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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/01/2020 TO 23/01/2020

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
2020/01/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	2025	06/02/2020		Bond Future	135.7151	135.7151	135.7660	135.7660	0.038	0.0000	0.0000	2,083
2020/01/23	2025	07/05/2020		Bond Future	138.1520	138.1520	138.2036	138.2036	0.037	0.0000	0.0000	3,000

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
2020/01/23	2025	06/08/2020			Bond Future	139.1970	139.1970	139.2497	139.2497	0.038	0.0000	0.0000	0
2020/01/23	2025	05/11/2020			Bond Future	141.7017	141.7017	141.7555	141.7555	0.038	0.0000	0.0000	0
2020/01/23	2025	04/02/2021			Bond Future	142.6540	142.6540	142.7092	142.7092	0.039	0.0000	0.0000	0
2020/01/23	2029	06/02/2020			Bond Future	101.0398	101.0398	101.0307	101.0307	(0.009)	0.0000	0.0000	2,559
2020/01/23	2029	07/05/2020			Bond Future	101.7507	101.7507	101.7412	101.7412	(0.009)	0.0000	0.0000	1,206
2020/01/23	2029	06/08/2020			Bond Future	103.6202	103.6202	103.6107	103.6107	(0.009)	0.0000	0.0000	0
2020/01/23	2029	05/11/2020			Bond Future	104.3514	104.3514	104.3418	104.3418	(0.009)	0.0000	0.0000	0
2020/01/23	2030	06/02/2020	9.15	Put	Bond Future	264.5400	0.2645	297.9100	0.2979	12.614	0	0	0
2020/01/23	2030	06/02/2020	9.14	Call	Bond Future	1,197.1500	1.1972	1,049.9100	1.0499	(12.299)	0	0	0
2020/01/23	2030	06/02/2020	9.40	Put	Bond Future	47.7400	0.0477	52.7700	0.0528	10.536	0	0	5,000
2020/01/23	2030	06/02/2020	9.25	Call	Bond Future	1,727.0400	1.7270	1,561.5900	1.5616	(9.580)	0	0	0
2020/01/23	2030	06/02/2020	8.40	Call	Bond Future	2.5400	0.0025	1.2000	0.0012	(52.756)	0	0	5,820
2020/01/23	2030	06/02/2020			Bond Future	8.9916	93.7970	9.0211	93.6143	0.327	0.0000	0.0000	79,898
2020/01/23	2030	06/02/2020	9.00	Put	Bond Future	601.5600	0.6016	672.9300	0.6729	11.864	0	0	0
2020/01/23	2030	06/02/2020	9.00	Call	Bond Future	653.4500	0.6534	542.1700	0.5422	(17.030)	0	0	5,820
2020/01/23	2030	06/02/2020	9.15	Call	Bond Future	1,242.1000	1.2421	1,092.8200	1.0928	(12.018)	0	0	0
2020/01/23	2030	06/02/2020	9.14	Put	Bond Future	280.9300	0.2809	316.3400	0.3163	12.605	0	0	0
2020/01/23	2030	06/02/2020	9.40	Call	Bond Future	2,541.4100	2.5414	2,363.7900	2.3638	(6.989)	0	0	0
2020/01/23	2030	06/02/2020	9.25	Put	Bond Future	139.0700	0.1391	156.2700	0.1563	12.368	0	0	5,000
2020/01/23	2030	06/02/2020	8.40	Put	Bond Future	3,777.3200	3.7773	3,958.6300	3.9586	4.800	0	0	0
2020/01/23	2030	06/02/2020	9.16	Call	Bond Future	1,287.7600	1.2878	1,136.5200	1.1365	(11.744)	0	0	0
2020/01/23	2030	06/02/2020	9.16	Put	Bond Future	248.9200	0.2489	280.3300	0.2803	12.619	0	0	0
2020/01/23	2030	07/05/2020	8.79	Call	Bond Future	977.0500	0.9770	905.5100	0.9055	(7.322)	0	0	0
2020/01/23	2030	07/05/2020	8.78	Put	Bond Future	2,687.1600	2.6872	2,802.7200	2.8027	4.300	0	0	0
2020/01/23	2030	07/05/2020			Bond Future	9.0611	95.4579	9.0917	95.2719	0.338	0.0000	0.0000	540
2020/01/23	2030	07/05/2020	8.80	Call	Bond Future	1,000.0000	1.0000	927.3600	0.9274	(7.264)	0	0	0
2020/01/23	2030	07/05/2020	8.80	Put	Bond Future	2,607.9100	2.6079	2,721.2800	2.7213	4.347	0	0	0
2020/01/23	2030	07/05/2020	8.79	Put	Bond Future	2,647.2500	2.6473	2,761.7200	2.7617	4.324	0	0	0
2020/01/23	2030	07/05/2020	8.78	Call	Bond Future	954.6200	0.9546	884.1700	0.8842	(7.380)	0	0	0
2020/01/23	2030	06/08/2020	9.11	Call	Bond Future	2,312.7400	2.3127	2,212.4800	2.2125	(4.335)	0	0	0
2020/01/23	2030	06/08/2020			Bond Future	9.1325	93.1567	9.1643	92.9673	0.349	0.0000	0.0000	0
2020/01/23	2030	06/08/2020	9.09	Call	Bond Future	2,252.2500	2.2522	2,153.5300	2.1535	(4.383)	0	0	0
2020/01/23	2030	06/08/2020	9.09	Put	Bond Future	2,505.7000	2.5057	2,596.4000	2.5964	3.620	0	0	0
2020/01/23	2030	06/08/2020	9.11	Put	Bond Future	2,446.7200	2.4467	2,535.8800	2.5359	3.644	0	0	0
2020/01/23	2030	06/08/2020	9.10	Call	Bond Future	2,282.3900	2.2824	2,182.8900	2.1829	(4.359)	0	0	0
2020/01/23	2030	06/08/2020	9.10	Put	Bond Future	2,476.0800	2.4761	2,566.0000	2.5660	3.632	0	0	0
2020/01/23	2030	05/11/2020	10.06	Put	Bond Future	1,233.6000	1.2336	1,278.2800	1.2783	3.622	0	0	1,000
2020/01/23	2030	05/11/2020	8.73	Call	Bond Future	1,651.8600	1.6519	1,578.9300	1.5789	(4.415)	0	0	3,000
2020/01/23	2030	05/11/2020	9.39	Put	Bond Future	2,402.6800	2.4027	2,480.5800	2.4806	3.242	0	0	0
2020/01/23	2030	05/11/2020	9.38	Call	Bond Future	3,461.1900	3.4612	3,347.0800	3.3471	(3.297)	0	0	0
2020/01/23	2030	05/11/2020			Bond Future	9.2013	94.8341	9.2344	94.6415	0.359	0.0000	0.0000	0
2020/01/23	2030	05/11/2020	8.34	Put	Bond Future	6,129.0000	6.1290	6,272.8000	6.2728	2.346	0	0	0
2020/01/23	2030	05/11/2020	8.34	Call	Bond Future	923.8300	0.9238	875.0300	0.8750	(5.282)	0	0	1,000
2020/01/23	2030	05/11/2020	9.04	Put	Bond Future	3,373.1300	3.3731	3,472.7100	3.4727	2.952	0	0	0
2020/01/23	2030	05/11/2020	9.04	Call	Bond Future	2,426.1200	2.4261	2,333.1000	2.3331	(3.834)	0	0	1,000
2020/01/23	2030	05/11/2020	10.06	Call	Bond Future	6,069.8200	6.0698	5,921.9000	5.9219	(2.437)	0	0	0

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2020/01/23	2030	05/11/2020	8.73	Put	Bond Future	4,454.3900	4.4544	4,574.0600	4.5741	2.687	0	0	0
2020/01/23	2030	05/11/2020	9.23	Put	Bond Future	2,813.5300	2.8135	2,901.1100	2.9011	3.113	0	0	0
2020/01/23	2030	05/11/2020	10.37	Put	Bond Future	880.2100	0.8802	913.6000	0.9136	3.793	0	0	16,000
2020/01/23	2030	05/11/2020	9.39	Call	Bond Future	3,494.6600	3.4947	3,379.9600	3.3800	(3.282)	0	0	0
2020/01/23	2030	05/11/2020	9.38	Put	Bond Future	2,426.6600	2.4267	2,505.1500	2.5051	3.234	0	0	0
2020/01/23	2030	05/11/2020	10.47	Call	Bond Future	7,801.2800	7.8013	7,638.6900	7.6387	(2.084)	0	0	0
2020/01/23	2030	05/11/2020	10.47	Put	Bond Future	772.4100	0.7724	802.4200	0.8024	3.885	0	0	3,000
2020/01/23	2030	05/11/2020	9.23	Call	Bond Future	2,980.6500	2.9806	2,875.6300	2.8756	(3.523)	0	0	3,000
2020/01/23	2030	05/11/2020	8.53	Put	Bond Future	5,268.7200	5.2687	5,401.1000	5.4011	2.513	0	0	0
2020/01/23	2030	05/11/2020	8.53	Call	Bond Future	1,243.7200	1.2437	1,183.5000	1.1835	(4.842)	0	0	16,000
2020/01/23	2030	05/11/2020	9.03	Put	Bond Future	3,404.7500	3.4048	3,504.9700	3.5050	2.944	0	0	0
2020/01/23	2030	05/11/2020	9.03	Call	Bond Future	2,398.6200	2.3986	2,306.2400	2.3062	(3.851)	0	0	16,000
2020/01/23	2030	05/11/2020	10.37	Call	Bond Future	7,380.9900	7.3810	7,221.7800	7.2218	(2.157)	0	0	0
2020/01/23	2030	05/11/2020	9.40	Call	Bond Future	3,527.9600	3.5280	3,412.6700	3.4127	(3.268)	0	0	0
2020/01/23	2030	05/11/2020	9.40	Put	Bond Future	2,378.5800	2.3786	2,455.8900	2.4559	3.250	0	0	0
2020/01/23	2032	06/02/2020	9.40	Put	Bond Future	638.0200	0.6380	711.8300	0.7118	11.569	0	0	0
2020/01/23	2032	06/02/2020			Bond Future	9.3829	94.8967	9.4122	94.6992	0.312	0.0000	0.0000	82,646
2020/01/23	2032	06/02/2020	9.39	Call	Bond Future	717.8600	0.7179	597.2500	0.5973	(16.801)	0	0	0
2020/01/23	2032	06/02/2020	9.39	Put	Bond Future	669.7300	0.6697	746.6800	0.7467	11.490	0	0	0
2020/01/23	2032	06/02/2020	9.40	Call	Bond Future	753.5900	0.7536	629.8400	0.6298	(16.421)	0	0	0
2020/01/23	2032	06/02/2020	9.38	Call	Bond Future	683.1300	0.6831	565.7100	0.5657	(17.189)	0	0	0
2020/01/23	2032	06/02/2020	9.38	Put	Bond Future	702.5100	0.7025	782.6500	0.7827	11.408	0	0	0
2020/01/23	2032	07/05/2020	9.19	Call	Bond Future	1,093.2400	1.0932	1,014.7100	1.0147	(7.183)	0	0	0
2020/01/23	2032	07/05/2020			Bond Future	9.4577	92.4185	9.4880	92.2173	0.321	0.0000	0.0000	3,555
2020/01/23	2032	07/05/2020	9.17	Call	Bond Future	1,041.4800	1.0415	965.3500	0.9653	(7.310)	0	0	0
2020/01/23	2032	07/05/2020	9.17	Put	Bond Future	2,977.0500	2.9770	3,102.1200	3.1021	4.201	0	0	0
2020/01/23	2032	07/05/2020	9.19	Put	Bond Future	2,892.4300	2.8924	3,015.1000	3.0151	4.241	0	0	0
2020/01/23	2032	07/05/2020	9.18	Call	Bond Future	1,067.2700	1.0673	989.9400	0.9899	(7.246)	0	0	0
2020/01/23	2032	07/05/2020	9.18	Put	Bond Future	2,934.6100	2.9346	3,058.4800	3.0585	4.221	0	0	0
2020/01/23	2032	06/08/2020	9.46	Put	Bond Future	2,945.8500	2.9458	3,045.5900	3.0456	3.386	0	0	0
