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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/01/2020 TO 17/01/2020

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
2020/01/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	2025	06/02/2020		Bond Future	136.0964	136.0964	135.8761	135.8761	(0.162)	0.0000	0.0000	5,063
2020/01/17	2025	07/05/2020		Bond Future	138.5965	138.5965	138.3242	138.3242	(0.196)	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
2020/01/17	2025	06/08/2020			Bond Future	139.7187	139.7187	139.3803	139.3803	(0.242)	0.0000	0.0000	0
2020/01/17	2025	05/11/2020			Bond Future	142.3406	142.3406	141.8883	141.8883	(0.318)	0.0000	0.0000	0
2020/01/17	2025	04/02/2021			Bond Future	143.3700	143.3700	142.8467	142.8467	(0.365)	0.0000	0.0000	0
2020/01/17	2029	06/02/2020			Bond Future	101.1896	101.1896	101.1692	101.1692	(0.020)	0.0000	0.0000	3,765
2020/01/17	2029	07/05/2020			Bond Future	101.9448	101.9448	101.8886	101.8886	(0.055)	0.0000	0.0000	0
2020/01/17	2029	06/08/2020			Bond Future	103.8688	103.8688	103.7665	103.7665	(0.098)	0.0000	0.0000	0
2020/01/17	2029	05/11/2020			Bond Future	104.6842	104.6842	104.5004	104.5004	(0.176)	0.0000	0.0000	0
2020/01/17	2030	06/02/2020	9.15	Put	Bond Future	455.3900	0.4554	418.9500	0.4190	(8.002)	0	0	0
2020/01/17	2030	06/02/2020	9.14	Call	Bond Future	1,125.7000	1.1257	1,145.2700	1.1453	1.738	0	0	0
2020/01/17	2030	06/02/2020	9.40	Put	Bond Future	126.5400	0.1265	110.0300	0.1100	(13.047)	0	0	5,000
2020/01/17	2030	06/02/2020	9.25	Call	Bond Future	1,600.7800	1.6008	1,629.9300	1.6299	1.821	0	0	0
2020/01/17	2030	06/02/2020	8.40	Call	Bond Future	6.5700	0.0066	6.0000	0.0060	(8.676)	0	0	5,820
2020/01/17	2030	06/02/2020			Bond Future	9.0347	93.5298	9.0255	93.5866	(0.102)	0.0000	0.0000	80,399
2020/01/17	2030	06/02/2020	9.00	Put	Bond Future	858.9900	0.8590	810.5900	0.8106	(5.635)	0	0	0
2020/01/17	2030	06/02/2020	9.00	Call	Bond Future	643.6500	0.6436	652.1200	0.6521	1.316	0	0	5,820
2020/01/17	2030	06/02/2020	9.15	Call	Bond Future	1,165.7200	1.1657	1,186.1500	1.1861	1.753	0	0	0
2020/01/17	2030	06/02/2020	9.14	Put	Bond Future	476.7100	0.4767	439.4100	0.4394	(7.824)	0	0	0
2020/01/17	2030	06/02/2020	9.40	Call	Bond Future	2,352.9800	2.3530	2,393.3400	2.3933	1.715	0	0	0
2020/01/17	2030	06/02/2020	9.25	Put	Bond Future	280.0400	0.2800	252.3200	0.2523	(9.899)	0	0	5,000
2020/01/17	2030	06/02/2020	8.40	Put	Bond Future	4,048.5800	4.0486	3,991.1400	3.9911	(1.419)	0	0	0
2020/01/17	2030	06/02/2020	9.16	Call	Bond Future	1,206.3200	1.2063	1,227.6300	1.2276	1.767	0	0	0
2020/01/17	2030	06/02/2020	9.16	Put	Bond Future	434.7100	0.4347	399.1500	0.3991	(8.180)	0	0	0
2020/01/17	2030	07/05/2020	8.79	Call	Bond Future	949.0000	0.9490	950.3700	0.9504	0.144	0	0	0
2020/01/17	2030	07/05/2020	8.78	Put	Bond Future	2,893.1500	2.8931	2,869.6100	2.8696	(0.814)	0	0	0
2020/01/17	2030	07/05/2020			Bond Future	9.0995	95.2248	9.0954	95.2496	(0.045)	0.0000	0.0000	0
2020/01/17	2030	07/05/2020	8.80	Call	Bond Future	971.0200	0.9710	972.4700	0.9725	0.149	0	0	0
2020/01/17	2030	07/05/2020	8.80	Put	Bond Future	2,812.0500	2.8120	2,788.6700	2.7887	(0.831)	0	0	0
2020/01/17	2030	07/05/2020	8.79	Put	Bond Future	2,852.3200	2.8523	2,828.8600	2.8289	(0.822)	0	0	0
2020/01/17	2030	07/05/2020	8.78	Call	Bond Future	927.4900	0.9275	928.7800	0.9288	0.139	0	0	0
2020/01/17	2030	06/08/2020	9.11	Call	Bond Future	2,303.8200	2.3038	2,289.6100	2.2896	(0.617)	0	0	0
2020/01/17	2030	06/08/2020			Bond Future	9.1644	92.9666	9.1672	92.9501	0.030	0.0000	0.0000	0
2020/01/17	2030	06/08/2020	9.09	Call	Bond Future	2,244.7500	2.2447	2,230.6800	2.2307	(0.627)	0	0	0
2020/01/17	2030	06/08/2020	9.09	Put	Bond Future	2,688.2800	2.6883	2,690.7800	2.6908	0.093	0	0	0
2020/01/17	2030	06/08/2020	9.11	Put	Bond Future	2,627.8800	2.6279	2,630.2400	2.6302	0.090	0	0	0
2020/01/17	2030	06/08/2020	9.10	Call	Bond Future	2,274.1800	2.2742	2,260.0400	2.2600	(0.622)	0	0	0
2020/01/17	2030	06/08/2020	9.10	Put	Bond Future	2,657.9500	2.6580	2,660.3800	2.6604	0.091	0	0	0
2020/01/17	2030	05/11/2020	10.06	Put	Bond Future	1,378.9800	1.3790	1,398.0900	1.3981	1.386	0	0	1,000
2020/01/17	2030	05/11/2020	8.73	Call	Bond Future	1,740.4600	1.7405	1,703.6800	1.7037	(2.113)	0	0	3,000
2020/01/17	2030	05/11/2020	9.39	Put	Bond Future	2,594.8000	2.5948	2,628.5400	2.6285	1.300	0	0	0
2020/01/17	2030	05/11/2020	9.38	Call	Bond Future	3,532.8100	3.5328	3,477.5500	3.4775	(1.564)	0	0	0
2020/01/17	2030	05/11/2020			Bond Future	9.2221	94.7131	9.2374	94.6238	0.166	0.0000	0.0000	0
2020/01/17	2030	05/11/2020	8.34	Put	Bond Future	6,330.4400	6.3304	6,394.1400	6.3941	1.006	0	0	0
2020/01/17	2030	05/11/2020	8.34	Call	Bond Future	1,004.2500	1.0042	978.6900	0.9787	(2.545)	0	0	1,000
2020/01/17	2030	05/11/2020	9.04	Put	Bond Future	3,576.2500	3.5763	3,619.6500	3.6196	1.214	0	0	0
2020/01/17	2030	05/11/2020	9.04	Call	Bond Future	2,508.2200	2.5082	2,462.3600	2.4624	(1.828)	0	0	1,000
2020/01/17	2030	05/11/2020	10.06	Call	Bond Future	6,094.1800	6.0942	6,024.0300	6.0240	(1.151)	0	0	0

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2020/01/17	2030	05/11/2020	8.73	Put	Bond Future	4,664.0100	4.6640	4,716.4900	4.7165	1.125	0	0	0
2020/01/17	2030	05/11/2020	9.23	Put	Bond Future	3,012.9200	3.0129	3,050.9500	3.0510	1.262	0	0	0
2020/01/17	2030	05/11/2020	10.37	Put	Bond Future	1,002.7000	1.0027	1,016.9100	1.0169	1.417	0	0	16,000
2020/01/17	2030	05/11/2020	9.39	Call	Bond Future	3,565.7600	3.5658	3,510.2400	3.5102	(1.557)	0	0	0
2020/01/17	2030	05/11/2020	9.38	Put	Bond Future	2,619.3000	2.6193	2,653.3000	2.6533	1.298	0	0	0
2020/01/17	2030	05/11/2020	10.47	Call	Bond Future	7,794.6500	7.7947	7,718.1700	7.7182	(0.981)	0	0	0
2020/01/17	2030	05/11/2020	10.47	Put	Bond Future	886.8000	0.8868	899.5800	0.8996	1.441	0	0	3,000
2020/01/17	2030	05/11/2020	9.23	Call	Bond Future	3,059.0200	3.0590	3,007.7900	3.0078	(1.675)	0	0	3,000
2020/01/17	2030	05/11/2020	8.53	Put	Bond Future	5,475.7700	5.4758	5,534.1200	5.5341	1.066	0	0	0
2020/01/17	2030	05/11/2020	8.53	Call	Bond Future	1,329.7500	1.3297	1,298.8400	1.2988	(2.324)	0	0	16,000
2020/01/17	2030	05/11/2020	9.03	Put	Bond Future	3,608.1200	3.6081	3,651.8100	3.6518	1.211	0	0	0
2020/01/17	2030	05/11/2020	9.03	Call	Bond Future	2,480.9700	2.4810	2,435.4000	2.4354	(1.837)	0	0	16,000
2020/01/17	2030	05/11/2020	10.37	Call	Bond Future	7,382.4600	7.3825	7,307.4100	7.3074	(1.017)	0	0	0
2020/01/17	2030	05/11/2020	9.40	Call	Bond Future	3,598.5200	3.5985	3,542.7400	3.5427	(1.550)	0	0	0
2020/01/17	2030	05/11/2020	9.40	Put	Bond Future	2,570.1600	2.5702	2,603.6400	2.6036	1.303	0	0	0
2020/01/17	2032	06/02/2020	9.40	Put	Bond Future	918.2600	0.9183	865.2500	0.8653	(5.773)	0	0	0
2020/01/17	2032	06/02/2020			Bond Future	9.4267	94.6014	9.4173	94.6647	(0.100)	0.0000	0.0000	71,272
2020/01/17	2032	06/02/2020	9.39	Call	Bond Future	706.6900	0.7067	716.1500	0.7161	1.339	0	0	0
2020/01/17	2032	06/02/2020	9.39	Put	Bond Future	953.8700	0.9539	900.1100	0.9001	(5.636)	0	0	0
2020/01/17	2032	06/02/2020	9.40	Call	Bond Future	738.5200	0.7385	748.7300	0.7487	1.382	0	0	0
2020/01/17	2032	06/02/2020	9.38	Call	Bond Future	675.7100	0.6757	684.4400	0.6844	1.292	0	0	0
2020/01/17	2032	06/02/2020	9.38	Put	Bond Future	990.4000	0.9904	935.9100	0.9359	(5.502)	0	0	0
2020/01/17	2032	07/05/2020	9.19	Call	Bond Future	1,058.3300	1.0583	1,061.4100	1.0614	0.291	0	0	0
2020/01/17	2032	07/05/2020			Bond Future	9.4973	92.1564	9.4925	92.1881	(0.050)	0.0000	0.0000	0
2020/01/17	2032	07/05/2020	9.17	Call	Bond Future	1,008.6400	1.0086	1,011.4900	1.0115	0.283	0	0	0
2020/01/17	2032	07/05/2020	9.17	Put	Bond Future	3,206.3600	3.2064	3,177.5500	3.1775	(0.899)	0	0	0
2020/01/17	2032	07/05/2020	9.19	Put	Bond Future	3,119.6700	3.1197	3,091.0900	3.0911	(0.916)	0	0	0
2020/01/17	2032	07/05/2020	9.18	Call	Bond Future	1,033.4000	1.0334	1,036.3700	1.0364	0.287	0	0	0
2020/01/17	2032	07/05/2020	9.18	Put	Bond Future	3,162.8900	3.1629	3,134.2000	3.1342	(0.907)	0	0	0
2020/01/17	2032	06/08/2020	9.46	Put	Bond Future	3,190.4500	3.1905	3,188.0100	3.1880	(0.076)	0	0	0
2020/01/17	2032	06/08/2020	9.45	Call	Bond Future	2,457.1400	2.4571	2,446.1800	2.4462	(0.446)	0	0	0
