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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/01/2020 TO 21/01/2020

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
2020/01/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	2025	06/02/2020		Bond Future	135.9273	135.9273	135.8813	135.8813	(0.034)	0.0000	0.0000	5,063
2020/01/21	2025	07/05/2020		Bond Future	138.3761	138.3761	138.3218	138.3218	(0.039)	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
2020/01/21	2025	06/08/2020			Bond Future	139.4331		139.4331	139.3697	139.3697	(0.045)	0.0000	0.0000	0
2020/01/21	2025	05/11/2020			Bond Future	141.9423		141.9423	141.8770	141.8770	(0.046)	0.0000	0.0000	0
2020/01/21	2025	04/02/2021			Bond Future	142.9021		142.9021	142.8309	142.8309	(0.050)	0.0000	0.0000	0
2020/01/21	2029	06/02/2020			Bond Future	101.2844		101.2844	101.2745	101.2745	(0.010)	0.0000	0.0000	3,765
2020/01/21	2029	07/05/2020			Bond Future	102.0058		102.0058	101.9900	101.9900	(0.015)	0.0000	0.0000	0
2020/01/21	2029	06/08/2020			Bond Future	103.8859		103.8859	103.8639	103.8639	(0.021)	0.0000	0.0000	0
2020/01/21	2029	05/11/2020			Bond Future	104.6221		104.6221	104.5991	104.5991	(0.022)	0.0000	0.0000	0
2020/01/21	2030	06/02/2020	9.15	Put	Bond Future	307.8500	0.3079		289.4100	0.2894	(5.990)	0	0	0
2020/01/21	2030	06/02/2020	9.14	Call	Bond Future	1,223.4700		1.2235	1,208.5800	1.2086	(1.217)	0	0	0
2020/01/21	2030	06/02/2020	9.40	Put	Bond Future	65.3200		0.0653	57.3200	0.0573	(12.247)	0	0	5,000
2020/01/21	2030	06/02/2020	9.25	Call	Bond Future	1,741.3400		1.7413	1,731.1100	1.7311	(0.587)	0	0	0
2020/01/21	2030	06/02/2020	8.40	Call	Bond Future	4.4600		0.0045	3.4900	0.0035	(21.749)	0	0	5,820
2020/01/21	2030	06/02/2020			Bond Future	8.9945		93.7790	8.9939	93.7829	(0.007)	0.0000	0.0000	79,913
2020/01/21	2030	06/02/2020	9.00	Put	Bond Future	655.6200		0.6556	633.6300	0.6336	(3.354)	0	0	0
2020/01/21	2030	06/02/2020	9.00	Call	Bond Future	689.5400		0.6895	671.4700	0.6715	(2.621)	0	0	5,820
2020/01/21	2030	06/02/2020	9.15	Call	Bond Future	1,267.4400		1.2674	1,252.9200	1.2529	(1.146)	0	0	0
2020/01/21	2030	06/02/2020	9.14	Put	Bond Future	325.2200		0.3252	306.4100	0.3064	(5.784)	0	0	0
2020/01/21	2030	06/02/2020	9.40	Call	Bond Future	2,541.0200		2.5410	2,536.9400	2.5369	(0.161)	0	0	0
2020/01/21	2030	06/02/2020	9.25	Put	Bond Future	171.3400		0.1713	157.1900	0.1572	(8.258)	0	0	5,000
2020/01/21	2030	06/02/2020	8.40	Put	Bond Future	3,797.2100		3.7972	3,792.3200	3.7923	(0.129)	0	0	0
2020/01/21	2030	06/02/2020	9.16	Call	Bond Future	1,312.0200		1.3120	1,297.8900	1.2979	(1.077)	0	0	0
2020/01/21	2030	06/02/2020	9.16	Put	Bond Future	291.1500		0.2911	273.1000	0.2731	(6.200)	0	0	0
2020/01/21	2030	07/05/2020	8.79	Call	Bond Future	996.8200		0.9968	989.0800	0.9891	(0.776)	0	0	0
2020/01/21	2030	07/05/2020	8.78	Put	Bond Future	2,719.5300		2.7195	2,712.9900	2.7130	(0.240)	0	0	0
2020/01/21	2030	07/05/2020			Bond Future	9.0632		95.4452	9.0634	95.4441	0.002	0.0000	0.0000	540
2020/01/21	2030	07/05/2020	8.80	Call	Bond Future	1,019.8500		1.0198	1,012.0600	1.0121	(0.764)	0	0	0
2020/01/21	2030	07/05/2020	8.80	Put	Bond Future	2,640.4300		2.6404	2,633.7900	2.6338	(0.251)	0	0	0
2020/01/21	2030	07/05/2020	8.79	Put	Bond Future	2,679.6900		2.6797	2,673.1000	2.6731	(0.246)	0	0	0
2020/01/21	2030	07/05/2020	8.78	Call	Bond Future	974.3200		0.9743	966.6300	0.9666	(0.789)	0	0	0
2020/01/21	2030	06/08/2020	9.11	Call	Bond Future	2,370.4500		2.3704	2,360.8900	2.3609	(0.403)	0	0	0
2020/01/21	2030	06/08/2020			Bond Future	9.1337		93.1493	9.1349	93.1425	0.012	0.0000	0.0000	0
2020/01/21	2030	06/08/2020	9.09	Call	Bond Future	2,310.0000		2.3100	2,300.5000	2.3005	(0.411)	0	0	0
2020/01/21	2030	06/08/2020	9.09	Put	Bond Future	2,570.8400		2.5708	2,568.1300	2.5681	(0.105)	0	0	0
2020/01/21	2030	06/08/2020	9.11	Put	Bond Future	2,511.8200		2.5118	2,509.0500	2.5091	(0.110)	0	0	0
2020/01/21	2030	06/08/2020	9.10	Call	Bond Future	2,340.1200		2.3401	2,330.5900	2.3306	(0.407)	0	0	0
2020/01/21	2030	06/08/2020	9.10	Put	Bond Future	2,541.2000		2.5412	2,538.4600	2.5385	(0.108)	0	0	0
2020/01/21	2030	05/11/2020	10.06	Put	Bond Future	1,331.0500		1.3310	1,328.3800	1.3284	(0.201)	0	0	1,000
2020/01/21	2030	05/11/2020	8.73	Call	Bond Future	1,763.0100		1.7630	1,755.5700	1.7556	(0.422)	0	0	3,000
2020/01/21	2030	05/11/2020	9.39	Put	Bond Future	2,525.2200		2.5252	2,523.1800	2.5232	(0.081)	0	0	0
2020/01/21	2030	05/11/2020	9.38	Call	Bond Future	3,576.5000		3.5765	3,567.1300	3.5671	(0.262)	0	0	0
2020/01/21	2030	05/11/2020			Bond Future	9.2026		94.8267	9.2038	94.8194	0.014	0.0000	0.0000	0
2020/01/21	2030	05/11/2020	8.34	Put	Bond Future	6,229.5200		6.2295	6,231.1600	6.2312	0.026	0	0	0
2020/01/21	2030	05/11/2020	8.34	Call	Bond Future	1,016.9500		1.0169	1,011.2400	1.0112	(0.561)	0	0	1,000
2020/01/21	2030	05/11/2020	9.04	Put	Bond Future	3,494.7800		3.4948	3,493.5900	3.4936	(0.034)	0	0	0
2020/01/21	2030	05/11/2020	9.04	Call	Bond Future	2,540.3700		2.5404	2,531.8300	2.5318	(0.336)	0	0	1,000
2020/01/21	2030	05/11/2020	10.06	Call	Bond Future	6,159.8700		6.1599	6,149.8500	6.1499	(0.163)	0	0	0

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2020/01/21	2030	05/11/2020	8.73	Put	Bond Future	4,572.9400	4.5729	4,572.8500	4.5729	(0.002)	0	0	0
2020/01/21	2030	05/11/2020	9.23	Put	Bond Future	2,937.8200	2.9378	2,936.1100	2.9361	(0.058)	0	0	0
2020/01/21	2030	05/11/2020	10.37	Put	Bond Future	963.7400	0.9637	961.1800	0.9612	(0.266)	0	0	16,000
2020/01/21	2030	05/11/2020	9.39	Call	Bond Future	3,609.8000	3.6098	3,600.4100	3.6004	(0.260)	0	0	0
2020/01/21	2030	05/11/2020	9.38	Put	Bond Future	2,549.3700	2.5494	2,547.3500	2.5474	(0.079)	0	0	0
2020/01/21	2030	05/11/2020	10.47	Call	Bond Future	7,872.3400	7.8723	7,862.5200	7.8625	(0.125)	0	0	0
2020/01/21	2030	05/11/2020	10.47	Put	Bond Future	850.8700	0.8509	848.4000	0.8484	(0.290)	0	0	3,000
2020/01/21	2030	05/11/2020	9.23	Call	Bond Future	3,097.5400	3.0975	3,088.4800	3.0885	(0.292)	0	0	3,000
2020/01/21	2030	05/11/2020	8.53	Put	Bond Future	5,379.2900	5.3793	5,380.0500	5.3800	0.014	0	0	0
2020/01/21	2030	05/11/2020	8.53	Call	Bond Future	1,346.8900	1.3469	1,340.3000	1.3403	(0.489)	0	0	16,000
2020/01/21	2030	05/11/2020	9.03	Put	Bond Future	3,526.3200	3.5263	3,525.1700	3.5252	(0.033)	0	0	0
2020/01/21	2030	05/11/2020	9.03	Call	Bond Future	2,512.7900	2.5128	2,504.2900	2.5043	(0.338)	0	0	16,000
2020/01/21	2030	05/11/2020	10.37	Call	Bond Future	7,457.1200	7.4571	7,447.2100	7.4472	(0.133)	0	0	0
2020/01/21	2030	05/11/2020	9.40	Call	Bond Future	3,642.9100	3.6429	3,633.5000	3.6335	(0.258)	0	0	0
2020/01/21	2030	05/11/2020	9.40	Put	Bond Future	2,500.9300	2.5009	2,498.8700	2.4989	(0.082)	0	0	0
2020/01/21	2032	06/02/2020	9.40	Put	Bond Future	698.0200	0.6980	673.4100	0.6734	(3.526)	0	0	0
2020/01/21	2032	06/02/2020			Bond Future	9.3862	94.8742	9.3854	94.8793	(0.008)	0.0000	0.0000	71,272
2020/01/21	2032	06/02/2020	9.39	Call	Bond Future	755.6700	0.7557	736.1100	0.7361	(2.588)	0	0	0
2020/01/21	2032	06/02/2020	9.39	Put	Bond Future	730.0900	0.7301	705.4000	0.7054	(3.382)	0	0	0
2020/01/21	2032	06/02/2020	9.40	Call	Bond Future	791.0400	0.7910	771.5600	0.7716	(2.463)	0	0	0
2020/01/21	2032	06/02/2020	9.38	Call	Bond Future	721.2300	0.7212	701.6200	0.7016	(2.719)	0	0	0
2020/01/21	2032	06/02/2020	9.38	Put	Bond Future	763.1600	0.7632	738.4200	0.7384	(3.242)	0	0	0
2020/01/21	2032	07/05/2020	9.19	Call	Bond Future	1,112.5600	1.1126	1,104.4800	1.1045	(0.726)	0	0	0
2020/01/21	2032	07/05/2020			Bond Future	9.4603	92.4012	9.4603	92.4012	0.000	0.0000	0.0000	3,555
2020/01/21	2032	07/05/2020	9.17	Call	Bond Future	1,060.6500	1.0606	1,052.6900	1.0527	(0.750)	0	0	0
2020/01/21	2032	07/05/2020	9.17	Put	Bond Future	3,013.6000	3.0136	3,005.5700	3.0056	(0.266)	0	0	0
2020/01/21	2032	07/05/2020	9.19	Put	Bond Future	2,929.1300	2.9291	2,920.9800	2.9210	(0.278)	0	0	0
2020/01/21	2032	07/05/2020	9.18	Call	Bond Future	1,086.5200	1.0865	1,078.4900	1.0785	(0.739)	0	0	0
2020/01/21	2032	07/05/2020	9.18	Put	Bond Future	2,971.2400	2.9712	2,963.1400	2.9631	(0.273)	0	0	0