2020/01/23	2032	06/08/2020	9.45	Call	Bond Future	2,432.5800	2.4326	2,328.2500	2.3282	(4.289)	0	0	0
2020/01/23	2032	06/08/2020			Bond Future	9.5336	94.0703	9.5651	93.8654	0.330	0.0000	0.0000	0
2020/01/23	2032	06/08/2020	9.46	Call	Bond Future	2,464.9600	2.4650	2,359.8200	2.3598	(4.265)	0	0	0
2020/01/23	2032	06/08/2020	9.45	Put	Bond Future	2,979.1100	2.9791	3,079.6600	3.0797	3.375	0	0	0
2020/01/23	2032	06/08/2020	9.47	Call	Bond Future	2,497.5600	2.4976	2,391.6100	2.3916	(4.242)	0	0	0
2020/01/23	2032	06/08/2020	9.47	Put	Bond Future	2,912.8700	2.9129	3,011.8000	3.0118	3.396	0	0	0
2020/01/23	2032	05/11/2020	9.61	Put	Bond Future	3,386.7600	3.3868	3,482.3900	3.4824	2.824	0	0	0
2020/01/23	2032	05/11/2020	10.99	Call	Bond Future	9,081.6200	9.0816	8,903.5200	8.9035	(1.961)	0	0	0
2020/01/23	2032	05/11/2020	9.44	Put	Bond Future	3,946.2200	3.9462	4,052.8100	4.0528	2.701	0	0	0
2020/01/23	2032	05/11/2020	11.08	Call	Bond Future	9,493.8400	9.4938	9,312.9700	9.3130	(1.905)	0	0	0
2020/01/23	2032	05/11/2020	9.77	Put	Bond Future	2,920.5100	2.9205	3,006.2300	3.0062	2.935	0	0	0
2020/01/23	2032	05/11/2020			Bond Future	9.6121	91.6070	9.6447	91.3986	0.340	0.0000	0.0000	0
2020/01/23	2032	05/11/2020	10.99	Put	Bond Future	826.1300	0.8261	856.4100	0.8564	3.665	0	0	3,000
2020/01/23	2032	05/11/2020	9.76	Call	Bond Future	3,886.5000	3.8865	3,764.4500	3.7644	(3.140)	0	0	0
2020/01/23	2032	05/11/2020	9.76	Put	Bond Future	2,947.4400	2.9474	3,033.7700	3.0338	2.929	0	0	0
2020/01/23	2032	05/11/2020	9.11	Call	Bond Future	1,936.9000	1.9369	1,856.9100	1.8569	(4.130)	0	0	3,000
2020/01/23	2032	05/11/2020	9.61	Call	Bond Future	3,373.4000	3.3734	3,260.6500	3.2606	(3.342)	0	0	3,000

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2020/01/23	2032	05/11/2020	9.44	Call	Bond Future	2,836.7400	2.8367	2,734.9500	2.7350	(3.588)	0	0	1,000
2020/01/23	2032	05/11/2020	11.08	Put	Bond Future	735.7600	0.7358	763.2700	0.7633	3.739	0	0	1,000
2020/01/23	2032	05/11/2020	9.77	Call	Bond Future	3,922.5700	3.9226	3,799.9100	3.7999	(3.127)	0	0	0
2020/01/23	2032	05/11/2020	9.11	Put	Bond Future	5,226.0400	5.2260	5,354.4300	5.3544	2.457	0	0	0
2020/01/23	2032	05/11/2020	8.94	Put	Bond Future	5,988.7500	5.9888	6,128.2600	6.1283	2.330	0	0	0
2020/01/23	2032	05/11/2020	8.94	Call	Bond Future	1,549.3600	1.5494	1,480.4900	1.4805	(4.445)	0	0	1,000
2020/01/23	2032	05/11/2020	9.75	Call	Bond Future	3,850.2500	3.8502	3,728.8100	3.7288	(3.154)	0	0	0
2020/01/23	2032	05/11/2020	9.75	Put	Bond Future	2,974.2600	2.9743	3,061.2000	3.0612	2.923	0	0	0
2020/01/23	2033	06/02/2020			Bond Future	100.6802	100.6802	100.6716	100.6716	(0.009)	0.0000	0.0000	6,960
2020/01/23	2033	07/05/2020			Bond Future	101.3026	101.3026	101.2935	101.2935	(0.009)	0.0000	0.0000	0
2020/01/23	2033	06/08/2020			Bond Future	103.1638	103.1638	103.1548	103.1548	(0.009)	0.0000	0.0000	0
2020/01/23	2033	05/11/2020			Bond Future	103.8091	103.8091	103.8000	103.8000	(0.009)	0.0000	0.0000	0
2020/01/23	2037	06/02/2020	9.67	Call	Bond Future	208.6600	0.2087	135.8300	0.1358	(34.904)	0	0	0
2020/01/23	2037	06/02/2020	9.66	Put	Bond Future	1,918.5500	1.9185	2,179.2200	2.1792	13.587	0	0	0
2020/01/23	2037	06/02/2020			Bond Future	9.8884	88.9397	9.9328	88.6104	0.449	0.0000	0.0000	70,076
2020/01/23	2037	06/02/2020	9.68	Call	Bond Future	225.0700	0.2251	147.9400	0.1479	(34.269)	0	0	0
2020/01/23	2037	06/02/2020	9.68	Put	Bond Future	1,797.3900	1.7974	2,049.5900	2.0496	14.031	0	0	0
2020/01/23	2037	06/02/2020	9.67	Put	Bond Future	1,857.4700	1.8575	2,113.9700	2.1140	13.809	0	0	0
2020/01/23	2037	06/02/2020	9.66	Call	Bond Future	193.1500	0.1932	124.4900	0.1245	(35.548)	0	0	0
2020/01/23	2037	07/05/2020	9.60	Put	Bond Future	3,759.8400	3.7598	3,987.4400	3.9874	6.053	0	0	0
2020/01/23	2037	07/05/2020	9.59	Call	Bond Future	960.8000	0.9608	855.0300	0.8550	(11.009)	0	0	0
2020/01/23	2037	07/05/2020			Bond Future	9.9694	90.5147	10.0153	90.1794	0.460	0.0000	0.0000	0
2020/01/23	2037	07/05/2020	9.60	Call	Bond Future	986.3400	0.9863	878.6700	0.8787	(10.916)	0	0	0
2020/01/23	2037	07/05/2020	9.59	Put	Bond Future	3,811.1800	3.8112	4,040.6800	4.0407	6.022	0	0	0
2020/01/23	2037	07/05/2020	9.61	Call	Bond Future	1,012.2900	1.0123	902.7100	0.9027	(10.825)	0	0	0
2020/01/23	2037	07/05/2020	9.61	Put	Bond Future	3,709.0000	3.7090	3,934.6900	3.9347	6.085	0	0	0
2020/01/23	2037	06/08/2020	9.88	Put	Bond Future	3,750.0100	3.7500	3,932.3000	3.9323	4.861	0	0	0
2020/01/23	2037	06/08/2020			Bond Future	10.0528	87.8723	10.1002	87.5311	0.472	0.0000	0.0000	0
2020/01/23	2037	06/08/2020	9.87	Call	Bond Future	2,454.7000	2.4547	2,297.0500	2.2971	(6.422)	0	0	0
2020/01/23	2037	06/08/2020	9.87	Put	Bond Future	3,790.0500	3.7900	3,973.6700	3.9737	4.845	0	0	0
2020/01/23	2037	06/08/2020	9.88	Call	Bond Future	2,488.4800	2.4885	2,329.5000	2.3295	(6.389)	0	0	0
2020/01/23	2037	06/08/2020	9.86	Call	Bond Future	2,421.4200	2.4214	2,265.0900	2.2651	(6.456)	0	0	0
2020/01/23	2037	06/08/2020	9.86	Put	Bond Future	3,830.6800	3.8307	4,015.6200	4.0156	4.828	0	0	0
2020/01/23	2037	05/11/2020	10.18	Call	Bond Future	4,042.4100	4.0424	3,852.2900	3.8523	(4.703)	0	0	0
2020/01/23	2037	05/11/2020	10.17	Put	Bond Future	3,742.2500	3.7423	3,900.3500	3.9004	4.225	0	0	0
2020/01/23	2037	05/11/2020			Bond Future	10.1330	89.4567	10.1819	89.1094	0.483	0.0000	0.0000	0
2020/01/23	2037	05/11/2020	10.19	Call	Bond Future	4,079.5100	4.0795	3,888.3800	3.8884	(4.685)	0	0	0
2020/01/23	2037	05/11/2020	10.19	Put	Bond Future	3,675.0900	3.6751	3,831.1800	3.8312	4.247	0	0	0
2020/01/23	2037	05/11/2020	10.17	Call	Bond Future	4,005.1600	4.0052	3,816.0400	3.8160	(4.722)	0	0	0
2020/01/23	2037	05/11/2020	10.18	Put	Bond Future	3,708.7000	3.7087	3,865.8000	3.8658	4.236	0	0	0
2020/01/23	2038	06/02/2020			Bond Future	116.2177	116.2177	115.7149	115.7149	(0.433)	0.0000	0.0000	9,201
2020/01/23	2038	07/05/2020			Bond Future	118.3044	118.3044	117.7925	117.7925	(0.433)	0.0000	0.0000	1,685
2020/01/23	2038	06/08/2020			Bond Future	118.7982	118.7982	118.2769	118.2769	(0.439)	0.0000	0.0000	0
2020/01/23	2038	05/11/2020			Bond Future	120.9356	120.9356	120.4051	120.4051	(0.439)	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
2020/01/23	2040	06/02/2020	9.76	Call	Bond Future	181.0100	0.1810	115.2900	0.1153	(36.307)	0	0	0
2020/01/23	2040	06/02/2020	9.00	Put	Bond Future	8,683.3900	8.6834	9,035.8900	9.0359	4.059	0	0	0
2020/01/23	2040	06/02/2020			Bond Future	10.0135	91.5830	10.0578	91.2305	0.443	0.0000	0.0000	42,432
2020/01/23	2040	06/02/2020	9.74	Call	Bond Future	154.1600	0.1542	96.2200	0.0962	(37.584)	0	0	0
2020/01/23	2040	06/02/2020	9.74	Put	Bond Future	2,376.8500	2.3769	2,671.4100	2.6714	12.393	0	0	0
2020/01/23	2040	06/02/2020	8.40	Put	Bond Future	14,445.4500	14.4455	14,797.9500	14.7980	2.440	0	0	0
2020/01/23	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	2040	06/02/2020	9.76	Put	Bond Future	2,238.2600	2.2383	2,525.0400	2.5250	12.813	0	0	0
2020/01/23	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	2040	06/02/2020	9.75	Call	Bond Future	167.3300	0.1673	105.5400	0.1055	(36.927)	0	0	0
2020/01/23	2040	06/02/2020	9.75	Put	Bond Future	2,307.2400	2.3072	2,597.9500	2.5980	12.600	0	0	0
2020/01/23	2040	07/05/2020	9.74	Call	Bond Future	1,140.8800	1.1409	1,020.7700	1.0208	(10.528)	0	0	0
2020/01/23	2040	07/05/2020	9.75	Put	Bond Future	3,945.1900	3.9452	4,181.9000	4.1819	6.000	0	0	0
2020/01/23	2040	07/05/2020			Bond Future	10.0948	93.2048	10.1406	92.8459	0.454	0.0000	0.0000	2,083
2020/01/23	2040	07/05/2020	9.50	Put	Bond Future	5,448.2400	5.4482	5,732.9200	5.7329	5.225	0	0	0
2020/01/23	2040	07/05/2020	9.50	Call	Bond Future	575.8500	0.5759	501.6800	0.5017	(12.880)	0	0	2,640
2020/01/23	2040	07/05/2020	10.00	Put	Bond Future	2,741.4700	2.7415	2,928.1000	2.9281	6.808	0	0	0
2020/01/23	2040	07/05/2020	10.00	Call	Bond Future	1,991.4900	1.9915	1,819.2700	1.8193	(8.648)	0	0	2,640
2020/01/23	2040	07/05/2020	9.74	Put	Bond Future	3,998.8300	3.9988	4,237.5700	4.2376	5.970	0	0	0
2020/01/23	2040	07/05/2020	9.75	Call	Bond Future	1,169.7200	1.1697	1,047.5800	1.0476	(10.442)	0	0	0
