076	11.3741	75.3019	0.009	0.0000	0.0000	0
2020/01/15	ES42	06/02/2020			Bond Future	11.3172	79.7708	11.3184	79.7633	0.010	0.0000	0.0000	4,919
2020/01/15	ES42	07/05/2020			Bond Future	11.4350	76.9523	11.4363	76.9445	0.011	0.0000	0.0000	0
2020/01/15	ES42	06/08/2020			Bond Future	11.5530	78.3619	11.5542	78.3540	0.011	0.0000	0.0000	0
2020/01/15	ES42	05/11/2020			Bond Future	11.6713	75.5751	11.6726	75.5670	0.011	0.0000	0.0000	0

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2020/01/15	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	GOVI	06/02/2020	703.15	Put	GOVI	94,030.0000	9.4030	96,940.0000	9.6940	3.095	0	0	0
2020/01/15	GOVI	06/02/2020			GOVI	693.7470	693.7470	693.4560	693.4560	(0.042)	0.0000	0.0000	1,244
2020/01/15	GOVI	06/02/2020	703.14	Put	GOVI	93,930.0000	9.3930	96,840.0000	9.6840	3.098	0	0	0
2020/01/15	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	GOVI	06/02/2020	703.13	Put	GOVI	93,830.0000	9.3830	96,740.0000	9.6740	3.101	0	0	0
2020/01/15	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	GOVI	07/05/2020			GOVI	706.3200	706.3200	706.0230	706.0230	(0.042)	0.0000	0.0000	0
2020/01/15	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	GOVI	07/05/2020	720.00	Put	GOVI	136,800.0000	13.6800	139,770.0000	13.9770	2.171	0	0	0
2020/01/15	GOVI	07/05/2020	719.98	Put	GOVI	136,600.0000	13.6600	139,570.0000	13.9570	2.174	0	0	0
2020/01/15	GOVI	07/05/2020	719.99	Put	GOVI	136,700.0000	13.6700	139,670.0000	13.9670	2.173	0	0	0
2020/01/15	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	GOVI	06/08/2020	728.12	Put	GOVI	87,790.0000	8.7790	90,820.0000	9.0820	3.451	0	0	0
2020/01/15	GOVI	06/08/2020			GOVI	719.3410	719.3410	719.0380	719.0380	(0.042)	0.0000	0.0000	0
2020/01/15	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	GOVI	06/08/2020	728.14	Put	GOVI	87,990.0000	8.7990	91,020.0000	9.1020	3.444	0	0	0
2020/01/15	GOVI	06/08/2020	728.13	Put	GOVI	87,890.0000	8.7890	90,920.0000	9.0920	3.447	0	0	0
2020/01/15	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/15	IGOV	06/02/2020			Index Future	258.8700	258.8700	258.8360	258.8360	(0.013)	0.0000	0.0000	1,004
2020/01/15	IGOV	07/05/2020			Index Future	263.6260	263.6260	263.5910	263.5910	(0.013)	0.0000	0.0000	47
2020/01/15	IGOV	06/08/2020			Index Future	268.5480	268.5480	268.5130	268.5130	(0.013)	0.0000	0.0000	0
2020/01/15	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/15	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2020/01/15	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/15	IS05	17/12/2020			Interest Rate Swap	95.4800	95.4800	95.4700	95.4700	(0.010)	0.0000	0.0000	0
2020/01/15	IS05	16/03/2021			Interest Rate Swap	94.4400	94.4400	94.4300	94.4300	(0.011)	0.0000	0.0000	0
2020/01/15	IS05	15/06/2021			Interest Rate Swap	93.3500	93.3500	93.3400	93.3400	(0.011)	0.0000	0.0000	0
2020/01/15	IS05	21/09/2021			Interest Rate Swap	93.2200	93.2200	93.2000	93.2000	(0.021)	0.0000	0.0000	0
2020/01/15	IS05	21/12/2021			Interest Rate Swap	95.1500	95.1500	95.1400	95.1400	(0.011)	0.0000	0.0000	51
2020/01/15	IS05	15/03/2022			Interest Rate Swap	95.0500	95.0500	95.0300	95.0300	(0.021)	0.0000	0.0000	0
2020/01/15	IS05	21/06/2022			Interest Rate Swap	95.9700	95.9700	95.9500	95.9500	(0.021)	0.0000	0.0000	0
2020/01/15	IS05	20/09/2022			Interest Rate Swap	99.6700	99.6700	99.6600	99.6600	(0.010)	0.0000	0.0000	0
2020/01/15	IS05	20/12/2022			Interest Rate Swap	100.7000	100.7000	100.6900	100.6900	(0.010)	0.0000	0.0000	0
2020/01/15	IS05	22/03/2023			Interest Rate Swap	93.7600	93.7600	93.7500	93.7500	(0.011)	0.0000	0.0000	0
2020/01/15	IS05	20/06/2023			Interest Rate Swap	99.6600	99.6600	99.6600	99.6600	0.000	0.0000	0.0000	0
2020/01/15	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/15	IS10	17/12/2025			Interest Rate Swap	90.0900	90.0900	90.1000	90.1000	0.011	0.0000	0.0000	0
2020/01/15	IS10	16/03/2026			Interest Rate Swap	86.9000	86.9000	86.9100	86.9100	0.012	0.0000	0.0000	0

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2020/01/15	IS10	15/06/2026			Interest Rate Swap	85.5200	85.5200	85.5200	85.5200	0.000	0.0000	0.0000	0
2020/01/15	IS10	21/09/2026			Interest Rate Swap	87.6500	87.6500	87.6500	87.6500	0.000	0.0000	0.0000	0
2020/01/15	IS10	21/12/2026			Interest Rate Swap	91.4900	91.4900	91.4900	91.4900	0.000	0.0000	0.0000	0