2020/01/17	2032	06/08/2020			Bond Future	9.5675	93.8495	9.5688	93.8409	0.014	0.0000	0.0000	0
2020/01/17	2032	06/08/2020	9.46	Call	Bond Future	2,488.7800	2.4888	2,477.7700	2.4778	(0.442)	0	0	0
2020/01/17	2032	06/08/2020	9.45	Put	Bond Future	3,224.4500	3.2244	3,222.0600	3.2221	(0.074)	0	0	0
2020/01/17	2032	06/08/2020	9.47	Call	Bond Future	2,520.6300	2.5206	2,509.5900	2.5096	(0.438)	0	0	0
2020/01/17	2032	06/08/2020	9.47	Put	Bond Future	3,156.7200	3.1567	3,154.2500	3.1543	(0.078)	0	0	0
2020/01/17	2032	05/11/2020	9.61	Put	Bond Future	3,564.8900	3.5649	3,598.3100	3.5983	0.937	0	0	0
2020/01/17	2032	05/11/2020	10.99	Call	Bond Future	9,056.8300	9.0568	8,986.5100	8.9865	(0.776)	0	0	0
2020/01/17	2032	05/11/2020	9.44	Put	Bond Future	4,130.8000	4.1308	4,168.3700	4.1684	0.910	0	0	0
2020/01/17	2032	05/11/2020	11.08	Call	Bond Future	9,461.0700	9.4611	9,389.8200	9.3898	(0.753)	0	0	0
2020/01/17	2032	05/11/2020	9.77	Put	Bond Future	3,089.0700	3.0891	3,118.7700	3.1188	0.961	0	0	0
2020/01/17	2032	05/11/2020			Bond Future	9.6361	91.4538	9.6487	91.3736	0.131	0.0000	0.0000	0
2020/01/17	2032	05/11/2020	10.99	Put	Bond Future	954.5600	0.9546	964.4400	0.9644	1.035	0	0	3,000
2020/01/17	2032	05/11/2020	9.76	Call	Bond Future	3,903.0100	3.9030	3,852.7400	3.8527	(1.288)	0	0	0
2020/01/17	2032	05/11/2020	9.76	Put	Bond Future	3,117.1700	3.1172	3,147.1000	3.1471	0.960	0	0	0
2020/01/17	2032	05/11/2020	9.11	Call	Bond Future	1,976.6400	1.9766	1,942.4400	1.9424	(1.730)	0	0	3,000
2020/01/17	2032	05/11/2020	9.61	Call	Bond Future	3,398.3100	3.3983	3,351.5300	3.3515	(1.377)	0	0	3,000

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2020/01/17	2032	05/11/2020	9.44	Call	Bond Future	2,868.1000	2.8681	2,825.4700	2.8255	(1.486)	0	0	1,000
2020/01/17	2032	05/11/2020	11.08	Put	Bond Future	856.2100	0.8562	865.1600	0.8652	1.045	0	0	1,000
2020/01/17	2032	05/11/2020	9.77	Call	Bond Future	3,937.9100	3.9379	3,887.4100	3.8874	(1.282)	0	0	0
2020/01/17	2032	05/11/2020	9.11	Put	Bond Future	5,419.0000	5.4190	5,465.0000	5.4650	0.849	0	0	0
2020/01/17	2032	05/11/2020	8.94	Put	Bond Future	6,184.8600	6.1849	6,235.2400	6.2352	0.815	0	0	0
2020/01/17	2032	05/11/2020	8.94	Call	Bond Future	1,592.2500	1.5922	1,562.4300	1.5624	(1.873)	0	0	1,000
2020/01/17	2032	05/11/2020	9.75	Call	Bond Future	3,868.2500	3.8682	3,818.2000	3.8182	(1.294)	0	0	0
2020/01/17	2032	05/11/2020	9.75	Put	Bond Future	3,145.4800	3.1455	3,175.6300	3.1756	0.959	0	0	0
2020/01/17	2033	06/02/2020			Bond Future	100.9691	100.9691	100.8367	100.8367	(0.131)	0.0000	0.0000	6,960
2020/01/17	2033	07/05/2020			Bond Future	101.6380	101.6380	101.4680	101.4680	(0.167)	0.0000	0.0000	0
2020/01/17	2033	06/08/2020			Bond Future	103.5562	103.5562	103.3382	103.3382	(0.211)	0.0000	0.0000	0
2020/01/17	2033	05/11/2020			Bond Future	104.2877	104.2877	103.9866	103.9866	(0.289)	0.0000	0.0000	0
2020/01/17	2037	06/02/2020	9.67	Call	Bond Future	198.6700	0.1987	216.5300	0.2165	8.990	0	0	0
2020/01/17	2037	06/02/2020	9.66	Put	Bond Future	2,498.7700	2.4988	2,332.8500	2.3328	(6.640)	0	0	0
2020/01/17	2037	06/02/2020			Bond Future	9.9678	88.3518	9.9430	88.5344	(0.248)	0.0000	0.0000	72,879
2020/01/17	2037	06/02/2020	9.68	Call	Bond Future	212.6000	0.2126	231.6700	0.2317	8.970	0	0	0
2020/01/17	2037	06/02/2020	9.68	Put	Bond Future	2,372.8700	2.3729	2,209.3100	2.2093	(6.893)	0	0	0
2020/01/17	2037	06/02/2020	9.67	Put	Bond Future	2,435.4300	2.4354	2,270.6600	2.2707	(6.766)	0	0	0
2020/01/17	2037	06/02/2020	9.66	Call	Bond Future	185.4200	0.1854	202.1300	0.2021	9.012	0	0	0
2020/01/17	2037	07/05/2020	9.60	Put	Bond Future	4,221.1100	4.2211	4,102.1100	4.1021	(2.819)	0	0	0
2020/01/17	2037	07/05/2020	9.59	Call	Bond Future	862.6900	0.8627	897.6900	0.8977	4.057	0	0	0
2020/01/17	2037	07/05/2020			Bond Future	10.0464	89.9529	10.0251	90.1077	(0.212)	0.0000	0.0000	0
2020/01/17	2037	07/05/2020	9.60	Call	Bond Future	885.9000	0.8859	921.6200	0.9216	4.032	0	0	0
2020/01/17	2037	07/05/2020	9.59	Put	Bond Future	4,274.7800	4.2748	4,155.0600	4.1551	(2.801)	0	0	0
2020/01/17	2037	07/05/2020	9.61	Call	Bond Future	909.5000	0.9095	945.9300	0.9459	4.005	0	0	0
2020/01/17	2037	07/05/2020	9.61	Put	Bond Future	4,167.9200	4.1679	4,049.6300	4.0496	(2.838)	0	0	0
2020/01/17	2037	06/08/2020	9.88	Put	Bond Future	4,136.0500	4.1361	4,061.2800	4.0613	(1.808)	0	0	0
2020/01/17	2037	06/08/2020			Bond Future	10.1262	87.3451	10.1097	87.4632	(0.163)	0.0000	0.0000	0
2020/01/17	2037	06/08/2020	9.87	Call	Bond Future	2,314.8500	2.3149	2,357.7100	2.3577	1.852	0	0	0
2020/01/17	2037	06/08/2020	9.87	Put	Bond Future	4,177.3900	4.1774	4,102.2000	4.1022	(1.800)	0	0	0
2020/01/17	2037	06/08/2020	9.88	Call	Bond Future	2,347.3300	2.3473	2,390.6100	2.3906	1.844	0	0	0
2020/01/17	2037	06/08/2020	9.86	Call	Bond Future	2,282.6100	2.2826	2,325.0500	2.3250	1.859	0	0	0
2020/01/17	2037	06/08/2020	9.86	Put	Bond Future	4,219.0600	4.2191	4,143.4500	4.1435	(1.792)	0	0	0
2020/01/17	2037	05/11/2020	10.18	Call	Bond Future	3,987.9400	3.9879	4,007.9900	4.0080	0.503	0	0	0
2020/01/17	2037	05/11/2020	10.17	Put	Bond Future	4,157.6400	4.1576	4,125.5800	4.1256	(0.771)	0	0	0
2020/01/17	2037	05/11/2020			Bond Future	10.1991	88.9882	10.1917	89.0402	(0.072)	0.0000	0.0000	0
2020/01/17	2037	05/11/2020	10.19	Call	Bond Future	4,023.9500	4.0239	4,044.1500	4.0442	0.502	0	0	0
2020/01/17	2037	05/11/2020	10.19	Put	Bond Future	4,088.0100	4.0880	4,056.2300	4.0562	(0.777)	0	0	0
2020/01/17	2037	05/11/2020	10.17	Call	Bond Future	3,952.0700	3.9521	3,971.9900	3.9720	0.504	0	0	0
2020/01/17	2037	05/11/2020	10.18	Put	Bond Future	4,122.7100	4.1227	4,090.7800	4.0908	(0.774)	0	0	0
2020/01/17	2038	06/02/2020			Bond Future	115.9635	115.9635	116.1873	116.1873	0.193	0.0000	0.0000	10,886
2020/01/17	2038	07/05/2020			Bond Future	118.0938	118.0938	118.2807	118.2807	0.158	0.0000	0.0000	0
2020/01/17	2038	06/08/2020			Bond Future	118.6423	118.6423	118.7806	118.7806	0.117	0.0000	0.0000	0
2020/01/17	2038	05/11/2020			Bond Future	120.8687	120.8687	120.9179	120.9179	0.041	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
2020/01/17	2040	06/02/2020	9.76	Call	Bond Future	162.0400	0.1620	176.0600	0.1761	8.652	0	0	0
2020/01/17	2040	06/02/2020	9.00	Put	Bond Future	9,432.4000	9.4324	9,236.8700	9.2369	(2.073)	0	0	0
2020/01/17	2040	06/02/2020			Bond Future	10.1080	90.8340	10.0832	91.0295	(0.245)	0.0000	0.0000	43,319
2020/01/17	2040	06/02/2020	9.74	Call	Bond Future	140.2500	0.1403	152.3700	0.1524	8.642	0	0	0
2020/01/17	2040	06/02/2020	9.74	Put	Bond Future	3,111.9300	3.1119	2,928.5200	2.9285	(5.894)	0	0	0
2020/01/17	2040	06/02/2020	8.40	Put	Bond Future	15,194.4400	15.1944	14,998.9100	14.9989	(1.287)	0	0	0
2020/01/17	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	2040	06/02/2020	9.76	Put	Bond Future	2,968.2800	2.9683	2,786.7700	2.7868	(6.115)	0	0	0
2020/01/17	2040	06/02/2020	9.00	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/01/17	2040	06/02/2020	9.75	Call	Bond Future	151.0000	0.1510	164.0500	0.1641	8.642	0	0	0
2020/01/17	2040	06/02/2020	9.75	Put	Bond Future	3,039.9000	3.0399	2,857.4200	2.8574	(6.003)	0	0	0
2020/01/17	2040	07/05/2020	9.74	Call	Bond Future	896.6200	0.8966	934.5700	0.9346	4.233	0	0	0
2020/01/17	2040	07/05/2020	9.75	Put	Bond Future	4,422.0400	4.4220	4,293.7800	4.2938	(2.900)	0	0	0
2020/01/17	2040	07/05/2020			Bond Future	10.1876	92.4801	10.1661	92.6472	(0.211)	0.0000	0.0000	0
2020/01/17	2040	07/05/2020	9.50	Put	Bond Future	6,008.5700	6.0086	5,862.3800	5.8624	(2.433)	0	0	0
2020/01/17	2040	07/05/2020	9.50	Call	Bond Future	411.5700	0.4116	432.3900	0.4324	5.059	0	0	2,640
2020/01/17	2040	07/05/2020	10.00	Put	Bond Future	3,152.5900	3.1526	3,045.2800	3.0453	(3.404)	0	0	0
2020/01/17	2040	07/05/2020	10.00	Call	Bond Future	1,678.0000	1.6780	1,737.7000	1.7377	3.558	0	0	2,640
2020/01/17	2040	07/05/2020	9.74	Put	Bond Future	4,479.1800	4.4792	4,350.1200	4.3501	(2.881)	0	0	0
2020/01/17	2040	07/05/2020	9.75	Call	Bond Future	921.9600	0.9220	960.7100	0.9607	4.203	0	0	0
2020/01/17	2040	07/05/2020	9.73	Call	Bond Future	871.5400	0.8715	908.7000	0.9087	4.264	0	0	0
