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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/01/2020 TO 31/01/2020

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
2020/01/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	2025	06/02/2020		Bond Future	135.3403	135.3403	135.4584	135.4584	0.087	0.0000	0.0000	2,027
2020/01/31	2025	07/05/2020		Bond Future	137.7520	137.7520	137.8723	137.8723	0.087	0.0000	0.0000	4,213

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
2020/01/31	2025	06/08/2020			Bond Future	138.7850	138.7850	138.9074	138.9074	0.088	0.0000	0.0000	0
2020/01/31	2025	05/11/2020			Bond Future	141.2691	141.2691	141.3940	141.3940	0.088	0.0000	0.0000	0
2020/01/31	2025	04/02/2021			Bond Future	142.2063	142.2063	142.3338	142.3338	0.090	0.0000	0.0000	0
2020/01/31	2029	06/02/2020			Bond Future	100.8521	100.8521	100.6405	100.6405	(0.210)	0.0000	0.0000	1,961
2020/01/31	2029	07/05/2020			Bond Future	101.5459	101.5459	101.3306	101.3306	(0.212)	0.0000	0.0000	3,765
2020/01/31	2029	06/08/2020			Bond Future	103.4083	103.4083	103.1890	103.1890	(0.212)	0.0000	0.0000	0
2020/01/31	2029	05/11/2020			Bond Future	104.1260	104.1260	103.9029	103.9029	(0.214)	0.0000	0.0000	0
2020/01/31	2030	06/02/2020	9.15	Put	Bond Future	121.1700	0.1212	80.7500	0.0807	(33.358)	0	0	0
2020/01/31	2030	06/02/2020	9.14	Call	Bond Future	994.3100	0.9943	1,111.6900	1.1117	11.805	0	0	0
2020/01/31	2030	06/02/2020	9.40	Put	Bond Future	6.2300	0.0062	2.8400	0.0028	(54.414)	0	0	5,000
2020/01/31	2030	06/02/2020	9.25	Call	Bond Future	1,574.0000	1.5740	1,717.4100	1.7174	9.111	0	0	0
2020/01/31	2030	06/02/2020	8.40	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	5,820
2020/01/31	2030	06/02/2020			Bond Future	9.0006	93.7416	8.9747	93.9024	(0.287)	0.0000	0.0000	28,208
2020/01/31	2030	06/02/2020	9.00	Put	Bond Future	430.0800	0.4301	335.9900	0.3360	(21.877)	0	0	0
2020/01/31	2030	06/02/2020	9.00	Call	Bond Future	426.5400	0.4265	493.2600	0.4933	15.642	0	0	5,820
2020/01/31	2030	06/02/2020	9.15	Call	Bond Future	1,043.3000	1.0433	1,163.6900	1.1637	11.539	0	0	0
2020/01/31	2030	06/02/2020	9.14	Put	Bond Future	133.5200	0.1335	90.0900	0.0901	(32.527)	0	0	0
2020/01/31	2030	06/02/2020	9.40	Call	Bond Future	2,444.4700	2.4445	2,601.8900	2.6019	6.440	0	0	0
2020/01/31	2030	06/02/2020	9.25	Put	Bond Future	41.4600	0.0415	24.0600	0.0241	(41.968)	0	0	5,000
2020/01/31	2030	06/02/2020	8.40	Put	Bond Future	3,830.2300	3.8302	3,669.4200	3.6694	(4.198)	0	0	0
2020/01/31	2030	06/02/2020	9.16	Call	Bond Future	1,093.1700	1.0932	1,216.4300	1.2164	11.275	0	0	0
2020/01/31	2030	06/02/2020	9.16	Put	Bond Future	1,099.7600	0.1098	72.2100	0.0722	(34.211)	0	0	0
2020/01/31	2030	07/05/2020	8.79	Call	Bond Future	893.5600	0.8936	966.8800	0.9669	8.205	0	0	0
2020/01/31	2030	07/05/2020	8.78	Put	Bond Future	2,673.6900	2.6737	2,582.4100	2.5824	(3.414)	0	0	0
2020/01/31	2030	07/05/2020			Bond Future	9.0725	95.3887	9.0457	95.5523	(0.296)	0.0000	0.0000	53,142
2020/01/31	2030	07/05/2020	8.80	Call	Bond Future	915.7000	0.9157	990.0500	0.9900	8.119	0	0	0