2020/01/15	IS10	15/03/2027			Interest Rate Swap	89.9700	89.9700	89.9700	89.9700	0.000	0.0000	0.0000	0
2020/01/15	IS10	21/06/2027			Interest Rate Swap	92.0400	92.0400	92.0400	92.0400	0.000	0.0000	0.0000	0
2020/01/15	IS10	20/09/2027			Interest Rate Swap	97.5800	97.5800	97.5800	97.5800	0.000	0.0000	0.0000	0
2020/01/15	IS10	20/12/2027			Interest Rate Swap	97.9200	97.9200	97.9200	97.9200	0.000	0.0000	0.0000	0
2020/01/15	IS10	22/03/2028			Interest Rate Swap	91.2300	91.2300	91.2400	91.2400	0.011	0.0000	0.0000	0
2020/01/15	IS10	20/06/2028			Interest Rate Swap	98.6300	98.6300	98.6300	98.6300	0.000	0.0000	0.0000	0
2020/01/15	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/15	R023	06/02/2020	7.54	Call	Bond Future	1,070.1600	1.0702	1,096.9400	1.0969	2.502	0	0	0
2020/01/15	R023	06/02/2020			Bond Future	7.1495	105.1238	7.1392	105.1516	(0.143)	0.0000	0.0000	43,600
2020/01/15	R023	06/02/2020	7.52	Call	Bond Future	1,018.3700	1.0184	1,045.0600	1.0451	2.621	0	0	0
2020/01/15	R023	06/02/2020	7.52	Put	Bond Future	15.6200	0.0156	14.5100	0.0145	(7.106)	0	0	0
2020/01/15	R023	06/02/2020	7.54	Put	Bond Future	13.6300	0.0136	12.6100	0.0126	(7.483)	0	0	0
2020/01/15	R023	06/02/2020	7.53	Call	Bond Future	1,044.2300	1.0442	1,070.9800	1.0710	2.562	0	0	0
2020/01/15	R023	06/02/2020	7.53	Put	Bond Future	14.5900	0.0146	13.5400	0.0135	(7.197)	0	0	0
2020/01/15	R023	07/05/2020	6.91	Put	Bond Future	779.2700	0.7793	791.4200	0.7914	1.559	0	0	0
2020/01/15	R023	07/05/2020			Bond Future	7.1243	103.0970	7.1132	103.1251	(0.157)	0.0000	0.0000	13,512
2020/01/15	R023	07/05/2020	6.90	Call	Bond Future	227.8000	0.2278	267.1800	0.2672	17.287	0	0	0
2020/01/15	R023	07/05/2020	6.90	Put	Bond Future	796.1600	0.7962	807.3600	0.8074	1.407	0	0	0
2020/01/15	R023	07/05/2020	6.91	Call	Bond Future	236.3400	0.2363	276.6700	0.2767	17.064	0	0	0
2020/01/15	R023	07/05/2020	6.89	Call	Bond Future	219.4600	0.2195	257.9000	0.2579	17.516	0	0	0
2020/01/15	R023	07/05/2020	6.89	Put	Bond Future	813.2400	0.8132	823.5000	0.8235	1.262	0	0	0
2020/01/15	R023	06/08/2020	7.26	Call	Bond Future	909.0100	0.9090	958.6600	0.9587	5.462	0	0	0
2020/01/15	R023	06/08/2020			Bond Future	7.0766	104.9981	7.0642	105.0268	(0.175)	0.0000	0.0000	0
2020/01/15	R023	06/08/2020	7.26	Put	Bond Future	484.1700	0.4842	505.0600	0.5051	4.315	0	0	0
2020/01/15	R023	06/08/2020	7.27	Call	Bond Future	924.3600	0.9244	974.6400	0.9746	5.439	0	0	0
2020/01/15	R023	06/08/2020	7.28	Put	Bond Future	469.0600	0.4691	491.2000	0.4912	4.720	0	0	0
2020/01/15	R023	06/08/2020	7.27	Put	Bond Future	476.4100	0.4764	497.9300	0.4979	4.517	0	0	0
2020/01/15	R023	06/08/2020	7.28	Call	Bond Future	940.1000	0.9401	991.0000	0.9910	5.414	0	0	0
2020/01/15	R023	05/11/2020	7.46	Put	Bond Future	491.3000	0.4913	470.2300	0.4702	(4.289)	0	0	0
2020/01/15	R023	05/11/2020	7.47	Put	Bond Future	485.8800	0.4859	464.9500	0.4649	(4.308)	0	0	0
2020/01/15	R023	05/11/2020			Bond Future	7.0198	103.0329	7.0059	103.0622	(0.197)	0.0000	0.0000	0
2020/01/15	R023	05/11/2020	7.46	Call	Bond Future	1,417.4300	1.4174	1,425.6700	1.4257	0.581	0	0	0
2020/01/15	R023	05/11/2020	7.47	Call	Bond Future	1,432.9300	1.4329	1,441.3100	1.4413	0.585	0	0	0
2020/01/15	R023	05/11/2020	7.45	Call	Bond Future	1,402.3300	1.4023	1,410.4300	1.4104	0.578	0	0	0
2020/01/15	R023	05/11/2020	7.45	Put	Bond Future	497.1100	0.4971	475.9000	0.4759	(4.267)	0	0	0
2020/01/15	R035	06/02/2020	9.60	Call	Bond Future	429.8800	0.4299	359.6600	0.3597	(16.335)	0	0	0
2020/01/15	R035	06/02/2020	9.61	Put	Bond Future	1,851.1400	1.8511	1,870.3700	1.8704	1.039	0	0	0
2020/01/15	R035	06/02/2020			Bond Future	9.7976	96.8274	9.8100	96.7361	0.126	0.0000	0.0000	118,505
2020/01/15	R035	06/02/2020	9.60	Put	Bond Future	1,904.2900	1.9043	1,925.3800	1.9254	1.107	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
2020/01/15	R035	06/02/2020	9.61	Call	Bond Future	452.1500	0.4522	380.0700	0.3801	(15.942)	0	0	0
2020/01/15	R035	06/02/2020	9.59	Call	Bond Future	408.2900	0.4083	339.9600	0.3400	(16.736)	0	0	0
2020/01/15	R035	06/02/2020	9.59	Put	Bond Future	1,958.2100	1.9582	1,981.1900	1.9812	1.174	0	0	0
2020/01/15	R035	07/05/2020	10.57	Put	Bond Future	822.2400	0.8222	780.5800	0.7806	(5.067)	0	0	3,530
2020/01/15	R035	07/05/2020	9.75	Call	Bond Future	1,896.1400	1.8961	1,772.1600	1.7722	(6.539)	0	0	5,000
2020/01/15	R035	07/05/2020	10.75	Put	Bond Future	627.1200	0.6271	589.5000	0.5895	(5.999)	0	0	5,000