2020/01/23	2040	07/05/2020	9.73	Call	Bond Future	1,112.4800	1.1125	994.3800	0.9944	(10.616)	0	0	0
2020/01/23	2040	07/05/2020	9.73	Put	Bond Future	4,053.0300	4.0530	4,293.7800	4.2938	5.940	0	0	0
2020/01/23	2040	06/08/2020	10.04	Call	Bond Future	2,749.2000	2.7492	2,574.3700	2.5744	(6.359)	0	0	0
2020/01/23	2040	06/08/2020	10.02	Put	Bond Future	3,916.2000	3.9162	4,109.6000	4.1096	4.938	0	0	0
2020/01/23	2040	06/08/2020	10.03	Call	Bond Future	2,712.2700	2.7123	2,538.8800	2.5389	(6.393)	0	0	0
2020/01/23	2040	06/08/2020			Bond Future	10.1785	90.3597	10.2259	89.9944	0.465	0.0000	0.0000	0
2020/01/23	2040	06/08/2020	10.04	Put	Bond Future	3,831.8200	3.8318	4,022.3400	4.0223	4.972	0	0	0
2020/01/23	2040	06/08/2020	10.02	Call	Bond Future	2,675.6000	2.6756	2,503.6500	2.5037	(6.427)	0	0	0
2020/01/23	2040	06/08/2020	10.03	Put	Bond Future	3,873.8200	3.8738	4,065.7800	4.0658	4.955	0	0	0
2020/01/23	2040	05/11/2020	11.70	Put	Bond Future	1,042.0000	1.0420	1,098.7700	1.0988	5.448	0	0	2,000
2020/01/23	2040	05/11/2020	10.23	Call	Bond Future	4,070.5100	4.0705	3,874.7100	3.8747	(4.810)	0	0	2,000
2020/01/23	2040	05/11/2020	9.50	Call	Bond Future	1,753.4000	1.7534	1,640.2900	1.6403	(6.451)	0	0	2,000
2020/01/23	2040	05/11/2020	10.00	Call	Bond Future	3,231.6100	3.2316	3,061.5500	3.0615	(5.262)	0	0	2,000
2020/01/23	2040	05/11/2020	10.30	Call	Bond Future	4,345.0800	4.3451	4,141.6800	4.1417	(4.681)	0	0	0
2020/01/23	2040	05/11/2020			Bond Future	10.2589	91.9892	10.3077	91.6174	0.476	0.0000	0.0000	0
2020/01/23	2040	05/11/2020	9.73	Put	Bond Future	6,554.1500	6.5541	6,786.8400	6.7868	3.550	0	0	0
2020/01/23	2040	05/11/2020	9.73	Call	Bond Future	2,369.7800	2.3698	2,230.7000	2.2307	(5.869)	0	0	2,000
2020/01/23	2040	05/11/2020	10.23	Put	Bond Future	4,291.2000	4.2912	4,467.1700	4.4672	4.101	0	0	0
2020/01/23	2040	05/11/2020	10.30	Put	Bond Future	4,031.9500	4.0319	4,200.3200	4.2003	4.176	0	0	0
2020/01/23	2040	05/11/2020	11.70	Call	Bond Future	11,051.4500	11.0514	10,736.4500	10.7364	(2.850)	0	0	0
2020/01/23	2040	05/11/2020	9.50	Put	Bond Future	7,853.7400	7.8537	8,112.4000	8.1124	3.293	0	0	0
2020/01/23	2040	05/11/2020	10.00	Put	Bond Future	5,242.2300	5.2422	5,443.9400	5.4439	3.848	0	0	0
2020/01/23	2040	05/11/2020	10.32	Put	Bond Future	3,960.4500	3.9605	4,126.6700	4.1267	4.197	0	0	0
2020/01/23	2040	05/11/2020	10.31	Call	Bond Future	4,384.8800	4.3849	4,180.4100	4.1804	(4.663)	0	0	0
2020/01/23	2040	05/11/2020	11.50	Call	Bond Future	10,044.6500	10.0447	9,741.2500	9.7413	(3.021)	0	0	0
2020/01/23	2040	05/11/2020	11.50	Put	Bond Future	1,313.5800	1.3136	1,381.9500	1.3819	5.205	0	0	2,000
2020/01/23	2040	05/11/2020	10.32	Call	Bond Future	4,425.1800	4.4252	4,219.6300	4.2196	(4.645)	0	0	0
2020/01/23	2040	05/11/2020	10.31	Put	Bond Future	3,995.9000	3.9959	4,163.2000	4.1632	4.187	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
2020/01/23	2044	06/02/2020	9.77	Put	Bond Future	2,927.6400	2.9276	3,207.2000	3.2072	9.549	0	0	0
2020/01/23	2044	06/02/2020	9.74	Call	Bond Future	70.7100	0.0707	42.2500	0.0422	(40.249)	0	0	328
2020/01/23	2044	06/02/2020	10.78	Put	Bond Future	16.4600	0.0165	18.5300	0.0185	12.576	0	0	328
2020/01/23	2044	06/02/2020			Bond Future	10.1133	88.0451	10.1526	87.7298	0.389	0.0000	0.0000	52,324
2020/01/23	2044	06/02/2020	9.77	Call	Bond Future	93.2800	0.0933	57.5500	0.0575	(38.304)	0	0	0
2020/01/23	2044	06/02/2020	9.09	Put	Bond Future	8,917.6500	8.9176	9,232.9400	9.2329	3.536	0	0	0
2020/01/23	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/01/23	2044	06/02/2020	9.74	Put	Bond Future	3,160.0100	3.1600	3,446.8400	3.4468	9.077	0	0	0
2020/01/23	2044	06/02/2020	9.78	Call	Bond Future	101.8600	0.1019	63.4800	0.0635	(37.679)	0	0	0
2020/01/23	2044	06/02/2020	9.76	Put	Bond Future	3,004.4800	3.0045	3,286.5700	3.2866	9.389	0	0	0
2020/01/23	2044	06/02/2020	10.78	Call	Bond Future	5,114.5900	5.1146	4,801.3700	4.8014	(6.124)	0	0	0
2020/01/23	2044	06/02/2020	9.78	Put	Bond Future	2,851.5000	2.8515	3,128.4100	3.1284	9.711	0	0	0
2020/01/23	2044	06/02/2020	9.76	Call	Bond Future	85.2700	0.0853	52.0700	0.0521	(38.935)	0	0	0
2020/01/23	2044	07/05/2020	9.45	Put	Bond Future	6,554.8600	6.5549	6,833.0700	6.8331	4.244	0	0	0
2020/01/23	2044	07/05/2020	9.97	Put	Bond Future	3,321.4300	3.3214	3,510.4500	3.5105	5.691	0	0	0
2020/01/23	2044	07/05/2020	9.33	Call	Bond Future	193.5900	0.1936	164.2900	0.1643	(15.135)	0	0	100
2020/01/23	2044	07/05/2020	9.98	Call	Bond Future	1,553.7800	1.5538	1,419.9900	1.4200	(8.611)	0	0	100
2020/01/23	2044	07/05/2020	9.26	Call	Bond Future	143.1000	0.1431	120.2200	0.1202	(15.989)	0	0	556
2020/01/23	2044	07/05/2020	9.81	Call	Bond Future	1,025.5200	1.0255	923.5000	0.9235	(9.948)	0	0	0
2020/01/23	2044	07/05/2020	9.79	Put	Bond Future	4,271.1200	4.2711	4,493.7200	4.4937	5.212	0	0	0
2020/01/23	2044	07/05/2020			Bond Future	10.1934	89.6042	10.2340	89.2832	0.398	0.0000	0.0000	6,499
2020/01/23	2044	07/05/2020	10.81	Call	Bond Future	5,516.1000	5.5161	5,258.6000	5.2586	(4.668)	0	0	0
2020/01/23	2044	07/05/2020	10.81	Put	Bond Future	847.6700	0.8477	911.1100	0.9111	7.484	0	0	129
2020/01/23	2044	07/05/2020	9.33	Put	Bond Future	7,515.0500	7.5150	7,806.6900	7.8067	3.881	0	0	0
2020/01/23	2044	07/05/2020	9.81	Put	Bond Future	4,156.6600	4.1567	4,375.5800	4.3756	5.267	0	0	0
2020/01/23	2044	07/05/2020	9.79	Call	Bond Future	971.5500	0.9716	873.2100	0.8732	(10.122)	0	0	0
2020/01/23	2044	07/05/2020	9.45	Call	Bond Future	310.5200	0.3105	267.7900	0.2678	(13.761)	0	0	129
2020/01/23	2044	07/05/2020	9.97	Call	Bond Future	1,519.3000	1.5193	1,387.3800	1.3874	(8.683)	0	0	129
2020/01/23	2044	07/05/2020	9.98	Put	Bond Future	3,273.9200	3.2739	3,461.0700	3.4611	5.716	0	0	0
2020/01/23	2044	07/05/2020	11.09	Call	Bond Future	7,188.0900	7.1881	6,908.4000	6.9084	(3.891)	0	0	0
2020/01/23	2044	07/05/2020	9.26	Put	Bond Future	8,102.3000	8.1023	8,400.3600	8.4004	3.679	0	0	0
2020/01/23	2044	07/05/2020	9.91	Put	Bond Future	3,617.8500	3.6179	3,818.1300	3.8181	5.536	0	0	0
2020/01/23	2044	07/05/2020	9.80	Put	Bond Future	4,213.5200	4.2135	4,434.2900	4.4343	5.240	0	0	0
2020/01/23	2044	07/05/2020	11.09	Put	Bond Future	537.5100	0.5375	578.7600	0.5788	7.674	0	0	100
2020/01/23	2044	07/05/2020	9.91	Call	Bond Future	1,321.1700	1.3212	1,200.5100	1.2005	(9.133)	0	0	556
2020/01/23	2044	07/05/2020	11.02	Call	Bond Future	6,764.7200	6.7647	6,489.7700	6.4898	(4.064)	0	0	0
2020/01/23	2044	07/05/2020	11.02	Put	Bond Future	602.0100	0.6020	648.0000	0.6480	7.639	0	0	556
2020/01/23	2044	07/05/2020	9.80	Call	Bond Future	998.2300	0.9982	898.0600	0.8981	(10.035)	0	0	0
2020/01/23	2044	06/08/2020	9.98	Call	Bond Future	2,270.9400	2.2709	2,132.6700	2.1327	(6.089)	0	0	602
2020/01/23	2044	06/08/2020	11.09	Put	Bond Future	1,383.0500	1.3831	1,454.8700	1.4549	5.193	0	0	602
2020/01/23	2044	06/08/2020	9.01	Call	Bond Future	291.2200	0.2912	260.6600	0.2607	(10.494)	0	0	140
2020/01/23	2044	06/08/2020	9.66	Call	Bond Future	1,315.5700	1.3156	1,219.1900	1.2192	(7.326)	0	0	140
2020/01/23	2044	06/08/2020	9.88	Call	Bond Future	1,942.5700	1.9426	1,817.4300	1.8174	(6.442)	0	0	0
2020/01/23	2044	06/08/2020			Bond Future	10.2759	86.8198	10.3178	86.4931	0.408	0.0000	0.0000	0
2020/01/23	2044	06/08/2020	9.36	Put	Bond Future	8,359.4400	8.3594	8,626.2400	8.6262	3.192	0	0	0
2020/01/23	2044	06/08/2020	9.36	Call	Bond Future	678.9400	0.6789	618.9900	0.6190	(8.830)	0	0	602
2020/01/23	2044	06/08/2020	9.98	Put	Bond Future	4,635.4600	4.6355	4,823.9400	4.8239	4.066	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/23	2044	06/08/2020	9.86	Call	Bond Future	1,880.2400	1.8802	1,757.7300	1.7577	(6.516)	0	0	0
2020/01/23	2044	06/08/2020	9.86	Put	Bond Future	5,234.4900	5.2345	5,438.7300	5.4387	3.902	0	0	0
2020/01/23	2044	06/08/2020	11.09	Call	Bond Future	7,372.6200	7.3726	7,117.6900	7.1177	(3.458)	0	0	0
2020/01/23	2044	06/08/2020	9.01	Put	Bond Future	11,206.5900	11.2066	11,502.7800	11.5028	2.643	0	0	0
2020/01/23	2044	06/08/2020	9.66	Put	Bond Future	6,360.3600	6.3604	6,590.7300	6.5907	3.622	0	0	0
2020/01/23	2044	06/08/2020	9.88	Put	Bond Future	5,130.6000	5.1306	5,332.2100	5.3322	3.930	0	0	0