2020/01/31	2030	07/05/2020	8.80	Put	Bond Future	2,592.8100	2.5928	2,503.5900	2.5036	(3.441)	0	0	0
2020/01/31	2030	07/05/2020	8.79	Put	Bond Future	2,632.9600	2.6330	2,542.7100	2.5427	(3.428)	0	0	0
2020/01/31	2030	07/05/2020	8.78	Call	Bond Future	871.9500	0.8719	944.2400	0.9442	8.291	0	0	0
2020/01/31	2030	06/08/2020	9.11	Call	Bond Future	2,227.0200	2.2270	2,340.0800	2.3401	5.077	0	0	0
2020/01/31	2030	06/08/2020			Bond Future	9.1449	93.0829	9.1169	93.2721	(0.306)	0.0000	0.0000	0
2020/01/31	2030	06/08/2020	9.09	Call	Bond Future	2,167.2100	2.1672	2,278.9300	2.2789	5.155	0	0	0
2020/01/31	2030	06/08/2020	9.09	Put	Bond Future	2,494.4300	2.4944	2,439.5400	2.4395	(2.201)	0	0	0
2020/01/31	2030	06/08/2020	9.11	Put	Bond Future	2,434.7700	2.4348	2,381.2400	2.3812	(2.199)	0	0	0
2020/01/31	2030	06/08/2020	9.10	Call	Bond Future	2,197.0000	2.1970	2,309.4000	2.3094	5.116	0	0	0
2020/01/31	2030	06/08/2020	9.10	Put	Bond Future	2,464.4600	2.4645	2,410.2600	2.4103	(2.199)	0	0	0
2020/01/31	2030	05/11/2020	10.06	Put	Bond Future	1,219.5700	1.2196	1,182.9900	1.1830	(2.999)	0	0	1,000
2020/01/31	2030	05/11/2020	8.73	Call	Bond Future	1,585.3600	1.5854	1,619.3900	1.6194	2.147	0	0	3,000
2020/01/31	2030	05/11/2020	9.39	Put	Bond Future	2,398.2200	2.3982	2,308.4600	2.3085	(3.743)	0	0	0
2020/01/31	2030	05/11/2020	9.38	Call	Bond Future	3,373.0200	3.3730	3,452.3200	3.4523	2.351	0	0	0
2020/01/31	2030	05/11/2020			Bond Future	9.2157	94.7502	9.1866	94.9198	(0.316)	0.0000	0.0000	0
2020/01/31	2030	05/11/2020	8.34	Put	Bond Future	6,163.9100	6.1639	6,005.9300	6.0059	(2.563)	0	0	0
2020/01/31	2030	05/11/2020	8.34	Call	Bond Future	874.8100	0.8748	886.4300	0.8864	1.328	0	0	1,000
2020/01/31	2030	05/11/2020	9.04	Put	Bond Future	3,378.6600	3.3787	3,262.9000	3.2629	(3.426)	0	0	0
2020/01/31	2030	05/11/2020	9.04	Call	Bond Future	2,347.7200	2.3477	2,401.5600	2.4016	2.293	0	0	1,000
2020/01/31	2030	05/11/2020	10.06	Call	Bond Future	5,971.8600	5.9719	6,104.8800	6.1049	2.227	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
2020/01/31	2030	05/11/2020	8.73	Put	Bond Future	4,471.8200	4.4718	4,336.2500	4.3363	(3.032)	0	0	0
2020/01/31	2030	05/11/2020	9.23	Put	Bond Future	2,813.1700	2.8132	2,710.5600	2.7106	(3.647)	0	0	0
2020/01/31	2030	05/11/2020	10.37	Put	Bond Future	865.5400	0.8655	843.2800	0.8433	(2.572)	0	0	16,000
2020/01/31	2030	05/11/2020	9.39	Call	Bond Future	3,406.2700	3.4063	3,486.1100	3.4861	2.344	0	0	0
2020/01/31	2030	05/11/2020	9.38	Put	Bond Future	2,422.4200	2.4224	2,332.1200	2.3321	(3.728)	0	0	0
2020/01/31	2030	05/11/2020	10.47	Call	Bond Future	7,703.0300	7.7030	7,852.9200	7.8529	1.946	0	0	0
2020/01/31	2030	05/11/2020	10.47	Put	Bond Future	758.0900	0.7581	738.3800	0.7384	(2.600)	0	0	3,000
2020/01/31	2030	05/11/2020	9.23	Call	Bond Future	2,896.3600	2.8964	2,963.3500	2.9633	2.313	0	0	3,000
2020/01/31	2030	05/11/2020	8.53	Put	Bond Future	5,294.9200	5.2949	5,145.9100	5.1459	(2.814)	0	0	0
2020/01/31	2030	05/11/2020	8.53	Call	Bond Future	1,185.9900	1.1860	1,206.5800	1.2066	1.736	0	0	16,000