2020/01/15	R035	07/05/2020	9.48	Put	Bond Future	4,003.9700	4.0040	3,995.4700	3.9955	(0.212)	0	0	0
2020/01/15	R035	07/05/2020	9.47	Call	Bond Future	1,068.9300	1.0689	968.4000	0.9684	(9.405)	0	0	0
2020/01/15	R035	07/05/2020			Bond Future	9.8716	94.0795	9.8844	93.9865	0.130	0.0000	0.0000	105
2020/01/15	R035	07/05/2020	9.11	Put	Bond Future	6,157.4800	6.1575	6,191.7700	6.1918	0.557	0	0	0
2020/01/15	R035	07/05/2020	9.11	Call	Bond Future	375.1000	0.3751	316.3300	0.3163	(15.668)	0	0	5,000
2020/01/15	R035	07/05/2020	9.78	Put	Bond Future	2,669.3700	2.6694	2,636.5800	2.6366	(1.228)	0	0	0
2020/01/15	R035	07/05/2020	10.57	Call	Bond Future	5,698.3000	5.6983	5,563.5800	5.5636	(2.364)	0	0	0
2020/01/15	R035	07/05/2020	9.75	Put	Bond Future	2,785.3500	2.7854	2,754.4300	2.7544	(1.110)	0	0	0
2020/01/15	R035	07/05/2020	10.75	Call	Bond Future	6,698.2600	6.6983	6,567.5800	6.5676	(1.951)	0	0	0
2020/01/15	R035	07/05/2020	9.48	Call	Bond Future	1,094.5800	1.0946	993.0200	0.9930	(9.278)	0	0	0
2020/01/15	R035	07/05/2020	9.47	Put	Bond Future	4,054.3600	4.0544	4,046.8900	4.0469	(0.184)	0	0	0
2020/01/15	R035	07/05/2020	9.78	Call	Bond Future	2,000.7700	2.0008	1,874.9200	1.8749	(6.290)	0	0	3,530
2020/01/15	R035	07/05/2020	9.18	Put	Bond Future	5,705.8200	5.7058	5,731.6800	5.7317	0.453	0	0	0
2020/01/15	R035	07/05/2020	9.18	Call	Bond Future	476.4900	0.4765	409.2900	0.4093	(14.103)	0	0	3,530
2020/01/15	R035	07/05/2020	9.49	Call	Bond Future	1,120.7900	1.1208	1,018.2000	1.0182	(9.153)	0	0	0
2020/01/15	R035	07/05/2020	9.49	Put	Bond Future	3,954.2300	3.9542	3,944.7000	3.9447	(0.241)	0	0	0
2020/01/15	R035	06/08/2020	9.00	Put	Bond Future	7,845.6600	7.8457	7,855.7700	7.8558	0.129	0	0	0
2020/01/15	R035	06/08/2020	9.92	Put	Bond Future	3,371.8200	3.3718	3,311.5800	3.3116	(1.787)	0	0	0
2020/01/15	R035	06/08/2020			Bond Future	9.9451	95.8072	9.9584	95.7124	0.133	0.0000	0.0000	0
2020/01/15	R035	06/08/2020	9.00	Call	Bond Future	707.7600	0.7078	623.1000	0.6231	(11.962)	0	0	24,761
2020/01/15	R035	06/08/2020	9.92	Call	Bond Future	3,191.7500	3.1918	3,036.7400	3.0367	(4.857)	0	0	0
2020/01/15	R035	06/08/2020	9.93	Call	Bond Future	3,228.7400	3.2287	3,073.4000	3.0734	(4.811)	0	0	0
2020/01/15	R035	06/08/2020	9.91	Put	Bond Future	3,406.5300	3.4065	3,346.9100	3.3469	(1.750)	0	0	0
2020/01/15	R035	06/08/2020	8.75	Put	Bond Future	9,593.9800	9.5940	9,625.9400	9.6259	0.333	0	0	0
2020/01/15	R035	06/08/2020	8.75	Call	Bond Future	434.8100	0.4348	372.0000	0.3720	(14.445)	0	0	3,000
2020/01/15	R035	06/08/2020	9.93	Put	Bond Future	3,337.1200	3.3371	3,276.5500	3.2765	(1.815)	0	0	0
2020/01/15	R035	06/08/2020	9.91	Call	Bond Future	3,154.6900	3.1547	3,000.3000	3.0003	(4.894)	0	0	0
2020/01/15	R035	05/11/2020	10.34	Put	Bond Future	3,025.4600	3.0255	3,066.5100	3.0665	1.357	0	0	0
2020/01/15	R035	05/11/2020			Bond Future	10.0205	93.1064	10.0342	93.0098	0.137	0.0000	0.0000	0
2020/01/15	R035	05/11/2020	10.33	Call	Bond Future	5,194.2300	5.1942	5,138.9800	5.1390	(1.064)	0	0	0
2020/01/15	R035	05/11/2020	10.33	Put	Bond Future	3,051.5800	3.0516	3,092.8900	3.0929	1.354	0	0	0
2020/01/15	R035	05/11/2020	10.34	Call	Bond Future	5,236.1100	5.2361	5,180.6000	5.1806	(1.060)	0	0	0
2020/01/15	R035	05/11/2020	10.32	Call	Bond Future	5,152.8100	5.1528	5,097.8200	5.0978	(1.067)	0	0	0
2020/01/15	R035	05/11/2020	10.32	Put	Bond Future	3,078.2400	3.0782	3,119.8100	3.1198	1.350	0	0	0
2020/01/15	R186	06/02/2020	8.57	Call	Bond Future	1,795.4600	1.7955	1,841.1200	1.8411	2.543	0	0	0
2020/01/15	R186	06/02/2020	8.50	Call	Bond Future	1,482.3400	1.4823	1,522.2600	1.5223	2.693	0	0	0
2020/01/15	R186	06/02/2020	8.11	Put	Bond Future	1,172.2400	1.1722	1,113.4900	1.1135	(5.012)	0	0	0
2020/01/15	R186	06/02/2020			Bond Future	8.2685	112.9752	8.2567	113.0403	(0.142)	0.0000	0.0000	99,750
2020/01/15	R186	06/02/2020	8.55	Call	Bond Future	1,704.0000	1.7040	1,748.1000	1.7481	2.588	0	0	0
2020/01/15	R186	06/02/2020	8.55	Put	Bond Future	160.9700	0.1610	140.0200	0.1400	(13.015)	0	0	0
2020/01/15	R186	06/02/2020	8.11	Call	Bond Future	291.4900	0.2915	297.7900	0.2978	2.161	0	0	821

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2020/01/15	R186	06/02/2020	8.57	Put	Bond Future	143.8600	0.1439	124.4700	0.1245	(13.478)	0	0	0
2020/01/15	R186	06/02/2020	9.00	Put	Bond Future	8.7900	0.0088	6.6300	0.0066	(24.573)	0	0	821