2020/01/17	2040	07/05/2020	9.73	Put	Bond Future	4,536.7000	4.5367	4,406.8500	4.4069	(2.862)	0	0	0
2020/01/17	2040	06/08/2020	10.04	Call	Bond Future	2,621.2600	2.6213	2,669.8700	2.6699	1.854	0	0	0
2020/01/17	2040	06/08/2020	10.02	Put	Bond Future	4,484.7500	4.4848	4,403.0700	4.4031	(1.821)	0	0	0
2020/01/17	2040	06/08/2020	10.03	Call	Bond Future	2,586.6700	2.5867	2,634.8300	2.6348	1.862	0	0	0
2020/01/17	2040	06/08/2020			Bond Future	10.2685	89.6679	10.2516	89.7973	(0.165)	0.0000	0.0000	0
2020/01/17	2040	06/08/2020	10.04	Put	Bond Future	4,395.7000	4.3957	4,314.9300	4.3149	(1.837)	0	0	0
2020/01/17	2040	06/08/2020	10.02	Call	Bond Future	2,552.3300	2.5523	2,600.0300	2.6000	1.869	0	0	0
2020/01/17	2040	06/08/2020	10.03	Put	Bond Future	4,440.0400	4.4400	4,358.8200	4.3588	(1.829)	0	0	0
2020/01/17	2040	05/11/2020	11.70	Put	Bond Future	1,286.0700	1.2861	1,269.2800	1.2693	(1.306)	0	0	2,000
2020/01/17	2040	05/11/2020	10.23	Call	Bond Future	3,955.2200	3.9552	3,978.2800	3.9783	0.583	0	0	2,000
2020/01/17	2040	05/11/2020	9.50	Call	Bond Future	1,742.7300	1.7427	1,754.3400	1.7543	0.666	0	0	2,000
2020/01/17	2040	05/11/2020	10.00	Call	Bond Future	3,155.6600	3.1557	3,174.9000	3.1749	0.610	0	0	2,000
2020/01/17	2040	05/11/2020	10.30	Call	Bond Future	4,217.0100	4.2170	4,241.2400	4.2412	0.575	0	0	0
2020/01/17	2040	05/11/2020			Bond Future	10.3424	91.3550	10.3342	91.4167	(0.079)	0.0000	0.0000	0
2020/01/17	2040	05/11/2020	9.73	Put	Bond Future	7,151.6000	7.1516	7,104.8600	7.1049	(0.654)	0	0	0
2020/01/17	2040	05/11/2020	9.73	Call	Bond Future	2,333.0400	2.3330	2,348.0000	2.3480	0.641	0	0	2,000
2020/01/17	2040	05/11/2020	10.23	Put	Bond Future	4,810.1000	4.8101	4,771.4600	4.7715	(0.803)	0	0	0
2020/01/17	2040	05/11/2020	10.30	Put	Bond Future	4,538.0700	4.5381	4,500.6000	4.5006	(0.826)	0	0	0
2020/01/17	2040	05/11/2020	11.70	Call	Bond Future	10,661.3300	10.6613	10,706.2400	10.7062	0.421	0	0	0
2020/01/17	2040	05/11/2020	9.50	Put	Bond Future	8,477.2600	8.4773	8,427.1700	8.4272	(0.591)	0	0	0
2020/01/17	2040	05/11/2020	10.00	Put	Bond Future	5,800.4700	5.8005	5,758.0100	5.7580	(0.732)	0	0	0
2020/01/17	2040	05/11/2020	10.32	Put	Bond Future	4,462.8500	4.4629	4,425.7200	4.4257	(0.832)	0	0	0
2020/01/17	2040	05/11/2020	10.31	Call	Bond Future	4,254.9600	4.2550	4,279.3600	4.2794	0.573	0	0	0
2020/01/17	2040	05/11/2020	11.50	Call	Bond Future	9,690.4100	9.6904	9,732.7000	9.7327	0.436	0	0	0
2020/01/17	2040	05/11/2020	11.50	Put	Bond Future	1,593.5300	1.5935	1,574.1200	1.5741	(1.218)	0	0	2,000
2020/01/17	2040	05/11/2020	10.32	Call	Bond Future	4,293.3900	4.2934	4,317.9600	4.3180	0.572	0	0	0
2020/01/17	2040	05/11/2020	10.31	Put	Bond Future	4,500.1700	4.5002	4,462.8700	4.4629	(0.829)	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
2020/01/17	2044 06/02/2020	9.77	Put	Bond Future	3,586.9800	3.5870	3,433.3800	3.4334	(4.282)	0	0	0
2020/01/17	2044 06/02/2020	9.74	Call	Bond Future	59.9200	0.0599	62.7400	0.0627	4.706	0	0	328
2020/01/17	2044 06/02/2020	10.78	Put	Bond Future	65.1300	0.0651	50.5600	0.0506	(22.371)	0	0	328
2020/01/17	2044 06/02/2020			Bond Future	10.1977	87.3704	10.1779	87.5279	(0.194)	0.0000	0.0000	52,322
2020/01/17	2044 06/02/2020	9.77	Call	Bond Future	77.9500	0.0780	81.8300	0.0818	4.978	0	0	0
2020/01/17	2044 06/02/2020	9.09	Put	Bond Future	9,592.3400	9.5923	9,434.8600	9.4349	(1.642)	0	0	0
2020/01/17	2044 06/02/2020	9.09	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	328
2020/01/17	2044 06/02/2020	9.74	Put	Bond Future	3,823.8900	3.8239	3,669.2300	3.6692	(4.045)	0	0	0
2020/01/17	2044 06/02/2020	9.78	Call	Bond Future	84.9900	0.0850	89.2900	0.0893	5.059	0	0	0
2020/01/17	2044 06/02/2020	9.76	Put	Bond Future	3,665.2900	3.6653	3,511.3100	3.5113	(4.201)	0	0	0
2020/01/17	2044 06/02/2020	10.78	Call	Bond Future	4,488.5900	4.4886	4,631.5000	4.6315	3.184	0	0	0
2020/01/17	2044 06/02/2020	9.78	Put	Bond Future	3,509.3000	3.5093	3,356.1200	3.3561	(4.365)	0	0	0
2020/01/17	2044 06/02/2020	9.76	Call	Bond Future	71.4100	0.0714	74.9100	0.0749	4.901	0	0	0
2020/01/17	2044 07/05/2020	9.45	Put	Bond Future	7,163.8600	7.1639	7,044.2900	7.0443	(1.669)	0	0	0
2020/01/17	2044 07/05/2020	9.97	Put	Bond Future	3,805.6200	3.8056	3,712.5000	3.7125	(2.447)	0	0	0
2020/01/17	2044 07/05/2020	9.33	Call	Bond Future	167.1700	0.1672	173.6300	0.1736	3.864	0	0	100
2020/01/17	2044 07/05/2020	9.98	Call	Bond Future	1,384.4600	1.3845	1,421.4100	1.4214	2.669	0	0	100
2020/01/17	2044 07/05/2020	9.26	Call	Bond Future	123.3500	0.1234	128.2500	0.1282	3.972	0	0	556
2020/01/17	2044 07/05/2020	9.81	Call	Bond Future	906.4200	0.9064	933.1400	0.9331	2.948	0	0	0
2020/01/17	2044 07/05/2020	9.79	Put	Bond Future	4,807.8900	4.8079	4,704.0300	4.7040	(2.160)	0	0	0
2020/01/17	2044 07/05/2020			Bond Future	10.2760	88.9538	10.2594	89.0832	(0.161)	0.0000	0.0000	0
2020/01/17	2044 07/05/2020	10.81	Call	Bond Future	5,090.2300	5.0902	5,177.3200	5.1773	1.711	0	0	0
2020/01/17	2044 07/05/2020	10.81	Put	Bond Future	1,072.2000	1.0722	1,029.8500	1.0298	(3.950)	0	0	129
2020/01/17	2044 07/05/2020	9.33	Put	Bond Future	8,139.0300	8.1390	8,016.0500	8.0161	(1.511)	0	0	0
2020/01/17	2044 07/05/2020	9.81	Put	Bond Future	4,687.9600	4.6880	4,585.2400	4.5852	(2.191)	0	0	0
2020/01/17	2044 07/05/2020	9.79	Call	Bond Future	857.9200	0.8579	883.5000	0.8835	2.982	0	0	0
2020/01/17	2044 07/05/2020	9.45	Call	Bond Future	269.1200	0.2691	278.9900	0.2790	3.668	0	0	129
2020/01/17	2044 07/05/2020	9.97	Call	Bond Future	1,353.0900	1.3531	1,389.4100	1.3894	2.684	0	0	129
2020/01/17	2044 07/05/2020	9.98	Put	Bond Future	3,755.0000	3.7550	3,662.5100	3.6625	(2.463)	0	0	0
2020/01/17	2044 07/05/2020	11.09	Call	Bond Future	6,700.9100	6.7009	6,799.6100	6.7996	1.473	0	0	0
2020/01/17	2044 07/05/2020	9.26	Put	Bond Future	8,732.9500	8.7329	8,608.4100	8.6084	(1.426)	0	0	0
2020/01/17	2044 07/05/2020	9.91	Put	Bond Future	4,120.3400	4.1203	4,023.5200	4.0235	(2.350)	0	0	0
2020/01/17	2044 07/05/2020	9.80	Put	Bond Future	4,747.5700	4.7476	4,644.2800	4.6443	(2.176)	0	0	0
2020/01/17	2044 07/05/2020	11.09	Put	Bond Future	700.7300	0.7007	669.9900	0.6700	(4.387)	0	0	100
2020/01/17	2044 07/05/2020	9.91	Call	Bond Future	1,173.2600	1.1733	1,205.8800	1.2059	2.780	0	0	556
2020/01/17	2044 07/05/2020	11.02	Call	Bond Future	6,291.3300	6.2913	6,387.4200	6.3874	1.527	0	0	0
2020/01/17	2044 07/05/2020	11.02	Put	Bond Future	779.0200	0.7790	745.6700	0.7457	(4.281)	0	0	556
2020/01/17	2044 07/05/2020	9.80	Call	Bond Future	881.8800	0.8819	908.0300	0.9080	2.965	0	0	0
2020/01/17	2044 06/08/2020	9.98	Call	Bond Future	2,111.1600	2.1112	2,138.7900	2.1388	1.309	0	0	602
2020/01/17	2044 06/08/2020	11.09	Put	Bond Future	1,586.0300	1.5860	1,554.4200	1.5544	(1.993)	0	0	602
2020/01/17	2044 06/08/2020	9.01	Call	Bond Future	311.2600	0.3113	316.4900	0.3165	1.680	0	0	140
2020/01/17	2044 06/08/2020	9.66	Call	Bond Future	1,204.7500	1.2047	1,222.6500	1.2227	1.486	0	0	140
2020/01/17	2044 06/08/2020	9.88	Call	Bond Future	1,797.6500	1.7976	1,822.1300	1.8221	1.362	0	0	0
2020/01/17	2044 06/08/2020			Bond Future	10.3554	86.2019	10.3435	86.2945	(0.116)	0.0000	0.0000	0
2020/01/17	2044 06/08/2020	9.36	Put	Bond Future	8,956.1400	8.9561	8,874.1400	8.8741	(0.916)	0	0	0
2020/01/17	2044 06/08/2020	9.36	Call	Bond Future	657.6900	0.6577	668.3400	0.6683	1.619	0	0	602
2020/01/17	2044 06/08/2020	9.98	Put	Bond Future	5,093.6300	5.0936	5,028.6100	5.0286	(1.276)	0	0	0

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2020/01/17	2044	06/08/2020	9.86	Call	Bond Future	1,738.2000	1.7382	1,762.0500	1.7621	1.372	0	0	0
2020/01/17	2044	06/08/2020	9.86	Put	Bond Future	5,710.4000	5.7104	5,641.6000	5.6416	(1.205)	0	0	0
2020/01/17	2044	06/08/2020	11.09	Call	Bond Future	6,957.6500	6.9576	7,018.6900	7.0187	0.877	0	0	0
2020/01/17	2044	06/08/2020	9.01	Put	Bond Future	11,844.5800	11.8446	11,757.1600	11.7572	(0.738)	0	0	0
2020/01/17	2044	06/08/2020	9.66	Put	Bond Future	6,867.4900	6.8675	6,792.7400	6.7927	(1.088)	0	0	0
2020/01/17	2044	06/08/2020	9.88	Put	Bond Future	5,603.6300	5.6036	5,535.4600	5.5355	(1.217)	0	0	0
2020/01/17	2044	06/08/2020	10.93	Call	Bond Future	6,124.3800	6.1244	6,181.4500	6.1814	0.932	0	0	0