2020/01/23	2044	06/08/2020	10.93	Call	Bond Future	6,507.1000	6.5071	6,264.1200	6.2641	(3.734)	0	0	0
2020/01/23	2044	06/08/2020	10.93	Put	Bond Future	1,638.2900	1.6383	1,722.0600	1.7221	5.113	0	0	140
2020/01/23	2044	06/08/2020	9.87	Call	Bond Future	1,911.2600	1.9113	1,787.4400	1.7874	(6.478)	0	0	0
2020/01/23	2044	06/08/2020	9.87	Put	Bond Future	5,182.3400	5.1823	5,385.2700	5.3853	3.916	0	0	0
2020/01/23	2044	05/11/2020	11.43	Call	Bond Future	9,294.1400	9.2941	9,031.9500	9.0320	(2.821)	0	0	0
2020/01/23	2044	05/11/2020	9.72	Put	Bond Future	7,278.3100	7.2783	7,495.0700	7.4951	2.978	0	0	0
2020/01/23	2044	05/11/2020	9.97	Call	Bond Future	2,895.0000	2.8950	2,753.6800	2.7537	(4.882)	0	0	568
2020/01/23	2044	05/11/2020	9.29	Put	Bond Future	10,056.8200	10.0568	10,315.0700	10.3151	2.568	0	0	0
2020/01/23	2044	05/11/2020	9.96	Put	Bond Future	5,998.1200	5.9981	6,190.3900	6.1904	3.206	0	0	0
2020/01/23	2044	05/11/2020	10.36	Call	Bond Future	4,303.2900	4.3033	4,123.0900	4.1231	(4.187)	0	0	0
2020/01/23	2044	05/11/2020			Bond Future	10.3548	88.3857	10.3981	88.0532	0.418	0.0000	0.0000	0
2020/01/23	2044	05/11/2020	9.72	Call	Bond Future	2,142.6600	2.1427	2,026.8600	2.0269	(5.404)	0	0	1,815
2020/01/23	2044	05/11/2020	9.97	Put	Bond Future	5,949.1200	5.9491	6,140.3600	6.1404	3.215	0	0	0
2020/01/23	2044	05/11/2020	9.96	Call	Bond Future	2,862.2500	2.8623	2,721.9600	2.7220	(4.901)	0	0	0
2020/01/23	2044	05/11/2020	11.38	Call	Bond Future	9,053.8900	9.0539	8,794.7200	8.7947	(2.863)	0	0	0
2020/01/23	2044	05/11/2020	11.38	Put	Bond Future	1,721.0200	1.7210	1,794.4100	1.7944	4.264	0	0	568
2020/01/23	2044	05/11/2020	10.34	Call	Bond Future	4,224.4700	4.2245	4,046.2000	4.0462	(4.220)	0	0	0
2020/01/23	2044	05/11/2020	10.34	Put	Bond Future	4,338.9900	4.3390	4,493.2800	4.4933	3.556	0	0	0
2020/01/23	2044	05/11/2020	11.17	Put	Bond Future	2,111.8600	2.1119	2,198.4700	2.1985	4.101	0	0	1,815
2020/01/23	2044	05/11/2020	11.43	Put	Bond Future	1,630.9300	1.6309	1,701.3000	1.7013	4.315	0	0	1,815
2020/01/23	2044	05/11/2020	8.87	Put	Bond Future	13,433.3400	13.4333	13,721.9800	13.7220	2.149	0	0	0
2020/01/23	2044	05/11/2020	9.29	Call	Bond Future	1,148.9700	1.1490	1,074.6600	1.0747	(6.468)	0	0	568
2020/01/23	2044	05/11/2020	10.36	Put	Bond Future	4,263.5300	4.2635	4,415.8900	4.4159	3.574	0	0	0
2020/01/23	2044	05/11/2020	11.17	Call	Bond Future	8,030.9300	8.0309	7,784.9800	7.7850	(3.063)	0	0	0
2020/01/23	2044	05/11/2020	8.87	Call	Bond Future	589.8700	0.5899	545.9500	0.5459	(7.446)	0	0	1,815
2020/01/23	2044	05/11/2020	10.02	Put	Bond Future	5,707.3500	5.7074	5,893.4900	5.8935	3.261	0	0	0
2020/01/23	2044	05/11/2020	10.02	Call	Bond Future	3,060.1300	3.0601	2,913.7100	2.9137	(4.785)	0	0	1,815
2020/01/23	2044	05/11/2020	10.35	Call	Bond Future	4,263.8000	4.2638	4,084.5600	4.0846	(4.204)	0	0	0
2020/01/23	2044	05/11/2020	10.35	Put	Bond Future	4,301.1200	4.3011	4,454.4400	4.4544	3.565	0	0	0
2020/01/23	2046	06/02/2020			Bond Future	107.2865	107.2865	107.5624	107.5624	0.257	0.0000	0.0000	13,384
2020/01/23	2046	07/05/2020			Bond Future	107.4791	107.4791	107.7599	107.7599	0.261	0.0000	0.0000	3,975
2020/01/23	2046	06/08/2020			Bond Future	109.4540	109.4540	109.7399	109.7399	0.261	0.0000	0.0000	0
2020/01/23	2046	05/11/2020			Bond Future	109.6426	109.6426	109.9338	109.9338	0.266	0.0000	0.0000	0
2020/01/23	2050	06/02/2020			Bond Future	109.3618	109.3618	109.1385	109.1385	(0.204)	0.0000	0.0000	9,326
2020/01/23	2050	07/05/2020			Bond Future	111.3256	111.3256	111.0981	111.0981	(0.204)	0.0000	0.0000	2,590
2020/01/23	2050	06/08/2020			Bond Future	111.5064	111.5064	111.2748	111.2748	(0.208)	0.0000	0.0000	0
2020/01/23	2050	05/11/2020			Bond Future	113.5127	113.5127	113.2770	113.2770	(0.208)	0.0000	0.0000	0
2020/01/23	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
2020/01/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	AL37	06/02/2020			Index Future	687.3880	687.3880	687.0530	687.0530	(0.049)	0.0000	0.0000	0
2020/01/23	AL37	07/05/2020			Index Future	699.5610	699.5610	699.2180	699.2180	(0.049)	0.0000	0.0000	0
2020/01/23	AL37	06/08/2020			Index Future	712.1100	712.1100	711.7620	711.7620	(0.049)	0.0000	0.0000	0
2020/01/23	AL7T	06/02/2020			Index Future	793.3430	793.3430	791.8070	791.8070	(0.194)	0.0000	0.0000	0
2020/01/23	AL7T	07/05/2020			Index Future	807.3910	807.3910	805.8270	805.8270	(0.194)	0.0000	0.0000	0
2020/01/23	AL7T	06/08/2020			Index Future	821.8750	821.8750	820.2830	820.2830	(0.194)	0.0000	0.0000	0
2020/01/23	ALBI	06/02/2020			Index Future	706.5260	706.5260	704.8520	704.8520	(0.237)	0.0000	0.0000	416
2020/01/23	ALBI	07/05/2020			Index Future	719.0370	719.0370	717.3330	717.3330	(0.237)	0.0000	0.0000	0
2020/01/23	ALBI	06/08/2020			Index Future	731.9350	731.9350	730.2010	730.2010	(0.237)	0.0000	0.0000	0
2020/01/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	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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2020/01/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/23	ES33	06/02/2020			Bond Future	10.9110	79.1714	10.9549	78.9192	0.402	0.0000	0.0000	350
2020/01/23	ES33	07/05/2020			Bond Future	11.0327	76.7811	11.0782	76.5243	0.412	0.0000	0.0000	0
2020/01/23	ES33	06/08/2020			Bond Future	11.1574	78.1502	11.2046	77.8887	0.423	0.0000	0.0000	0
2020/01/23	ES33	05/11/2020			Bond Future	11.2878	75.7701	11.3368	75.5041	0.434	0.0000	0.0000	0
2020/01/23	ES42	06/02/2020			Bond Future	11.2097	80.4765	11.2537	80.1867	0.392	0.0000	0.0000	4,919
2020/01/23	ES42	07/05/2020			Bond Future	11.3288	77.6375	11.3743	77.3424	0.402	0.0000	0.0000	0
2020/01/23	ES42	06/08/2020			Bond Future	11.4489	79.0210	11.4961	78.7207	0.413	0.0000	0.0000	0
2020/01/23	ES42	05/11/2020			Bond Future	11.5731	76.1856	11.6221	75.8800	0.423	0.0000	0.0000	0
2020/01/23	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	GOVI	06/02/2020	703.15	Put	GOVI	45,650.0000	4.5650	62,970.0000	6.2970	37.941	0	0	0
2020/01/23	GOVI	06/02/2020			GOVI	698.5850	698.5850	696.8530	696.8530	(0.248)	0.0000	0.0000	351
2020/01/23	GOVI	06/02/2020	703.14	Put	GOVI	45,550.0000	4.5550	62,870.0000	6.2870	38.024	0	0	0
2020/01/23	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	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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2020/01/23	GOVI	06/02/2020	703.13	Put	GOVI	45,450.0000	4.5450	62,770.0000	6.2770	38.108	0	0	0
2020/01/23	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	GOVI	07/05/2020			GOVI	710.9560	710.9560	709.1920	709.1920	(0.248)	0.0000	0.0000	935
2020/01/23	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	GOVI	07/05/2020	720.00	Put	GOVI	90,440.0000	9.0440	108,080.0000	10.8080	19.505	0	0	0
2020/01/23	GOVI	07/05/2020	719.98	Put	GOVI	90,240.0000	9.0240	107,880.0000	10.7880	19.548	0	0	0
2020/01/23	GOVI	07/05/2020	719.99	Put	GOVI	90,340.0000	9.0340	107,980.0000	10.7980	19.526	0	0	0
2020/01/23	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	GOVI	06/08/2020	728.12	Put	GOVI	44,110.0000	4.4110	62,060.0000	6.2060	40.694	0	0	0
2020/01/23	GOVI	06/08/2020			GOVI	723.7090	723.7090	721.9140	721.9140	(0.248)	0.0000	0.0000	0
2020/01/23	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	GOVI	06/08/2020	728.14	Put	GOVI	44,310.0000	4.4310	62,260.0000	6.2260	40.510	0	0	0
2020/01/23	GOVI	06/08/2020	728.13	Put	GOVI	44,210.0000	4.4210	62,160.0000	6.2160	40.602	0	0	0
2020/01/23	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/23	IGOV	06/02/2020			Index Future	258.7070	258.7070	258.5940	258.5940	(0.044)	0.0000	0.0000	923
2020/01/23	IGOV	07/05/2020			Index Future	263.3520	263.3520	263.2370	263.2370	(0.044)	0.0000	0.0000	128
2020/01/23	IGOV	06/08/2020			Index Future	268.1390	268.1390	268.0220	268.0220	(0.044)	0.0000	0.0000	0
2020/01/23	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/23	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/01/23	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/23	IS05	17/12/2020			Interest Rate Swap	95.3500	95.3500	95.3500	95.3500	0.000	0.0000	0.0000	0