2020/01/15	R186	06/02/2020	8.50	Put	Bond Future	211.3500	0.2114	186.2200	0.1862	(11.890)	0	0	821
2020/01/15	R186	06/02/2020	8.56	Call	Bond Future	1,749.5400	1.7495	1,794.4300	1.7944	2.566	0	0	0
2020/01/15	R186	06/02/2020	8.56	Put	Bond Future	152.2100	0.1522	132.0500	0.1321	(13.245)	0	0	0
2020/01/15	R186	06/02/2020	9.00	Call	Bond Future	3,961.7900	3.9618	4,024.6800	4.0247	1.587	0	0	0
2020/01/15	R186	07/05/2020	7.90	Put	Bond Future	2,820.4500	2.8205	2,766.2600	2.7663	(1.921)	0	0	2,500
2020/01/15	R186	07/05/2020	8.28	Put	Bond Future	1,551.4000	1.5514	1,508.9300	1.5089	(2.738)	0	0	0
2020/01/15	R186	07/05/2020	8.93	Call	Bond Future	3,688.7600	3.6888	3,735.0100	3.7350	1.254	0	0	0
2020/01/15	R186	07/05/2020	8.09	Put	Bond Future	2,124.8700	2.1249	2,076.9600	2.0770	(2.255)	0	0	0
2020/01/15	R186	07/05/2020			Bond Future	8.3154	115.0228	8.3030	115.0889	(0.149)	0.0000	0.0000	1,933
2020/01/15	R186	07/05/2020	8.50	Call	Bond Future	2,023.8000	2.0238	2,058.1400	2.0581	1.697	0	0	0
2020/01/15	R186	07/05/2020	8.50	Put	Bond Future	1,041.2900	1.0413	1,009.5100	1.0095	(3.052)	0	0	23,230
2020/01/15	R186	07/05/2020	8.08	Call	Bond Future	889.6200	0.8896	907.4900	0.9075	2.009	0	0	0
2020/01/15	R186	07/05/2020	8.08	Put	Bond Future	2,158.4400	2.1584	2,110.1900	2.1102	(2.235)	0	0	0
2020/01/15	R186	07/05/2020	7.90	Call	Bond Future	568.7900	0.5688	580.7200	0.5807	2.097	0	0	0
2020/01/15	R186	07/05/2020	8.28	Call	Bond Future	1,361.9100	1.3619	1,385.5600	1.3856	1.737	0	0	6,000
2020/01/15	R186	07/05/2020	8.93	Put	Bond Future	460.7700	0.4608	440.9000	0.4409	(4.312)	0	0	6,000
2020/01/15	R186	07/05/2020	8.09	Call	Bond Future	910.3400	0.9103	928.5500	0.9286	2.000	0	0	0
2020/01/15	R186	07/05/2020	7.60	Put	Bond Future	4,146.0200	4.1460	4,084.2100	4.0842	(1.491)	0	0	0
2020/01/15	R186	07/05/2020	7.60	Call	Bond Future	231.8100	0.2318	236.1200	0.2361	1.859	0	0	6,000
2020/01/15	R186	07/05/2020	8.07	Call	Bond Future	869.4500	0.8694	886.9800	0.8870	2.016	0	0	0
2020/01/15	R186	07/05/2020	8.07	Put	Bond Future	2,192.5800	2.1926	2,143.9900	2.1440	(2.216)	0	0	0
2020/01/15	R186	06/08/2020	8.38	Put	Bond Future	1,958.0500	1.9581	1,919.1200	1.9191	(1.988)	0	0	0
2020/01/15	R186	06/08/2020			Bond Future	8.3600	111.8355	8.3469	111.9029	(0.156)	0.0000	0.0000	0
2020/01/15	R186	06/08/2020	8.37	Call	Bond Future	2,033.9700	2.0340	2,062.1600	2.0622	1.386	0	0	0
2020/01/15	R186	06/08/2020	8.37	Put	Bond Future	1,982.0400	1.9820	1,942.8300	1.9428	(1.978)	0	0	0
2020/01/15	R186	06/08/2020	8.38	Call	Bond Future	2,061.6800	2.0617	2,090.1500	2.0901	1.381	0	0	0
2020/01/15	R186	06/08/2020	8.36	Call	Bond Future	2,006.8000	2.0068	2,034.7100	2.0347	1.391	0	0	0
2020/01/15	R186	06/08/2020	8.36	Put	Bond Future	2,006.6000	2.0066	1,967.1100	1.9671	(1.968)	0	0	0
2020/01/15	R186	05/11/2020	8.64	Put	Bond Future	1,900.8800	1.9009	1,805.0000	1.8050	(5.044)	0	0	0
2020/01/15	R186	05/11/2020	8.65	Call	Bond Future	3,120.0900	3.1201	3,093.1900	3.0932	(0.862)	0	0	0
2020/01/15	R186	05/11/2020			Bond Future	8.4003	113.9341	8.3866	114.0028	(0.163)	0.0000	0.0000	0
2020/01/15	R186	05/11/2020	8.66	Call	Bond Future	3,150.1800	3.1502	3,123.6200	3.1236	(0.843)	0	0	0
2020/01/15	R186	05/11/2020	8.66	Put	Bond Future	1,862.4300	1.8624	1,767.2300	1.7672	(5.112)	0	0	0
2020/01/15	R186	05/11/2020	9.26	Put	Bond Future	1,010.0800	1.0101	938.2000	0.9382	(7.116)	0	0	3,500
2020/01/15	R186	05/11/2020	8.64	Call	Bond Future	3,090.1200	3.0901	3,062.8800	3.0629	(0.882)	0	0	0
2020/01/15	R186	05/11/2020	7.84	Put	Bond Future	4,037.3800	4.0374	3,928.5400	3.9285	(2.696)	0	0	0
2020/01/15	R186	05/11/2020	8.65	Put	Bond Future	1,881.5800	1.8816	1,786.0400	1.7860	(5.078)	0	0	0
2020/01/15	R186	05/11/2020	8.34	Put	Bond Future	2,566.2300	2.5662	2,459.4800	2.4595	(4.160)	0	0	0
2020/01/15	R186	05/11/2020	8.34	Call	Bond Future	2,264.1400	2.2641	2,226.0300	2.2260	(1.683)	0	0	3,500
2020/01/15	R186	05/11/2020	9.26	Call	Bond Future	5,200.9900	5.2010	5,197.7500	5.1977	(0.062)	0	0	0
2020/01/15	R186	05/11/2020	7.84	Call	Bond Future	1,191.6000	1.1916	1,151.4000	1.1514	(3.374)	0	0	3,500
2020/01/15	R197	06/02/2020			Bond Future	300.5855	300.5855	300.4885	300.4885	(0.032)	0.0000	0.0000	2,540
2020/01/15	R197	07/05/2020			Bond Future	306.1076	306.1076	306.0085	306.0085	(0.032)	0.0000	0.0000	0
2020/01/15	R197	06/08/2020			Bond Future	304.1532	304.1532	304.0524	304.0524	(0.033)	0.0000	0.0000	0