2020/01/31	2030	05/11/2020	9.03	Put	Bond Future	3,410.6200	3.4106	3,294.3100	3.2943	(3.410)	0	0	0
2020/01/31	2030	05/11/2020	9.03	Call	Bond Future	2,320.5600	2.3206	2,373.8500	2.3738	2.296	0	0	16,000
2020/01/31	2030	05/11/2020	10.37	Call	Bond Future	7,282.3900	7.2824	7,429.7300	7.4297	2.023	0	0	0
2020/01/31	2030	05/11/2020	9.40	Call	Bond Future	3,439.3300	3.4393	3,520.0500	3.5200	2.347	0	0	0
2020/01/31	2030	05/11/2020	9.40	Put	Bond Future	2,373.8800	2.3739	2,285.0000	2.2850	(3.744)	0	0	0
2020/01/31	2032	06/02/2020	9.40	Put	Bond Future	512.1800	0.5122	417.2700	0.4173	(18.531)	0	0	0
2020/01/31	2032	06/02/2020			Bond Future	9.4111	94.7063	9.3852	94.8811	(0.276)	0.0000	0.0000	43,177
2020/01/31	2032	06/02/2020	9.39	Call	Bond Future	405.5500	0.4055	481.5300	0.4815	18.735	0	0	0
2020/01/31	2032	06/02/2020	9.39	Put	Bond Future	547.8400	0.5478	449.0000	0.4490	(18.042)	0	0	0
2020/01/31	2032	06/02/2020	9.40	Call	Bond Future	437.3300	0.4373	517.2400	0.5172	18.272	0	0	0
2020/01/31	2032	06/02/2020	9.38	Call	Bond Future	375.2700	0.3753	447.3400	0.4473	19.205	0	0	0
2020/01/31	2032	06/02/2020	9.38	Put	Bond Future	585.0700	0.5851	482.3200	0.4823	(17.562)	0	0	0
2020/01/31	2032	07/05/2020	9.20	Call	Bond Future	980.9600	0.9810	1,086.4300	1.0864	10.752	0	0	7,500
2020/01/31	2032	07/05/2020	9.19	Call	Bond Future	956.1400	0.9561	1,060.5000	1.0605	10.915	0	0	0
2020/01/31	2032	07/05/2020			Bond Future	9.4888	92.2120	9.4620	92.3898	(0.283)	0.0000	0.0000	81,720
2020/01/31	2032	07/05/2020	9.50	Put	Bond Future	1,800.0300	1.8000	1,760.9200	1.7609	(2.173)	0	0	0
2020/01/31	2032	07/05/2020	9.50	Call	Bond Future	1,873.7200	1.8737	2,012.4500	2.0125	7.404	0	0	7,500
2020/01/31	2032	07/05/2020	9.17	Call	Bond Future	907.8100	0.9078	1,009.7700	1.0098	11.231	0	0	0
2020/01/31	2032	07/05/2020	9.17	Put	Bond Future	3,049.9400	3.0499	2,974.0600	2.9741	(2.488)	0	0	0
2020/01/31	2032	07/05/2020	9.20	Put	Bond Future	2,918.6200	2.9186	2,846.2500	2.8463	(2.480)	0	0	0
2020/01/31	2032	07/05/2020	9.19	Put	Bond Future	2,961.8900	2.9619	2,888.4100	2.8884	(2.481)	0	0	0
2020/01/31	2032	07/05/2020	9.18	Call	Bond Future	931.8700	0.9319	1,034.9500	1.0350	11.062	0	0	0
2020/01/31	2032	07/05/2020	9.18	Put	Bond Future	3,005.7700	3.0058	2,931.0100	2.9310	(2.487)	0	0	0
2020/01/31	2032	06/08/2020	9.46	Put	Bond Future	3,001.9300	3.0019	2,976.3500	2.9763	(0.852)	0	0	0
2020/01/31	2032	06/08/2020	9.45	Call	Bond Future	2,276.1400	2.2761	2,430.9500	2.4309	6.801	0	0	0
2020/01/31	2032	06/08/2020			Bond Future	9.5664	93.8568	9.5385	94.0618	(0.291)	0.0000	0.0000	0
2020/01/31	2032	06/08/2020	9.46	Call	Bond Future	2,307.5900	2.3076	2,463.1500	2.4631	6.741	0	0	0
2020/01/31	2032	06/08/2020	9.45	Put	Bond Future	3,036.1200	3.0361	3,009.7800	3.0098	(0.868)	0	0	0
2020/01/31	2032	06/08/2020	9.47	Call	Bond Future	2,339.2800	2.3393	2,495.5700	2.4956	6.681	0	0	0
2020/01/31	2032	06/08/2020	9.47	Put	Bond Future	2,968.0400	2.9680	2,943.2000	2.9432	(0.837)	0	0	0
2020/01/31	2032	05/11/2020	9.61	Put	Bond Future	3,449.7500	3.4498	3,236.5200	3.2365	(6.181)	0	0	0