2020/01/21	2032	06/08/2020	9.46	Put	Bond Future	3,054.4100	3.0544	3,050.1900	3.0502	(0.138)	0	0	0
2020/01/21	2032	06/08/2020	9.45	Call	Bond Future	2,528.8200	2.5288	2,519.1700	2.5192	(0.382)	0	0	0
2020/01/21	2032	06/08/2020			Bond Future	9.5354	94.0580	9.5363	94.0525	0.009	0.0000	0.0000	0
2020/01/21	2032	06/08/2020	9.46	Call	Bond Future	2,561.2100	2.5612	2,551.5200	2.5515	(0.378)	0	0	0
2020/01/21	2032	06/08/2020	9.45	Put	Bond Future	3,087.6600	3.0877	3,083.4800	3.0835	(0.135)	0	0	0
2020/01/21	2032	06/08/2020	9.47	Call	Bond Future	2,593.8100	2.5938	2,584.0900	2.5841	(0.375)	0	0	0
2020/01/21	2032	06/08/2020	9.47	Put	Bond Future	3,021.4300	3.0214	3,017.1800	3.0172	(0.141)	0	0	0
2020/01/21	2032	05/11/2020	9.61	Put	Bond Future	3,472.7900	3.4728	3,469.6800	3.4697	(0.090)	0	0	0
2020/01/21	2032	05/11/2020	10.99	Call	Bond Future	9,156.5300	9.1565	9,147.4200	9.1474	(0.099)	0	0	0
2020/01/21	2032	05/11/2020	9.44	Put	Bond Future	4,031.9000	4.0319	4,029.1800	4.0292	(0.067)	0	0	0
2020/01/21	2032	05/11/2020	11.08	Call	Bond Future	9,563.7000	9.5637	9,554.7400	9.5547	(0.094)	0	0	0
2020/01/21	2032	05/11/2020	9.77	Put	Bond Future	3,003.5000	3.0035	3,000.1400	3.0001	(0.112)	0	0	0
2020/01/21	2032	05/11/2020			Bond Future	9.6140	91.5946	9.6150	91.5886	0.010	0.0000	0.0000	0
2020/01/21	2032	05/11/2020	10.99	Put	Bond Future	913.4500	0.9134	910.2800	0.9103	(0.347)	0	0	3,000
2020/01/21	2032	05/11/2020	9.76	Call	Bond Future	3,957.8400	3.9578	3,948.5500	3.9486	(0.235)	0	0	0
2020/01/21	2032	05/11/2020	9.76	Put	Bond Future	3,031.1900	3.0312	3,027.8400	3.0278	(0.111)	0	0	0
2020/01/21	2032	05/11/2020	9.11	Call	Bond Future	2,006.2600	2.0063	1,998.6400	1.9986	(0.380)	0	0	3,000
2020/01/21	2032	05/11/2020	9.61	Call	Bond Future	3,447.0200	3.4470	3,437.9700	3.4380	(0.263)	0	0	3,000

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2020/01/21	2032	05/11/2020	9.44	Call	Bond Future	2,910.0100	2.9100	2,901.3500	2.9013	(0.298)	0	0	1,000
2020/01/21	2032	05/11/2020	11.08	Put	Bond Future	818.0300	0.8180	815.0100	0.8150	(0.369)	0	0	1,000
2020/01/21	2032	05/11/2020	9.77	Call	Bond Future	3,993.1500	3.9931	3,983.8500	3.9838	(0.233)	0	0	0
2020/01/21	2032	05/11/2020	9.11	Put	Bond Future	5,307.8100	5.3078	5,306.1300	5.3061	(0.032)	0	0	0
2020/01/21	2032	05/11/2020	8.94	Put	Bond Future	6,068.0300	6.0680	6,067.0000	6.0670	(0.017)	0	0	0
2020/01/21	2032	05/11/2020	8.94	Call	Bond Future	1,616.2300	1.6162	1,609.2600	1.6093	(0.431)	0	0	1,000
2020/01/21	2032	05/11/2020	9.75	Call	Bond Future	3,922.6700	3.9227	3,913.3900	3.9134	(0.237)	0	0	0
2020/01/21	2032	05/11/2020	9.75	Put	Bond Future	3,059.0900	3.0591	3,055.7500	3.0557	(0.109)	0	0	0
2020/01/21	2033	06/02/2020			Bond Future	100.8280	100.8280	100.8185	100.8185	(0.009)	0.0000	0.0000	6,960
2020/01/21	2033	07/05/2020			Bond Future	101.4589	101.4589	101.4437	101.4437	(0.015)	0.0000	0.0000	0
2020/01/21	2033	06/08/2020			Bond Future	103.3290	103.3290	103.3075	103.3075	(0.021)	0.0000	0.0000	0
2020/01/21	2033	05/11/2020			Bond Future	103.9774	103.9774	103.9550	103.9550	(0.022)	0.0000	0.0000	0
2020/01/21	2037	06/02/2020	9.67	Call	Bond Future	235.5300	0.2355	242.8600	0.2429	3.112	0	0	0
2020/01/21	2037	06/02/2020	9.66	Put	Bond Future	2,007.5100	2.0075	1,895.8900	1.8959	(5.560)	0	0	0
2020/01/21	2037	06/02/2020			Bond Future	9.8968	88.8769	9.8810	88.9951	(0.160)	0.0000	0.0000	72,879
2020/01/21	2037	06/02/2020	9.68	Call	Bond Future	252.5900	0.2526	260.6900	0.2607	3.207	0	0	0
2020/01/21	2037	06/02/2020	9.68	Put	Bond Future	1,887.7100	1.8877	1,777.5900	1.7776	(5.834)	0	0	0
2020/01/21	2037	06/02/2020	9.67	Put	Bond Future	1,947.1400	1.9471	1,836.2500	1.8363	(5.695)	0	0	0
2020/01/21	2037	06/02/2020	9.66	Call	Bond Future	219.3100	0.2193	225.9100	0.2259	3.009	0	0	0
2020/01/21	2037	07/05/2020	9.60	Put	Bond Future	3,832.2900	3.8323	3,744.1800	3.7442	(2.299)	0	0	0
2020/01/21	2037	07/05/2020	9.59	Call	Bond Future	974.7000	0.9747	1,001.4300	1.0014	2.742	0	0	0
2020/01/21	2037	07/05/2020			Bond Future	9.9774	90.4561	9.9617	90.5715	(0.158)	0.0000	0.0000	0
2020/01/21	2037	07/05/2020	9.60	Call	Bond Future	1,000.2100	1.0002	1,027.4800	1.0275	2.726	0	0	0
2020/01/21	2037	07/05/2020	9.59	Put	Bond Future	3,883.6600	3.8837	3,795.0100	3.7950	(2.283)	0	0	0
2020/01/21	2037	07/05/2020	9.61	Call	Bond Future	1,026.1100	1.0261	1,053.9300	1.0539	2.711	0	0	0
2020/01/21	2037	07/05/2020	9.61	Put	Bond Future	3,781.4000	3.7814	3,693.8400	3.6938	(2.316)	0	0	0
2020/01/21	2037	06/08/2020	9.88	Put	Bond Future	3,840.3800	3.8404	3,771.3500	3.7713	(1.797)	0	0	0
2020/01/21	2037	06/08/2020			Bond Future	10.0604	87.8180	10.0448	87.9301	(0.154)	0.0000	0.0000	0
2020/01/21	2037	06/08/2020	9.87	Call	Bond Future	2,490.3300	2.4903	2,533.0300	2.5330	1.715	0	0	0
2020/01/21	2037	06/08/2020	9.87	Put	Bond Future	3,880.0300	3.8800	3,810.5900	3.8106	(1.790)	0	0	0
2020/01/21	2037	06/08/2020	9.88	Call	Bond Future	2,524.5000	2.5245	2,567.6100	2.5676	1.708	0	0	0
2020/01/21	2037	06/08/2020	9.86	Call	Bond Future	2,456.3900	2.4564	2,498.6800	2.4987	1.722	0	0	0
2020/01/21	2037	06/08/2020	9.86	Put	Bond Future	3,920.0000	3.9200	3,850.1500	3.8501	(1.782)	0	0	0
2020/01/21	2037	05/11/2020	10.18	Call	Bond Future	4,177.4000	4.1774	4,231.4100	4.2314	1.293	0	0	0
2020/01/21	2037	05/11/2020	10.17	Put	Bond Future	3,932.7500	3.9327	3,872.6500	3.8726	(1.528)	0	0	0
2020/01/21	2037	05/11/2020			Bond Future	10.1407	89.4014	10.1248	89.5152	(0.158)	0.0000	0.0000	0
2020/01/21	2037	05/11/2020	10.19	Call	Bond Future	4,214.5700	4.2146	4,268.8900	4.2689	1.289	0	0	0
2020/01/21	2037	05/11/2020	10.19	Put	Bond Future	3,865.4200	3.8654	3,805.9500	3.8060	(1.539)	0	0	0
2020/01/21	2037	05/11/2020	10.17	Call	Bond Future	4,140.3900	4.1404	4,194.0800	4.1941	1.297	0	0	0
2020/01/21	2037	05/11/2020	10.18	Put	Bond Future	3,898.9600	3.8990	3,839.1800	3.8392	(1.533)	0	0	0
2020/01/21	2038	06/02/2020			Bond Future	116.2596	116.2596	116.2484	116.2484	(0.010)	0.0000	0.0000	10,886
2020/01/21	2038	07/05/2020			Bond Future	118.3539	118.3539	118.3362	118.3362	(0.015)	0.0000	0.0000	0
2020/01/21	2038	06/08/2020			Bond Future	118.8553	118.8553	118.8302	118.8302	(0.021)	0.0000	0.0000	0
2020/01/21	2038	05/11/2020			Bond Future	120.9941	120.9941	120.9680	120.9680	(0.022)	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
2020/01/21	2040	06/02/2020	9.76	Call	Bond Future	194.3000	0.1943	199.0000	0.1990	2.419	0	0	0
2020/01/21	2040	06/02/2020	9.00	Put	Bond Future	8,830.9000	8.8309	8,704.3700	8.7044	(1.433)	0	0	0
2020/01/21	2040	06/02/2020			Bond Future	10.0320	91.4355	10.0161	91.5620	(0.158)	0.0000	0.0000	43,319
2020/01/21	2040	06/02/2020	9.74	Call	Bond Future	167.2200	0.1672	170.8400	0.1708	2.165	0	0	0
2020/01/21	2040	06/02/2020	9.74	Put	Bond Future	2,537.4100	2.5374	2,414.5000	2.4145	(4.844)	0	0	0
2020/01/21	2040	06/02/2020	8.40	Put	Bond Future	14,592.9500	14.5930	14,466.4200	14.4664	(0.867)	0	0	0
2020/01/21	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	2040	06/02/2020	9.76	Put	Bond Future	2,399.0500	2.3991	2,277.2200	2.2772	(5.078)	0	0	0
2020/01/21	2040	06/02/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/21	2040	06/02/2020	9.75	Call	Bond Future	180.5400	0.1805	184.6900	0.1847	2.299	0	0	0
2020/01/21	2040	06/02/2020	9.75	Put	Bond Future	2,467.9500	2.4679	2,345.5700	2.3456	(4.959)	0	0	0
2020/01/21	2040	07/05/2020	9.74	Call	Bond Future	1,029.6800	1.0297	1,058.8600	1.0589	2.834	0	0	0
2020/01/21	2040	07/05/2020	9.75	Put	Bond Future	3,977.8700	3.9779	3,883.9600	3.8840	(2.361)	0	0	0
2020/01/21	2040	07/05/2020			Bond Future	10.1132	93.0602	10.0975	93.1839	(0.156)	0.0000	0.0000	0
2020/01/21	2040	07/05/2020	9.50	Put	Bond Future	5,501.6400	5.5016	5,394.0400	5.3940	(1.956)	0	0	0
2020/01/21	2040	07/05/2020	9.50	Call	Bond Future	484.6500	4.847	500.7400	0.5007	3.320	0	0	2,640
2020/01/21	2040	07/05/2020	10.00	Put	Bond Future	2,781.6400	2.7816	2,703.6100	2.7036	(2.805)	0	0	0
2020/01/21	2040	07/05/2020	10.00	Call	Bond Future	1,887.0600	1.8871	1,932.7200	1.9327	2.420	0	0	2,640
2020/01/21	2040	07/05/2020	9.74	Put	Bond Future	4,032.2300	4.0322	3,937.7200	3.9377	(2.344)	0	0	0