2020/01/23	IS05	16/03/2021			Interest Rate Swap	94.2900	94.2900	94.2900	94.2900	0.000	0.0000	0.0000	0
2020/01/23	IS05	15/06/2021			Interest Rate Swap	93.1600	93.1600	93.1600	93.1600	0.000	0.0000	0.0000	0
2020/01/23	IS05	21/09/2021			Interest Rate Swap	92.9900	92.9900	92.9900	92.9900	0.000	0.0000	0.0000	0
2020/01/23	IS05	21/12/2021			Interest Rate Swap	94.9100	94.9100	94.9200	94.9200	0.011	0.0000	0.0000	51
2020/01/23	IS05	15/03/2022			Interest Rate Swap	94.7900	94.7900	94.8000	94.8000	0.011	0.0000	0.0000	0
2020/01/23	IS05	21/06/2022			Interest Rate Swap	95.6900	95.6900	95.6900	95.6900	0.000	0.0000	0.0000	0
2020/01/23	IS05	20/09/2022			Interest Rate Swap	99.3700	99.3700	99.3600	99.3600	(0.010)	0.0000	0.0000	0
2020/01/23	IS05	20/12/2022			Interest Rate Swap	100.3700	100.3700	100.3500	100.3500	(0.020)	0.0000	0.0000	0
2020/01/23	IS05	22/03/2023			Interest Rate Swap	93.3900	93.3900	93.3800	93.3800	(0.011)	0.0000	0.0000	0
2020/01/23	IS05	20/06/2023			Interest Rate Swap	99.2700	99.2700	99.2700	99.2700	0.000	0.0000	0.0000	0
2020/01/23	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/23	IS10	17/12/2025			Interest Rate Swap	89.4100	89.4100	89.4400	89.4400	0.034	0.0000	0.0000	0
2020/01/23	IS10	16/03/2026			Interest Rate Swap	86.2000	86.2000	86.2400	86.2400	0.046	0.0000	0.0000	0
2020/01/23	IS10	15/06/2026			Interest Rate Swap	84.7900	84.7900	84.8300	84.8300	0.047	0.0000	0.0000	0
2020/01/23	IS10	21/09/2026			Interest Rate Swap	86.9200	86.9200	86.9700	86.9700	0.058	0.0000	0.0000	0
2020/01/23	IS10	21/12/2026			Interest Rate Swap	90.7600	90.7600	90.8200	90.8200	0.066	0.0000	0.0000	0
2020/01/23	IS10	15/03/2027			Interest Rate Swap	89.2100	89.2100	89.2700	89.2700	0.067	0.0000	0.0000	0
2020/01/23	IS10	21/06/2027			Interest Rate Swap	91.2800	91.2800	91.3400	91.3400	0.066	0.0000	0.0000	0
2020/01/23	IS10	20/09/2027			Interest Rate Swap	96.8300	96.8300	96.8700	96.8700	0.041	0.0000	0.0000	0
2020/01/23	IS10	20/12/2027			Interest Rate Swap	97.1500	97.1500	97.2000	97.2000	0.051	0.0000	0.0000	0

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2020/01/23	IS10	22/03/2028			Interest Rate Swap	90.4300	90.4300	90.4800	90.4800	0.055	0.0000	0.0000	0
2020/01/23	IS10	20/06/2028			Interest Rate Swap	97.8300	97.8300	97.8900	97.8900	0.061	0.0000	0.0000	0
2020/01/23	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/23	R023	06/02/2020	7.54	Call	Bond Future	1,630.3400	1.6303	1,616.3000	1.6163	(0.861)	0	0	0
2020/01/23	R023	06/02/2020			Bond Future	6.9396	105.6971	6.9447	105.6832	0.073	0.0000	0.0000	42,947
2020/01/23	R023	06/02/2020	7.52	Call	Bond Future	1,576.6700	1.5767	1,562.6100	1.5626	(0.892)	0	0	0
2020/01/23	R023	06/02/2020	7.52	Put	Bond Future	0.5900	0.0006	0.4500	0.0005	(23.729)	0	0	0
2020/01/23	R023	06/02/2020	7.54	Put	Bond Future	0.4800	0.0005	0.3600	0.0004	(25.000)	0	0	0
2020/01/23	R023	06/02/2020	7.53	Call	Bond Future	1,603.5000	1.6035	1,589.4600	1.5895	(0.876)	0	0	0
2020/01/23	R023	06/02/2020	7.53	Put	Bond Future	0.5300	0.0005	0.4100	0.0004	(22.642)	0	0	0
2020/01/23	R023	07/05/2020	6.91	Put	Bond Future	450.3300	0.4503	455.3900	0.4554	1.124	0	0	0
2020/01/23	R023	07/05/2020			Bond Future	6.9107	103.6381	6.9164	103.6237	0.082	0.0000	0.0000	13,512
2020/01/23	R023	07/05/2020	6.90	Call	Bond Future	434.8600	0.4349	425.7100	0.4257	(2.104)	0	0	0
2020/01/23	R023	07/05/2020	6.90	Put	Bond Future	462.1200	0.4621	467.3200	0.4673	1.125	0	0	0
2020/01/23	R023	07/05/2020	6.91	Call	Bond Future	448.5000	0.4485	439.2100	0.4392	(2.071)	0	0	0
2020/01/23	R023	07/05/2020	6.89	Call	Bond Future	421.4500	0.4215	412.4300	0.4124	(2.140)	0	0	0
2020/01/23	R023	07/05/2020	6.89	Put	Bond Future	474.1300	0.4741	479.4600	0.4795	1.124	0	0	0
2020/01/23	R023	06/08/2020	7.26	Call	Bond Future	1,239.7800	1.2398	1,227.9700	1.2280	(0.953)	0	0	0
2020/01/23	R023	06/08/2020			Bond Future	6.8621	105.4979	6.8683	105.4834	0.091	0.0000	0.0000	0
2020/01/23	R023	06/08/2020	7.26	Put	Bond Future	315.0800	0.3151	317.8500	0.3179	0.879	0	0	0
2020/01/23	R023	06/08/2020	7.27	Call	Bond Future	1,257.9400	1.2579	1,246.0700	1.2461	(0.944)	0	0	0
2020/01/23	R023	06/08/2020	7.28	Put	Bond Future	305.5300	0.3055	308.1900	0.3082	0.871	0	0	0
2020/01/23	R023	06/08/2020	7.27	Put	Bond Future	310.1300	0.3101	312.8400	0.3128	0.874	0	0	0
2020/01/23	R023	06/08/2020	7.28	Call	Bond Future	1,276.4300	1.2764	1,264.5100	1.2645	(0.934)	0	0	0
2020/01/23	R023	05/11/2020	7.46	Put	Bond Future	361.9200	0.3619	364.5800	0.3646	0.735	0	0	0
2020/01/23	R023	05/11/2020	7.47	Put	Bond Future	357.7500	0.3577	360.3700	0.3604	0.732	0	0	0
2020/01/23	R023	05/11/2020			Bond Future	6.8176	103.4619	6.8245	103.4472	0.102	0.0000	0.0000	0
2020/01/23	R023	05/11/2020	7.46	Call	Bond Future	1,717.1100	1.7171	1,705.0500	1.7050	(0.702)	0	0	0
2020/01/23	R023	05/11/2020	7.47	Call	Bond Future	1,733.8600	1.7339	1,721.7600	1.7218	(0.698)	0	0	0
2020/01/23	R023	05/11/2020	7.45	Call	Bond Future	1,700.4200	1.7004	1,688.3900	1.6884	(0.707)	0	0	0
2020/01/23	R023	05/11/2020	7.45	Put	Bond Future	366.1400	0.3661	368.8300	0.3688	0.735	0	0	0
2020/01/23	R035	06/02/2020	9.60	Call	Bond Future	421.7200	0.4217	300.2700	0.3003	(28.799)	0	0	0
2020/01/23	R035	06/02/2020	9.61	Put	Bond Future	1,228.8400	1.2288	1,431.2300	1.4312	16.470	0	0	0
2020/01/23	R035	06/02/2020			Bond Future	9.7142	97.4455	9.7585	97.1166	0.456	0.0000	0.0000	118,437
2020/01/23	R035	06/02/2020	9.60	Put	Bond Future	1,278.0300	1.2780	1,485.5400	1.4855	16.237	0	0	0
2020/01/23	R035	06/02/2020	9.61	Call	Bond Future	447.9500	0.4480	321.3800	0.3214	(28.255)	0	0	0
2020/01/23	R035	06/02/2020	9.59	Call	Bond Future	396.4700	0.3965	280.1100	0.2801	(29.349)	0	0	0
2020/01/23	R035	06/02/2020	9.59	Put	Bond Future	1,328.2900	1.3283	1,540.8900	1.5409	16.006	0	0	0
2020/01/23	R035	07/05/2020	10.57	Put	Bond Future	585.9000	0.5859	638.1300	0.6381	8.914	0	0	3,530
2020/01/23	R035	07/05/2020	9.75	Call	Bond Future	2,006.2300	2.0062	1,836.4000	1.8364	(8.465)	0	0	5,000
2020/01/23	R035	07/05/2020	10.75	Put	Bond Future	432.6300	0.4326	471.8400	0.4718	9.063	0	0	5,000
2020/01/23	R035	07/05/2020	9.48	Put	Bond Future	3,457.3300	3.4573	3,673.8000	3.6738	6.261	0	0	0
2020/01/23	R035	07/05/2020	9.47	Call	Bond Future	1,110.6200	1.1106	994.0200	0.9940	(10.499)	0	0	0
2020/01/23	R035	07/05/2020			Bond Future	9.7907	94.6698	9.8365	94.3348	0.468	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
2020/01/23	R035	07/05/2020	9.11	Put	Bond Future	5,562.4400	5.5624	5,844.2900	5.8443	5.067	0	0	0
2020/01/23	R035	07/05/2020	9.11	Call	Bond Future	370.3800	0.3704	317.2400	0.3172	(14.347)	0	0	5,000
2020/01/23	R035	07/05/2020	9.78	Put	Bond Future	2,197.8000	2.1978	2,357.3900	2.3574	7.261	0	0	0
2020/01/23	R035	07/05/2020	10.57	Call	Bond Future	6,052.2800	6.0523	5,769.5200	5.7695	(4.672)	0	0	0
2020/01/23	R035	07/05/2020	9.75	Put	Bond Future	2,305.1200	2.3051	2,470.2800	2.4703	7.165	0	0	0
2020/01/23	R035	07/05/2020	10.75	Call	Bond Future	7,094.0900	7.0941	6,798.3100	6.7983	(4.169)	0	0	0
2020/01/23	R035	07/05/2020	9.48	Call	Bond Future	1,138.2600	1.1383	1,019.7400	1.0197	(10.412)	0	0	0
2020/01/23	R035	07/05/2020	9.47	Put	Bond Future	3,505.7300	3.5057	3,724.1200	3.7241	6.230	0	0	0
2020/01/23	R035	07/05/2020	9.78	Call	Bond Future	2,119.5200	2.1195	1,944.1200	1.9441	(8.275)	0	0	3,530
2020/01/23	R035	07/05/2020	9.18	Put	Bond Future	5,115.9400	5.1159	5,386.7300	5.3867	5.293	0	0	0
2020/01/23	R035	07/05/2020	9.18	Call	Bond Future	476.9300	0.4769	412.7300	0.4127	(13.461)	0	0	3,530
2020/01/23	R035	07/05/2020	9.49	Call	Bond Future	1,166.4900	1.1665	1,046.0500	1.0461	(10.325)	0	0	0
2020/01/23	R035	07/05/2020	9.49	Put	Bond Future	3,409.6100	3.4096	3,624.1600	3.6242	6.293	0	0	0
2020/01/23	R035	06/08/2020	9.00	Put	Bond Future	7,280.3400	7.2803	7,554.6400	7.5546	3.768	0	0	0
2020/01/23	R035	06/08/2020	9.92	Put	Bond Future	2,895.8500	2.8958	3,049.5200	3.0495	5.307	0	0	0
2020/01/23	R035	06/08/2020			Bond Future	9.8680	96.3612	9.9154	96.0202	0.480	0.0000	0.0000	0
2020/01/23	R035	06/08/2020	9.00	Call	Bond Future	696.4600	0.6965	629.7400	0.6297	(9.580)	0	0	24,761