2020/01/31	2032	05/11/2020	10.99	Call	Bond Future	8,860.7300	8.8607	9,011.2700	9.0113	1.699	0	0	0
2020/01/31	2032	05/11/2020	9.44	Put	Bond Future	4,021.8000	4.0218	3,792.0800	3.7921	(5.712)	0	0	0
2020/01/31	2032	05/11/2020	11.08	Call	Bond Future	9,271.5800	9.2716	9,425.0300	9.4250	1.655	0	0	0
2020/01/31	2032	05/11/2020	9.77	Put	Bond Future	2,972.6900	2.9727	2,774.2200	2.7742	(6.676)	0	0	0
2020/01/31	2032	05/11/2020			Bond Future	9.6475	91.3810	9.6186	91.5654	(0.300)	0.0000	0.0000	0
2020/01/31	2032	05/11/2020	10.99	Put	Bond Future	831.2100	0.8312	797.3300	0.7973	(4.076)	0	0	3,000

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2020/01/31	2032	05/11/2020	9.76	Call	Bond Future	3,713.3600	3.7134	3,698.9500	3.6989	(0.388)	0	0	0
2020/01/31	2032	05/11/2020	9.76	Put	Bond Future	3,000.2700	3.0003	2,801.4400	2.8014	(6.627)	0	0	0
2020/01/31	2032	05/11/2020	9.11	Call	Bond Future	1,813.5500	1.8135	1,738.6000	1.7386	(4.133)	0	0	3,000
2020/01/31	2032	05/11/2020	9.61	Call	Bond Future	3,210.4200	3.2104	3,181.6100	3.1816	(0.897)	0	0	3,000
2020/01/31	2032	05/11/2020	9.44	Call	Bond Future	2,686.3500	2.6863	2,641.0500	2.6411	(1.686)	0	0	1,000
2020/01/31	2032	05/11/2020	11.08	Put	Bond Future	739.4700	0.7395	708.5000	0.7085	(4.188)	0	0	1,000
2020/01/31	2032	05/11/2020	9.77	Call	Bond Future	3,748.7800	3.7488	3,734.7300	3.7347	(0.375)	0	0	0
2020/01/31	2032	05/11/2020	9.11	Put	Bond Future	5,328.6600	5.3287	5,069.2900	5.0693	(4.867)	0	0	0
2020/01/31	2032	05/11/2020	8.94	Put	Bond Future	6,106.1500	6.1062	5,834.5500	5.8346	(4.448)	0	0	0
2020/01/31	2032	05/11/2020	8.94	Call	Bond Future	1,440.7900	1.4408	1,353.6100	1.3536	(6.051)	0	0	1,000
2020/01/31	2032	05/11/2020	9.75	Call	Bond Future	3,677.7700	3.6778	3,663.3100	3.6633	(0.393)	0	0	0
2020/01/31	2032	05/11/2020	9.75	Put	Bond Future	3,027.7500	3.0277	2,828.8700	2.8289	(6.569)	0	0	0
2020/01/31	2033	06/02/2020			Bond Future	100.5080	100.5080	100.5024	100.5024	(0.006)	0.0000	0.0000	490
2020/01/31	2033	07/05/2020			Bond Future	101.1136	101.1136	101.1079	101.1079	(0.006)	0.0000	0.0000	6,960
2020/01/31	2033	06/08/2020			Bond Future	102.9681	102.9681	102.9622	102.9622	(0.006)	0.0000	0.0000	0
2020/01/31	2033	05/11/2020			Bond Future	103.6002	103.6002	103.5944	103.5944	(0.006)	0.0000	0.0000	0
2020/01/31	2037	06/02/2020	9.67	Call	Bond Future	38.3300	0.0383	53.6100	0.0536	39.864	0	0	0
2020/01/31	2037	06/02/2020	9.66	Put	Bond Future	2,078.2600	2.0783	1,899.2200	1.8992	(8.615)	0	0	0
2020/01/31	2037	06/02/2020			Bond Future	9.9315	88.6201	9.9055	88.8128	(0.262)	0.0000	0.0000	25,813
2020/01/31	2037	06/02/2020	9.68	Call	Bond Future	44.0700	0.0441	61.1200	0.0611	38.688	0	0	0
2020/01/31	2037	06/02/2020	9.68	Put	Bond Future	1,936.0300	1.9360	1,760.3900	1.7604	(9.072)	0	0	0
2020/01/31	2037	06/02/2020	9.67	Put	Bond Future	2,006.7800	2.0068	1,829.3700	1.8294	(8.841)	0	0	0
2020/01/31	2037	06/02/2020	9.66	Call	Bond Future	33.2200	0.0332	46.8700	0.0469	41.090	0	0	0
2020/01/31	2037	07/05/2020	9.70	Put	Bond Future	3,419.6700	3.4197	3,356.6400	3.3566	(1.843)	0	0	0
2020/01/31	2037	07/05/2020	9.60	Put	Bond Future	3,930.5900	3.9306	3,852.0600	3.8521	(1.998)	0	0	0