2020/01/21	2040	07/05/2020	9.75	Call	Bond Future	1,057.8000	1.0578	1,087.5800	1.0876	2.815	0	0	0
2020/01/21	2040	07/05/2020	9.73	Call	Bond Future	1,001.8300	1.0018	1,030.4100	1.0304	2.853	0	0	0
2020/01/21	2040	07/05/2020	9.73	Put	Bond Future	4,086.9800	4.0870	3,991.8700	3.9919	(2.327)	0	0	0
2020/01/21	2040	06/08/2020	10.04	Call	Bond Future	2,834.8700	2.8349	2,882.3400	2.8823	1.675	0	0	0
2020/01/21	2040	06/08/2020	10.02	Put	Bond Future	4,144.4800	4.1445	4,070.5900	4.0706	(1.783)	0	0	0
2020/01/21	2040	06/08/2020	10.03	Call	Bond Future	2,798.3300	2.7983	2,845.3600	2.8454	1.681	0	0	0
2020/01/21	2040	06/08/2020			Bond Future	10.1969	90.2178	10.1813	90.3383	(0.153)	0.0000	0.0000	0
2020/01/21	2040	06/08/2020	10.04	Put	Bond Future	4,059.3500	4.0594	3,986.3200	3.9863	(1.799)	0	0	0
2020/01/21	2040	06/08/2020	10.02	Call	Bond Future	2,762.0200	2.7620	2,808.6300	2.8086	1.688	0	0	0
2020/01/21	2040	06/08/2020	10.03	Put	Bond Future	4,101.7400	4.1017	4,028.2700	4.0283	(1.791)	0	0	0
2020/01/21	2040	05/11/2020	11.70	Put	Bond Future	1,176.9000	1.1769	1,150.6700	1.1507	(2.229)	0	0	2,000
2020/01/21	2040	05/11/2020	10.23	Call	Bond Future	4,171.1300	4.1711	4,226.2800	4.2263	1.322	0	0	2,000
2020/01/21	2040	05/11/2020	9.50	Call	Bond Future	1,861.4600	1.8615	1,892.0700	1.8921	1.644	0	0	2,000
2020/01/21	2040	05/11/2020	10.00	Call	Bond Future	3,340.1600	3.3402	3,387.4100	3.3874	1.415	0	0	2,000
2020/01/21	2040	05/11/2020	10.30	Call	Bond Future	4,442.4000	4.4424	4,499.9300	4.4999	1.295	0	0	0
2020/01/21	2040	05/11/2020			Bond Future	10.2778	91.8449	10.2617	91.9671	(0.156)	0.0000	0.0000	0
2020/01/21	2040	05/11/2020	9.73	Put	Bond Future	6,809.8600	6.8099	6,725.6900	6.7257	(1.236)	0	0	0
2020/01/21	2040	05/11/2020	9.73	Call	Bond Future	2,481.1900	2.4812	2,519.2600	2.5193	1.534	0	0	2,000
2020/01/21	2040	05/11/2020	10.23	Put	Bond Future	4,536.1200	4.5361	4,469.0300	4.4690	(1.479)	0	0	0
2020/01/21	2040	05/11/2020	10.30	Put	Bond Future	4,273.5700	4.2736	4,208.8600	4.2089	(1.514)	0	0	0
2020/01/21	2040	05/11/2020	11.70	Call	Bond Future	11,042.0500	11.0420	11,138.0600	11.1381	0.869	0	0	0
2020/01/21	2040	05/11/2020	9.50	Put	Bond Future	8,106.1000	8.1061	8,014.4700	8.0145	(1.130)	0	0	0
2020/01/21	2040	05/11/2020	10.00	Put	Bond Future	5,495.0800	5.4951	5,420.0900	5.4201	(1.365)	0	0	0
2020/01/21	2040	05/11/2020	10.32	Put	Bond Future	4,201.0500	4.2011	4,137.0200	4.1370	(1.524)	0	0	0
2020/01/21	2040	05/11/2020	10.31	Call	Bond Future	4,481.7000	4.4817	4,539.5700	4.5396	1.291	0	0	0
2020/01/21	2040	05/11/2020	11.50	Call	Bond Future	10,052.7500	10.0527	10,144.2500	10.1442	0.910	0	0	0
2020/01/21	2040	05/11/2020	11.50	Put	Bond Future	1,465.9800	1.4660	1,435.2400	1.4352	(2.097)	0	0	2,000
2020/01/21	2040	05/11/2020	10.32	Call	Bond Future	4,521.4800	4.5215	4,579.6900	4.5797	1.287	0	0	0
2020/01/21	2040	05/11/2020	10.31	Put	Bond Future	4,237.0200	4.2370	4,172.6500	4.1726	(1.519)	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
2020/01/21	2044 06/02/2020	9.77	Put	Bond Future	3,030.7200	3.0307	2,941.0500	2.9411	(2.959)	0	0	0
2020/01/21	2044 06/02/2020	9.74	Call	Bond Future	66.8900	0.0669	64.4500	0.0645	(3.648)	0	0	328
2020/01/21	2044 06/02/2020	10.78	Put	Bond Future	21.6000	0.0216	16.1500	0.0162	(25.231)	0	0	328
2020/01/21	2044 06/02/2020			Bond Future	10.1267	87.9371	10.1159	88.0242	(0.107)	0.0000	0.0000	52,324
2020/01/21	2044 06/02/2020	9.77	Call	Bond Future	88.4100	0.0884	85.8700	0.0859	(2.873)	0	0	0
2020/01/21	2044 06/02/2020	9.09	Put	Bond Future	9,025.6100	9.0256	8,938.4800	8.9385	(0.965)	0	0	0
2020/01/21	2044 06/02/2020	9.09	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	328
2020/01/21	2044 06/02/2020	9.74	Put	Bond Future	3,264.1400	3.2641	3,174.5700	3.1746	(2.744)	0	0	0
2020/01/21	2044 06/02/2020	9.78	Call	Bond Future	96.8400	0.0968	94.3000	0.0943	(2.623)	0	0	0
2020/01/21	2044 06/02/2020	9.76	Put	Bond Future	3,107.7500	3.1077	3,018.1100	3.0181	(2.884)	0	0	0
2020/01/21	2044 06/02/2020	10.78	Call	Bond Future	5,011.7800	5.0118	5,093.4600	5.0935	1.630	0	0	0
2020/01/21	2044 06/02/2020	9.78	Put	Bond Future	2,954.4300	2.9544	2,864.7600	2.8648	(3.035)	0	0	0
2020/01/21	2044 06/02/2020	9.76	Call	Bond Future	80.5900	0.0806	78.0800	0.0781	(3.115)	0	0	0
2020/01/21	2044 07/05/2020	9.45	Put	Bond Future	6,663.0600	6.6631	6,584.8300	6.5848	(1.174)	0	0	0
2020/01/21	2044 07/05/2020	9.97	Put	Bond Future	3,420.9900	3.4210	3,359.3300	3.3593	(1.802)	0	0	0
2020/01/21	2044 07/05/2020	9.33	Call	Bond Future	196.8300	0.1968	200.3400	0.2003	1.783	0	0	100
2020/01/21	2044 07/05/2020	9.98	Call	Bond Future	1,548.3800	1.5484	1,570.9200	1.5709	1.456	0	0	100
2020/01/21	2044 07/05/2020	9.26	Call	Bond Future	145.9700	0.1460	148.5700	0.1486	1.781	0	0	556
2020/01/21	2044 07/05/2020	9.81	Call	Bond Future	1,025.8900	1.0259	1,041.8800	1.0419	1.559	0	0	0
2020/01/21	2044 07/05/2020	9.79	Put	Bond Future	4,376.5700	4.3766	4,308.0600	4.3081	(1.565)	0	0	0
2020/01/21	2044 07/05/2020			Bond Future	10.2066	89.4996	10.1960	89.5834	(0.104)	0.0000	0.0000	0
2020/01/21	2044 07/05/2020	10.81	Call	Bond Future	5,466.2400	5.4662	5,521.9700	5.5220	1.020	0	0	0
2020/01/21	2044 07/05/2020	10.81	Put	Bond Future	902.3700	0.9024	874.3100	0.8743	(3.110)	0	0	129
2020/01/21	2044 07/05/2020	9.33	Put	Bond Future	7,622.8500	7.6228	7,542.5700	7.5426	(1.053)	0	0	0
2020/01/21	2044 07/05/2020	9.81	Put	Bond Future	4,261.5900	4.2616	4,193.7900	4.1938	(1.591)	0	0	0
2020/01/21	2044 07/05/2020	9.79	Call	Bond Future	972.4400	0.9724	987.7200	0.9877	1.571	0	0	0
2020/01/21	2044 07/05/2020	9.45	Call	Bond Future	314.1600	0.3142	319.7200	0.3197	1.770	0	0	129
2020/01/21	2044 07/05/2020	9.97	Call	Bond Future	1,514.3000	1.5143	1,536.4300	1.5364	1.461	0	0	129
2020/01/21	2044 07/05/2020	9.98	Put	Bond Future	3,373.0800	3.3731	3,311.8300	3.3118	(1.816)	0	0	0
2020/01/21	2044 07/05/2020	11.09	Call	Bond Future	7,124.5700	7.1246	7,188.0000	7.1880	0.890	0	0	0
2020/01/21	2044 07/05/2020	9.26	Put	Bond Future	8,209.7300	8.2097	8,128.5400	8.1285	(0.989)	0	0	0
2020/01/21	2044 07/05/2020	9.91	Put	Bond Future	3,719.6600	3.7197	3,655.6200	3.6556	(1.722)	0	0	0
2020/01/21	2044 07/05/2020	9.80	Put	Bond Future	4,318.7200	4.3187	4,250.5600	4.2506	(1.578)	0	0	0
2020/01/21	2044 07/05/2020	11.09	Put	Bond Future	578.5500	0.5785	558.1900	0.5582	(3.519)	0	0	100
2020/01/21	2044 07/05/2020	9.91	Call	Bond Future	1,318.4200	1.3184	1,338.1700	1.3382	1.498	0	0	556
2020/01/21	2044 07/05/2020	11.02	Call	Bond Future	6,704.3500	6.7043	6,766.0500	6.7661	0.920	0	0	0
2020/01/21	2044 07/05/2020	11.02	Put	Bond Future	646.2000	0.6462	624.1100	0.6241	(3.418)	0	0	556
2020/01/21	2044 07/05/2020	9.80	Call	Bond Future	998.8700	0.9989	1,014.5000	1.0145	1.565	0	0	0
2020/01/21	2044 06/08/2020	9.98	Call	Bond Future	2,282.0500	2.2821	2,306.3500	2.3063	1.065	0	0	602
2020/01/21	2044 06/08/2020	11.09	Put	Bond Future	1,426.0600	1.4261	1,399.4400	1.3994	(1.867)	0	0	602
2020/01/21	2044 06/08/2020	9.01	Call	Bond Future	346.7700	0.3468	351.2800	0.3513	1.301	0	0	140
2020/01/21	2044 06/08/2020	9.66	Call	Bond Future	1,318.2700	1.3183	1,334.0400	1.3340	1.196	0	0	140
2020/01/21	2044 06/08/2020	9.88	Call	Bond Future	1,950.1200	1.9501	1,971.6500	1.9716	1.104	0	0	0
2020/01/21	2044 06/08/2020			Bond Future	10.2888	86.7186	10.2786	86.7986	(0.100)	0.0000	0.0000	0
2020/01/21	2044 06/08/2020	9.36	Put	Bond Future	8,508.9000	8.5089	8,438.2400	8.4382	(0.830)	0	0	0
2020/01/21	2044 06/08/2020	9.36	Call	Bond Future	727.1600	0.7272	736.4900	0.7365	1.283	0	0	602
2020/01/21	2044 06/08/2020	9.98	Put	Bond Future	4,747.8100	4.7478	4,692.1200	4.6921	(1.173)	0	0	0

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2020/01/21	2044	06/08/2020	9.86	Call	Bond Future	1,887.0200	1.8870	1,908.0100	1.9080	1.112	0	0	0
2020/01/21	2044	06/08/2020	9.86	Put	Bond Future	5,342.5100	5.3425	5,283.5100	5.2835	(1.104)	0	0	0
2020/01/21	2044	06/08/2020	11.09	Call	Bond Future	7,314.3900	7.3144	7,367.7600	7.3678	0.730	0	0	0
2020/01/21	2044	06/08/2020	9.01	Put	Bond Future	11,363.3800	11.3634	11,287.9000	11.2879	(0.664)	0	0	0
2020/01/21	2044	06/08/2020	9.66	Put	Bond Future	6,464.3000	6.4643	6,400.0800	6.4001	(0.993)	0	0	0