2020/01/23	R035	06/08/2020	9.92	Call	Bond Future	3,269.8000	3.2698	3,082.4500	3.0825	(5.730)	0	0	0
2020/01/23	R035	06/08/2020	9.93	Call	Bond Future	3,309.1100	3.3091	3,120.4900	3.1205	(5.700)	0	0	0
2020/01/23	R035	06/08/2020	9.91	Put	Bond Future	2,928.8200	2.9288	3,083.7600	3.0838	5.290	0	0	0
2020/01/23	R035	06/08/2020	8.75	Put	Bond Future	8,967.6600	8.9677	9,268.1100	9.2681	3.350	0	0	0
2020/01/23	R035	06/08/2020	8.75	Call	Bond Future	362.5100	0.3625	321.9400	0.3219	(11.191)	0	0	3,000
2020/01/23	R035	06/08/2020	9.93	Put	Bond Future	2,863.4700	2.8635	3,015.8700	3.0159	5.322	0	0	0
2020/01/23	R035	06/08/2020	9.91	Call	Bond Future	3,231.0000	3.2310	3,044.9200	3.0449	(5.759)	0	0	0
2020/01/23	R035	05/11/2020	10.34	Put	Bond Future	2,658.2500	2.6582	2,782.4700	2.7825	4.673	0	0	0
2020/01/23	R035	05/11/2020			Bond Future	9.9509	93.5983	9.9999	93.2514	0.493	0.0000	0.0000	0
2020/01/23	R035	05/11/2020	10.33	Call	Bond Future	5,317.3400	5.3173	5,095.5400	5.0955	(4.171)	0	0	0
2020/01/23	R035	05/11/2020	10.33	Put	Bond Future	2,682.7900	2.6828	2,807.9200	2.8079	4.664	0	0	0
2020/01/23	R035	05/11/2020	10.34	Call	Bond Future	5,360.8000	5.3608	5,138.0900	5.1381	(4.154)	0	0	0
2020/01/23	R035	05/11/2020	10.32	Call	Bond Future	5,274.3100	5.2743	5,053.4300	5.0534	(4.188)	0	0	0
2020/01/23	R035	05/11/2020	10.32	Put	Bond Future	2,707.8400	2.7078	2,833.8900	2.8339	4.655	0	0	0
2020/01/23	R186	06/02/2020	8.57	Call	Bond Future	2,473.7700	2.4738	2,391.9600	2.3920	(3.307)	0	0	0
2020/01/23	R186	06/02/2020	8.50	Call	Bond Future	2,108.8000	2.1088	2,027.1400	2.0271	(3.872)	0	0	0
2020/01/23	R186	06/02/2020	8.11	Put	Bond Future	547.2200	0.5472	573.4600	0.5735	4.795	0	0	0
2020/01/23	R186	06/02/2020			Bond Future	8.1236	113.7799	8.1382	113.6988	0.179	8.1367	8.1367	100,320
2020/01/23	R186	06/02/2020	8.55	Call	Bond Future	2,368.7800	2.3688	2,286.9800	2.2870	(3.453)	0	0	0
2020/01/23	R186	06/02/2020	8.55	Put	Bond Future	21.0500	0.0210	20.3600	0.0204	(3.278)	0	0	0
2020/01/23	R186	06/02/2020	8.11	Call	Bond Future	471.1700	0.4712	416.3000	0.4163	(11.645)	0	0	821
2020/01/23	R186	06/02/2020	8.57	Put	Bond Future	17.4700	0.0175	16.7700	0.0168	(4.007)	0	0	0
2020/01/23	R186	06/02/2020	9.00	Put	Bond Future	0.1700	0.0002	0.1300	0.0001	(23.529)	0	0	821
2020/01/23	R186	06/02/2020	8.50	Put	Bond Future	33.1100	0.0331	32.5600	0.0326	(1.661)	0	0	821
2020/01/23	R186	06/02/2020	8.56	Call	Bond Future	2,421.2200	2.4212	2,339.4100	2.3394	(3.379)	0	0	0
2020/01/23	R186	06/02/2020	8.56	Put	Bond Future	19.1900	0.0192	18.4900	0.0185	(3.648)	0	0	0
2020/01/23	R186	06/02/2020	9.00	Call	Bond Future	4,757.8700	4.7579	4,676.7200	4.6767	(1.706)	0	0	0
2020/01/23	R186	07/05/2020	7.90	Put	Bond Future	2,219.9500	2.2200	2,269.4200	2.2694	2.228	0	0	2,500
2020/01/23	R186	07/05/2020	8.28	Put	Bond Future	1,113.5400	1.1135	1,142.8000	1.1428	2.628	0	0	0
2020/01/23	R186	07/05/2020	8.93	Call	Bond Future	4,278.5500	4.2786	4,203.5600	4.2036	(1.753)	0	0	0

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2020/01/23	R186	07/05/2020	8.09	Put	Bond Future	1,601.9500	1.6019	1,641.0400	1.6410	2.440	0	0	0
2020/01/23	R186	07/05/2020			Bond Future	8.1718	115.7947	8.1871	115.7120	0.187	0.0000	0.0000	4,228
2020/01/23	R186	07/05/2020	8.50	Call	Bond Future	2,460.2000	2.4602	2,397.0800	2.3971	(2.566)	0	0	0
2020/01/23	R186	07/05/2020	8.50	Put	Bond Future	705.7700	0.7058	725.3300	0.7253	2.771	0	0	23,230
2020/01/23	R186	07/05/2020	8.08	Call	Bond Future	1,134.2300	1.1342	1,091.1900	1.0912	(3.795)	0	0	0
2020/01/23	R186	07/05/2020	8.08	Put	Bond Future	1,631.1300	1.6311	1,670.7700	1.6708	2.430	0	0	0
2020/01/23	R186	07/05/2020	7.90	Call	Bond Future	740.2100	0.7402	707.0000	0.7070	(4.487)	0	0	0
2020/01/23	R186	07/05/2020	8.28	Call	Bond Future	1,695.9700	1.6960	1,642.5500	1.6425	(3.150)	0	0	6,000
2020/01/23	R186	07/05/2020	8.93	Put	Bond Future	278.6400	0.2786	286.3300	0.2863	2.760	0	0	6,000
2020/01/23	R186	07/05/2020	8.09	Call	Bond Future	1,159.3400	1.1593	1,115.7500	1.1158	(3.760)	0	0	0
2020/01/23	R186	07/05/2020	7.60	Put	Bond Future	3,452.5200	3.4525	3,516.9100	3.5169	1.865	0	0	0
2020/01/23	R186	07/05/2020	7.60	Call	Bond Future	310.2300	0.3102	291.9400	0.2919	(5.896)	0	0	6,000
2020/01/23	R186	07/05/2020	8.07	Call	Bond Future	1,109.7000	1.1097	1,067.2000	1.0672	(3.830)	0	0	0
2020/01/23	R186	07/05/2020	8.07	Put	Bond Future	1,660.9100	1.6609	1,701.0900	1.7011	2.419	0	0	0
2020/01/23	R186	06/08/2020	8.38	Put	Bond Future	1,559.7800	1.5598	1,590.8400	1.5908	1.991	0	0	0
2020/01/23	R186	06/08/2020			Bond Future	8.2195	112.5657	8.2356	112.4815	0.196	0.0000	0.0000	0
2020/01/23	R186	06/08/2020	8.37	Call	Bond Future	2,362.7800	2.3628	2,310.0000	2.3100	(2.234)	0	0	0
2020/01/23	R186	06/08/2020	8.37	Put	Bond Future	1,580.7300	1.5807	1,612.1300	1.6121	1.986	0	0	0
2020/01/23	R186	06/08/2020	8.38	Call	Bond Future	2,393.5300	2.3935	2,340.4100	2.3404	(2.219)	0	0	0
2020/01/23	R186	06/08/2020	8.36	Call	Bond Future	2,332.5500	2.3325	2,280.1100	2.2801	(2.248)	0	0	0
2020/01/23	R186	06/08/2020	8.36	Put	Bond Future	1,602.2300	1.6022	1,633.9700	1.6340	1.981	0	0	0
2020/01/23	R186	05/11/2020	8.64	Put	Bond Future	1,509.2400	1.5092	1,536.9100	1.5369	1.833	0	0	0
2020/01/23	R186	05/11/2020	8.65	Call	Bond Future	3,387.1600	3.3872	3,329.0200	3.3290	(1.716)	0	0	0
2020/01/23	R186	05/11/2020			Bond Future	8.2696	114.5901	8.2866	114.5046	0.206	0.0000	0.0000	0
2020/01/23	R186	05/11/2020	8.66	Call	Bond Future	3,419.9600	3.4200	3,361.5600	3.3616	(1.708)	0	0	0
2020/01/23	R186	05/11/2020	8.66	Put	Bond Future	1,476.2000	1.4762	1,503.3500	1.5034	1.839	0	0	0
2020/01/23	R186	05/11/2020	9.26	Put	Bond Future	765.3200	0.7653	780.1500	0.7802	1.938	0	0	3,500
2020/01/23	R186	05/11/2020	8.64	Call	Bond Future	3,354.4900	3.3545	3,296.6100	3.2966	(1.725)	0	0	0
2020/01/23	R186	05/11/2020	7.84	Put	Bond Future	3,463.4000	3.4634	3,515.3900	3.5154	1.501	0	0	0
2020/01/23	R186	05/11/2020	8.65	Put	Bond Future	1,492.6400	1.4926	1,520.0500	1.5200	1.836	0	0	0
2020/01/23	R186	05/11/2020	8.34	Put	Bond Future	2,090.8300	2.0908	2,126.9700	2.1270	1.729	0	0	0
2020/01/23	R186	05/11/2020	8.34	Call	Bond Future	2,444.7500	2.4447	2,395.3400	2.3953	(2.021)	0	0	3,500
2020/01/23	R186	05/11/2020	9.26	Call	Bond Future	5,612.2400	5.6122	5,541.5200	5.5415	(1.260)	0	0	0
2020/01/23	R186	05/11/2020	7.84	Call	Bond Future	1,273.6300	1.2736	1,240.0700	1.2401	(2.635)	0	0	3,500
2020/01/23	R197	06/02/2020			Bond Future	301.4353	301.4353	301.4035	301.4035	(0.011)	0.0000	0.0000	2,540
2020/01/23	R197	07/05/2020			Bond Future	306.8478	306.8478	306.8150	306.8150	(0.011)	0.0000	0.0000	1,400
2020/01/23	R197	06/08/2020			Bond Future	304.7570	304.7570	304.7237	304.7237	(0.011)	0.0000	0.0000	0
2020/01/23	R197	05/11/2020			Bond Future	310.2403	310.2403	310.2069	310.2069	(0.011)	0.0000	0.0000	0
2020/01/23	R202	06/02/2020			Bond Future	225.2762	225.2762	225.2565	225.2565	(0.009)	0.0000	0.0000	7,769
2020/01/23	R202	07/05/2020			Bond Future	229.3213	229.3213	229.3008	229.3008	(0.009)	0.0000	0.0000	1,904
2020/01/23	R202	06/08/2020			Bond Future	229.4296	229.4296	229.4090	229.4090	(0.009)	0.0000	0.0000	0
2020/01/23	R202	05/11/2020			Bond Future	233.5579	233.5579	233.5371	233.5371	(0.009)	0.0000	0.0000	0
2020/01/23	R208	06/02/2020	6.13	Put	Bond Future	535.4100	0.5354	536.4700	0.5365	0.198	0	0	0
2020/01/23	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	R208	06/02/2020			Bond Future	6.6248	102.5952	6.6258	102.5941	0.015	0.0000	0.0000	16,997

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2020/01/23	R208	06/02/2020	6.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	R208	06/02/2020	6.12	Put	Bond Future	546.2800		0.5463	547.3400	0.5473	0.194	0	0	0
2020/01/23	R208	06/02/2020	6.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	R208	06/02/2020	6.14	Put	Bond Future	524.5500		0.5245	525.6100	0.5256	0.202	0	0	0
2020/01/23	R208	07/05/2020	4.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	R208	07/05/2020	4.80	Put	Bond Future	1,428.6800		1.4287	1,429.9200	1.4299	0.087	0	0	0