2020/01/31	2037	07/05/2020	9.59	Call	Bond Future	796.7400	0.7967	912.6000	0.9126	14.542	0	0	0
2020/01/31	2037	07/05/2020			Bond Future	10.0155	90.1773	9.9887	90.3733	(0.268)	0.0000	0.0000	67,193
2020/01/31	2037	07/05/2020	9.70	Call	Bond Future	1,072.3200	1.0723	1,205.2900	1.2053	12.400	0	0	7,500
2020/01/31	2037	07/05/2020	9.60	Call	Bond Future	819.7000	0.8197	937.1700	0.9372	14.331	0	0	0
2020/01/31	2037	07/05/2020	9.59	Put	Bond Future	3,984.5100	3.9845	3,904.3700	3.9044	(2.011)	0	0	0
2020/01/31	2037	07/05/2020	10.00	Put	Bond Future	2,153.5500	2.1535	2,128.5600	2.1286	(1.160)	0	0	0
2020/01/31	2037	07/05/2020	10.00	Call	Bond Future	2,040.0300	2.0400	2,211.0400	2.2110	8.383	0	0	7,500
2020/01/31	2037	07/05/2020	9.61	Call	Bond Future	843.0800	0.8431	962.1400	0.9621	14.122	0	0	0
2020/01/31	2037	07/05/2020	9.61	Put	Bond Future	3,877.1800	3.8772	3,800.2400	3.8002	(1.984)	0	0	0
2020/01/31	2037	06/08/2020	9.88	Put	Bond Future	3,881.3400	3.8813	3,871.4900	3.8715	(0.254)	0	0	0
2020/01/31	2037	06/08/2020			Bond Future	10.1010	87.5258	10.0732	87.7487	(0.275)	0.0000	0.0000	0
2020/01/31	2037	06/08/2020	9.87	Call	Bond Future	2,240.9400	2.2409	2,429.7700	2.4298	8.426	0	0	0
2020/01/31	2037	06/08/2020	9.87	Put	Bond Future	3,922.8700	3.9229	3,912.1000	3.9121	(0.275)	0	0	0
2020/01/31	2037	06/08/2020	9.88	Call	Bond Future	2,273.2300	2.2732	2,462.9800	2.4630	8.347	0	0	0
2020/01/31	2037	06/08/2020	9.86	Call	Bond Future	2,209.1600	2.2092	2,397.0600	2.3971	8.505	0	0	0
2020/01/31	2037	06/08/2020	9.86	Put	Bond Future	3,965.0000	3.9650	3,953.2900	3.9533	(0.295)	0	0	0
2020/01/31	2037	05/11/2020	10.18	Call	Bond Future	3,797.7700	3.7978	3,809.2800	3.8093	0.303	0	0	0
2020/01/31	2037	05/11/2020	10.17	Put	Bond Future	3,859.7500	3.8598	3,666.8200	3.6668	(4.999)	0	0	0
2020/01/31	2037	05/11/2020			Bond Future	10.1839	89.0956	10.1552	89.2988	(0.282)	0.0000	0.0000	0
2020/01/31	2037	05/11/2020	10.19	Call	Bond Future	3,833.8100	3.8338	3,846.5900	3.8466	0.333	0	0	0
2020/01/31	2037	05/11/2020	10.19	Put	Bond Future	3,790.4700	3.7905	3,600.0800	3.6001	(5.023)	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
2020/01/31	2037	05/11/2020	10.17	Call	Bond Future	3,761.5800	3.7616	3,771.8200	3.7718	0.272	0	0	0
2020/01/31	2037	05/11/2020	10.18	Put	Bond Future	3,825.1400	3.8251	3,633.4800	3.6335	(5.011)	0	0	0
2020/01/31	2038	06/02/2020			Bond Future	115.2474	115.2474	115.3224	115.3224	0.065	0.0000	0.0000	5,624
2020/01/31	2038	07/05/2020			Bond Future	117.3010	117.3010	117.3774	117.3774	0.065	0.0000	0.0000	10,867
2020/01/31	2038	06/08/2020			Bond Future	117.7723	117.7723	117.8500	117.8500	0.066	0.0000	0.0000	0
2020/01/31	2038	05/11/2020			Bond Future	119.8802	119.8802	119.9595	119.9595	0.066	0.0000	0.0000	0
2020/01/31	2040	06/02/2020	9.76	Call	Bond Future	31.5600	0.0316	49.8800	0.0499	58.048	0	0	0
2020/01/31	2040	06/02/2020	9.00	Put	Bond Future	8,945.8700	8.9459	8,659.4600	8.6595	(3.202)	0	0	0
2020/01/31	2040	06/02/2020			Bond Future	10.0464	91.3205	10.0105	91.6069	(0.358)	0.0000	0.0000	24,348