2020/01/21	2044	06/08/2020	9.88	Put	Bond Future	5,239.3900	5.2394	5,180.9300	5.1809	(1.116)	0	0	0
2020/01/21	2044	06/08/2020	10.93	Call	Bond Future	6,459.7600	6.4598	6,509.7200	6.5097	0.773	0	0	0
2020/01/21	2044	06/08/2020	10.93	Put	Bond Future	1,692.1900	1.6922	1,662.1600	1.6622	(1.775)	0	0	140
2020/01/21	2044	06/08/2020	9.87	Call	Bond Future	1,918.3100	1.9183	1,939.5700	1.9396	1.108	0	0	0
2020/01/21	2044	06/08/2020	9.87	Put	Bond Future	5,290.6300	5.2906	5,231.9000	5.2319	(1.110)	0	0	0
2020/01/21	2044	05/11/2020	11.43	Call	Bond Future	9,324.8500	9.3249	9,380.7400	9.3807	0.599	0	0	0
2020/01/21	2044	05/11/2020	9.72	Put	Bond Future	7,442.7800	7.4428	7,382.3600	7.3824	(0.812)	0	0	0
2020/01/21	2044	05/11/2020	9.97	Call	Bond Future	2,958.0400	2.9580	2,984.1900	2.9842	0.884	0	0	568
2020/01/21	2044	05/11/2020	9.29	Put	Bond Future	10,261.4100	10.2614	10,192.9700	10.1930	(0.667)	0	0	0
2020/01/21	2044	05/11/2020	9.96	Put	Bond Future	6,164.4000	6.1644	6,109.1800	6.1092	(0.896)	0	0	0
2020/01/21	2044	05/11/2020	10.36	Call	Bond Future	4,358.1300	4.3581	4,393.0800	4.3931	0.802	0	0	0
2020/01/21	2044	05/11/2020			Bond Future	10.3682	88.2826	10.3577	88.3638	(0.102)	0.0000	0.0000	0
2020/01/21	2044	05/11/2020	9.72	Call	Bond Future	2,204.0100	2.2040	2,224.7400	2.2247	0.941	0	0	1,815
2020/01/21	2044	05/11/2020	9.97	Put	Bond Future	6,115.2800	6.1153	6,060.2800	6.0603	(0.899)	0	0	0
2020/01/21	2044	05/11/2020	9.96	Call	Bond Future	2,925.4100	2.9254	2,951.3400	2.9513	0.886	0	0	0
2020/01/21	2044	05/11/2020	11.38	Call	Bond Future	9,068.3100	9.0683	9,123.4300	9.1234	0.608	0	0	0
2020/01/21	2044	05/11/2020	11.38	Put	Bond Future	1,838.5600	1.8386	1,812.5300	1.8125	(1.416)	0	0	568
2020/01/21	2044	05/11/2020	10.34	Call	Bond Future	4,279.9600	4.2800	4,314.4600	4.3145	0.806	0	0	0
2020/01/21	2044	05/11/2020	10.34	Put	Bond Future	4,497.6000	4.4976	4,450.9500	4.4510	(1.037)	0	0	0
2020/01/21	2044	05/11/2020	11.17	Put	Bond Future	2,189.4800	2.1895	2,159.9800	2.1600	(1.347)	0	0	1,815
2020/01/21	2044	05/11/2020	11.43	Put	Bond Future	1,764.7600	1.7648	1,739.5000	1.7395	(1.431)	0	0	1,815
2020/01/21	2044	05/11/2020	8.87	Put	Bond Future	13,618.6200	13.6186	13,544.5500	13.5445	(0.544)	0	0	0
2020/01/21	2044	05/11/2020	9.29	Call	Bond Future	1,250.4400	1.2504	1,263.1500	1.2631	1.016	0	0	568
2020/01/21	2044	05/11/2020	10.36	Put	Bond Future	4,421.4900	4.4215	4,375.2900	4.3753	(1.045)	0	0	0
2020/01/21	2044	05/11/2020	11.17	Call	Bond Future	8,005.4300	8.0054	8,057.0800	8.0571	0.645	0	0	0
2020/01/21	2044	05/11/2020	8.87	Call	Bond Future	672.0300	0.6720	679.1100	0.6791	1.054	0	0	1,815
2020/01/21	2044	05/11/2020	10.02	Put	Bond Future	5,873.1800	5.8732	5,819.2900	5.8193	(0.918)	0	0	0
2020/01/21	2044	05/11/2020	10.02	Call	Bond Future	3,122.8400	3.1228	3,150.1000	3.1501	0.873	0	0	1,815
2020/01/21	2044	05/11/2020	10.35	Call	Bond Future	4,318.9600	4.3190	4,353.7000	4.3537	0.804	0	0	0
2020/01/21	2044	05/11/2020	10.35	Put	Bond Future	4,459.4000	4.4594	4,412.9900	4.4130	(1.041)	0	0	0
2020/01/21	2046	06/02/2020			Bond Future	107.5142	107.5142	107.5041	107.5041	(0.009)	0.0000	0.0000	14,000
2020/01/21	2046	07/05/2020			Bond Future	107.7174	107.7174	107.7012	107.7012	(0.015)	0.0000	0.0000	0
2020/01/21	2046	06/08/2020			Bond Future	109.7028	109.7028	109.6800	109.6800	(0.021)	0.0000	0.0000	0
2020/01/21	2046	05/11/2020			Bond Future	109.8959	109.8959	109.8723	109.8723	(0.021)	0.0000	0.0000	0
2020/01/21	2050	06/02/2020			Bond Future	110.0458	110.0458	110.0354	110.0354	(0.009)	0.0000	0.0000	11,797
2020/01/21	2050	07/05/2020			Bond Future	112.0283	112.0283	112.0118	112.0118	(0.015)	0.0000	0.0000	0
2020/01/21	2050	06/08/2020			Bond Future	112.2283	112.2283	112.2050	112.2050	(0.021)	0.0000	0.0000	0
2020/01/21	2050	05/11/2020			Bond Future	114.2478	114.2478	114.2235	114.2235	(0.021)	0.0000	0.0000	0
2020/01/21	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	AL37	06/02/2020			Index Future	686.4950	686.4950	686.9160	686.9160	0.061	0.0000	0.0000	0
2020/01/21	AL37	07/05/2020			Index Future	698.6910	698.6910	699.0800	699.0800	0.056	0.0000	0.0000	0
2020/01/21	AL37	06/08/2020			Index Future	711.2650	711.2650	711.6210	711.6210	0.050	0.0000	0.0000	0
2020/01/21	AL7T	06/02/2020			Index Future	793.1600	793.1600	793.1970	793.1970	0.005	0.0000	0.0000	0
2020/01/21	AL7T	07/05/2020			Index Future	807.2510	807.2510	807.2440	807.2440	(0.001)	0.0000	0.0000	0
2020/01/21	AL7T	06/08/2020			Index Future	821.7790	821.7790	821.7240	821.7240	(0.007)	0.0000	0.0000	0
2020/01/21	ALBI	06/02/2020			Index Future	705.7930	705.7930	706.3790	706.3790	0.083	0.0000	0.0000	416
2020/01/21	ALBI	07/05/2020			Index Future	718.3320	718.3320	718.8890	718.8890	0.078	0.0000	0.0000	0
2020/01/21	ALBI	06/08/2020			Index Future	731.2590	731.2590	731.7850	731.7850	0.072	0.0000	0.0000	0
2020/01/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	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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2020/01/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/21	ES33	06/02/2020			Bond Future	10.9266	79.0815	10.9102	79.1761	(0.150)	0.0000	0.0000	350
2020/01/21	ES33	07/05/2020			Bond Future	11.0480	76.6943	11.0318	76.7863	(0.147)	0.0000	0.0000	0
2020/01/21	ES33	06/08/2020			Bond Future	11.1725	78.0662	11.1565	78.1553	(0.144)	0.0000	0.0000	0
2020/01/21	ES33	05/11/2020			Bond Future	11.3035	75.6847	11.2869	75.7750	(0.147)	0.0000	0.0000	0
2020/01/21	ES42	06/02/2020			Bond Future	11.2301	80.3423	11.2087	80.4835	(0.190)	0.0000	0.0000	4,919
2020/01/21	ES42	07/05/2020			Bond Future	11.3491	77.5057	11.3276	77.6451	(0.189)	0.0000	0.0000	0
2020/01/21	ES42	06/08/2020			Bond Future	11.4692	78.8914	11.4477	79.0287	(0.188)	0.0000	0.0000	0
2020/01/21	ES42	05/11/2020			Bond Future	11.5942	76.0537	11.5719	76.1931	(0.192)	0.0000	0.0000	0
2020/01/21	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	GOVI	06/02/2020	703.15	Put	GOVI	52,970.0000	5.2970	47,180.0000	4.7180	(10.931)	0	0	0
2020/01/21	GOVI	06/02/2020			GOVI	697.8530	697.8530	698.4320	698.4320	0.083	0.0000	0.0000	357
2020/01/21	GOVI	06/02/2020	703.14	Put	GOVI	52,870.0000	5.2870	47,080.0000	4.7080	(10.951)	0	0	0
2020/01/21	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	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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2020/01/21	GOVI	06/02/2020	703.13	Put	GOVI	52,770.0000	5.2770	46,980.0000	4.6980	(10.972)	0	0	0
2020/01/21	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	GOVI	07/05/2020			GOVI	710.2500	710.2500	710.8010	710.8010	0.078	0.0000	0.0000	882
2020/01/21	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	GOVI	07/05/2020	720.00	Put	GOVI	97,500.0000	9.7500	91,990.0000	9.1990	(5.651)	0	0	0
2020/01/21	GOVI	07/05/2020	719.98	Put	GOVI	97,300.0000	9.7300	91,790.0000	9.1790	(5.663)	0	0	0
2020/01/21	GOVI	07/05/2020	719.99	Put	GOVI	97,400.0000	9.7400	91,890.0000	9.1890	(5.657)	0	0	0
2020/01/21	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	GOVI	06/08/2020	728.12	Put	GOVI	50,880.0000	5.0880	45,680.0000	4.5680	(10.220)	0	0	0
2020/01/21	GOVI	06/08/2020			GOVI	723.0320	723.0320	723.5520	723.5520	0.072	0.0000	0.0000	0
2020/01/21	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	GOVI	06/08/2020	728.14	Put	GOVI	51,080.0000	5.1080	45,880.0000	4.5880	(10.180)	0	0	0
2020/01/21	GOVI	06/08/2020	728.13	Put	GOVI	50,980.0000	5.0980	45,780.0000	4.5780	(10.200)	0	0	0
2020/01/21	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/21	IGOV	06/02/2020			Index Future	259.0700	259.0700	259.1590	259.1590	0.034	0.0000	0.0000	1,004
2020/01/21	IGOV	07/05/2020			Index Future	263.7370	263.7370	263.8130	263.8130	0.029	0.0000	0.0000	47
2020/01/21	IGOV	06/08/2020			Index Future	268.5460	268.5460	268.6080	268.6080	0.023	0.0000	0.0000	0
2020/01/21	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/21	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0100	102.0100	0.010	0.0000	0.0000	0
2020/01/21	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/21	IS05	17/12/2020			Interest Rate Swap	95.3600	95.3600	95.3500	95.3500	(0.010)	0.0000	0.0000	0