2020/01/17	2044	06/08/2020	10.93	Put	Bond Future	1,873.5200	1.8735	1,837.9400	1.8379	(1.899)	0	0	140
2020/01/17	2044	06/08/2020	9.87	Call	Bond Future	1,767.6700	1.7677	1,791.8300	1.7918	1.367	0	0	0
2020/01/17	2044	06/08/2020	9.87	Put	Bond Future	5,656.7000	5.6567	5,588.2100	5.5882	(1.211)	0	0	0
2020/01/17	2044	05/11/2020	11.43	Call	Bond Future	9,002.2500	9.0023	9,016.1700	9.0162	0.155	0	0	0
2020/01/17	2044	05/11/2020	9.72	Put	Bond Future	7,776.7000	7.7767	7,751.9000	7.7519	(0.319)	0	0	0
2020/01/17	2044	05/11/2020	9.97	Call	Bond Future	2,802.1300	2.8021	2,805.7700	2.8058	0.130	0	0	568
2020/01/17	2044	05/11/2020	9.29	Put	Bond Future	10,641.9300	10.6419	10,615.4500	10.6155	(0.249)	0	0	0
2020/01/17	2044	05/11/2020	9.96	Put	Bond Future	6,468.4500	6.4685	6,444.9600	6.4450	(0.363)	0	0	0
2020/01/17	2044	05/11/2020	10.36	Call	Bond Future	4,152.2600	4.1523	4,158.4900	4.1585	0.150	0	0	0
2020/01/17	2044	05/11/2020			Bond Future	10.4281	87.8239	10.4246	87.8510	(0.034)	0.0000	0.0000	0
2020/01/17	2044	05/11/2020	9.72	Call	Bond Future	2,079.2400	2.0792	2,081.5100	2.0815	0.109	0	0	1,815
2020/01/17	2044	05/11/2020	9.97	Put	Bond Future	6,418.0600	6.4181	6,394.6300	6.3946	(0.365)	0	0	0
2020/01/17	2044	05/11/2020	9.96	Call	Bond Future	2,770.7700	2.7708	2,774.3500	2.7744	0.129	0	0	0
2020/01/17	2044	05/11/2020	11.38	Call	Bond Future	8,749.9600	8.7500	8,763.5600	8.7636	0.155	0	0	0
2020/01/17	2044	05/11/2020	11.38	Put	Bond Future	1,978.9000	1.9789	1,965.4300	1.9654	(0.681)	0	0	568
2020/01/17	2044	05/11/2020	10.34	Call	Bond Future	4,076.6400	4.0766	4,082.7300	4.0827	0.149	0	0	0
2020/01/17	2044	05/11/2020	10.34	Put	Bond Future	4,752.9700	4.7530	4,731.9900	4.7320	(0.441)	0	0	0
2020/01/17	2044	05/11/2020	11.17	Put	Bond Future	2,349.0400	2.3490	2,334.1700	2.3342	(0.633)	0	0	1,815
2020/01/17	2044	05/11/2020	11.43	Put	Bond Future	1,900.8500	1.9009	1,887.7000	1.8877	(0.692)	0	0	1,815
2020/01/17	2044	05/11/2020	8.87	Put	Bond Future	14,032.3900	14.0324	14,005.0700	14.0051	(0.195)	0	0	0
2020/01/17	2044	05/11/2020	9.29	Call	Bond Future	1,172.2700	1.1723	1,172.8600	1.1729	0.050	0	0	568
2020/01/17	2044	05/11/2020	10.36	Put	Bond Future	4,674.3100	4.6743	4,653.4700	4.6535	(0.446)	0	0	0
2020/01/17	2044	05/11/2020	11.17	Call	Bond Future	7,706.3000	7.7063	7,718.5000	7.7185	0.158	0	0	0
2020/01/17	2044	05/11/2020	8.87	Call	Bond Future	627.1100	0.6271	626.8600	0.6269	(0.040)	0	0	1,815
2020/01/17	2044	05/11/2020	10.02	Put	Bond Future	6,169.5900	6.1696	6,146.4600	6.1465	(0.375)	0	0	0
2020/01/17	2044	05/11/2020	10.02	Call	Bond Future	2,960.5600	2.9606	2,964.5000	2.9645	0.133	0	0	1,815
2020/01/17	2044	05/11/2020	10.35	Call	Bond Future	4,114.3700	4.1144	4,120.5300	4.1205	0.150	0	0	0
2020/01/17	2044	05/11/2020	10.35	Put	Bond Future	4,713.5000	4.7135	4,692.5900	4.6926	(0.444)	0	0	0
2020/01/17	2046	06/02/2020			Bond Future	107.3544	107.3544	108.0011	108.0011	0.602	0.0000	0.0000	14,000
2020/01/17	2046	07/05/2020			Bond Future	107.5923	107.5923	108.2132	108.2132	0.577	0.0000	0.0000	0
2020/01/17	2046	06/08/2020			Bond Future	109.6228	109.6228	110.2076	110.2076	0.533	0.0000	0.0000	0
2020/01/17	2046	05/11/2020			Bond Future	109.8984	109.8984	110.4098	110.4098	0.465	0.0000	0.0000	0
2020/01/17	2050	06/02/2020			Bond Future	109.5378	109.5378	110.0550	110.0550	0.472	0.0000	0.0000	11,797
2020/01/17	2050	07/05/2020			Bond Future	111.5499	111.5499	112.0381	112.0381	0.438	0.0000	0.0000	0
2020/01/17	2050	06/08/2020			Bond Future	111.7901	111.7901	112.2383	112.2383	0.401	0.0000	0.0000	0
2020/01/17	2050	05/11/2020			Bond Future	113.8879	113.8879	114.2579	114.2579	0.325	0.0000	0.0000	0
2020/01/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/17	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	AL37	06/02/2020			Index Future	685.0710		685.0710	685.3270	685.3270	0.037	0.0000	0.0000	0
2020/01/17	AL37	07/05/2020			Index Future	697.4860		697.4860	697.5050	697.5050	0.003	0.0000	0.0000	0
2020/01/17	AL37	06/08/2020			Index Future	710.3430		710.3430	710.0570	710.0570	(0.040)	0.0000	0.0000	0
2020/01/17	AL7T	06/02/2020			Index Future	790.9730		790.9730	791.4530	791.4530	0.061	0.0000	0.0000	0
2020/01/17	AL7T	07/05/2020			Index Future	805.3070		805.3070	805.5170	805.5170	0.026	0.0000	0.0000	0
2020/01/17	AL7T	06/08/2020			Index Future	820.1520		820.1520	820.0130	820.0130	(0.017)	0.0000	0.0000	0
2020/01/17	ALBI	06/02/2020			Index Future	702.9530		702.9530	703.7650	703.7650	0.116	0.0000	0.0000	416
2020/01/17	ALBI	07/05/2020			Index Future	715.6930		715.6930	716.2710	716.2710	0.081	0.0000	0.0000	0
2020/01/17	ALBI	06/08/2020			Index Future	728.8860		728.8860	729.1610	729.1610	0.038	0.0000	0.0000	0
2020/01/17	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C035	28/02/2035			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C040	06/10/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C040	31/01/2040			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C044	31/01/2044			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C048	28/02/2048			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C050	31/12/2050			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C070	01/08/2021			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C186	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C197	07/12/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C202	07/12/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/17	ES33	06/02/2020			Bond Future	10.9935	78.6981	10.9684	78.8419	(0.228)	0.0000	0.0000	350
2020/01/17	ES33	07/05/2020			Bond Future	11.1125	76.3311	11.0913	76.4505	(0.191)	0.0000	0.0000	0
2020/01/17	ES33	06/08/2020			Bond Future	11.2333	77.7302	11.2174	77.8180	(0.142)	0.0000	0.0000	0
2020/01/17	ES33	05/11/2020			Bond Future	11.3557	75.4013	11.3501	75.4319	(0.050)	0.0000	0.0000	0
2020/01/17	ES42	06/02/2020			Bond Future	11.2918	79.9364	11.2717	80.0683	(0.178)	0.0000	0.0000	4,919
2020/01/17	ES42	07/05/2020			Bond Future	11.4088	77.1206	11.3922	77.2271	(0.145)	0.0000	0.0000	0
2020/01/17	ES42	06/08/2020			Bond Future	11.5257	78.5334	11.5140	78.6076	(0.102)	0.0000	0.0000	0
2020/01/17	ES42	05/11/2020			Bond Future	11.6431	75.7497	11.6407	75.7648	(0.021)	0.0000	0.0000	0
2020/01/17	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	GOVI	06/02/2020	703.15	Put	GOVI	82,680.0000	8.2680	74,150.0000	7.4150	(10.317)	0	0	0
2020/01/17	GOVI	06/02/2020			GOVI	694.8820	694.8820	695.7350	695.7350	0.123	0.0000	0.0000	1,244
2020/01/17	GOVI	06/02/2020	703.14	Put	GOVI	82,580.0000	8.2580	74,050.0000	7.4050	(10.329)	0	0	0
2020/01/17	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/01/17	GOVI	06/02/2020	703.13	Put	GOVI	82,480.0000	8.2480	73,950.0000	7.3950	(10.342)	0	0	0
2020/01/17	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	GOVI	07/05/2020			GOVI	707.4750	707.4750	708.0980	708.0980	0.088	0.0000	0.0000	0
2020/01/17	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	GOVI	07/05/2020	720.00	Put	GOVI	125,250.0000	12.5250	119,020.0000	11.9020	(4.974)	0	0	0
2020/01/17	GOVI	07/05/2020	719.98	Put	GOVI	125,050.0000	12.5050	118,820.0000	11.8820	(4.982)	0	0	0
2020/01/17	GOVI	07/05/2020	719.99	Put	GOVI	125,150.0000	12.5150	118,920.0000	11.8920	(4.978)	0	0	0
2020/01/17	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	GOVI	06/08/2020	728.12	Put	GOVI	76,040.0000	7.6040	72,790.0000	7.2790	(4.274)	0	0	0
2020/01/17	GOVI	06/08/2020			GOVI	720.5160	720.5160	720.8410	720.8410	0.045	0.0000	0.0000	0
2020/01/17	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	GOVI	06/08/2020	728.14	Put	GOVI	76,240.0000	7.6240	72,990.0000	7.2990	(4.263)	0	0	0
2020/01/17	GOVI	06/08/2020	728.13	Put	GOVI	76,140.0000	7.6140	72,890.0000	7.2890	(4.268)	0	0	0
2020/01/17	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/17	IGOV	06/02/2020			Index Future	258.9710	258.9710	259.1700	259.1700	0.077	0.0000	0.0000	1,004
2020/01/17	IGOV	07/05/2020			Index Future	263.7280	263.7280	263.8400	263.8400	0.042	0.0000	0.0000	47
2020/01/17	IGOV	06/08/2020			Index Future	268.6520	268.6520	268.6510	268.6510	0.000	0.0000	0.0000	0