2020/01/31	2040	06/02/2020	9.74	Call	Bond Future	23.4800	0.0235	37.9200	0.0379	61.499	0	0	0
2020/01/31	2040	06/02/2020	9.74	Put	Bond Future	2,508.6500	2.5087	2,236.6800	2.2367	(10.841)	0	0	0
2020/01/31	2040	06/02/2020	8.40	Put	Bond Future	14,707.9300	14.7079	14,421.5200	14.4215	(1.947)	0	0	0
2020/01/31	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	2040	06/02/2020	9.76	Put	Bond Future	2,351.2900	2.3513	2,083.2000	2.0832	(11.402)	0	0	0
2020/01/31	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	2040	06/02/2020	9.75	Call	Bond Future	27.3100	0.0273	43.6200	0.0436	59.722	0	0	0
2020/01/31	2040	06/02/2020	9.75	Put	Bond Future	2,429.7000	2.4297	2,159.6000	2.1596	(11.117)	0	0	0
2020/01/31	2040	07/05/2020	9.74	Call	Bond Future	978.4500	0.9784	1,034.6300	1.0346	5.742	0	0	0
2020/01/31	2040	07/05/2020	9.75	Put	Bond Future	4,060.0800	4.0601	3,826.6600	3.8267	(5.749)	0	0	0
2020/01/31	2040	07/05/2020			Bond Future	10.1305	92.9252	10.0933	93.2166	(0.367)	0.0000	0.0000	36,954
2020/01/31	2040	07/05/2020	9.50	Put	Bond Future	5,620.7200	5.6207	5,346.7200	5.3467	(4.875)	0	0	0
2020/01/31	2040	07/05/2020	9.50	Call	Bond Future	468.7300	0.4687	486.2000	0.4862	3.727	0	0	2,640
2020/01/31	2040	07/05/2020	10.00	Put	Bond Future	2,805.8800	2.8059	2,641.7100	2.6417	(5.851)	0	0	0
2020/01/31	2040	07/05/2020	10.00	Call	Bond Future	1,776.3000	1.7763	1,903.6000	1.9036	7.167	0	0	2,640
2020/01/31	2040	07/05/2020	9.74	Put	Bond Future	4,116.0000	4.1160	3,880.7100	3.8807	(5.716)	0	0	0
2020/01/31	2040	07/05/2020	9.75	Call	Bond Future	1,005.0100	1.0050	1,063.0600	1.0631	5.776	0	0	0
2020/01/31	2040	07/05/2020	9.73	Call	Bond Future	952.3200	0.9523	1,006.4900	1.0065	5.688	0	0	0
2020/01/31	2040	07/05/2020	9.73	Put	Bond Future	4,172.4700	4.1725	3,935.1700	3.9352	(5.687)	0	0	0
2020/01/31	2040	06/08/2020	10.04	Call	Bond Future	2,551.5000	2.5515	2,787.7800	2.7878	9.260	0	0	0
2020/01/31	2040	06/08/2020	10.02	Put	Bond Future	4,008.9000	4.0089	3,945.9300	3.9459	(1.571)	0	0	0
2020/01/31	2040	06/08/2020	10.03	Call	Bond Future	2,515.8500	2.5159	2,750.8600	2.7509	9.341	0	0	0
2020/01/31	2040	06/08/2020			Bond Future	10.2158	90.0719	10.1774	90.3929	(0.376)	0.0000	0.0000	0
2020/01/31	2040	06/08/2020	10.04	Put	Bond Future	3,921.9700	3.9220	3,861.5300	3.8615	(1.541)	0	0	0
2020/01/31	2040	06/08/2020	10.02	Call	Bond Future	2,480.4500	2.4804	2,714.2000	2.7142	9.424	0	0	0
2020/01/31	2040	06/08/2020	10.03	Put	Bond Future	3,965.2500	3.9652	3,903.5500	3.9036	(1.556)	0	0	0
2020/01/31	2040	05/11/2020	11.70	Put	Bond Future	1,051.8200	1.0518	976.4900	0.9765	(7.162)	0	0	2,000
2020/01/31	2040	05/11/2020	10.23	Call	Bond Future	3,858.9000	3.8589	3,895.0000	3.8950	0.935	0	0	2,000
2020/01/31	2040	05/11/2020	9.50	Call	Bond Future	1,619.0200	1.6190	1,551.7800	1.5518	(4.153)	0	0	2,000
2020/01/31	2040	05/11/2020	10.00	Call	Bond Future	3,042.3500	3.0424	3,046.9300	3.0469	0.151	0	0	2,000
2020/01/31	2040	05/11/2020	10.30	Call	Bond Future	4,127.1600	4.1272	4,173.3600	4.1734	1.119	0	0	0
2020/01/31	2040	05/11/2020			Bond Future	10.2985	91.6876	10.2588	91.9896	(0.385)	0.0000	0.0000	0