2020/01/15	R197	05/11/2020			Bond Future	309.8602	309.8602	309.7578	309.7578	(0.033)	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
2020/01/15	R202	06/02/2020			Bond Future	226.1167	226.1167	226.2983	226.2983	0.080	0.0000	0.0000	8,469
2020/01/15	R202	07/05/2020			Bond Future	230.2707	230.2707	230.4554	230.4554	0.080	0.0000	0.0000	0
2020/01/15	R202	06/08/2020			Bond Future	230.5099	230.5099	230.6982	230.6982	0.082	0.0000	0.0000	0
2020/01/15	R202	05/11/2020			Bond Future	234.8353	234.8353	235.0270	235.0270	0.082	0.0000	0.0000	0
2020/01/15	R208	06/02/2020	6.13	Put	Bond Future	601.9900	0.6020	572.0800	0.5721	(4.969)	0	0	0
2020/01/15	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	R208	06/02/2020			Bond Future	6.6866	102.5286	6.6588	102.5585	(0.415)	0.0000	0.0000	15,530
2020/01/15	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	R208	06/02/2020	6.12	Put	Bond Future	612.8600	0.6129	582.9500	0.5830	(4.880)	0	0	0
2020/01/15	R208	06/02/2020	6.14	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/15	R208	06/02/2020	6.14	Put	Bond Future	591.1400	0.5911	561.2200	0.5612	(5.061)	0	0	0
2020/01/15	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/15	R208	07/05/2020	4.80	Put	Bond Future	1,454.4300	1.4544	1,424.1200	1.4241	(2.084)	0	0	0
2020/01/15	R208	07/05/2020			Bond Future	6.4920	100.9836	6.4563	101.0139	(0.549)	0.0000	0.0000	60
2020/01/15	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/15	R208	07/05/2020	4.82	Put	Bond Future	1,437.0500	1.4371	1,406.7300	1.4067	(2.110)	0	0	0
2020/01/15	R208	07/05/2020	4.81	Put	Bond Future	1,445.7400	1.4457	1,415.4200	1.4154	(2.097)	0	0	0
2020/01/15	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/01/15	R208	06/08/2020	5.57	Put	Bond Future	335.6200	0.3356	304.9200	0.3049	(9.147)	0	0	0
2020/01/15	R208	06/08/2020			Bond Future	6.0911	102.8482	6.0409	102.8793	(0.823)	0.0000	0.0000	0
2020/01/15	R208	06/08/2020	5.56	Call	Bond Future	11.3400	0.0113	11.6300	0.0116	2.557	0	0	0
2020/01/15	R208	06/08/2020	5.56	Put	Bond Future	341.1000	0.3411	310.3500	0.3104	(9.015)	0	0	0
2020/01/15	R208	06/08/2020	5.57	Call	Bond Future	12.0900	0.0121	12.4300	0.0124	2.812	0	0	0
2020/01/15	R208	06/08/2020	5.55	Call	Bond Future	10.6300	0.0106	10.8700	0.0109	2.258	0	0	0
2020/01/15	R208	06/08/2020	5.55	Put	Bond Future	346.6200	0.3466	315.8200	0.3158	(8.886)	0	0	0
2020/01/15	R208	05/11/2020	4.78	Call	Bond Future	40.1300	0.0401	46.3500	0.0463	15.500	0	0	0
2020/01/15	R208	05/11/2020	4.77	Put	Bond Future	175.2300	0.1752	149.7700	0.1498	(14.529)	0	0	0
2020/01/15	R208	05/11/2020			Bond Future	5.1241	101.3684	5.0421	101.4000	(1.602)	0.0000	0.0000	0
2020/01/15	R208	05/11/2020	4.79	Call	Bond Future	41.5400	0.0415	47.9400	0.0479	15.407	0	0	0
2020/01/15	R208	05/11/2020	4.79	Put	Bond Future	170.0100	0.1700	144.8900	0.1449	(14.776)	0	0	0
2020/01/15	R208	05/11/2020	4.78	Put	Bond Future	172.4500	0.1725	147.1500	0.1471	(14.671)	0	0	0
2020/01/15	R208	05/11/2020	4.77	Call	Bond Future	39.0600	0.0391	45.1200	0.0451	15.515	0	0	0
2020/01/15	R209	06/02/2020	9.52	Put	Bond Future	2,271.4100	2.2714	2,265.1600	2.2652	(0.275)	0	0	0
2020/01/15	R209	06/02/2020			Bond Future	9.8447	73.5055	9.8474	73.4889	0.027	0.0000	0.0000	101,926
2020/01/15	R209	06/02/2020	9.51	Call	Bond Future	180.2300	0.1802	158.1700	0.1582	(12.240)	0	0	0
2020/01/15	R209	06/02/2020	9.51	Put	Bond Future	2,325.7100	2.3257	2,320.2700	2.3203	(0.234)	0	0	0
2020/01/15	R209	06/02/2020	9.40	Put	Bond Future	2,957.2800	2.9573	2,959.9600	2.9600	0.091	0	0	0
2020/01/15	R209	06/02/2020	9.40	Call	Bond Future	86.4300	0.0864	72.4900	0.0725	(16.129)	0	0	7,500
2020/01/15	R209	06/02/2020	9.52	Call	Bond Future	191.3600	0.1914	168.4900	0.1685	(11.951)	0	0	0
2020/01/15	R209	06/02/2020	9.50	Call	Bond Future	169.5900	0.1696	148.2900	0.1483	(12.560)	0	0	0
2020/01/15	R209	06/02/2020	9.50	Put	Bond Future	2,380.5900	2.3806	2,375.9100	2.3759	(0.197)	0	0	0
2020/01/15	R209	07/05/2020	9.47	Call	Bond Future	870.7300	0.8707	771.2000	0.7712	(11.431)	0	0	0
2020/01/15	R209	07/05/2020			Bond Future	9.9149	71.6866	9.9177	71.6695	0.028	0.0000	0.0000	0
2020/01/15	R209	07/05/2020	9.45	Call	Bond Future	830.7100	0.8307	732.7800	0.7328	(11.789)	0	0	0
2020/01/15	R209	07/05/2020	9.45	Put	Bond Future	3,797.2200	3.7972	3,716.3300	3.7163	(2.130)	0	0	0