2020/01/17	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/17	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2020/01/17	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/17	IS05	17/12/2020			Interest Rate Swap	95.3900	95.3900	95.3900	95.3900	0.000	0.0000	0.0000	0
2020/01/17	IS05	16/03/2021			Interest Rate Swap	94.3400	94.3400	94.3300	94.3300	(0.011)	0.0000	0.0000	0
2020/01/17	IS05	15/06/2021			Interest Rate Swap	93.2200	93.2200	93.2100	93.2100	(0.011)	0.0000	0.0000	0
2020/01/17	IS05	21/09/2021			Interest Rate Swap	93.0600	93.0600	93.0500	93.0500	(0.011)	0.0000	0.0000	0
2020/01/17	IS05	21/12/2021			Interest Rate Swap	95.0000	95.0000	95.0100	95.0100	0.011	0.0000	0.0000	51
2020/01/17	IS05	15/03/2022			Interest Rate Swap	94.8900	94.8900	94.9100	94.9100	0.021	0.0000	0.0000	0
2020/01/17	IS05	21/06/2022			Interest Rate Swap	95.7900	95.7900	95.8200	95.8200	0.031	0.0000	0.0000	0
2020/01/17	IS05	20/09/2022			Interest Rate Swap	99.4700	99.4700	99.4900	99.4900	0.020	0.0000	0.0000	0
2020/01/17	IS05	20/12/2022			Interest Rate Swap	100.4900	100.4900	100.5000	100.5000	0.010	0.0000	0.0000	0
2020/01/17	IS05	22/03/2023			Interest Rate Swap	93.5300	93.5300	93.5400	93.5400	0.011	0.0000	0.0000	0
2020/01/17	IS05	20/06/2023			Interest Rate Swap	99.4300	99.4300	99.4300	99.4300	0.000	0.0000	0.0000	0
2020/01/17	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/17	IS10	17/12/2025			Interest Rate Swap	89.7800	89.7800	89.7800	89.7800	0.000	0.0000	0.0000	0
2020/01/17	IS10	16/03/2026			Interest Rate Swap	86.6000	86.6000	86.5900	86.5900	(0.012)	0.0000	0.0000	0
2020/01/17	IS10	15/06/2026			Interest Rate Swap	85.2100	85.2100	85.2000	85.2000	(0.012)	0.0000	0.0000	0
2020/01/17	IS10	21/09/2026			Interest Rate Swap	87.3500	87.3500	87.3500	87.3500	0.000	0.0000	0.0000	0
2020/01/17	IS10	21/12/2026			Interest Rate Swap	91.2000	91.2000	91.2000	91.2000	0.000	0.0000	0.0000	0
2020/01/17	IS10	15/03/2027			Interest Rate Swap	89.6800	89.6800	89.6700	89.6700	(0.011)	0.0000	0.0000	0
2020/01/17	IS10	21/06/2027			Interest Rate Swap	91.7400	91.7400	91.7500	91.7500	0.011	0.0000	0.0000	0
2020/01/17	IS10	20/09/2027			Interest Rate Swap	97.2800	97.2800	97.2900	97.2900	0.010	0.0000	0.0000	0
2020/01/17	IS10	20/12/2027			Interest Rate Swap	97.6100	97.6100	97.6200	97.6200	0.010	0.0000	0.0000	0

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2020/01/17	IS10	22/03/2028			Interest Rate Swap	90.9100	90.9100	90.9200	90.9200	0.011	0.0000	0.0000	0
2020/01/17	IS10	20/06/2028			Interest Rate Swap	98.3300	98.3300	98.3300	98.3300	0.000	0.0000	0.0000	0
2020/01/17	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/17	R023	06/02/2020	7.54	Call	Bond Future	1,339.0900	1.3391	1,368.4600	1.3685	2.193	0	0	0
2020/01/17	R023	06/02/2020			Bond Future	7.0473	105.4023	7.0362	105.4327	(0.158)	0.0000	0.0000	43,600
2020/01/17	R023	06/02/2020	7.52	Call	Bond Future	1,285.9700	1.2860	1,315.2000	1.3152	2.273	0	0	0
2020/01/17	R023	06/02/2020	7.52	Put	Bond Future	4.6800	0.0047	3.4700	0.0035	(25.855)	0	0	0
2020/01/17	R023	06/02/2020	7.54	Put	Bond Future	4.0200	0.0040	2.9500	0.0030	(26.617)	0	0	0
2020/01/17	R023	06/02/2020	7.53	Call	Bond Future	1,312.5200	1.3125	1,341.8200	1.3418	2.232	0	0	0
2020/01/17	R023	06/02/2020	7.53	Put	Bond Future	4.3400	0.0043	3.2000	0.0032	(26.267)	0	0	0
2020/01/17	R023	07/05/2020	6.91	Put	Bond Future	630.8400	0.6308	631.6300	0.6316	0.125	0	0	0
2020/01/17	R023	07/05/2020			Bond Future	7.0123	103.3804	7.0142	103.3753	0.028	0.0000	0.0000	13,512
2020/01/17	R023	07/05/2020	6.90	Call	Bond Future	359.8000	0.3598	355.6100	0.3556	(1.165)	0	0	0
2020/01/17	R023	07/05/2020	6.90	Put	Bond Future	644.7300	0.6447	645.5800	0.6456	0.132	0	0	0
2020/01/17	R023	07/05/2020	6.91	Call	Bond Future	371.3400	0.3713	367.0900	0.3671	(1.145)	0	0	0
2020/01/17	R023	07/05/2020	6.89	Call	Bond Future	348.4800	0.3485	344.3500	0.3444	(1.185)	0	0	0
2020/01/17	R023	07/05/2020	6.89	Put	Bond Future	658.8300	0.6588	659.7400	0.6597	0.138	0	0	0
2020/01/17	R023	06/08/2020	7.26	Call	Bond Future	1,121.4800	1.1215	1,086.5600	1.0866	(3.114)	0	0	0
2020/01/17	R023	06/08/2020			Bond Future	6.9524	105.2871	6.9742	105.2362	0.314	0.0000	0.0000	0
2020/01/17	R023	06/08/2020	7.26	Put	Bond Future	407.6000	0.4076	423.5800	0.4236	3.921	0	0	0
2020/01/17	R023	06/08/2020	7.27	Call	Bond Future	1,138.6400	1.1386	1,103.5000	1.1035	(3.086)	0	0	0
2020/01/17	R023	06/08/2020	7.28	Put	Bond Future	396.0700	0.3961	411.6200	0.4116	3.926	0	0	0
2020/01/17	R023	06/08/2020	7.27	Put	Bond Future	401.6500	0.4016	417.4100	0.4174	3.924	0	0	0
2020/01/17	R023	06/08/2020	7.28	Call	Bond Future	1,156.1500	1.1561	1,120.8000	1.1208	(3.058)	0	0	0
2020/01/17	R023	05/11/2020	7.46	Put	Bond Future	388.3200	0.3883	425.5600	0.4256	9.590	0	0	0
2020/01/17	R023	05/11/2020	7.47	Put	Bond Future	383.8400	0.3838	420.7000	0.4207	9.603	0	0	0
2020/01/17	R023	05/11/2020			Bond Future	6.8810	103.3270	6.9429	103.1957	0.899	0.0000	0.0000	0
2020/01/17	R023	05/11/2020	7.46	Call	Bond Future	1,608.6200	1.6086	1,514.5600	1.5146	(5.847)	0	0	0
2020/01/17	R023	05/11/2020	7.47	Call	Bond Future	1,625.0600	1.6251	1,530.6200	1.5306	(5.811)	0	0	0
2020/01/17	R023	05/11/2020	7.45	Call	Bond Future	1,592.5500	1.5925	1,498.8900	1.4989	(5.881)	0	0	0
2020/01/17	R023	05/11/2020	7.45	Put	Bond Future	393.1600	0.3932	430.8000	0.4308	9.574	0	0	0
2020/01/17	R035	06/02/2020	9.60	Call	Bond Future	373.1800	0.3732	405.7700	0.4058	8.733	0	0	0
2020/01/17	R035	06/02/2020	9.61	Put	Bond Future	1,766.6300	1.7666	1,618.2100	1.6182	(8.401)	0	0	0
2020/01/17	R035	06/02/2020			Bond Future	9.7940	96.8543	9.7693	97.0370	(0.253)	0.0000	0.0000	118,405
2020/01/17	R035	06/02/2020	9.60	Put	Bond Future	1,820.7500	1.8207	1,670.6200	1.6706	(8.246)	0	0	0
2020/01/17	R035	06/02/2020	9.61	Call	Bond Future	394.4800	0.3945	428.7800	0.4288	8.695	0	0	0
2020/01/17	R035	06/02/2020	9.59	Call	Bond Future	352.6200	0.3526	383.5500	0.3835	8.771	0	0	0
2020/01/17	R035	06/02/2020	9.59	Put	Bond Future	1,875.7000	1.8757	1,723.9100	1.7239	(8.092)	0	0	0
2020/01/17	R035	07/05/2020	10.57	Put	Bond Future	747.6600	0.7477	709.1400	0.7091	(5.152)	0	0	3,530
2020/01/17	R035	07/05/2020	9.75	Call	Bond Future	1,816.0300	1.8160	1,875.9000	1.8759	3.297	0	0	5,000
2020/01/17	R035	07/05/2020	10.75	Put	Bond Future	562.9500	0.5630	532.1500	0.5322	(5.471)	0	0	5,000
2020/01/17	R035	07/05/2020	9.48	Put	Bond Future	3,903.4700	3.9035	3,789.7100	3.7897	(2.914)	0	0	0
2020/01/17	R035	07/05/2020	9.47	Call	Bond Future	996.0900	0.9961	1,034.6800	1.0347	3.874	0	0	0
2020/01/17	R035	07/05/2020			Bond Future	9.8678	94.1067	9.8468	94.2598	(0.213)	0.0000	0.0000	105

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
2020/01/17	R035	07/05/2020	9.11	Put	Bond Future	6,082.7500	6.0827	5,945.8400	5.9458	(2.251)	0	0	0
2020/01/17	R035	07/05/2020	9.11	Call	Bond Future	327.5400	0.3275	343.7100	0.3437	4.937	0	0	5,000
2020/01/17	R035	07/05/2020	9.78	Put	Bond Future	2,562.0500	2.5620	2,471.2100	2.4712	(3.546)	0	0	0
2020/01/17	R035	07/05/2020	10.57	Call	Bond Future	5,650.8900	5.6509	5,765.4500	5.7654	2.027	0	0	0
2020/01/17	R035	07/05/2020	9.75	Put	Bond Future	2,678.0700	2.6781	2,584.8600	2.5849	(3.480)	0	0	0
2020/01/17	R035	07/05/2020	10.75	Call	Bond Future	6,661.2600	6.6613	6,783.5400	6.7835	1.836	0	0	0
2020/01/17	R035	07/05/2020	9.48	Call	Bond Future	1,021.2500	1.0213	1,060.5700	1.0606	3.850	0	0	0
2020/01/17	R035	07/05/2020	9.47	Put	Bond Future	3,954.3500	3.9544	3,839.8600	3.8399	(2.895)	0	0	0
2020/01/17	R035	07/05/2020	9.78	Call	Bond Future	1,920.6200	1.9206	1,982.8600	1.9829	3.241	0	0	3,530
2020/01/17	R035	07/05/2020	9.18	Put	Bond Future	5,625.3300	5.6253	5,492.1100	5.4921	(2.368)	0	0	0
2020/01/17	R035	07/05/2020	9.18	Call	Bond Future	423.1700	0.4232	443.0300	0.4430	4.693	0	0	3,530
2020/01/17	R035	07/05/2020	9.49	Call	Bond Future	1,046.9800	1.0470	1,087.0300	1.0870	3.825	0	0	0
2020/01/17	R035	07/05/2020	9.49	Put	Bond Future	3,853.2500	3.8532	3,740.2200	3.7402	(2.933)	0	0	0
2020/01/17	R035	06/08/2020	9.00	Put	Bond Future	7,749.9600	7.7500	7,651.3700	7.6514	(1.272)	0	0	0
2020/01/17	R035	06/08/2020	9.92	Put	Bond Future	3,243.2500	3.2432	3,179.6700	3.1797	(1.960)	0	0	0
2020/01/17	R035	06/08/2020			Bond Future	9.9413	95.8350	9.9253	95.9492	(0.160)	0.0000	0.0000	0