2020/01/31	2040	05/11/2020	9.73	Put	Bond Future	6,695.4400	6.6954	6,356.6000	6.3566	(5.061)	0	0	0
2020/01/31	2040	05/11/2020	9.73	Call	Bond Future	2,209.4800	2.2095	2,172.6800	2.1727	(1.666)	0	0	2,000
2020/01/31	2040	05/11/2020	10.23	Put	Bond Future	4,381.1800	4.3812	4,115.2400	4.1152	(6.070)	0	0	0
2020/01/31	2040	05/11/2020	10.30	Put	Bond Future	4,115.6200	4.1156	3,859.7800	3.8598	(6.216)	0	0	0
2020/01/31	2040	05/11/2020	11.70	Call	Bond Future	10,759.6800	10.7597	10,986.3900	10.9864	2.107	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
2020/01/31	2040	05/11/2020	9.50	Put	Bond Future	8,020.9500	8.0210	7,651.6700	7.6517	(4.604)	0	0	0
2020/01/31	2040	05/11/2020	10.00	Put	Bond Future	5,354.5600	5.3546	5,057.1000	5.0571	(5.555)	0	0	0
2020/01/31	2040	05/11/2020	10.32	Put	Bond Future	4,042.3500	4.0424	3,789.3900	3.7894	(6.258)	0	0	0
2020/01/31	2040	05/11/2020	10.31	Call	Bond Future	4,166.0800	4.1661	4,213.8800	4.2139	1.147	0	0	0
2020/01/31	2040	05/11/2020	11.50	Call	Bond Future	9,757.9600	9.7580	9,971.4600	9.9715	2.188	0	0	0
2020/01/31	2040	05/11/2020	11.50	Put	Bond Future	1,328.4800	1.3285	1,239.9400	1.2399	(6.665)	0	0	2,000
2020/01/31	2040	05/11/2020	10.32	Call	Bond Future	4,205.4900	4.2055	4,254.5700	4.2546	1.167	0	0	0
2020/01/31	2040	05/11/2020	10.31	Put	Bond Future	4,078.6900	4.0787	3,824.4500	3.8244	(6.233)	0	0	0
2020/01/31	2044	06/02/2020	9.77	Put	Bond Future	3,030.0100	3.0300	2,861.4600	2.8615	(5.563)	0	0	0
2020/01/31	2044	06/02/2020	9.74	Call	Bond Future	6.2400	0.0062	5.8300	0.0058	(6.571)	0	0	328
2020/01/31	2044	06/02/2020	10.78	Put	Bond Future	0.7700	0.0008	0.2700	0.0003	(64.935)	0	0	328
2020/01/31	2044	06/02/2020			Bond Future	10.1363	87.8599	10.1154	88.0280	(0.207)	0.0000	0.0000	17,395
2020/01/31	2044	06/02/2020	9.77	Call	Bond Future	10.4800	0.0105	10.0600	0.0101	(4.008)	0	0	0
2020/01/31	2044	06/02/2020	9.09	Put	Bond Future	9,102.8200	9.1028	8,934.6900	8.9347	(1.847)	0	0	0
2020/01/31	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/01/31	2044	06/02/2020	9.74	Put	Bond Future	3,280.7100	3.2807	3,112.1700	3.1122	(5.137)	0	0	0
2020/01/31	2044	06/02/2020	9.78	Call	Bond Future	12.3400	0.0123	12.0100	0.0120	(2.674)	0	0	0
2020/01/31	2044	06/02/2020	9.76	Put	Bond Future	3,113.2500	3.1132	2,944.6600	2.9447	(5.415)	0	0	0
2020/01/31	2044	06/02/2020	10.78	Call	Bond Future	4,913.7300	4.9137	5,081.3600	5.0814	3.411	0	0	0
2020/01/31	2044	06/02/2020	9.78	Put	Bond Future	2,947.1500	2.9471	2,778.6900	2.7787	(5.716)	0	0	0
2020/01/31	2044	06/02/2020	9.76	Call	Bond Future	8.8700	0.0089	8.4100	0.0084	(5.186)	0	0	0
2020/01/31	2044	07/05/2020	9.45	Put	Bond Future	6,693.4000	6.6934	6,575.9700	6.5760	(1.754)	0	0	0
2020/01/31	2044	07/05/2020	9.97	Put	Bond Future	3,361.6400	3.3616	3,320.2100	3.3202	(1.232)	0	0	0
2020/01/31	2044	07/05/2020	9.33	Call	Bond Future	149.5700	0.1496	188.4800	0.1885	26.015	0	0	100
2020/01/31	2044	07/05/2020	9.98	Call	Bond Future	1,391.9200	1.3919	1,522.7200	1.5227	9.397	0	0	100