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2020/01/15	R209	07/05/2020	9.47	Put	Bond Future	3,706.0000	3.7060	3,623.5100	3.6235	(2.226)	0	0	0
2020/01/15	R209	07/05/2020	9.46	Call	Bond Future	850.5700	0.8506	751.7700	0.7518	(11.616)	0	0	0
2020/01/15	R209	07/05/2020	9.46	Put	Bond Future	3,751.4200	3.7514	3,669.6600	3.6697	(2.179)	0	0	0
2020/01/15	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	R209	06/08/2020	5.55	Put	Bond Future	36,513.9900	36.5140	36,531.3100	36.5313	0.047	0	0	0
2020/01/15	R209	06/08/2020			Bond Future	9.9848	73.0028	9.9877	72.9855	0.028	0.0000	0.0000	0
2020/01/15	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	R209	06/08/2020	5.57	Put	Bond Future	36,297.1500	36.2972	36,314.4700	36.3145	0.048	0	0	0
2020/01/15	R209	06/08/2020	5.56	Put	Bond Future	36,405.5000	36.4055	36,422.8200	36.4228	0.048	0	0	0
2020/01/15	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/15	R209	05/11/2020	10.02	Call	Bond Future	3,398.6300	3.3986	3,350.4900	3.3505	(1.416)	0	0	0
2020/01/15	R209	05/11/2020			Bond Future	10.0530	71.2244	10.0559	71.2068	0.029	0.0000	0.0000	0
2020/01/15	R209	05/11/2020	10.00	Call	Bond Future	3,337.6800	3.3377	3,289.6300	3.2896	(1.440)	0	0	0
2020/01/15	R209	05/11/2020	10.00	Put	Bond Future	3,658.8000	3.6588	3,628.3300	3.6283	(0.833)	0	0	0
2020/01/15	R209	05/11/2020	10.02	Put	Bond Future	3,598.2400	3.5982	3,567.6800	3.5677	(0.849)	0	0	0
2020/01/15	R209	05/11/2020	10.01	Call	Bond Future	3,368.0900	3.3681	3,319.9900	3.3200	(1.428)	0	0	0
2020/01/15	R209	05/11/2020	10.01	Put	Bond Future	3,628.4200	3.6284	3,597.9000	3.5979	(0.841)	0	0	0
2020/01/15	R210	06/02/2020			Bond Future	187.5317	187.5317	187.3426	187.3426	(0.101)	0.0000	0.0000	1,721
2020/01/15	R210	07/05/2020			Bond Future	188.3481	188.3481	188.1553	188.1553	(0.102)	0.0000	0.0000	220
2020/01/15	R210	06/08/2020			Bond Future	191.9027	191.9027	191.7063	191.7063	(0.102)	0.0000	0.0000	0
2020/01/15	R210	05/11/2020			Bond Future	192.8029	192.8029	192.6030	192.6030	(0.104)	0.0000	0.0000	0
2020/01/15	R212	06/02/2020			Bond Future	161.4923	161.4923	161.4362	161.4362	(0.035)	0.0000	0.0000	7,763
2020/01/15	R212	07/05/2020			Bond Future	164.4591	164.4591	164.4019	164.4019	(0.035)	0.0000	0.0000	0
2020/01/15	R212	06/08/2020			Bond Future	165.2872	165.2872	165.2290	165.2290	(0.035)	0.0000	0.0000	0
2020/01/15	R212	05/11/2020			Bond Future	168.3886	168.3886	168.3294	168.3294	(0.035)	0.0000	0.0000	0
2020/01/15	R213	06/02/2020	9.27	Call	Bond Future	788.1000	0.7881	735.3000	0.7353	(6.700)	0	0	0
2020/01/15	R213	06/02/2020	9.26	Put	Bond Future	848.0800	0.8481	842.8000	0.8428	(0.623)	0	0	0
2020/01/15	R213	06/02/2020			Bond Future	9.2749	87.6465	9.2825	87.5996	0.083	0.0000	0.0000	20,142
2020/01/15	R213	06/02/2020	9.28	Call	Bond Future	819.3800	0.8194	765.9800	0.7660	(6.517)	0	0	0
2020/01/15	R213	06/02/2020	9.28	Put	Bond Future	787.9700	0.7880	781.4600	0.7815	(0.826)	0	0	0
2020/01/15	R213	06/02/2020	9.27	Put	Bond Future	817.6900	0.8177	811.7800	0.8118	(0.723)	0	0	0
2020/01/15	R213	06/02/2020	9.26	Call	Bond Future	757.4300	0.7574	705.2600	0.7053	(6.888)	0	0	0
2020/01/15	R213	07/05/2020	9.01	Put	Bond Future	2,975.8100	2.9758	2,976.2100	2.9762	0.013	0	0	0
2020/01/15	R213	07/05/2020	9.00	Call	Bond Future	952.9700	0.9530	905.9700	0.9060	(4.932)	0	0	0
2020/01/15	R213	07/05/2020			Bond Future	9.3386	85.6834	9.3466	85.6356	0.085	0.0000	0.0000	0
2020/01/15	R213	07/05/2020	9.01	Call	Bond Future	974.1500	0.9742	926.7100	0.9267	(4.870)	0	0	0
2020/01/15	R213	07/05/2020	9.00	Put	Bond Future	3,016.5200	3.0165	3,017.3600	3.0174	0.028	0	0	0
2020/01/15	R213	07/05/2020	9.02	Call	Bond Future	995.8100	0.9958	947.9200	0.9479	(4.809)	0	0	0
2020/01/15	R213	07/05/2020	9.02	Put	Bond Future	2,935.6400	2.9356	2,935.5900	2.9356	(0.002)	0	0	0
2020/01/15	R213	06/08/2020	9.31	Call	Bond Future	2,281.5500	2.2816	2,215.1800	2.2152	(2.909)	0	0	0
2020/01/15	R213	06/08/2020			Bond Future	9.4013	87.2582	9.4095	87.2095	0.088	0.0000	0.0000	0
2020/01/15	R213	06/08/2020	9.29	Call	Bond Future	2,224.0700	2.2241	2,158.1300	2.1581	(2.965)	0	0	0
2020/01/15	R213	06/08/2020	9.29	Put	Bond Future	2,883.3000	2.8833	2,866.0200	2.8660	(0.599)	0	0	0
2020/01/15	R213	06/08/2020	9.31	Put	Bond Future	2,821.8000	2.8218	2,804.0900	2.8041	(0.628)	0	0	0
2020/01/15	R213	06/08/2020	9.30	Call	Bond Future	2,252.7100	2.2527	2,186.5500	2.1866	(2.937)	0	0	0