2020/01/17	R035	06/08/2020	9.00	Call	Bond Future	639.8200	0.6398	655.4600	0.6555	2.444	0	0	24,761
2020/01/17	R035	06/08/2020	9.92	Call	Bond Future	3,090.9400	3.0909	3,141.5900	3.1416	1.639	0	0	0
2020/01/17	R035	06/08/2020	9.93	Call	Bond Future	3,128.0300	3.1280	3,179.0900	3.1791	1.632	0	0	0
2020/01/17	R035	06/08/2020	9.91	Put	Bond Future	3,278.1400	3.2781	3,214.1500	3.2142	(1.952)	0	0	0
2020/01/17	R035	06/08/2020	8.75	Put	Bond Future	9,513.9800	9.5140	9,409.6200	9.4096	(1.097)	0	0	0
2020/01/17	R035	06/08/2020	8.75	Call	Bond Future	382.5700	0.3826	392.4400	0.3924	2.580	0	0	3,000
2020/01/17	R035	06/08/2020	9.93	Put	Bond Future	3,208.6500	3.2087	3,145.4800	3.1455	(1.969)	0	0	0
2020/01/17	R035	06/08/2020	9.91	Call	Bond Future	3,054.0600	3.0541	3,104.3000	3.1043	1.645	0	0	0
2020/01/17	R035	05/11/2020	10.34	Put	Bond Future	3,010.6800	3.0107	2,986.7500	2.9868	(0.795)	0	0	0
2020/01/17	R035	05/11/2020			Bond Future	10.0165	93.1347	10.0102	93.1789	(0.063)	0.0000	0.0000	0
2020/01/17	R035	05/11/2020	10.33	Call	Bond Future	5,207.7100	5.2077	5,227.8500	5.2278	0.387	0	0	0
2020/01/17	R035	05/11/2020	10.33	Put	Bond Future	3,036.7400	3.0367	3,012.6900	3.0127	(0.792)	0	0	0
2020/01/17	R035	05/11/2020	10.34	Call	Bond Future	5,249.6500	5.2497	5,269.9100	5.2699	0.386	0	0	0
2020/01/17	R035	05/11/2020	10.32	Call	Bond Future	5,166.2100	5.1662	5,186.2300	5.1862	0.388	0	0	0
2020/01/17	R035	05/11/2020	10.32	Put	Bond Future	3,063.3200	3.0633	3,039.1500	3.0392	(0.789)	0	0	0
2020/01/17	R186	06/02/2020	8.57	Call	Bond Future	2,131.8400	2.1318	2,167.9700	2.1680	1.695	0	0	0
2020/01/17	R186	06/02/2020	8.50	Call	Bond Future	1,793.7500	1.7938	1,825.8500	1.8259	1.790	0	0	0
2020/01/17	R186	06/02/2020	8.11	Put	Bond Future	876.5400	0.8765	833.5700	0.8336	(4.902)	0	0	0
2020/01/17	R186	06/02/2020			Bond Future	8.1955	113.3798	8.1870	113.4268	(0.103)	0.0000	0.0000	99,678
2020/01/17	R186	06/02/2020	8.55	Call	Bond Future	2,033.7900	2.0338	2,068.8500	2.0688	1.724	0	0	0
2020/01/17	R186	06/02/2020	8.55	Put	Bond Future	86.2000	0.0862	74.2400	0.0742	(13.875)	0	0	0
2020/01/17	R186	06/02/2020	8.11	Call	Bond Future	400.3500	0.4003	404.4000	0.4044	1.012	0	0	821
2020/01/17	R186	06/02/2020	8.57	Put	Bond Future	75.6800	0.0757	64.7900	0.0648	(14.390)	0	0	0
2020/01/17	R186	06/02/2020	9.00	Put	Bond Future	3.0700	0.0031	2.2500	0.0023	(26.710)	0	0	821
2020/01/17	R186	06/02/2020	8.50	Put	Bond Future	118.2000	0.1182	103.2800	0.1033	(12.623)	0	0	821
2020/01/17	R186	06/02/2020	8.56	Call	Bond Future	2,082.6800	2.0827	2,118.2800	2.1183	1.709	0	0	0
2020/01/17	R186	06/02/2020	8.56	Put	Bond Future	80.7900	0.0808	69.3700	0.0694	(14.135)	0	0	0
2020/01/17	R186	06/02/2020	9.00	Call	Bond Future	4,360.6300	4.3606	4,406.8300	4.4068	1.059	0	0	0
2020/01/17	R186	07/05/2020	7.90	Put	Bond Future	2,515.5100	2.5155	2,504.5300	2.5045	(0.436)	0	0	2,500
2020/01/17	R186	07/05/2020	8.28	Put	Bond Future	1,333.7600	1.3338	1,323.6200	1.3236	(0.760)	0	0	0
2020/01/17	R186	07/05/2020	8.93	Call	Bond Future	4,012.3700	4.0124	4,014.3900	4.0144	0.050	0	0	0

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2020/01/17	R186	07/05/2020	8.09	Put	Bond Future	1,863.0000		1.8630	1,852.1800	1.8522	(0.581)	0	0	0
2020/01/17	R186	07/05/2020			Bond Future	8.2386		115.4345	8.2372	115.4424	(0.018)	0.0000	0.0000	1,933
2020/01/17	R186	07/05/2020	8.50	Call	Bond Future	2,271.6300		2.2716	2,270.6700	2.2707	(0.042)	0	0	0
2020/01/17	R186	07/05/2020	8.50	Put	Bond Future	877.4000		0.8774	868.5400	0.8685	(1.010)	0	0	23,230
2020/01/17	R186	07/05/2020	8.08	Call	Bond Future	1,037.1100		1.0371	1,034.1700	1.0342	(0.283)	0	0	0
2020/01/17	R186	07/05/2020	8.08	Put	Bond Future	1,894.2100		1.8942	1,883.3700	1.8834	(0.572)	0	0	0
2020/01/17	R186	07/05/2020	7.90	Call	Bond Future	675.5700		0.6756	672.4900	0.6725	(0.456)	0	0	0
2020/01/17	R186	07/05/2020	8.28	Call	Bond Future	1,555.9900		1.5560	1,553.7500	1.5538	(0.144)	0	0	6,000
2020/01/17	R186	07/05/2020	8.93	Put	Bond Future	372.6600		0.3727	366.7800	0.3668	(1.578)	0	0	6,000
2020/01/17	R186	07/05/2020	8.09	Call	Bond Future	1,060.1900		1.0602	1,057.2700	1.0573	(0.275)	0	0	0
2020/01/17	R186	07/05/2020	7.60	Put	Bond Future	3,786.4500		3.7864	3,776.1000	3.7761	(0.273)	0	0	0
2020/01/17	R186	07/05/2020	7.60	Call	Bond Future	283.9600		0.2840	281.5100	0.2815	(0.863)	0	0	6,000
2020/01/17	R186	07/05/2020	8.07	Call	Bond Future	1,014.6000		1.0146	1,011.6300	1.0116	(0.293)	0	0	0
2020/01/17	R186	07/05/2020	8.07	Put	Bond Future	1,926.0100		1.9260	1,915.1400	1.9151	(0.564)	0	0	0
2020/01/17	R186	06/08/2020	8.38	Put	Bond Future	1,750.9600		1.7510	1,764.9100	1.7649	0.797	0	0	0
2020/01/17	R186	06/08/2020			Bond Future	8.2791		112.2551	8.2871	112.2133	0.097	0.0000	0.0000	0
2020/01/17	R186	06/08/2020	8.37	Call	Bond Future	2,244.7400		2.2447	2,217.0700	2.2171	(1.233)	0	0	0
2020/01/17	R186	06/08/2020	8.37	Put	Bond Future	1,773.2400		1.7732	1,787.3600	1.7874	0.796	0	0	0
2020/01/17	R186	06/08/2020	8.38	Call	Bond Future	2,274.1600		2.2742	2,246.3200	2.2463	(1.224)	0	0	0
2020/01/17	R186	06/08/2020	8.36	Call	Bond Future	2,215.8500		2.2159	2,188.3400	2.1883	(1.242)	0	0	0
2020/01/17	R186	06/08/2020	8.36	Put	Bond Future	1,796.0800		1.7961	1,810.3600	1.8104	0.795	0	0	0
2020/01/17	R186	05/11/2020	8.64	Put	Bond Future	1,659.5400		1.6595	1,705.8700	1.7059	2.792	0	0	0
2020/01/17	R186	05/11/2020	8.65	Call	Bond Future	3,307.4300		3.3074	3,223.6100	3.2236	(2.534)	0	0	0
2020/01/17	R186	05/11/2020			Bond Future	8.3151		114.3614	8.3409	114.2316	0.311	0.0000	0.0000	0
2020/01/17	R186	05/11/2020	8.66	Call	Bond Future	3,338.9900		3.3390	3,254.7700	3.2548	(2.522)	0	0	0
2020/01/17	R186	05/11/2020	8.66	Put	Bond Future	1,624.0100		1.6240	1,669.5500	1.6696	2.804	0	0	0
2020/01/17	R186	05/11/2020	9.26	Put	Bond Future	851.6700		0.8517	877.7400	0.8777	3.061	0	0	3,500
2020/01/17	R186	05/11/2020	8.64	Call	Bond Future	3,276.0100		3.2760	3,192.5800	3.1926	(2.547)	0	0	0
2020/01/17	R186	05/11/2020	7.84	Put	Bond Future	3,686.0000		3.6860	3,768.0700	3.7681	2.227	0	0	0
2020/01/17	R186	05/11/2020	8.65	Put	Bond Future	1,641.6900		1.6417	1,687.6300	1.6876	2.798	0	0	0
2020/01/17	R186	05/11/2020	8.34	Put	Bond Future	2,278.5700		2.2786	2,337.6100	2.3376	2.591	0	0	0
2020/01/17	R186	05/11/2020	8.34	Call	Bond Future	2,403.7100		2.4037	2,332.9900	2.3330	(2.942)	0	0	3,500
2020/01/17	R186	05/11/2020	9.26	Call	Bond Future	5,469.8100		5.4698	5,366.1200	5.3661	(1.896)	0	0	0
2020/01/17	R186	05/11/2020	7.84	Call	Bond Future	1,267.4500		1.2675	1,219.7600	1.2198	(3.763)	0	0	3,500
2020/01/17	R197	06/02/2020			Bond Future	301.4516		301.4516	301.3866	301.3866	(0.022)	0.0000	0.0000	2,540
2020/01/17	R197	07/05/2020			Bond Future	306.9892		306.9892	306.8168	306.8168	(0.056)	0.0000	0.0000	0
2020/01/17	R197	06/08/2020			Bond Future	305.0517		305.0517	304.7427	304.7427	(0.101)	0.0000	0.0000	0
2020/01/17	R197	05/11/2020			Bond Future	310.7758		310.7758	310.2256	310.2256	(0.177)	0.0000	0.0000	0
2020/01/17	R202	06/02/2020			Bond Future	225.9098		225.9098	225.8648	225.8648	(0.020)	0.0000	0.0000	8,469
2020/01/17	R202	07/05/2020			Bond Future	230.0598		230.0598	229.9344	229.9344	(0.054)	0.0000	0.0000	0
2020/01/17	R202	06/08/2020			Bond Future	230.2952		230.2952	230.0669	230.0669	(0.099)	0.0000	0.0000	0
2020/01/17	R202	05/11/2020			Bond Future	234.6166		234.6166	234.2068	234.2068	(0.175)	0.0000	0.0000	0
2020/01/17	R208	06/02/2020	6.13	Put	Bond Future	471.4300		0.4714	483.9500	0.4840	2.656	0	0	0
2020/01/17	R208	06/02/2020	6.12	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/17	R208	06/02/2020			Bond Future	6.5654		102.6592	6.5771	102.6466	0.177	0.0000	0.0000	16,919

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2020/01/17	R208	06/02/2020	6.13	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/17	R208	06/02/2020	6.12	Put	Bond Future	482.3000		0.4823	494.8200	0.4948	2.596	0	0	0
2020/01/17	R208	06/02/2020	6.14	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/17	R208	06/02/2020	6.14	Put	Bond Future	460.5700		0.4606	473.0900	0.4731	2.718	0	0	0