2020/01/21	IS05	16/03/2021			Interest Rate Swap	94.3000	94.3000	94.2900	94.2900	(0.011)	0.0000	0.0000	0
2020/01/21	IS05	15/06/2021			Interest Rate Swap	93.1800	93.1800	93.1600	93.1600	(0.021)	0.0000	0.0000	0
2020/01/21	IS05	21/09/2021			Interest Rate Swap	93.0100	93.0100	93.0000	93.0000	(0.011)	0.0000	0.0000	0
2020/01/21	IS05	21/12/2021			Interest Rate Swap	94.9300	94.9300	94.9300	94.9300	0.000	0.0000	0.0000	51
2020/01/21	IS05	15/03/2022			Interest Rate Swap	94.8200	94.8200	94.8100	94.8100	(0.011)	0.0000	0.0000	0
2020/01/21	IS05	21/06/2022			Interest Rate Swap	95.7200	95.7200	95.7000	95.7000	(0.021)	0.0000	0.0000	0
2020/01/21	IS05	20/09/2022			Interest Rate Swap	99.4000	99.4000	99.3600	99.3600	(0.040)	0.0000	0.0000	0
2020/01/21	IS05	20/12/2022			Interest Rate Swap	100.4000	100.4000	100.3500	100.3500	(0.050)	0.0000	0.0000	0
2020/01/21	IS05	22/03/2023			Interest Rate Swap	93.4400	93.4400	93.3800	93.3800	(0.064)	0.0000	0.0000	0
2020/01/21	IS05	20/06/2023			Interest Rate Swap	99.3400	99.3400	99.2700	99.2700	(0.070)	0.0000	0.0000	0
2020/01/21	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/21	IS10	17/12/2025			Interest Rate Swap	89.6000	89.6000	89.5000	89.5000	(0.112)	0.0000	0.0000	0
2020/01/21	IS10	16/03/2026			Interest Rate Swap	86.4000	86.4000	86.2900	86.2900	(0.127)	0.0000	0.0000	0
2020/01/21	IS10	15/06/2026			Interest Rate Swap	84.9900	84.9900	84.9000	84.9000	(0.106)	0.0000	0.0000	0
2020/01/21	IS10	21/09/2026			Interest Rate Swap	87.1200	87.1200	87.0400	87.0400	(0.092)	0.0000	0.0000	0
2020/01/21	IS10	21/12/2026			Interest Rate Swap	90.9600	90.9600	90.8900	90.8900	(0.077)	0.0000	0.0000	0
2020/01/21	IS10	15/03/2027			Interest Rate Swap	89.4200	89.4200	89.3400	89.3400	(0.089)	0.0000	0.0000	0
2020/01/21	IS10	21/06/2027			Interest Rate Swap	91.4900	91.4900	91.4000	91.4000	(0.098)	0.0000	0.0000	0
2020/01/21	IS10	20/09/2027			Interest Rate Swap	97.0200	97.0200	96.9300	96.9300	(0.093)	0.0000	0.0000	0
2020/01/21	IS10	20/12/2027			Interest Rate Swap	97.3500	97.3500	97.2500	97.2500	(0.103)	0.0000	0.0000	0

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2020/01/21	IS10	22/03/2028			Interest Rate Swap	90.6400	90.6400	90.5300	90.5300	(0.121)	0.0000	0.0000	0
2020/01/21	IS10	20/06/2028			Interest Rate Swap	98.0400	98.0400	97.9400	97.9400	(0.102)	0.0000	0.0000	0
2020/01/21	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/21	R023	06/02/2020	7.54	Call	Bond Future	1,519.8000	1.5198	1,574.5300	1.5745	3.601	0	0	0
2020/01/21	R023	06/02/2020			Bond Future	6.9800	105.5863	6.9599	105.6414	(0.288)	0.0000	0.0000	43,034
2020/01/21	R023	06/02/2020	7.52	Call	Bond Future	1,466.1700	1.4662	1,520.8400	1.5208	3.729	0	0	0
2020/01/21	R023	06/02/2020	7.52	Put	Bond Future	0.8300	0.0008	0.4500	0.0005	(45.783)	0	0	0
2020/01/21	R023	06/02/2020	7.54	Put	Bond Future	0.6800	0.0007	0.3600	0.0004	(47.059)	0	0	0
2020/01/21	R023	06/02/2020	7.53	Call	Bond Future	1,492.9800	1.4930	1,547.6800	1.5477	3.664	0	0	0
2020/01/21	R023	06/02/2020	7.53	Put	Bond Future	0.7500	0.0008	0.4000	0.0004	(46.667)	0	0	0
2020/01/21	R023	07/05/2020	6.91	Put	Bond Future	537.8500	0.5378	509.1900	0.5092	(5.329)	0	0	0
2020/01/21	R023	07/05/2020			Bond Future	6.9527	103.5315	6.9328	103.5818	(0.285)	0.0000	0.0000	13,512
2020/01/21	R023	07/05/2020	6.90	Call	Bond Future	416.7100	0.4167	437.9600	0.4380	5.099	0	0	0
2020/01/21	R023	07/05/2020	6.90	Put	Bond Future	550.5200	0.5505	521.4400	0.5214	(5.282)	0	0	0
2020/01/21	R023	07/05/2020	6.91	Call	Bond Future	429.4700	0.4295	451.1400	0.4511	5.046	0	0	0
2020/01/21	R023	07/05/2020	6.89	Call	Bond Future	404.1700	0.4042	425.0100	0.4250	5.156	0	0	0
2020/01/21	R023	07/05/2020	6.89	Put	Bond Future	563.4000	0.5634	533.9100	0.5339	(5.234)	0	0	0
2020/01/21	R023	06/08/2020	7.26	Call	Bond Future	1,187.7700	1.1878	1,217.2700	1.2173	2.484	0	0	0
2020/01/21	R023	06/08/2020			Bond Future	6.9060	105.3954	6.8866	105.4406	(0.280)	0.0000	0.0000	0
2020/01/21	R023	06/08/2020	7.26	Put	Bond Future	365.6300	0.3656	349.9500	0.3499	(4.288)	0	0	0
2020/01/21	R023	06/08/2020	7.27	Call	Bond Future	1,205.4000	1.2054	1,235.0900	1.2351	2.463	0	0	0
2020/01/21	R023	06/08/2020	7.28	Put	Bond Future	355.0300	0.3550	339.7200	0.3397	(4.312)	0	0	0
2020/01/21	R023	06/08/2020	7.27	Put	Bond Future	360.1500	0.3602	344.6600	0.3447	(4.301)	0	0	0
2020/01/21	R023	06/08/2020	7.28	Call	Bond Future	1,223.3700	1.2234	1,253.2400	1.2532	2.442	0	0	0
2020/01/21	R023	05/11/2020	7.46	Put	Bond Future	374.7100	0.3747	361.0200	0.3610	(3.653)	0	0	0
2020/01/21	R023	05/11/2020	7.47	Put	Bond Future	370.3300	0.3703	356.7800	0.3568	(3.659)	0	0	0
2020/01/21	R023	05/11/2020			Bond Future	6.8666	103.3577	6.8452	103.4032	(0.312)	0.0000	0.0000	0
2020/01/21	R023	05/11/2020	7.46	Call	Bond Future	1,625.7000	1.6257	1,657.5100	1.6575	1.957	0	0	0
2020/01/21	R023	05/11/2020	7.47	Call	Bond Future	1,642.2400	1.6422	1,674.1900	1.6742	1.946	0	0	0
2020/01/21	R023	05/11/2020	7.45	Call	Bond Future	1,609.5200	1.6095	1,641.2000	1.6412	1.968	0	0	0
2020/01/21	R023	05/11/2020	7.45	Put	Bond Future	379.4400	0.3794	365.6200	0.3656	(3.642)	0	0	0
2020/01/21	R035	06/02/2020	9.60	Call	Bond Future	426.3600	0.4264	442.9200	0.4429	3.884	0	0	0
2020/01/21	R035	06/02/2020	9.61	Put	Bond Future	1,372.4400	1.3724	1,271.5100	1.2715	(7.354)	0	0	0
2020/01/21	R035	06/02/2020			Bond Future	9.7330	97.3055	9.7171	97.4242	(0.164)	0.0000	0.0000	118,405
2020/01/21	R035	06/02/2020	9.60	Put	Bond Future	1,422.6600	1.4227	1,320.5200	1.3205	(7.180)	0	0	0
2020/01/21	R035	06/02/2020	9.61	Call	Bond Future	451.5600	0.4516	469.3300	0.4693	3.935	0	0	0
2020/01/21	R035	06/02/2020	9.59	Call	Bond Future	402.0700	0.4021	417.4500	0.4174	3.825	0	0	0
2020/01/21	R035	06/02/2020	9.59	Put	Bond Future	1,473.8800	1.4739	1,370.5600	1.3706	(7.010)	0	0	0
2020/01/21	R035	07/05/2020	10.57	Put	Bond Future	634.4000	0.6344	606.2300	0.6062	(4.440)	0	0	3,530
2020/01/21	R035	07/05/2020	9.75	Call	Bond Future	1,974.4200	1.9744	2,020.2600	2.0203	2.322	0	0	5,000
2020/01/21	R035	07/05/2020	10.75	Put	Bond Future	472.0000	0.4720	449.6000	0.4496	(4.746)	0	0	5,000
2020/01/21	R035	07/05/2020	9.48	Put	Bond Future	3,579.1200	3.5791	3,493.4600	3.4935	(2.393)	0	0	0
2020/01/21	R035	07/05/2020	9.47	Call	Bond Future	1,096.0400	1.0960	1,125.4500	1.1255	2.683	0	0	0
2020/01/21	R035	07/05/2020			Bond Future	9.8094	94.5330	9.7936	94.6486	(0.161)	0.0000	0.0000	105

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2020/01/21	R035	07/05/2020	9.11	Put	Bond Future	5,696.9200		5.6969	5,593.5200	5.5935	(1.815)	0	0	0
2020/01/21	R035	07/05/2020	9.11	Call	Bond Future	367.9800		0.3680	380.2000	0.3802	3.321	0	0	5,000
2020/01/21	R035	07/05/2020	9.78	Put	Bond Future	2,300.7400		2.3007	2,232.7900	2.2328	(2.953)	0	0	0
2020/01/21	R035	07/05/2020	10.57	Call	Bond Future	5,963.9000		5.9639	6,051.3500	6.0513	1.466	0	0	0
2020/01/21	R035	07/05/2020	9.75	Put	Bond Future	2,410.1900		2.4102	2,340.4100	2.3404	(2.895)	0	0	0
2020/01/21	R035	07/05/2020	10.75	Call	Bond Future	6,996.5800		6.9966	7,089.8000	7.0898	1.332	0	0	0
2020/01/21	R035	07/05/2020	9.48	Call	Bond Future	1,123.1700		1.1232	1,153.1300	1.1531	2.667	0	0	0
2020/01/21	R035	07/05/2020	9.47	Put	Bond Future	3,628.0300		3.6280	3,541.8200	3.5418	(2.376)	0	0	0
2020/01/21	R035	07/05/2020	9.78	Call	Bond Future	2,085.5800		2.0856	2,133.2500	2.1332	2.286	0	0	3,530
2020/01/21	R035	07/05/2020	9.18	Put	Bond Future	5,249.1300		5.2491	5,148.5500	5.1486	(1.916)	0	0	0
2020/01/21	R035	07/05/2020	9.18	Call	Bond Future	473.2400		0.4732	488.2800	0.4883	3.178	0	0	3,530
2020/01/21	R035	07/05/2020	9.49	Call	Bond Future	1,150.8700		1.1509	1,181.4000	1.1814	2.653	0	0	0
2020/01/21	R035	07/05/2020	9.49	Put	Bond Future	3,530.8700		3.5309	3,445.7800	3.4458	(2.410)	0	0	0
2020/01/21	R035	06/08/2020	9.00	Put	Bond Future	7,410.0100		7.4100	7,314.2400	7.3142	(1.292)	0	0	0
2020/01/21	R035	06/08/2020	9.92	Put	Bond Future	3,023.0000		3.0230	2,962.5400	2.9625	(2.000)	0	0	0
2020/01/21	R035	06/08/2020			Bond Future	9.8866		96.2274	9.8710	96.3395	(0.157)	0.0000	0.0000	0