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2020/01/15	R213	06/08/2020	9.30	Put	Bond Future	2,852.4200	2.8524	2,834.9200	2.8349	(0.614)	0	0	0
2020/01/15	R213	05/11/2020	9.60	Put	Bond Future	2,803.5800	2.8036	2,759.6700	2.7597	(1.566)	0	0	0
2020/01/15	R213	05/11/2020	9.59	Call	Bond Future	3,542.0400	3.5420	3,448.6100	3.4486	(2.638)	0	0	0
2020/01/15	R213	05/11/2020			Bond Future	9.4662	85.3466	9.4747	85.2970	0.091	0.0000	0.0000	0
2020/01/15	R213	05/11/2020	9.60	Call	Bond Future	3,573.8400	3.5738	3,480.3300	3.4803	(2.617)	0	0	0
2020/01/15	R213	05/11/2020	9.59	Put	Bond Future	2,829.0100	2.8290	2,785.1800	2.7852	(1.549)	0	0	0
2020/01/15	R213	05/11/2020	9.61	Call	Bond Future	3,605.7700	3.6058	3,512.1800	3.5122	(2.596)	0	0	0
2020/01/15	R213	05/11/2020	9.61	Put	Bond Future	2,778.3300	2.7783	2,734.3400	2.7343	(1.583)	0	0	0
2020/01/15	R214	06/02/2020	9.73	Call	Bond Future	194.4100	0.1944	167.5000	0.1675	(13.842)	0	0	0
2020/01/15	R214	06/02/2020	9.87	Put	Bond Future	1,706.9500	1.7069	1,684.0000	1.6840	(1.345)	0	0	0
2020/01/15	R214	06/02/2020	10.42	Call	Bond Future	2,480.6700	2.4807	2,439.8400	2.4398	(1.646)	0	0	0
2020/01/15	R214	06/02/2020			Bond Future	10.0661	71.9951	10.0686	71.9789	0.025	0.0000	0.0000	19,134
2020/01/15	R214	06/02/2020	9.71	Call	Bond Future	171.7900	0.1718	146.7300	0.1467	(14.588)	0	0	0
2020/01/15	R214	06/02/2020	9.71	Put	Bond Future	2,549.8500	2.5499	2,541.0400	2.5410	(0.346)	0	0	0
2020/01/15	R214	06/02/2020	10.42	Put	Bond Future	238.8500	0.2389	214.2700	0.2143	(10.291)	0	0	1,000
2020/01/15	R214	06/02/2020	9.73	Put	Bond Future	2,435.4900	2.4355	2,424.8300	2.4248	(0.438)	0	0	0
2020/01/15	R214	06/02/2020	9.52	Call	Bond Future	42.6700	0.0427	32.9100	0.0329	(22.873)	0	0	1,000
2020/01/15	R214	06/02/2020	9.87	Call	Bond Future	413.2900	0.4133	374.0900	0.3741	(9.485)	0	0	1,000
2020/01/15	R214	06/02/2020	9.72	Call	Bond Future	182.8600	0.1829	156.8800	0.1569	(14.208)	0	0	0
2020/01/15	R214	06/02/2020	9.72	Put	Bond Future	2,492.3800	2.4924	2,482.6500	2.4826	(0.390)	0	0	0
2020/01/15	R214	06/02/2020	9.52	Put	Bond Future	3,742.9700	3.7430	3,749.4600	3.7495	0.173	0	0	0
2020/01/15	R214	07/05/2020	9.77	Put	Bond Future	3,521.0700	3.5211	3,409.8600	3.4099	(3.158)	0	0	0
2020/01/15	R214	07/05/2020			Bond Future	10.1351	70.0021	10.1377	69.9855	0.025	0.0000	0.0000	0
2020/01/15	R214	07/05/2020	9.76	Call	Bond Future	1,086.1500	1.0861	958.3700	0.9584	(11.764)	0	0	0
2020/01/15	R214	07/05/2020	9.76	Put	Bond Future	3,565.9500	3.5660	3,454.7500	3.4548	(3.118)	0	0	0
2020/01/15	R214	07/05/2020	9.31	Put	Bond Future	5,961.7000	5.9617	5,920.2300	5.9202	(0.696)	0	0	0
2020/01/15	R214	07/05/2020	10.66	Put	Bond Future	1,019.9600	1.0200	895.1700	0.8952	(12.235)	0	0	1,250
2020/01/15	R214	07/05/2020	9.77	Call	Bond Future	1,109.2000	1.1092	981.4100	0.9814	(11.521)	0	0	0
2020/01/15	R214	07/05/2020	9.31	Call	Bond Future	316.9100	0.3169	258.8600	0.2589	(18.318)	0	0	1,250
2020/01/15	R214	07/05/2020	9.91	Put	Bond Future	2,935.6000	2.9356	2,825.6400	2.8256	(3.746)	0	0	0
2020/01/15	R214	07/05/2020	9.91	Call	Bond Future	1,464.1500	1.4641	1,337.6100	1.3376	(8.643)	0	0	1,250
2020/01/15	R214	07/05/2020	10.66	Call	Bond Future	4,267.0800	4.2671	4,125.7100	4.1257	(3.313)	0	0	0
2020/01/15	R214	07/05/2020	9.75	Call	Bond Future	1,063.2600	1.0633	935.6600	0.9357	(12.001)	0	0	0
2020/01/15	R214	07/05/2020	9.75	Put	Bond Future	3,611.0900	3.6111	3,500.0700	3.5001	(3.074)	0	0	0
2020/01/15	R214	06/08/2020	9.98	Put	Bond Future	3,769.1500	3.7692	3,700.1100	3.7001	(1.832)	0	0	0
2020/01/15	R214	06/08/2020	9.97	Call	Bond Future	2,294.9100	2.2949	2,209.1300	2.2091	(3.738)	0	0	0
2020/01/15	R214	06/08/2020			Bond Future	10.2037	71.2872	10.2063	71.2703	0.026	0.0000	0.0000	0
2020/01/15	R214	06/08/2020	9.98	Call	Bond Future	2,324.2500	2.3243	2,238.3100	2.2383	(3.698)	0	0	0
2020/01/15	R214	06/08/2020	9.97	Put	Bond Future	3,805.5300	3.8055	3,736.6500	3.7367	(1.810)	0	0	0
2020/01/15	R214	06/08/2020	9.99	Call	Bond Future	2,354.0000	2.3540	2,267.6800	2.2677	(3.667)	0	0	0
2020/01/15	R214	06/08/2020	9.99	Put	Bond Future	3,733.2800	3.7333	3,663.8600	3.6639	(1.859)	0	0	0
2020/01/15	R214	05/11/2020	10.26	Put	Bond Future	3,745.2000	3.7452	3,729.7600	3.7298	(0.412)	0	0	0
2020/01/15	R214	05/11/2020			Bond Future	10.2733	69.3306	10.2760	69.3135	0.027	0.0000	0.0000	0