2020/01/23	R208	07/05/2020			Bond Future	6.4617		101.0094	6.4632	101.0081	0.023	0.0000	0.0000	60
2020/01/23	R208	07/05/2020	4.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	R208	07/05/2020	4.82	Put	Bond Future	1,411.2900		1.4113	1,412.5300	1.4125	0.088	0	0	0
2020/01/23	R208	07/05/2020	4.81	Put	Bond Future	1,419.9800		1.4200	1,421.2200	1.4212	0.087	0	0	0
2020/01/23	R208	07/05/2020	4.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	R208	06/08/2020	5.57	Put	Bond Future	355.4800		0.3555	356.5300	0.3565	0.295	0	0	0
2020/01/23	R208	06/08/2020			Bond Future	6.1305		102.8238	6.1324	102.8226	0.032	0.0000	0.0000	0
2020/01/23	R208	06/08/2020	5.56	Call	Bond Future	7.2100		0.0072	7.0500	0.0071	(2.219)	0	0	0
2020/01/23	R208	06/08/2020	5.56	Put	Bond Future	361.3700		0.3614	362.4300	0.3624	0.293	0	0	0
2020/01/23	R208	06/08/2020	5.57	Call	Bond Future	7.5500		0.0076	7.3800	0.0074	(2.252)	0	0	0
2020/01/23	R208	06/08/2020	5.55	Call	Bond Future	6.9000		0.0069	6.7400	0.0067	(2.319)	0	0	0
2020/01/23	R208	06/08/2020	5.55	Put	Bond Future	367.2900		0.3673	368.3500	0.3684	0.289	0	0	0
2020/01/23	R208	05/11/2020	4.78	Call	Bond Future	15.3300		0.0153	15.0900	0.0151	(1.566)	0	0	0
2020/01/23	R208	05/11/2020	4.77	Put	Bond Future	254.1900		0.2542	255.0800	0.2551	0.350	0	0	0
2020/01/23	R208	05/11/2020			Bond Future	5.3932		101.2652	5.3962	101.2641	0.055	0.0000	0.0000	0
2020/01/23	R208	05/11/2020	4.79	Call	Bond Future	16.0800		0.0161	15.8300	0.0158	(1.555)	0	0	0
2020/01/23	R208	05/11/2020	4.79	Put	Bond Future	247.7600		0.2478	248.6400	0.2486	0.355	0	0	0
2020/01/23	R208	05/11/2020	4.78	Put	Bond Future	250.8600		0.2509	251.7500	0.2518	0.355	0	0	0
2020/01/23	R208	05/11/2020	4.77	Call	Bond Future	14.8100		0.0148	14.5700	0.0146	(1.621)	0	0	0
2020/01/23	R209	06/02/2020	9.52	Put	Bond Future	1,674.9600		1.6750	1,894.8000	1.8948	13.125	0	0	0
2020/01/23	R209	06/02/2020			Bond Future	9.7524		74.0884	9.7968	73.8074	0.455	0.0000	0.0000	85,049
2020/01/23	R209	06/02/2020	9.51	Call	Bond Future	165.3200		0.1653	107.5100	0.1075	(34.969)	0	0	0
2020/01/23	R209	06/02/2020	9.51	Put	Bond Future	1,727.9100		1.7279	1,951.0800	1.9511	12.916	0	0	0
2020/01/23	R209	06/02/2020	9.40	Put	Bond Future	2,354.7100		2.3547	2,607.7300	2.6077	10.745	0	0	0
2020/01/23	R209	06/02/2020	9.40	Call	Bond Future	66.7500		0.0667	38.7900	0.0388	(41.888)	0	0	7,500
2020/01/23	R209	06/02/2020	9.52	Call	Bond Future	177.8000		0.1778	116.6600	0.1167	(34.387)	0	0	0
2020/01/23	R209	06/02/2020	9.50	Call	Bond Future	153.5100		0.1535	98.9200	0.0989	(35.561)	0	0	0
2020/01/23	R209	06/02/2020	9.50	Put	Bond Future	1,781.6200		1.7816	2,008.0100	2.0080	12.707	0	0	0
2020/01/23	R209	07/05/2020	9.47	Call	Bond Future	942.6500		0.9427	845.4200	0.8454	(10.315)	0	0	0
2020/01/23	R209	07/05/2020			Bond Future	9.8245		72.2498	9.8703	71.9638	0.466	0.0000	0.0000	6,500
2020/01/23	R209	07/05/2020	9.45	Call	Bond Future	898.6600		0.8987	804.5300	0.8045	(10.474)	0	0	0
2020/01/23	R209	07/05/2020	9.45	Put	Bond Future	3,301.9500		3.3019	3,493.8500	3.4938	5.812	0	0	0
2020/01/23	R209	07/05/2020	9.47	Put	Bond Future	3,214.7000		3.2147	3,403.5000	3.4035	5.873	0	0	0
2020/01/23	R209	07/05/2020	9.46	Call	Bond Future	920.4900		0.9205	824.8200	0.8248	(10.393)	0	0	0
2020/01/23	R209	07/05/2020	9.46	Put	Bond Future	3,258.1200		3.2581	3,448.4800	3.4485	5.843	0	0	0
2020/01/23	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	R209	06/08/2020	5.55	Put	Bond Future	35,976.3900		35.9764	36,267.6100	36.2676	0.809	0	0	0
2020/01/23	R209	06/08/2020			Bond Future	9.8974		73.5404	9.9447	73.2491	0.477	0.0000	0.0000	0
2020/01/23	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	R209	06/08/2020	5.57	Put	Bond Future	35,759.5500		35.7595	36,050.7700	36.0508	0.814	0	0	0
2020/01/23	R209	06/08/2020	5.56	Put	Bond Future	35,867.9000		35.8679	36,159.1200	36.1591	0.812	0	0	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
2020/01/23	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/23	R209	05/11/2020	10.02	Call	Bond Future	3,450.4100		3.4504	3,287.6800	3.2877	(4.716)	0	0	0
2020/01/23	R209	05/11/2020			Bond Future	9.9720		71.7160	10.0207	71.4197	0.488	0.0000	0.0000	0
2020/01/23	R209	05/11/2020	10.00	Call	Bond Future	3,386.5400		3.3865	3,225.5600	3.2256	(4.754)	0	0	0
2020/01/23	R209	05/11/2020	10.00	Put	Bond Future	3,216.1000		3.2161	3,351.3800	3.3514	4.206	0	0	0
2020/01/23	R209	05/11/2020	10.02	Put	Bond Future	3,158.4600		3.1585	3,291.9900	3.2920	4.228	0	0	0
2020/01/23	R209	05/11/2020	10.01	Call	Bond Future	3,418.4100		3.4184	3,256.5400	3.2565	(4.735)	0	0	0
2020/01/23	R209	05/11/2020	10.01	Put	Bond Future	3,187.1800		3.1872	3,321.5700	3.3216	4.217	0	0	0
2020/01/23	R210	06/02/2020			Bond Future	187.5365		187.5365	187.5192	187.5192	(0.009)	0.0000	0.0000	1,077
2020/01/23	R210	07/05/2020			Bond Future	188.2756		188.2756	188.2579	188.2579	(0.009)	0.0000	0.0000	864
2020/01/23	R210	06/08/2020			Bond Future	191.7348		191.7348	191.7169	191.7169	(0.009)	0.0000	0.0000	0
2020/01/23	R210	05/11/2020			Bond Future	192.4852		192.4852	192.4672	192.4672	(0.009)	0.0000	0.0000	0
2020/01/23	R212	06/02/2020			Bond Future	161.6667		161.6667	161.6486	161.6486	(0.011)	0.0000	0.0000	7,763
2020/01/23	R212	07/05/2020			Bond Future	164.5695		164.5695	164.5509	164.5509	(0.011)	0.0000	0.0000	1,526
2020/01/23	R212	06/08/2020			Bond Future	165.3178		165.3178	165.2989	165.2989	(0.011)	0.0000	0.0000	0
2020/01/23	R212	05/11/2020			Bond Future	168.2925		168.2925	168.2734	168.2734	(0.011)	0.0000	0.0000	0
2020/01/23	R213	06/02/2020	9.27	Call	Bond Future	881.8100		0.8818	754.2100	0.7542	(14.470)	0	0	0
2020/01/23	R213	06/02/2020	9.26	Put	Bond Future	462.4500		0.4624	517.3600	0.5174	11.874	0	0	0
2020/01/23	R213	06/02/2020			Bond Future	9.1977		88.1191	9.2270	87.9391	0.319	0.0000	0.0000	20,142
2020/01/23	R213	06/02/2020	9.28	Call	Bond Future	920.0300		0.9200	789.9200	0.7899	(14.142)	0	0	0
2020/01/23	R213	06/02/2020	9.28	Put	Bond Future	416.0600		0.4161	465.8800	0.4659	11.974	0	0	0
2020/01/23	R213	06/02/2020	9.27	Put	Bond Future	438.8400		0.4388	491.1700	0.4912	11.925	0	0	0
2020/01/23	R213	06/02/2020	9.26	Call	Bond Future	844.3600		0.8444	719.3400	0.7193	(14.806)	0	0	0
2020/01/23	R213	07/05/2020	9.01	Put	Bond Future	2,595.1800		2.5952	2,705.2400	2.7052	4.241	0	0	0
2020/01/23	R213	07/05/2020	9.00	Call	Bond Future	1,016.2100		1.0162	944.0500	0.9441	(7.101)	0	0	0
2020/01/23	R213	07/05/2020			Bond Future	9.2646		86.1291	9.2950	85.9458	0.328	0.0000	0.0000	55
2020/01/23	R213	07/05/2020	9.01	Call	Bond Future	1,039.2000		1.0392	965.9800	0.9660	(7.046)	0	0	0
2020/01/23	R213	07/05/2020	9.00	Put	Bond Future	2,634.0800		2.6341	2,745.2000	2.7452	4.219	0	0	0
2020/01/23	R213	07/05/2020	9.02	Call	Bond Future	1,062.5100		1.0625	988.2400	0.9882	(6.990)	0	0	0
2020/01/23	R213	07/05/2020	9.02	Put	Bond Future	2,556.6600		2.5567	2,665.6700	2.6657	4.264	0	0	0
2020/01/23	R213	06/08/2020	9.31	Call	Bond Future	2,402.1200		2.4021	2,302.6300	2.3026	(4.142)	0	0	0
2020/01/23	R213	06/08/2020			Bond Future	9.3318		87.6692	9.3633	87.4826	0.338	0.0000	0.0000	0
2020/01/23	R213	06/08/2020	9.29	Call	Bond Future	2,341.1200		2.3411	2,243.0900	2.2431	(4.187)	0	0	0
2020/01/23	R213	06/08/2020	9.29	Put	Bond Future	2,589.3600		2.5894	2,677.9100	2.6779	3.420	0	0	0
2020/01/23	R213	06/08/2020	9.31	Put	Bond Future	2,531.3800		2.5314	2,618.4700	2.6185	3.440	0	0	0
2020/01/23	R213	06/08/2020	9.30	Call	Bond Future	2,371.5200		2.3715	2,272.7600	2.2728	(4.164)	0	0	0
2020/01/23	R213	06/08/2020	9.30	Put	Bond Future	2,560.2400		2.5602	2,648.0600	2.6481	3.430	0	0	0
2020/01/23	R213	05/11/2020	9.60	Put	Bond Future	2,437.7400		2.4377	2,513.8300	2.5138	3.121	0	0	0
2020/01/23	R213	05/11/2020	9.59	Call	Bond Future	3,527.4700		3.5275	3,414.3400	3.4143	(3.207)	0	0	0
2020/01/23	R213	05/11/2020			Bond Future	9.4054		85.6992	9.4381	85.5093	0.347	0.0000	0.0000	0
2020/01/23	R213	05/11/2020	9.60	Call	Bond Future	3,560.5400		3.5605	3,446.8300	3.4468	(3.194)	0	0	0
2020/01/23	R213	05/11/2020	9.59	Put	Bond Future	2,461.9000		2.4619	2,538.5700	2.5386	3.114	0	0	0