2020/01/21	R035	06/08/2020	9.00	Call	Bond Future	692.2800		0.6923	708.6400	0.7086	2.363	0	0	24,761
2020/01/21	R035	06/08/2020	9.92	Call	Bond Future	3,263.1000		3.2631	3,314.7700	3.3148	1.583	0	0	0
2020/01/21	R035	06/08/2020	9.93	Call	Bond Future	3,301.6000		3.3016	3,353.6800	3.3537	1.577	0	0	0
2020/01/21	R035	06/08/2020	9.91	Put	Bond Future	3,056.4900		3.0565	2,995.6300	2.9956	(1.991)	0	0	0
2020/01/21	R035	06/08/2020	8.75	Put	Bond Future	9,154.4200		9.1544	9,052.6600	9.0527	(1.112)	0	0	0
2020/01/21	R035	06/08/2020	8.75	Call	Bond Future	415.4200		0.4154	425.7900	0.4258	2.496	0	0	3,000
2020/01/21	R035	06/08/2020	9.93	Put	Bond Future	2,989.8100		2.9898	2,929.7600	2.9298	(2.008)	0	0	0
2020/01/21	R035	06/08/2020	9.91	Call	Bond Future	3,224.8200		3.2248	3,276.0900	3.2761	1.590	0	0	0
2020/01/21	R035	05/11/2020	10.34	Put	Bond Future	2,857.9500		2.8580	2,808.4600	2.8085	(1.732)	0	0	0
2020/01/21	R035	05/11/2020			Bond Future	9.9701		93.4622	9.9541	93.5759	(0.161)	0.0000	0.0000	0
2020/01/21	R035	05/11/2020	10.33	Call	Bond Future	5,381.5600		5.3816	5,445.5500	5.4455	1.189	0	0	0
2020/01/21	R035	05/11/2020	10.33	Put	Bond Future	2,883.1500		2.8831	2,833.3600	2.8334	(1.727)	0	0	0
2020/01/21	R035	05/11/2020	10.34	Call	Bond Future	5,424.3600		5.4244	5,488.6500	5.4887	1.185	0	0	0
2020/01/21	R035	05/11/2020	10.32	Call	Bond Future	5,339.1900		5.3392	5,402.8900	5.4029	1.193	0	0	0
2020/01/21	R035	05/11/2020	10.32	Put	Bond Future	2,908.8600		2.9089	2,858.7800	2.8588	(1.722)	0	0	0
2020/01/21	R186	06/02/2020	8.57	Call	Bond Future	2,337.2700		2.3373	2,388.6000	2.3886	2.196	0	0	0
2020/01/21	R186	06/02/2020	8.50	Call	Bond Future	1,981.4700		1.9815	2,028.9300	2.0289	2.395	0	0	0
2020/01/21	R186	06/02/2020	8.11	Put	Bond Future	670.6800		0.6707	621.8000	0.6218	(7.288)	0	0	0
2020/01/21	R186	06/02/2020			Bond Future	8.1511		113.6270	8.1405	113.6857	(0.129)	0.0000	0.0000	100,350
2020/01/21	R186	06/02/2020	8.55	Call	Bond Future	2,234.6000		2.2346	2,284.9400	2.2849	2.253	0	0	0
2020/01/21	R186	06/02/2020	8.55	Put	Bond Future	39.8200		0.0398	31.4200	0.0314	(21.095)	0	0	0
2020/01/21	R186	06/02/2020	8.11	Call	Bond Future	441.6800		0.4417	451.5400	0.4515	2.232	0	0	821
2020/01/21	R186	06/02/2020	8.57	Put	Bond Future	33.9200		0.0339	26.5100	0.0265	(21.846)	0	0	0
2020/01/21	R186	06/02/2020	9.00	Put	Bond Future	0.6400		0.0006	0.3900	0.0004	(39.063)	0	0	821
2020/01/21	R186	06/02/2020	8.50	Put	Bond Future	58.7300		0.0587	47.4500	0.0475	(19.207)	0	0	821
2020/01/21	R186	06/02/2020	8.56	Call	Bond Future	2,285.8400		2.2858	2,336.6900	2.3367	2.225	0	0	0
2020/01/21	R186	06/02/2020	8.56	Put	Bond Future	36.7600		0.0368	28.8700	0.0289	(21.464)	0	0	0
2020/01/21	R186	06/02/2020	9.00	Call	Bond Future	4,605.3900		4.6054	4,663.8800	4.6639	1.270	0	0	0
2020/01/21	R186	07/05/2020	7.90	Put	Bond Future	2,348.3500		2.3484	2,306.5900	2.3066	(1.778)	0	0	2,500
2020/01/21	R186	07/05/2020	8.28	Put	Bond Future	1,211.1900		1.2112	1,181.0100	1.1810	(2.492)	0	0	0
2020/01/21	R186	07/05/2020	8.93	Call	Bond Future	4,171.6000		4.1716	4,212.6600	4.2127	0.984	0	0	0

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2020/01/21	R186	07/05/2020	8.09	Put	Bond Future	1,716.8800	1.7169	1,680.6100	1.6806	(2.113)	0	0	0
2020/01/21	R186	07/05/2020			Bond Future	8.1993	115.6459	8.1894	115.6994	(0.121)	0.0000	0.0000	2,518
2020/01/21	R186	07/05/2020	8.50	Call	Bond Future	2,387.8700	2.3879	2,418.1800	2.4182	1.269	0	0	0
2020/01/21	R186	07/05/2020	8.50	Put	Bond Future	782.2300	0.7822	759.0500	0.7591	(2.963)	0	0	23,230
2020/01/21	R186	07/05/2020	8.08	Call	Bond Future	1,101.2100	1.1012	1,118.1300	1.1181	1.536	0	0	0
2020/01/21	R186	07/05/2020	8.08	Put	Bond Future	1,746.9000	1.7469	1,710.3300	1.7103	(2.093)	0	0	0
2020/01/21	R186	07/05/2020	7.90	Call	Bond Future	719.8200	0.7198	731.5500	0.7316	1.630	0	0	0
2020/01/21	R186	07/05/2020	8.28	Call	Bond Future	1,644.8300	1.6448	1,668.1400	1.6681	1.417	0	0	6,000
2020/01/21	R186	07/05/2020	8.93	Put	Bond Future	320.4800	0.3205	308.0500	0.3080	(3.879)	0	0	6,000
2020/01/21	R186	07/05/2020	8.09	Call	Bond Future	1,125.4800	1.1255	1,142.7000	1.1427	1.530	0	0	0
2020/01/21	R186	07/05/2020	7.60	Put	Bond Future	3,594.6800	3.5947	3,546.4300	3.5464	(1.342)	0	0	0
2020/01/21	R186	07/05/2020	7.60	Call	Bond Future	303.6000	0.3036	308.8400	0.3088	1.726	0	0	6,000
2020/01/21	R186	07/05/2020	8.07	Call	Bond Future	1,077.5200	1.0775	1,094.1300	1.0941	1.542	0	0	0
2020/01/21	R186	07/05/2020	8.07	Put	Bond Future	1,777.5200	1.7775	1,740.6400	1.7406	(2.075)	0	0	0
2020/01/21	R186	06/08/2020	8.38	Put	Bond Future	1,657.9600	1.6580	1,632.2900	1.6323	(1.548)	0	0	0
2020/01/21	R186	06/08/2020			Bond Future	8.2473	112.4207	8.2381	112.4684	(0.111)	0.0000	0.0000	0
2020/01/21	R186	06/08/2020	8.37	Call	Bond Future	2,316.6200	2.3166	2,338.4900	2.3385	0.944	0	0	0
2020/01/21	R186	06/08/2020	8.37	Put	Bond Future	1,679.5600	1.6796	1,653.7000	1.6537	(1.540)	0	0	0
2020/01/21	R186	06/08/2020	8.38	Call	Bond Future	2,346.7200	2.3467	2,368.7800	2.3688	0.940	0	0	0
2020/01/21	R186	06/08/2020	8.36	Call	Bond Future	2,287.0300	2.2870	2,308.7000	2.3087	0.948	0	0	0
2020/01/21	R186	06/08/2020	8.36	Put	Bond Future	1,701.7000	1.7017	1,675.6400	1.6756	(1.531)	0	0	0
2020/01/21	R186	05/11/2020	8.64	Put	Bond Future	1,612.9700	1.6130	1,590.9800	1.5910	(1.363)	0	0	0
2020/01/21	R186	05/11/2020	8.65	Call	Bond Future	3,342.4900	3.3425	3,368.7600	3.3688	0.786	0	0	0
2020/01/21	R186	05/11/2020			Bond Future	8.2989	114.4427	8.2893	114.4908	(0.115)	0.0000	0.0000	0
2020/01/21	R186	05/11/2020	8.66	Call	Bond Future	3,374.3200	3.3743	3,400.7500	3.4007	0.783	0	0	0
2020/01/21	R186	05/11/2020	8.66	Put	Bond Future	1,578.0000	1.5780	1,556.3200	1.5563	(1.374)	0	0	0
2020/01/21	R186	05/11/2020	9.26	Put	Bond Future	820.6700	0.8207	807.0000	0.8070	(1.666)	0	0	3,500
2020/01/21	R186	05/11/2020	8.64	Call	Bond Future	3,310.7800	3.3108	3,336.9000	3.3369	0.789	0	0	0
2020/01/21	R186	05/11/2020	7.84	Put	Bond Future	3,618.6500	3.6187	3,583.8100	3.5838	(0.963)	0	0	0
2020/01/21	R186	05/11/2020	8.65	Put	Bond Future	1,595.4100	1.5954	1,573.5700	1.5736	(1.369)	0	0	0
2020/01/21	R186	05/11/2020	8.34	Put	Bond Future	2,223.6800	2.2237	2,196.8600	2.1969	(1.206)	0	0	0
2020/01/21	R186	05/11/2020	8.34	Call	Bond Future	2,430.1600	2.4302	2,451.4500	2.4515	0.876	0	0	3,500
2020/01/21	R186	05/11/2020	9.26	Call	Bond Future	5,520.1500	5.5201	5,554.5900	5.5546	0.624	0	0	0
2020/01/21	R186	05/11/2020	7.84	Call	Bond Future	1,281.4400	1.2814	1,294.7100	1.2947	1.036	0	0	3,500
2020/01/21	R197	06/02/2020			Bond Future	301.3550	301.3550	301.8451	301.8451	0.163	0.0000	0.0000	2,540
2020/01/21	R197	07/05/2020			Bond Future	306.7840	306.7840	307.2663	307.2663	0.157	0.0000	0.0000	0
2020/01/21	R197	06/08/2020			Bond Future	304.7095	304.7095	305.1828	305.1828	0.155	0.0000	0.0000	0
2020/01/21	R197	05/11/2020			Bond Future	310.1923	310.1923	310.6727	310.6727	0.155	0.0000	0.0000	0
2020/01/21	R202	06/02/2020			Bond Future	225.9670	225.9670	225.9453	225.9453	(0.010)	0.0000	0.0000	8,469
2020/01/21	R202	07/05/2020			Bond Future	230.0379	230.0379	230.0035	230.0035	(0.015)	0.0000	0.0000	0
2020/01/21	R202	06/08/2020			Bond Future	230.1726	230.1726	230.1240	230.1240	(0.021)	0.0000	0.0000	0
2020/01/21	R202	05/11/2020			Bond Future	234.3147	234.3147	234.2640	234.2640	(0.022)	0.0000	0.0000	0
2020/01/21	R208	06/02/2020	6.13	Put	Bond Future	530.3600	0.5304	532.2200	0.5322	0.351	0	0	0
2020/01/21	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	R208	06/02/2020			Bond Future	6.6201	102.6002	6.6218	102.5983	0.026	0.0000	0.0000	16,997

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2020/01/21	R208	06/02/2020	6.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	R208	06/02/2020	6.12	Put	Bond Future	541.2300		0.5412	543.0900	0.5431	0.344	0	0	0
2020/01/21	R208	06/02/2020	6.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	R208	06/02/2020	6.14	Put	Bond Future	519.5000		0.5195	521.3600	0.5214	0.358	0	0	0
2020/01/21	R208	07/05/2020	4.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	R208	07/05/2020	4.80	Put	Bond Future	1,417.4600		1.4175	1,424.9500	1.4250	0.528	0	0	0