2020/01/17	R208	07/05/2020	4.81	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/17	R208	07/05/2020	4.80	Put	Bond Future	1,321.6800		1.3217	1,370.0800	1.3701	3.662	0	0	0
2020/01/17	R208	07/05/2020			Bond Future	6.3359		101.1164	6.3928	101.0680	0.897	0.0000	0.0000	60
2020/01/17	R208	07/05/2020	4.82	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/17	R208	07/05/2020	4.82	Put	Bond Future	1,304.2900		1.3043	1,352.6900	1.3527	3.711	0	0	0
2020/01/17	R208	07/05/2020	4.81	Put	Bond Future	1,312.9800		1.3130	1,361.3800	1.3614	3.686	0	0	0
2020/01/17	R208	07/05/2020	4.80	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/17	R208	06/08/2020	5.57	Put	Bond Future	216.5100		0.2165	295.5000	0.2955	36.483	0	0	0
2020/01/17	R208	06/08/2020			Bond Future	5.8719		102.9841	6.0242	102.8897	2.594	0.0000	0.0000	0
2020/01/17	R208	06/08/2020	5.56	Call	Bond Future	27.3000		0.0273	12.5300	0.0125	(54.103)	0	0	0
2020/01/17	R208	06/08/2020	5.56	Put	Bond Future	221.2100		0.2212	300.8800	0.3009	36.016	0	0	0
2020/01/17	R208	06/08/2020	5.57	Call	Bond Future	28.8300		0.0288	13.3800	0.0134	(53.590)	0	0	0
2020/01/17	R208	06/08/2020	5.55	Call	Bond Future	25.8300		0.0258	11.7200	0.0117	(54.626)	0	0	0
2020/01/17	R208	06/08/2020	5.55	Put	Bond Future	225.9700		0.2260	306.3000	0.3063	35.549	0	0	0
2020/01/17	R208	05/11/2020	4.78	Call	Bond Future	90.3700		0.0904	27.6900	0.0277	(69.359)	0	0	0
2020/01/17	R208	05/11/2020	4.77	Put	Bond Future	86.7600		0.0868	199.5600	0.1996	130.014	0	0	0
2020/01/17	R208	05/11/2020			Bond Future	4.7656		101.5063	5.2193	101.3319	9.520	0.0000	0.0000	0
2020/01/17	R208	05/11/2020	4.79	Call	Bond Future	92.7100		0.0927	28.8200	0.0288	(68.914)	0	0	0
2020/01/17	R208	05/11/2020	4.79	Put	Bond Future	83.3400		0.0833	193.8200	0.1938	132.565	0	0	0
2020/01/17	R208	05/11/2020	4.78	Put	Bond Future	84.8500		0.0848	196.5400	0.1965	131.632	0	0	0
2020/01/17	R208	05/11/2020	4.77	Call	Bond Future	88.4300		0.0884	26.8600	0.0269	(69.626)	0	0	0
2020/01/17	R209	06/02/2020	9.52	Put	Bond Future	2,170.0100		2.1700	2,028.9300	2.0289	(6.501)	0	0	0
2020/01/17	R209	06/02/2020			Bond Future	9.8315		73.5887	9.8068	73.7443	(0.251)	0.0000	0.0000	101,901
2020/01/17	R209	06/02/2020	9.51	Call	Bond Future	162.4200		0.1624	176.0200	0.1760	8.373	0	0	0
2020/01/17	R209	06/02/2020	9.51	Put	Bond Future	2,224.7100		2.2247	2,082.7300	2.0827	(6.382)	0	0	0
2020/01/17	R209	06/02/2020	9.40	Put	Bond Future	2,861.3600		2.8614	2,711.8200	2.7118	(5.226)	0	0	0
2020/01/17	R209	06/02/2020	9.40	Call	Bond Future	73.7000		0.0737	79.7400	0.0797	8.195	0	0	7,500
2020/01/17	R209	06/02/2020	9.52	Call	Bond Future	173.1500		0.1732	187.6500	0.1877	8.374	0	0	0
2020/01/17	R209	06/02/2020	9.50	Call	Bond Future	152.1600		0.1522	164.9000	0.1649	8.373	0	0	0
2020/01/17	R209	06/02/2020	9.50	Put	Bond Future	2,279.9700		2.2800	2,137.1300	2.1371	(6.265)	0	0	0
2020/01/17	R209	07/05/2020	9.47	Call	Bond Future	793.2000		0.7932	825.0400	0.8250	4.014	0	0	0
2020/01/17	R209	07/05/2020			Bond Future	9.9013		71.7712	9.8799	71.9041	(0.216)	0.0000	0.0000	0
2020/01/17	R209	07/05/2020	9.45	Call	Bond Future	753.9100		0.7539	784.5300	0.7845	4.061	0	0	0
2020/01/17	R209	07/05/2020	9.45	Put	Bond Future	3,635.8500		3.6358	3,533.4900	3.5335	(2.815)	0	0	0
2020/01/17	R209	07/05/2020	9.47	Put	Bond Future	3,543.9000		3.5439	3,442.7600	3.4428	(2.854)	0	0	0
2020/01/17	R209	07/05/2020	9.46	Call	Bond Future	773.3300		0.7733	804.5600	0.8046	4.038	0	0	0
2020/01/17	R209	07/05/2020	9.46	Put	Bond Future	3,589.6100		3.5896	3,487.8600	3.4879	(2.835)	0	0	0
2020/01/17	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	R209	06/08/2020	5.55	Put	Bond Future	36,427.7700		36.4278	36,324.2100	36.3242	(0.284)	0	0	0
2020/01/17	R209	06/08/2020			Bond Future	9.9708		73.0890	9.9539	73.1926	(0.169)	0.0000	0.0000	0
2020/01/17	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	R209	06/08/2020	5.57	Put	Bond Future	36,210.9300		36.2109	36,107.3700	36.1074	(0.286)	0	0	0
2020/01/17	R209	06/08/2020	5.56	Put	Bond Future	36,319.2800		36.3193	36,215.7200	36.2157	(0.285)	0	0	0

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2020/01/17	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/17	R209	05/11/2020	10.02	Call	Bond Future	3,399.0900	3.3991	3,419.0900	3.4191	0.588	0	0	0
2020/01/17	R209	05/11/2020			Bond Future	10.0384	71.3123	10.0302	71.3620	(0.082)	0.0000	0.0000	0
2020/01/17	R209	05/11/2020	10.00	Call	Bond Future	3,337.6500	3.3376	3,357.3700	3.3574	0.591	0	0	0
2020/01/17	R209	05/11/2020	10.00	Put	Bond Future	3,570.9400	3.5709	3,540.9200	3.5409	(0.841)	0	0	0
2020/01/17	R209	05/11/2020	10.02	Put	Bond Future	3,510.8700	3.5109	3,481.1300	3.4811	(0.847)	0	0	0
2020/01/17	R209	05/11/2020	10.01	Call	Bond Future	3,368.3000	3.3683	3,388.1700	3.3882	0.590	0	0	0
2020/01/17	R209	05/11/2020	10.01	Put	Bond Future	3,540.8000	3.5408	3,510.9300	3.5109	(0.844)	0	0	0
2020/01/17	R210	06/02/2020			Bond Future	187.6617	187.6617	187.4215	187.4215	(0.128)	0.0000	0.0000	1,721
2020/01/17	R210	07/05/2020			Bond Future	188.4803	188.4803	188.1700	188.1700	(0.165)	0.0000	0.0000	220
2020/01/17	R210	06/08/2020			Bond Future	192.0375	192.0375	191.6381	191.6381	(0.208)	0.0000	0.0000	0
2020/01/17	R210	05/11/2020			Bond Future	192.9405	192.9405	192.3867	192.3867	(0.287)	0.0000	0.0000	0
2020/01/17	R212	06/02/2020			Bond Future	161.6363	161.6363	161.6321	161.6321	(0.003)	0.0000	0.0000	7,763
2020/01/17	R212	07/05/2020			Bond Future	164.6055	164.6055	164.5442	164.5442	(0.037)	0.0000	0.0000	0
2020/01/17	R212	06/08/2020			Bond Future	165.4365	165.4365	165.3015	165.3015	(0.082)	0.0000	0.0000	0
2020/01/17	R212	05/11/2020			Bond Future	168.5409	168.5409	168.2758	168.2758	(0.157)	0.0000	0.0000	0
2020/01/17	R213	06/02/2020	9.27	Call	Bond Future	830.2700	0.8303	843.1100	0.8431	1.546	0	0	0
2020/01/17	R213	06/02/2020	9.26	Put	Bond Future	714.5600	0.7146	669.3600	0.6694	(6.326)	0	0	0
2020/01/17	R213	06/02/2020			Bond Future	9.2464	87.8201	9.2371	87.8773	(0.101)	0.0000	0.0000	20,142
2020/01/17	R213	06/02/2020	9.28	Call	Bond Future	863.7500	0.8638	877.3600	0.8774	1.576	0	0	0
2020/01/17	R213	06/02/2020	9.28	Put	Bond Future	658.7900	0.6588	615.1300	0.6151	(6.627)	0	0	0
2020/01/17	R213	06/02/2020	9.27	Put	Bond Future	686.3100	0.6863	641.8800	0.6419	(6.474)	0	0	0
2020/01/17	R213	06/02/2020	9.26	Call	Bond Future	797.4600	0.7975	809.5300	0.8095	1.514	0	0	0
2020/01/17	R213	07/05/2020	9.01	Put	Bond Future	2,820.9400	2.8209	2,795.2900	2.7953	(0.909)	0	0	0
2020/01/17	R213	07/05/2020	9.00	Call	Bond Future	974.0000	0.9740	976.5700	0.9766	0.264	0	0	0
2020/01/17	R213	07/05/2020			Bond Future	9.3092	85.8600	9.3045	85.8884	(0.051)	0.0000	0.0000	0
2020/01/17	R213	07/05/2020	9.01	Call	Bond Future	995.8600	0.9959	998.5400	0.9985	0.269	0	0	0
2020/01/17	R213	07/05/2020	9.00	Put	Bond Future	2,860.9700	2.8610	2,835.2100	2.8352	(0.900)	0	0	0
2020/01/17	R213	07/05/2020	9.02	Call	Bond Future	1,018.2100	1.0182	1,020.9900	1.0210	0.273	0	0	0
2020/01/17	R213	07/05/2020	9.02	Put	Bond Future	2,781.4600	2.7815	2,755.9100	2.7559	(0.919)	0	0	0
2020/01/17	R213	06/08/2020	9.31	Call	Bond Future	2,319.6900	2.3197	2,309.0800	2.3091	(0.457)	0	0	0
2020/01/17	R213	06/08/2020			Bond Future	9.3708	87.4381	9.3723	87.4290	0.016	0.0000	0.0000	0
2020/01/17	R213	06/08/2020	9.29	Call	Bond Future	2,260.9100	2.2609	2,250.3800	2.2504	(0.466)	0	0	0
2020/01/17	R213	06/08/2020	9.29	Put	Bond Future	2,740.2500	2.7402	2,738.8200	2.7388	(0.052)	0	0	0
2020/01/17	R213	06/08/2020	9.31	Put	Bond Future	2,680.0500	2.6800	2,678.5400	2.6785	(0.056)	0	0	0
2020/01/17	R213	06/08/2020	9.30	Call	Bond Future	2,290.2000	2.2902	2,279.6300	2.2796	(0.462)	0	0	0
2020/01/17	R213	06/08/2020	9.30	Put	Bond Future	2,710.0200	2.7100	2,708.5500	2.7086	(0.054)	0	0	0
2020/01/17	R213	05/11/2020	9.60	Put	Bond Future	2,652.1900	2.6522	2,679.6700	2.6797	1.036	0	0	0
2020/01/17	R213	05/11/2020	9.59	Call	Bond Future	3,573.2900	3.5733	3,525.7700	3.5258	(1.330)	0	0	0
2020/01/17	R213	05/11/2020			Bond Future	9.4346	85.5298	9.4475	85.4546	0.137	0.0000	0.0000	0
2020/01/17	R213	05/11/2020	9.60	Call	Bond Future	3,605.6800	3.6057	3,557.9500	3.5580	(1.324)	0	0	0