2020/01/23	R213	05/11/2020	9.61	Call	Bond Future	3,593.7400		3.5937	3,479.4700	3.4795	(3.180)	0	0	0
2020/01/23	R213	05/11/2020	9.61	Put	Bond Future	2,413.7600		2.4138	2,489.2900	2.4893	3.129	0	0	0

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2020/01/23	R214	06/02/2020	9.73	Call	Bond Future	187.4500	0.1875	123.4400	0.1234	(34.148)	0	0	0
2020/01/23	R214	06/02/2020	9.87	Put	Bond Future	1,074.4300	1.0744	1,245.2700	1.2453	15.901	0	0	0
2020/01/23	R214	06/02/2020	10.42	Call	Bond Future	2,972.1900	2.9722	2,691.8600	2.6919	(9.432)	0	0	0
2020/01/23	R214	06/02/2020			Bond Future	9.9630	72.6701	10.0074	72.3782	0.445	0.0000	0.0000	18,023
2020/01/23	R214	06/02/2020	9.71	Call	Bond Future	161.4800	0.1615	104.3800	0.1044	(35.360)	0	0	0
2020/01/23	R214	06/02/2020	9.71	Put	Bond Future	1,864.6200	1.8646	2,099.4100	2.0994	12.592	0	0	0
2020/01/23	R214	06/02/2020	10.42	Put	Bond Future	55.4500	0.0554	67.0100	0.0670	20.848	0	0	1,000
2020/01/23	R214	06/02/2020	9.73	Put	Bond Future	1,753.6100	1.7536	1,981.4900	1.9815	12.995	0	0	0
2020/01/23	R214	06/02/2020	9.52	Call	Bond Future	28.3300	0.0283	14.7600	0.0148	(47.900)	0	0	1,000
2020/01/23	R214	06/02/2020	9.87	Call	Bond Future	455.6900	0.4557	334.6400	0.3346	(26.564)	0	0	1,000
2020/01/23	R214	06/02/2020	9.72	Call	Bond Future	174.1300	0.1741	113.6200	0.1136	(34.750)	0	0	0
2020/01/23	R214	06/02/2020	9.72	Put	Bond Future	1,808.7300	1.8087	2,040.1100	2.0401	12.792	0	0	0
2020/01/23	R214	06/02/2020	9.52	Put	Bond Future	3,053.7100	3.0537	3,332.0300	3.3320	9.114	0	0	0
2020/01/23	R214	07/05/2020	9.77	Put	Bond Future	2,972.4100	2.9724	3,153.1300	3.1531	6.080	0	0	0
2020/01/23	R214	07/05/2020			Bond Future	10.0335	70.6602	10.0792	70.3631	0.455	0.0000	0.0000	1,000
2020/01/23	R214	07/05/2020	9.76	Call	Bond Future	1,192.9500	1.1930	1,078.1900	1.0782	(9.620)	0	0	0
2020/01/23	R214	07/05/2020	9.76	Put	Bond Future	3,014.6700	3.0147	3,197.0100	3.1970	6.048	0	0	0
2020/01/23	R214	07/05/2020	9.31	Put	Bond Future	5,324.4700	5.3245	5,574.8800	5.5749	4.703	0	0	0
2020/01/23	R214	07/05/2020	10.66	Put	Bond Future	742.8500	0.7428	803.4200	0.8034	8.154	0	0	1,250
2020/01/23	R214	07/05/2020	9.77	Call	Bond Future	1,218.6200	1.2186	1,102.2400	1.1022	(9.550)	0	0	0
2020/01/23	R214	07/05/2020	9.31	Call	Bond Future	337.7600	0.3378	291.0700	0.2911	(13.823)	0	0	1,250
2020/01/23	R214	07/05/2020	9.91	Put	Bond Future	2,425.4000	2.4254	2,583.3900	2.5834	6.514	0	0	0
2020/01/23	R214	07/05/2020	9.91	Call	Bond Future	1,612.0300	1.6120	1,472.9200	1.4729	(8.629)	0	0	1,250
2020/01/23	R214	07/05/2020	10.66	Call	Bond Future	4,648.0500	4.6481	4,411.5200	4.4115	(5.089)	0	0	0
2020/01/23	R214	07/05/2020	9.75	Call	Bond Future	1,167.6200	1.1676	1,054.4700	1.0545	(9.691)	0	0	0
2020/01/23	R214	07/05/2020	9.75	Put	Bond Future	3,057.3700	3.0574	3,241.3200	3.2413	6.017	0	0	0
2020/01/23	R214	06/08/2020	9.98	Put	Bond Future	3,272.3700	3.2724	3,426.7400	3.4267	4.717	0	0	0
2020/01/23	R214	06/08/2020	9.97	Call	Bond Future	2,431.4400	2.4314	2,284.4900	2.2845	(6.044)	0	0	0
2020/01/23	R214	06/08/2020			Bond Future	10.1045	71.9222	10.1515	71.6197	0.466	0.0000	0.0000	0
2020/01/23	R214	06/08/2020	9.98	Call	Bond Future	2,462.4600	2.4625	2,314.3700	2.3144	(6.014)	0	0	0
2020/01/23	R214	06/08/2020	9.97	Put	Bond Future	3,307.0700	3.3071	3,462.5800	3.4626	4.702	0	0	0
2020/01/23	R214	06/08/2020	9.99	Call	Bond Future	2,493.6700	2.4937	2,344.4500	2.3444	(5.984)	0	0	0
2020/01/23	R214	06/08/2020	9.99	Put	Bond Future	3,237.9600	3.2380	3,391.2000	3.3912	4.733	0	0	0
2020/01/23	R214	05/11/2020	10.26	Put	Bond Future	3,274.4500	3.2744	3,409.5300	3.4095	4.125	0	0	0
2020/01/23	R214	05/11/2020			Bond Future	10.1796	69.9233	10.2281	69.6156	0.476	0.0000	0.0000	0
2020/01/23	R214	05/11/2020	10.25	Call	Bond Future	3,749.8800	3.7499	3,578.0800	3.5781	(4.581)	0	0	0
2020/01/23	R214	05/11/2020	10.25	Put	Bond Future	3,303.7200	3.3037	3,439.6700	3.4397	4.115	0	0	0
2020/01/23	R214	05/11/2020	10.26	Call	Bond Future	3,783.6000	3.7836	3,610.9300	3.6109	(4.564)	0	0	0
2020/01/23	R214	05/11/2020	10.24	Call	Bond Future	3,716.5300	3.7165	3,545.6100	3.5456	(4.599)	0	0	0
2020/01/23	R214	05/11/2020	10.24	Put	Bond Future	3,333.4600	3.3335	3,470.2900	3.4703	4.105	0	0	0
2020/01/23	R248	06/02/2020	9.71	Put	Bond Future	3,338.2000	3.3382	3,676.0800	3.6761	10.122	0	0	0
2020/01/23	R248	06/02/2020			Bond Future	10.0937	91.4838	10.1380	91.1186	0.439	0.0000	0.0000	96,980
2020/01/23	R248	06/02/2020	9.71	Call	Bond Future	61.4300	0.0614	34.1500	0.0342	(44.408)	0	0	0
2020/01/23	R248	06/02/2020	9.70	Put	Bond Future	3,420.4600	3.4205	3,760.6000	3.7606	9.944	0	0	0
2020/01/23	R248	06/02/2020	9.72	Call	Bond Future	67.9100	0.0679	38.2300	0.0382	(43.705)	0	0	0
2020/01/23	R248	06/02/2020	9.72	Put	Bond Future	3,256.5800	3.2566	3,592.0600	3.5921	10.302	0	0	0
2020/01/23	R248	06/02/2020	9.70	Call	Bond Future	55.4500	0.0554	30.4300	0.0304	(45.122)	0	0	0



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2020/01/23	R248	07/05/2020	10.20	Call	Bond Future	2,538.4000	2.5384	2,334.2500	2.3343	(8.042)	0	0	0
2020/01/23	R248	07/05/2020	9.69	Put	Bond Future	4,836.6500	4.8367	5,113.2100	5.1132	5.718	0	0	0
2020/01/23	R248	07/05/2020	9.79	Call	Bond Future	1,042.3500	1.0423	925.8700	0.9259	(11.175)	0	0	0
2020/01/23	R248	07/05/2020	9.77	Put	Bond Future	4,342.3300	4.3423	4,601.8700	4.6019	5.977	0	0	0
2020/01/23	R248	07/05/2020			Bond Future	10.1677	88.6658	10.2134	88.2941	0.450	0.0000	0.0000	0
2020/01/23	R248	07/05/2020	10.70	Call	Bond Future	5,138.4400	5.1384	4,850.9300	4.8509	(5.595)	0	0	0
2020/01/23	R248	07/05/2020	10.70	Put	Bond Future	976.0500	0.9761	1,060.2800	1.0603	8.630	0	0	300
2020/01/23	R248	07/05/2020	9.79	Put	Bond Future	4,223.6400	4.2236	4,478.9000	4.4789	6.044	0	0	0
2020/01/23	R248	07/05/2020	9.77	Call	Bond Future	986.9700	0.9870	874.7700	0.8748	(11.368)	0	0	0
2020/01/23	R248	07/05/2020	10.20	Put	Bond Future	2,275.5100	2.2755	2,443.1000	2.4431	7.365	0	0	300
2020/01/23	R248	07/05/2020	9.69	Call	Bond Future	779.1700	0.7792	683.9900	0.6840	(12.216)	0	0	300
2020/01/23	R248	07/05/2020	9.78	Put	Bond Future	4,282.6000	4.2826	4,540.0200	4.5400	6.011	0	0	0
2020/01/23	R248	07/05/2020	9.78	Call	Bond Future	1,014.3400	1.0143	900.0200	0.9000	(11.270)	0	0	0
2020/01/23	R248	06/08/2020	9.00	Put	Bond Future	11,408.5800	11.4086	11,752.2800	11.7523	3.013	0	0	0
2020/01/23	R248	06/08/2020	10.20	Call	Bond Future	3,253.1200	3.2531	3,057.4400	3.0574	(6.015)	0	0	0
2020/01/23	R248	06/08/2020			Bond Future	10.2425	90.2491	10.2897	89.8706	0.461	0.0000	0.0000	0
2020/01/23	R248	06/08/2020	9.25	Put	Bond Future	9,223.8500	9.2238	9,545.6700	9.5457	3.489	0	0	0
2020/01/23	R248	06/08/2020	9.25	Call	Bond Future	538.4300	0.5384	481.7500	0.4817	(10.527)	0	0	20,640
2020/01/23	R248	06/08/2020	10.18	Call	Bond Future	3,171.5500	3.1715	2,978.7800	2.9788	(6.078)	0	0	0
2020/01/23	R248	06/08/2020	10.18	Put	Bond Future	3,677.5300	3.6775	3,863.2600	3.8633	5.050	0	0	0
2020/01/23	R248	06/08/2020	9.00	Call	Bond Future	297.1300	0.2971	262.3300	0.2623	(11.712)	0	0	3,000
2020/01/23	R248	06/08/2020	10.20	Put	Bond Future	3,596.6500	3.5967	3,779.4700	3.7795	5.083	0	0	0
2020/01/23	R248	06/08/2020	10.19	Call	Bond Future	3,212.3500	3.2124	3,018.1200	3.0181	(6.046)	0	0	0
2020/01/23	R248	06/08/2020	10.19	Put	Bond Future	3,637.0400	3.6370	3,821.3100	3.8213	5.066	0	0	0
2020/01/23	R248	05/11/2020	10.02	Put	Bond Future	5,678.7900	5.6788	5,891.8900	5.8919	3.753	0	0	0
2020/01/23	R248	05/11/2020	10.03	Call	Bond Future	3,259.6800	3.2597	3,086.4500	3.0864	(5.314)	0	0	0
2020/01/23	R248	05/11/2020			Bond Future	10.3214	87.4403	10.3701	87.0551	0.472	0.0000	0.0000	0
2020/01/23	R248	05/11/2020	10.04	Call	Bond Future	3,295.0200	3.2950	3,120.6000	3.1206	(5.293)	0	0	0
2020/01/23	R248	05/11/2020	10.04	Put	Bond Future	5,582.4000	5.5824	5,793.1300	5.7931	3.775	0	0	0
2020/01/23	R248	05/11/2020	10.02	Call	Bond Future	3,224.8400	3.2248	3,052.7900	3.0528	(5.335)	0	0	0
2020/01/23	R248	05/11/2020	10.03	Put	Bond Future	5,630.2700	5.6303	5,842.1900	5.8422	3.764	0	0	0

**Total**

**1229391**