2020/01/21	R208	07/05/2020			Bond Future	6.4485		101.0206	6.4573	101.0131	0.137	0.0000	0.0000	60
2020/01/21	R208	07/05/2020	4.82	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/21	R208	07/05/2020	4.82	Put	Bond Future	1,400.0800		1.4001	1,407.5600	1.4076	0.534	0	0	0
2020/01/21	R208	07/05/2020	4.81	Put	Bond Future	1,408.7600		1.4088	1,416.2500	1.4163	0.532	0	0	0
2020/01/21	R208	07/05/2020	4.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	R208	06/08/2020	5.57	Put	Bond Future	338.9200		0.3389	351.4900	0.3515	3.709	0	0	0
2020/01/21	R208	06/08/2020			Bond Future	6.1024		102.8412	6.1245	102.8276	0.362	0.0000	0.0000	0
2020/01/21	R208	06/08/2020	5.56	Call	Bond Future	7.8000		0.0078	6.7500	0.0068	(13.462)	0	0	0
2020/01/21	R208	06/08/2020	5.56	Put	Bond Future	344.5700		0.3446	357.1900	0.3572	3.663	0	0	0
2020/01/21	R208	06/08/2020	5.57	Call	Bond Future	8.3800		0.0084	7.2800	0.0073	(13.126)	0	0	0
2020/01/21	R208	06/08/2020	5.55	Call	Bond Future	7.2400		0.0072	6.2600	0.0063	(13.536)	0	0	0
2020/01/21	R208	06/08/2020	5.55	Put	Bond Future	350.2400		0.3502	362.9300	0.3629	3.623	0	0	0
2020/01/21	R208	05/11/2020	4.78	Call	Bond Future	18.1500		0.0182	15.9000	0.0159	(12.397)	0	0	0
2020/01/21	R208	05/11/2020	4.77	Put	Bond Future	239.2000		0.2392	251.3300	0.2513	5.071	0	0	0
2020/01/21	R208	05/11/2020			Bond Future	5.3470		101.2830	5.3843	101.2686	0.698	0.0000	0.0000	0
2020/01/21	R208	05/11/2020	4.79	Call	Bond Future	18.9900		0.0190	16.6600	0.0167	(12.270)	0	0	0
2020/01/21	R208	05/11/2020	4.79	Put	Bond Future	232.9400		0.2329	244.9300	0.2449	5.147	0	0	0
2020/01/21	R208	05/11/2020	4.78	Put	Bond Future	235.9500		0.2359	248.0200	0.2480	5.115	0	0	0
2020/01/21	R208	05/11/2020	4.77	Call	Bond Future	17.5500		0.0175	15.3600	0.0154	(12.479)	0	0	0
2020/01/21	R209	06/02/2020	9.52	Put	Bond Future	1,776.7400		1.7767	1,681.3400	1.6813	(5.369)	0	0	0
2020/01/21	R209	06/02/2020			Bond Future	9.7657		74.0041	9.7498	74.1045	(0.162)	0.0000	0.0000	101,901
2020/01/21	R209	06/02/2020	9.51	Call	Bond Future	182.5700		0.1826	187.0500	0.1870	2.454	0	0	0
2020/01/21	R209	06/02/2020	9.51	Put	Bond Future	1,829.4500		1.8294	1,733.5200	1.7335	(5.244)	0	0	0
2020/01/21	R209	06/02/2020	9.40	Put	Bond Future	2,451.2400		2.4512	2,351.4900	2.3515	(4.069)	0	0	0
2020/01/21	R209	06/02/2020	9.40	Call	Bond Future	78.9900		0.0790	79.6500	0.0796	0.836	0	0	7,500
2020/01/21	R209	06/02/2020	9.52	Call	Bond Future	195.2900		0.1953	200.3000	0.2003	2.565	0	0	0
2020/01/21	R209	06/02/2020	9.50	Call	Bond Future	170.4400		0.1704	174.4100	0.1744	2.329	0	0	0
2020/01/21	R209	06/02/2020	9.50	Put	Bond Future	1,882.8400		1.8828	1,786.4000	1.7864	(5.122)	0	0	0
2020/01/21	R209	07/05/2020	9.47	Call	Bond Future	884.0500		0.8841	907.8100	0.9078	2.688	0	0	0
2020/01/21	R209	07/05/2020			Bond Future	9.8375		72.1684	9.8218	72.2666	(0.159)	0.0000	0.0000	0
2020/01/21	R209	07/05/2020	9.45	Call	Bond Future	841.2000		0.8412	864.0400	0.8640	2.715	0	0	0
2020/01/21	R209	07/05/2020	9.45	Put	Bond Future	3,325.8800		3.3259	3,250.5300	3.2505	(2.266)	0	0	0
2020/01/21	R209	07/05/2020	9.47	Put	Bond Future	3,237.4900		3.2375	3,163.0600	3.1631	(2.299)	0	0	0
2020/01/21	R209	07/05/2020	9.46	Call	Bond Future	862.3900		0.8624	885.6900	0.8857	2.702	0	0	0
2020/01/21	R209	07/05/2020	9.46	Put	Bond Future	3,281.4100		3.2814	3,206.5200	3.2065	(2.282)	0	0	0
2020/01/21	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	R209	06/08/2020	5.55	Put	Bond Future	36,055.0700		36.0551	35,959.3800	35.9594	(0.265)	0	0	0
2020/01/21	R209	06/08/2020			Bond Future	9.9102		73.4617	9.8947	73.5574	(0.156)	0.0000	0.0000	0
2020/01/21	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	R209	06/08/2020	5.57	Put	Bond Future	35,838.2300		35.8382	35,742.5400	35.7425	(0.267)	0	0	0
2020/01/21	R209	06/08/2020	5.56	Put	Bond Future	35,946.5800		35.9466	35,850.8900	35.8509	(0.266)	0	0	0

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2020/01/21	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/21	R209	05/11/2020	10.02	Call	Bond Future	3,545.9300	3.5459	3,592.0500	3.5920	1.301	0	0	0
2020/01/21	R209	05/11/2020			Bond Future	9.9851	71.6360	9.9692	71.7331	(0.159)	0.0000	0.0000	0
2020/01/21	R209	05/11/2020	10.00	Call	Bond Future	3,482.6700	3.4827	3,528.2500	3.5282	1.309	0	0	0
2020/01/21	R209	05/11/2020	10.00	Put	Bond Future	3,392.2500	3.3923	3,340.7200	3.3407	(1.519)	0	0	0
2020/01/21	R209	05/11/2020	10.02	Put	Bond Future	3,334.0000	3.3340	3,283.0100	3.2830	(1.529)	0	0	0
2020/01/21	R209	05/11/2020	10.01	Call	Bond Future	3,514.2300	3.5142	3,560.0800	3.5601	1.305	0	0	0
2020/01/21	R209	05/11/2020	10.01	Put	Bond Future	3,363.0200	3.3630	3,311.7600	3.3118	(1.524)	0	0	0
2020/01/21	R210	06/02/2020			Bond Future	187.4044	187.4044	187.5879	187.5879	0.098	0.0000	0.0000	1,721
2020/01/21	R210	07/05/2020			Bond Future	188.1522	188.1522	188.3288	188.3288	0.094	0.0000	0.0000	220
2020/01/21	R210	06/08/2020			Bond Future	191.6200	191.6200	191.7888	191.7888	0.088	0.0000	0.0000	0
2020/01/21	R210	05/11/2020			Bond Future	192.3687	192.3687	192.5396	192.5396	0.089	0.0000	0.0000	0
2020/01/21	R212	06/02/2020			Bond Future	161.6457	161.6457	161.7210	161.7210	0.047	0.0000	0.0000	7,763
2020/01/21	R212	07/05/2020			Bond Future	164.5578	164.5578	164.6255	164.6255	0.041	0.0000	0.0000	0
2020/01/21	R212	06/08/2020			Bond Future	165.3154	165.3154	165.3747	165.3747	0.036	0.0000	0.0000	0
2020/01/21	R212	05/11/2020			Bond Future	168.2902	168.2902	168.3497	168.3497	0.035	0.0000	0.0000	0
2020/01/21	R213	06/02/2020	9.27	Call	Bond Future	895.0100	0.8950	877.9400	0.8779	(1.907)	0	0	0
2020/01/21	R213	06/02/2020	9.26	Put	Bond Future	527.9000	0.5279	506.0700	0.5061	(4.135)	0	0	0
2020/01/21	R213	06/02/2020			Bond Future	9.2060	88.0679	9.2053	88.0725	(0.008)	0.0000	0.0000	20,142
2020/01/21	R213	06/02/2020	9.28	Call	Bond Future	932.1200	0.9321	915.2700	0.9153	(1.808)	0	0	0
2020/01/21	R213	06/02/2020	9.28	Put	Bond Future	479.3200	0.4793	457.9200	0.4579	(4.465)	0	0	0
2020/01/21	R213	06/02/2020	9.27	Put	Bond Future	503.2100	0.5032	481.5900	0.4816	(4.296)	0	0	0
2020/01/21	R213	06/02/2020	9.26	Call	Bond Future	858.6400	0.8586	841.3600	0.8414	(2.012)	0	0	0
2020/01/21	R213	07/05/2020	9.01	Put	Bond Future	2,648.6900	2.6487	2,641.2400	2.6412	(0.281)	0	0	0
2020/01/21	R213	07/05/2020	9.00	Call	Bond Future	1,022.9400	1.0229	1,015.4600	1.0155	(0.731)	0	0	0
2020/01/21	R213	07/05/2020			Bond Future	9.2723	86.0822	9.2723	86.0822	0.000	0.0000	0.0000	55
2020/01/21	R213	07/05/2020	9.01	Call	Bond Future	1,045.8000	1.0458	1,038.2900	1.0383	(0.718)	0	0	0
2020/01/21	R213	07/05/2020	9.00	Put	Bond Future	2,687.7200	2.6877	2,680.3000	2.6803	(0.276)	0	0	0
2020/01/21	R213	07/05/2020	9.02	Call	Bond Future	1,069.1600	1.0692	1,061.6000	1.0616	(0.707)	0	0	0
2020/01/21	R213	07/05/2020	9.02	Put	Bond Future	2,610.2200	2.6102	2,602.7200	2.6027	(0.287)	0	0	0
2020/01/21	R213	06/08/2020	9.31	Call	Bond Future	2,388.6400	2.3886	2,379.8000	2.3798	(0.370)	0	0	0
2020/01/21	R213	06/08/2020			Bond Future	9.3390	87.6264	9.3399	87.6212	0.009	0.0000	0.0000	0
2020/01/21	R213	06/08/2020	9.29	Call	Bond Future	2,328.4600	2.3285	2,319.6700	2.3197	(0.378)	0	0	0
2020/01/21	R213	06/08/2020	9.29	Put	Bond Future	2,619.4500	2.6194	2,615.8800	2.6159	(0.136)	0	0	0
2020/01/21	R213	06/08/2020	9.31	Put	Bond Future	2,560.6500	2.5606	2,557.0300	2.5570	(0.141)	0	0	0
2020/01/21	R213	06/08/2020	9.30	Call	Bond Future	2,358.4500	2.3584	2,349.6400	2.3496	(0.374)	0	0	0
2020/01/21	R213	06/08/2020	9.30	Put	Bond Future	2,589.9200	2.5899	2,586.3300	2.5863	(0.139)	0	0	0
2020/01/21	R213	05/11/2020	9.60	Put	Bond Future	2,577.0800	2.5771	2,574.2200	2.5742	(0.111)	0	0	0
2020/01/21	R213	05/11/2020	9.59	Call	Bond Future	3,623.6300	3.6236	3,615.1400	3.6151	(0.234)	0	0	0
2020/01/21	R213	05/11/2020			Bond Future	9.4129	85.6557	9.4139	85.6500	0.010	0.0000	0.0000	0
2020/01/21	R213	05/11/2020	9.60	Call	Bond Future	3,656.4000	3.6564	3,647.9000	3.6479	(0.232)	0	0	0
2020/01/21	R213	05/11/2020	9.59	Put	Bond Future	2,601.5400	2.6015	2,598.6900	2.5987	(0.110)	0	0	0