2020/01/15	R214	05/11/2020	10.25	Call	Bond Future	3,629.6300	3.6296	3,597.0800	3.5971	(0.897)	0	0	0
2020/01/15	R214	05/11/2020	10.25	Put	Bond Future	3,776.2000	3.7762	3,760.8000	3.7608	(0.408)	0	0	0
2020/01/15	R214	05/11/2020	10.26	Call	Bond Future	3,661.6200	3.6616	3,629.0300	3.6290	(0.890)	0	0	0
2020/01/15	R214	05/11/2020	10.24	Call	Bond Future	3,598.0100	3.5980	3,565.5000	3.5655	(0.904)	0	0	0

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2020/01/15	R214	05/11/2020	10.24	Put	Bond Future	3,807.6700	3.8077	3,792.3100	3.7923	(0.403)	0	0	0
2020/01/15	R248	06/02/2020	9.71	Put	Bond Future	4,230.7300	4.2307	4,272.1400	4.2721	0.979	0	0	0
2020/01/15	R248	06/02/2020			Bond Future	10.2022	90.5942	10.2096	90.5342	0.073	0.0000	0.0000	95,180
2020/01/15	R248	06/02/2020	9.71	Call	Bond Future	64.4300	0.0644	45.7600	0.0458	(28.977)	0	0	0
2020/01/15	R248	06/02/2020	9.70	Put	Bond Future	4,313.8700	4.3139	4,356.4000	4.3564	0.986	0	0	0
2020/01/15	R248	06/02/2020	9.72	Call	Bond Future	69.8800	0.0699	50.0300	0.0500	(28.406)	0	0	0
2020/01/15	R248	06/02/2020	9.72	Put	Bond Future	4,148.0800	4.1481	4,188.3100	4.1883	0.970	0	0	0
2020/01/15	R248	06/02/2020	9.70	Call	Bond Future	159.3300	0.0593	41.7800	0.0418	(29.580)	0	0	0
2020/01/15	R248	07/05/2020	10.20	Call	Bond Future	2,284.3400	2.2843	2,166.2600	2.1663	(5.169)	0	0	0
2020/01/15	R248	07/05/2020	9.69	Put	Bond Future	5,639.1100	5.6391	5,622.9000	5.6229	(0.287)	0	0	0
2020/01/15	R248	07/05/2020	9.79	Call	Bond Future	946.8400	0.9468	858.7900	0.8588	(9.299)	0	0	0
2020/01/15	R248	07/05/2020	9.77	Put	Bond Future	5,121.8100	5.1218	5,097.1000	5.0971	(0.482)	0	0	0
2020/01/15	R248	07/05/2020			Bond Future	10.2751	87.7967	10.2828	87.7355	0.074	0.0000	0.0000	0
2020/01/15	R248	07/05/2020	10.70	Call	Bond Future	4,663.8700	4.6639	4,543.9500	4.5439	(2.571)	0	0	0
2020/01/15	R248	07/05/2020	10.70	Put	Bond Future	1,370.5400	1.3705	1,311.8600	1.3119	(4.282)	0	0	300
2020/01/15	R248	07/05/2020	9.79	Put	Bond Future	4,997.1900	4.9972	4,970.3800	4.9704	(0.537)	0	0	0
2020/01/15	R248	07/05/2020	9.77	Call	Bond Future	897.3900	0.8974	811.4400	0.8114	(9.578)	0	0	0
2020/01/15	R248	07/05/2020	10.20	Put	Bond Future	2,890.5100	2.8905	2,833.6700	2.8337	(1.966)	0	0	300
2020/01/15	R248	07/05/2020	9.69	Call	Bond Future	712.5700	0.7126	635.1200	0.6351	(10.869)	0	0	300
2020/01/15	R248	07/05/2020	9.78	Put	Bond Future	5,059.2300	5.0592	5,033.4700	5.0335	(0.509)	0	0	0
2020/01/15	R248	07/05/2020	9.78	Call	Bond Future	921.9100	0.9219	834.9100	0.8349	(9.437)	0	0	0
2020/01/15	R248	06/08/2020	9.00	Put	Bond Future	12,301.3100	12.3013	12,311.7000	12.3117	0.084	0	0	0
2020/01/15	R248	06/08/2020	10.20	Call	Bond Future	3,162.2100	3.1622	3,019.9000	3.0199	(4.500)	0	0	0
2020/01/15	R248	06/08/2020			Bond Future	10.3478	89.4081	10.3557	89.3458	0.076	0.0000	0.0000	0
2020/01/15	R248	06/08/2020	9.25	Put	Bond Future	10,121.4100	10.1214	10,110.8100	10.1108	(0.105)	0	0	0
2020/01/15	R248	06/08/2020	9.25	Call	Bond Future	595.0400	0.5950	522.1000	0.5221	(12.258)	0	0	20,640
2020/01/15	R248	06/08/2020	10.18	Call	Bond Future	3,086.4000	3.0864	2,944.4700	2.9445	(4.599)	0	0	0
2020/01/15	R248	06/08/2020	10.18	Put	Bond Future	4,433.3300	4.4333	4,353.7400	4.3537	(1.795)	0	0	0
2020/01/15	R248	06/08/2020	9.00	Call	Bond Future	348.9100	0.3489	296.9600	0.2970	(14.889)	0	0	3,000
2020/01/15	R248	06/08/2020	10.20	Put	Bond Future	4,346.6900	4.3467	4,266.7200	4.2667	(1.840)	0	0	0
2020/01/15	R248	06/08/2020	10.19	Call	Bond Future	3,124.3300	3.1243	2,982.0700	2.9821	(4.553)	0	0	0
2020/01/15	R248	06/08/2020	10.19	Put	Bond Future	4,389.9700	4.3900	4,310.0500	4.3100	(1.821)	0	0	0
2020/01/15	R248	05/11/2020	10.02	Put	Bond Future	6,335.5800	6.3356	6,311.4800	6.3115	(0.380)	0	0	0
2020/01/15	R248	05/11/2020	10.03	Call	Bond Future	3,125.5200	3.1255	3,038.2400	3.0382	(2.792)	0	0	0
2020/01/15	R248	05/11/2020			Bond Future	10.4216	86.6513	10.4297	86.5878	0.078	0.0000	0.0000	0
2020/01/15	R248	05/11/2020	10.04	Call	Bond Future	3,158.8300	3.1588	3,071.2600	3.0713	(2.772)	0	0	0
2020/01/15	R248	05/11/2020	10.04	Put	Bond Future	6,235.1500	6.2351	6,211.0800	6.2111	(0.386)	0	0	0
2020/01/15	R248	05/11/2020	10.02	Call	Bond Future	3,092.6900	3.0927	3,005.0900	3.0051	(2.832)	0	0	0
2020/01/15	R248	05/11/2020	10.03	Put	Bond Future	6,285.0500	6.2850	6,261.2700	6.2613	(0.378)	0	0	0

Total

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