2020/01/17	R213	05/11/2020	9.59	Put	Bond Future	2,677.0300	2.6770	2,704.7200	2.7047	1.034	0	0	0
2020/01/17	R213	05/11/2020	9.61	Call	Bond Future	3,638.2200	3.6382	3,590.2700	3.5903	(1.318)	0	0	0
2020/01/17	R213	05/11/2020	9.61	Put	Bond Future	2,627.5500	2.6275	2,654.8100	2.6548	1.037	0	0	0

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2020/01/17	R214	06/02/2020	9.73	Call	Bond Future	182.5800	0.1826	191.9100	0.1919	5.110	0	0	0
2020/01/17	R214	06/02/2020	9.87	Put	Bond Future	1,546.7400	1.5467	1,439.4300	1.4394	(6.938)	0	0	0
2020/01/17	R214	06/02/2020	10.42	Call	Bond Future	2,569.9500	2.5700	2,669.6900	2.6697	3.881	0	0	0
2020/01/17	R214	06/02/2020			Bond Future	10.0425	72.1484	10.0227	72.2778	(0.197)	0.0000	0.0000	19,134
2020/01/17	R214	06/02/2020	9.71	Call	Bond Future	159.9900	0.1600	168.0200	0.1680	5.019	0	0	0
2020/01/17	R214	06/02/2020	9.71	Put	Bond Future	2,384.7800	2.3848	2,263.3600	2.2634	(5.091)	0	0	0
2020/01/17	R214	06/02/2020	10.42	Put	Bond Future	174.8600	0.1749	145.1500	0.1452	(16.991)	0	0	1,000
2020/01/17	R214	06/02/2020	9.73	Put	Bond Future	2,270.3900	2.2704	2,150.2700	2.1503	(5.291)	0	0	0
2020/01/17	R214	06/02/2020	9.52	Call	Bond Future	35.7800	0.0358	37.0100	0.0370	3.438	0	0	1,000
2020/01/17	R214	06/02/2020	9.87	Call	Bond Future	406.3500	0.4063	428.4900	0.4285	5.449	0	0	1,000
2020/01/17	R214	06/02/2020	9.72	Call	Bond Future	171.0300	0.1710	179.6900	0.1797	5.063	0	0	0
2020/01/17	R214	06/02/2020	9.72	Put	Bond Future	2,327.2800	2.3273	2,206.4900	2.2065	(5.190)	0	0	0
2020/01/17	R214	06/02/2020	9.52	Put	Bond Future	3,582.8100	3.5828	3,454.5900	3.4546	(3.579)	0	0	0
2020/01/17	R214	07/05/2020	9.77	Put	Bond Future	3,286.3100	3.2863	3,207.4600	3.2075	(2.399)	0	0	0
2020/01/17	R214	07/05/2020			Bond Future	10.1109	70.1581	10.0943	70.2653	(0.164)	0.0000	0.0000	0
2020/01/17	R214	07/05/2020	9.76	Call	Bond Future	1,006.5400	1.0065	1,034.4800	1.0345	2.776	0	0	0
2020/01/17	R214	07/05/2020	9.76	Put	Bond Future	3,330.3600	3.3304	3,251.0100	3.2510	(2.383)	0	0	0
2020/01/17	R214	07/05/2020	9.31	Put	Bond Future	5,764.8600	5.7649	5,667.1400	5.6671	(1.695)	0	0	0
2020/01/17	R214	07/05/2020	10.66	Put	Bond Future	843.4600	0.8435	809.4200	0.8094	(4.036)	0	0	1,250
2020/01/17	R214	07/05/2020	9.77	Call	Bond Future	1,030.4200	1.0304	1,058.8600	1.0589	2.760	0	0	0
2020/01/17	R214	07/05/2020	9.31	Call	Bond Future	276.0500	0.2761	285.6200	0.2856	3.467	0	0	1,250
2020/01/17	R214	07/05/2020	9.91	Put	Bond Future	2,714.1200	2.7141	2,642.5800	2.6426	(2.636)	0	0	0
2020/01/17	R214	07/05/2020	9.91	Call	Bond Future	1,398.6500	1.3987	1,434.4000	1.4344	2.556	0	0	1,250
2020/01/17	R214	07/05/2020	10.66	Call	Bond Future	4,246.5600	4.2466	4,319.8100	4.3198	1.725	0	0	0
2020/01/17	R214	07/05/2020	9.75	Call	Bond Future	983.0000	0.9830	1,010.4300	1.0104	2.790	0	0	0
2020/01/17	R214	07/05/2020	9.75	Put	Bond Future	3,374.8500	3.3749	3,294.9900	3.2950	(2.366)	0	0	0
2020/01/17	R214	06/08/2020	9.98	Put	Bond Future	3,595.5600	3.5956	3,545.6500	3.5456	(1.388)	0	0	0
2020/01/17	R214	06/08/2020	9.97	Call	Bond Future	2,279.7700	2.2798	2,307.7800	2.3078	1.229	0	0	0
2020/01/17	R214	06/08/2020			Bond Future	10.1787	71.4461	10.1664	71.5243	(0.120)	0.0000	0.0000	0
2020/01/17	R214	06/08/2020	9.98	Call	Bond Future	2,309.5600	2.3096	2,337.8500	2.3378	1.225	0	0	0
2020/01/17	R214	06/08/2020	9.97	Put	Bond Future	3,631.4900	3.6315	3,581.3000	3.5813	(1.382)	0	0	0
2020/01/17	R214	06/08/2020	9.99	Call	Bond Future	2,339.5500	2.3396	2,368.1100	2.3681	1.221	0	0	0
2020/01/17	R214	06/08/2020	9.99	Put	Bond Future	3,559.9300	3.5599	3,510.2900	3.5103	(1.394)	0	0	0
2020/01/17	R214	05/11/2020	10.26	Put	Bond Future	3,638.6900	3.6387	3,620.2900	3.6203	(0.506)	0	0	0
2020/01/17	R214	05/11/2020			Bond Future	10.2476	69.4924	10.2435	69.5183	(0.040)	0.0000	0.0000	0
2020/01/17	R214	05/11/2020	10.25	Call	Bond Future	3,684.5000	3.6845	3,691.9000	3.6919	0.201	0	0	0
2020/01/17	R214	05/11/2020	10.25	Put	Bond Future	3,669.2400	3.6692	3,650.7700	3.6508	(0.503)	0	0	0
2020/01/17	R214	05/11/2020	10.26	Call	Bond Future	3,716.9400	3.7169	3,724.4100	3.7244	0.201	0	0	0
2020/01/17	R214	05/11/2020	10.24	Call	Bond Future	3,652.4300	3.6524	3,659.7600	3.6598	0.201	0	0	0
2020/01/17	R214	05/11/2020	10.24	Put	Bond Future	3,700.2600	3.7003	3,681.7200	3.6817	(0.501)	0	0	0
2020/01/17	R248	06/02/2020	9.71	Put	Bond Future	4,064.6200	4.0646	3,904.9300	3.9049	(3.929)	0	0	0
2020/01/17	R248	06/02/2020			Bond Future	10.1835	90.7463	10.1637	90.9083	(0.195)	0.0000	0.0000	96,980
2020/01/17	R248	06/02/2020	9.71	Call	Bond Future	50.4100	0.0504	52.7500	0.0528	4.642	0	0	0
2020/01/17	R248	06/02/2020	9.70	Put	Bond Future	4,148.4500	4.1485	3,988.5100	3.9885	(3.855)	0	0	0
2020/01/17	R248	06/02/2020	9.72	Call	Bond Future	55.1400	0.0551	57.7700	0.0578	4.770	0	0	0
2020/01/17	R248	06/02/2020	9.72	Put	Bond Future	3,981.2500	3.9813	3,821.8500	3.8219	(4.004)	0	0	0
2020/01/17	R248	06/02/2020	9.70	Call	Bond Future	46.0000	0.0460	48.0900	0.0481	4.543	0	0	0

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2020/01/17	R248	07/05/2020	10.20	Call	Bond Future	2,258.5300	2.2585	2,313.1900	2.3132	2.420	0	0	0
2020/01/17	R248	07/05/2020	9.69	Put	Bond Future	5,445.1300	5.4451	5,332.6400	5.3326	(2.066)	0	0	0
2020/01/17	R248	07/05/2020	9.79	Call	Bond Future	906.6300	0.9066	934.2300	0.9342	3.044	0	0	0
2020/01/17	R248	07/05/2020	9.77	Put	Bond Future	4,927.0600	4.9271	4,819.1600	4.8192	(2.190)	0	0	0
2020/01/17	R248	07/05/2020			Bond Future	10.2559	87.9514	10.2392	88.0857	(0.163)	0.0000	0.0000	0
2020/01/17	R248	07/05/2020	10.70	Call	Bond Future	4,686.6500	4.6867	4,772.9600	4.7730	1.842	0	0	0
2020/01/17	R248	07/05/2020	10.70	Put	Bond Future	1,238.6700	1.2387	1,190.6700	1.1907	(3.875)	0	0	300
2020/01/17	R248	07/05/2020	9.79	Put	Bond Future	4,802.3300	4.8023	4,695.6200	4.6956	(2.222)	0	0	0
2020/01/17	R248	07/05/2020	9.77	Call	Bond Future	857.2900	0.8573	883.7000	0.8837	3.081	0	0	0
2020/01/17	R248	07/05/2020	10.20	Put	Bond Future	2,710.0500	2.7100	2,630.4000	2.6304	(2.939)	0	0	300
2020/01/17	R248	07/05/2020	9.69	Call	Bond Future	673.2400	0.6732	695.0600	0.6951	3.241	0	0	300
2020/01/17	R248	07/05/2020	9.78	Put	Bond Future	4,864.4100	4.8644	4,757.1000	4.7571	(2.206)	0	0	0
2020/01/17	R248	07/05/2020	9.78	Call	Bond Future	881.7400	0.8817	908.7400	0.9087	3.062	0	0	0
2020/01/17	R248	06/08/2020	9.00	Put	Bond Future	12,107.7300	12.1077	12,015.4300	12.0154	(0.762)	0	0	0
2020/01/17	R248	06/08/2020	10.20	Call	Bond Future	3,114.4600	3.1145	3,152.2800	3.1523	1.214	0	0	0
2020/01/17	R248	06/08/2020			Bond Future	10.3280	89.5657	10.3157	89.6635	(0.119)	0.0000	0.0000	0
2020/01/17	R248	06/08/2020	9.25	Put	Bond Future	9,916.9300	9.9169	9,828.5400	9.8285	(0.891)	0	0	0
2020/01/17	R248	06/08/2020	9.25	Call	Bond Future	548.1200	0.5481	557.5900	0.5576	1.728	0	0	20,640
2020/01/17	R248	06/08/2020	10.18	Call	Bond Future	3,037.4600	3.0375	3,074.6100	3.0746	1.223	0	0	0
2020/01/17	R248	06/08/2020	10.18	Put	Bond Future	4,226.8300	4.2268	4,166.1200	4.1661	(1.436)	0	0	0
2020/01/17	R248	06/08/2020	9.00	Call	Bond Future	312.8900	0.3129	318.4500	0.3184	1.777	0	0	3,000
2020/01/17	R248	06/08/2020	10.20	Put	Bond Future	4,141.3800	4.1414	4,081.3400	4.0813	(1.450)	0	0	0
2020/01/17	R248	06/08/2020	10.19	Call	Bond Future	3,075.8400	3.0758	3,113.3300	3.1133	1.219	0	0	0
2020/01/17	R248	06/08/2020	10.19	Put	Bond Future	4,183.9200	4.1839	4,123.5500	4.1236	(1.443)	0	0	0
2020/01/17	R248	05/11/2020	10.02	Put	Bond Future	6,172.5100	6.1725	6,146.3500	6.1463	(0.424)	0	0	0
2020/01/17	R248	05/11/2020	10.03	Call	Bond Future	3,123.9800	3.1240	3,130.2100	3.1302	0.199	0	0	0
2020/01/17	R248	05/11/2020			Bond Future	10.4011	86.8119	10.3969	86.8442	(0.040)	0.0000	0.0000	0
2020/01/17	R248	05/11/2020	10.04	Call	Bond Future	3,157.6400	3.1576	3,163.9500	3.1639	0.200	0	0	0
2020/01/17	R248	05/11/2020	10.04	Put	Bond Future	6,073.3900	6.0734	6,047.3900	6.0474	(0.428)	0	0	0
2020/01/17	R248	05/11/2020	10.02	Call	Bond Future	3,090.1900	3.0902	3,096.3400	3.0963	0.199	0	0	0
2020/01/17	R248	05/11/2020	10.03	Put	Bond Future	6,122.9400	6.1229	6,096.8600	6.0969	(0.426)	0	0	0

Total

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