2020/01/21	R213	05/11/2020	9.61	Call	Bond Future	3,689.3100	3.6893	3,680.7900	3.6808	(0.231)	0	0	0
2020/01/21	R213	05/11/2020	9.61	Put	Bond Future	2,552.8100	2.5528	2,549.9300	2.5499	(0.113)	0	0	0

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2020/01/21	R214	06/02/2020	9.73	Call	Bond Future	199.0600	0.1991	210.7400	0.2107	5.868	0	0	0
2020/01/21	R214	06/02/2020	9.87	Put	Bond Future	1,200.9000	1.2009	1,091.9200	1.0919	(9.075)	0	0	0
2020/01/21	R214	06/02/2020	10.42	Call	Bond Future	2,878.8100	2.8788	2,996.8700	2.9969	4.101	0	0	0
2020/01/21	R214	06/02/2020			Bond Future	9.9816	72.5480	9.9606	72.6860	(0.210)	0.0000	0.0000	19,134
2020/01/21	R214	06/02/2020	9.71	Call	Bond Future	173.1100	0.1731	183.0400	0.1830	5.736	0	0	0
2020/01/21	R214	06/02/2020	9.71	Put	Bond Future	1,998.3100	1.9983	1,870.2700	1.8703	(6.407)	0	0	0
2020/01/21	R214	06/02/2020	10.42	Put	Bond Future	84.1300	0.0841	64.2200	0.0642	(23.666)	0	0	1,000
2020/01/21	R214	06/02/2020	9.73	Put	Bond Future	1,887.2800	1.8873	1,760.9900	1.7610	(6.692)	0	0	0
2020/01/21	R214	06/02/2020	9.52	Call	Bond Future	34.6000	0.0346	35.7800	0.0358	3.410	0	0	1,000
2020/01/21	R214	06/02/2020	9.87	Call	Bond Future	460.1000	0.4601	489.0900	0.4891	6.301	0	0	1,000
2020/01/21	R214	06/02/2020	9.72	Call	Bond Future	185.7700	0.1858	196.5600	0.1966	5.808	0	0	0
2020/01/21	R214	06/02/2020	9.72	Put	Bond Future	1,942.4300	1.9424	1,815.2500	1.8153	(6.547)	0	0	0
2020/01/21	R214	06/02/2020	9.52	Put	Bond Future	3,182.0400	3.1820	3,045.2500	3.0452	(4.299)	0	0	0
2020/01/21	R214	07/05/2020	9.77	Put	Bond Future	3,005.0100	3.0050	2,910.2100	2.9102	(3.155)	0	0	0
2020/01/21	R214	07/05/2020			Bond Future	10.0519	70.5402	10.0310	70.6767	(0.208)	0.0000	0.0000	0
2020/01/21	R214	07/05/2020	9.76	Call	Bond Future	1,105.5500	1.1056	1,146.5600	1.1466	3.709	0	0	0
2020/01/21	R214	07/05/2020	9.76	Put	Bond Future	3,047.2500	3.0473	2,951.7600	2.9518	(3.134)	0	0	0
2020/01/21	R214	07/05/2020	9.31	Put	Bond Future	5,416.2200	5.4162	5,294.6200	5.2946	(2.245)	0	0	0
2020/01/21	R214	07/05/2020	10.66	Put	Bond Future	722.7200	0.7227	685.3500	0.6853	(5.171)	0	0	1,250
2020/01/21	R214	07/05/2020	9.77	Call	Bond Future	1,131.2400	1.1312	1,172.9400	1.1729	3.686	0	0	0
2020/01/21	R214	07/05/2020	9.31	Call	Bond Future	309.5300	0.3095	324.4300	0.3244	4.814	0	0	1,250
2020/01/21	R214	07/05/2020	9.91	Put	Bond Future	2,458.9800	2.4590	2,374.0700	2.3741	(3.453)	0	0	0
2020/01/21	R214	07/05/2020	9.91	Call	Bond Future	1,525.6300	1.5256	1,577.2200	1.5772	3.382	0	0	1,250
2020/01/21	R214	07/05/2020	10.66	Call	Bond Future	4,507.9400	4.5079	4,607.0700	4.6071	2.199	0	0	0
2020/01/21	R214	07/05/2020	9.75	Call	Bond Future	1,080.2000	1.0802	1,120.5200	1.1205	3.733	0	0	0
2020/01/21	R214	07/05/2020	9.75	Put	Bond Future	3,089.9300	3.0899	2,993.7500	2.9938	(3.113)	0	0	0
2020/01/21	R214	06/08/2020	9.98	Put	Bond Future	3,373.5300	3.3735	3,295.2100	3.2952	(2.322)	0	0	0
2020/01/21	R214	06/08/2020	9.97	Call	Bond Future	2,414.5300	2.4145	2,470.5400	2.4705	2.320	0	0	0
2020/01/21	R214	06/08/2020			Bond Future	10.1228	71.8041	10.1019	71.9389	(0.207)	0.0000	0.0000	0
2020/01/21	R214	06/08/2020	9.98	Call	Bond Future	2,445.5800	2.4456	2,502.0600	2.5021	2.309	0	0	0
2020/01/21	R214	06/08/2020	9.97	Put	Bond Future	3,408.2000	3.4082	3,329.4100	3.3294	(2.312)	0	0	0
2020/01/21	R214	06/08/2020	9.99	Call	Bond Future	2,476.8200	2.4768	2,533.7800	2.5338	2.300	0	0	0
2020/01/21	R214	06/08/2020	9.99	Put	Bond Future	3,339.1500	3.3392	3,261.3100	3.2613	(2.331)	0	0	0
2020/01/21	R214	05/11/2020	10.26	Put	Bond Future	3,469.5600	3.4696	3,401.0800	3.4011	(1.974)	0	0	0
2020/01/21	R214	05/11/2020			Bond Future	10.1985	69.8032	10.1770	69.9402	(0.211)	0.0000	0.0000	0
2020/01/21	R214	05/11/2020	10.25	Call	Bond Future	3,825.2800	3.8253	3,893.3900	3.8934	1.781	0	0	0
2020/01/21	R214	05/11/2020	10.25	Put	Bond Future	3,499.2600	3.4993	3,430.4100	3.4304	(1.968)	0	0	0
2020/01/21	R214	05/11/2020	10.26	Call	Bond Future	3,858.5700	3.8586	3,927.0500	3.9270	1.775	0	0	0
2020/01/21	R214	05/11/2020	10.24	Call	Bond Future	3,792.3700	3.7924	3,860.1000	3.8601	1.786	0	0	0
2020/01/21	R214	05/11/2020	10.24	Put	Bond Future	3,529.4400	3.5294	3,460.2100	3.4602	(1.962)	0	0	0
2020/01/21	R248	06/02/2020	9.71	Put	Bond Future	3,526.0500	3.5261	3,394.7400	3.3947	(3.724)	0	0	0
2020/01/21	R248	06/02/2020			Bond Future	10.1174	91.2880	10.1015	91.4194	(0.158)	0.0000	0.0000	96,980
2020/01/21	R248	06/02/2020	9.71	Call	Bond Future	53.4700	0.0535	53.6600	0.0537	0.355	0	0	0
2020/01/21	R248	06/02/2020	9.70	Put	Bond Future	3,609.2700	3.6093	3,477.8200	3.4778	(3.642)	0	0	0
2020/01/21	R248	06/02/2020	9.72	Call	Bond Future	58.8900	0.0589	59.2300	0.0592	0.577	0	0	0
2020/01/21	R248	06/02/2020	9.72	Put	Bond Future	3,443.3700	3.4434	3,312.2100	3.3122	(3.809)	0	0	0
2020/01/21	R248	06/02/2020	9.70	Call	Bond Future	48.4500	0.0484	48.5000	0.0485	0.103	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
2020/01/21	R248 07/05/2020	10.20	Call	Bond Future	2,474.9600	2.4750	2,530.9800	2.5310	2.263	0	0	0
2020/01/21	R248 07/05/2020	9.69	Put	Bond Future	5,011.8000	5.0118	4,905.9600	4.9060	(2.112)	0	0	0
2020/01/21	R248 07/05/2020	9.79	Call	Bond Future	1,016.6500	1.0167	1,045.5900	1.0456	2.847	0	0	0
2020/01/21	R248 07/05/2020	9.77	Put	Bond Future	4,511.8700	4.5119	4,410.7100	4.4107	(2.242)	0	0	0
2020/01/21	R248 07/05/2020			Bond Future	10.1915	88.4719	10.1757	88.6008	(0.155)	0.0000	0.0000	0
2020/01/21	R248 07/05/2020	10.70	Call	Bond Future	5,026.0000	5.0260	5,112.4600	5.1125	1.720	0	0	0
2020/01/21	R248 07/05/2020	10.70	Put	Bond Future	1,057.5100	1.0575	1,015.0900	1.0151	(4.011)	0	0	300
2020/01/21	R248 07/05/2020	9.79	Put	Bond Future	4,391.8400	4.3918	4,291.9000	4.2919	(2.276)	0	0	0
2020/01/21	R248 07/05/2020	9.77	Call	Bond Future	962.6100	0.9626	990.3300	0.9903	2.880	0	0	0
2020/01/21	R248 07/05/2020	10.20	Put	Bond Future	2,405.9700	2.4060	2,333.1100	2.3331	(3.028)	0	0	300
2020/01/21	R248 07/05/2020	9.69	Call	Bond Future	760.4200	0.7604	783.4600	0.7835	3.030	0	0	300
2020/01/21	R248 07/05/2020	9.78	Put	Bond Future	4,451.5700	4.4516	4,351.0100	4.3510	(2.259)	0	0	0
2020/01/21	R248 07/05/2020	9.78	Call	Bond Future	989.4100	0.9894	1,017.7300	1.0177	2.862	0	0	0
2020/01/21	R248 06/08/2020	9.00	Put	Bond Future	11,648.8800	11.6489	11,531.7800	11.5318	(1.005)	0	0	0
2020/01/21	R248 06/08/2020	10.20	Call	Bond Future	3,317.2500	3.3173	3,371.0800	3.3711	1.623	0	0	0
2020/01/21	R248 06/08/2020			Bond Future	10.2664	90.0568	10.2508	90.1827	(0.153)	0.0000	0.0000	0
2020/01/21	R248 06/08/2020	9.25	Put	Bond Future	9,479.6000	9.4796	9,368.3100	9.3683	(1.174)	0	0	0
2020/01/21	R248 06/08/2020	9.25	Call	Bond Future	601.9200	0.6019	616.5700	0.6166	2.434	0	0	20,640
2020/01/21	R248 06/08/2020	10.18	Call	Bond Future	3,236.7800	3.2368	3,289.7100	3.2897	1.635	0	0	0
2020/01/21	R248 06/08/2020	10.18	Put	Bond Future	3,935.0200	3.9350	3,862.0100	3.8620	(1.855)	0	0	0
2020/01/21	R248 06/08/2020	9.00	Call	Bond Future	345.1700	0.3452	354.0100	0.3540	2.561	0	0	3,000
2020/01/21	R248 06/08/2020	10.20	Put	Bond Future	3,853.0400	3.8530	3,780.9300	3.7809	(1.872)	0	0	0
2020/01/21	R248 06/08/2020	10.19	Call	Bond Future	3,276.9000	3.2769	3,330.2800	3.3303	1.629	0	0	0
2020/01/21	R248 06/08/2020	10.19	Put	Bond Future	3,893.8500	3.8938	3,821.2900	3.8213	(1.863)	0	0	0
2020/01/21	R248 05/11/2020	10.02	Put	Bond Future	5,893.5800	5.8936	5,813.5600	5.8136	(1.358)	0	0	0
2020/01/21	R248 05/11/2020	10.03	Call	Bond Future	3,278.8400	3.2788	3,327.1100	3.3271	1.472	0	0	0
2020/01/21	R248 05/11/2020			Bond Future	10.3462	87.2445	10.3300	87.3724	(0.156)	0.0000	0.0000	0
2020/01/21	R248 05/11/2020	10.04	Call	Bond Future	3,313.7200	3.3137	3,362.3600	3.3624	1.468	0	0	0
2020/01/21	R248 05/11/2020	10.04	Put	Bond Future	5,796.9000	5.7969	5,717.6100	5.7176	(1.368)	0	0	0
2020/01/21	R248 05/11/2020	10.02	Call	Bond Future	3,243.8300	3.2438	3,291.7400	3.2917	1.477	0	0	0
2020/01/21	R248 05/11/2020	10.03	Put	Bond Future	5,845.2300	5.8452	5,765.5700	5.7656	(1.363)	0	0	0

**Total**

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