2020/01/31	2044	07/05/2020	9.26	Call	Bond Future	108.0000	0.1080	139.4500	0.1395	29.120	0	0	556
2020/01/31	2044	07/05/2020	9.81	Call	Bond Future	894.3500	0.8944	1,002.0400	1.0020	12.041	0	0	0
2020/01/31	2044	07/05/2020	9.79	Put	Bond Future	4,344.1700	4.3442	4,277.9700	4.2780	(1.524)	0	0	0
2020/01/31	2044	07/05/2020			Bond Future	10.2187	89.4038	10.1971	89.5747	(0.211)	0.0000	0.0000	50,970
2020/01/31	2044	07/05/2020	10.81	Call	Bond Future	5,285.8400	5.2858	5,468.5000	5.4685	3.456	0	0	0
2020/01/31	2044	07/05/2020	10.81	Put	Bond Future	817.7900	0.8178	829.4800	0.8295	1.429	0	0	129
2020/01/31	2044	07/05/2020	9.33	Put	Bond Future	7,671.4100	7.6714	7,539.3500	7.5393	(1.721)	0	0	0
2020/01/31	2044	07/05/2020	9.81	Put	Bond Future	4,225.8700	4.2259	4,162.5900	4.1626	(1.497)	0	0	0
2020/01/31	2044	07/05/2020	9.79	Call	Bond Future	844.2200	0.8442	948.9900	0.9490	12.410	0	0	0
2020/01/31	2044	07/05/2020	9.45	Call	Bond Future	248.6800	0.2487	302.2200	0.3022	21.530	0	0	129
2020/01/31	2044	07/05/2020	9.97	Call	Bond Future	1,359.1300	1.3591	1,488.6700	1.4887	9.531	0	0	129
2020/01/31	2044	07/05/2020	9.98	Put	Bond Future	3,312.4400	3.3124	3,272.2700	3.2723	(1.213)	0	0	0
2020/01/31	2044	07/05/2020	11.09	Call	Bond Future	6,956.7500	6.9567	7,140.9000	7.1409	2.647	0	0	0
2020/01/31	2044	07/05/2020	9.26	Put	Bond Future	8,267.5800	8.2676	8,128.0600	8.1281	(1.688)	0	0	0
2020/01/31	2044	07/05/2020	9.91	Put	Bond Future	3,668.5200	3.6685	3,619.2700	3.6193	(1.343)	0	0	0
2020/01/31	2044	07/05/2020	9.80	Put	Bond Future	4,284.6500	4.2846	4,219.9200	4.2199	(1.511)	0	0	0
2020/01/31	2044	07/05/2020	11.09	Put	Bond Future	506.5500	0.5066	519.7300	0.5197	2.602	0	0	100
2020/01/31	2044	07/05/2020	9.91	Call	Bond Future	1,171.4600	1.1715	1,293.1800	1.2932	10.390	0	0	556
2020/01/31	2044	07/05/2020	11.02	Call	Bond Future	6,533.1000	6.5331	6,716.9000	6.7169	2.813	0	0	0
2020/01/31	2044	07/05/2020	11.02	Put	Bond Future	570.7700	0.5708	583.6000	0.5836	2.248	0	0	556
2020/01/31	2044	07/05/2020	9.80	Call	Bond Future	868.9800	0.8690	975.2200	0.9752	12.226	0	0	0
2020/01/31	2044	06/08/2020	9.98	Call	Bond Future	2,123.0300	2.1230	2,288.9300	2.2889	7.814	0	0	602

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
2020/01/31	2044	06/08/2020	11.09	Put	Bond Future	1,372.8300	1.3728	1,408.6700	1.4087	2.611	0	0	602
2020/01/31	2044	06/08/2020	9.01	Call	Bond Future	250.5700	0.2506	304.3400	0.3043	21.459	0	0	140
2020/01/31	2044	06/08/2020	9.66	Call	Bond Future	1,204.7700	1.2048	1,337.2900	1.3373	11.000	0	0	140
2020/01/31	2044	06/08/2020	9.88	Call	Bond Future	1,805.6400	1.8056	1,962.7500	1.9628	8.701	0	0	0
2020/01/31	2044	06/08/2020			Bond Future	10.3024	86.6127	10.2801	86.8104	(0.217)	0.0000	0.0000	0
2020/01/31	2044	06/08/2020	9.36	Put	Bond Future	8,492.9600	8.4930	8,411.4200	8.4114	(0.960)	0	0	0
2020/01/31	2044	06/08/2020	9.36	Call	Bond Future	605.3400	0.6053	698.0300	0.6980	15.312	0	0	602
2020/01/31	2044	06/08/2020	9.98	Put	Bond Future	4,694.6700	4.6947	4,686.4500	4.6864	(0.175)	0	0	0
2020/01/31	2044	06/08/2020	9.86	Call	Bond Future	1,745.5900	1.7456	1,900.8600	1.9009	8.895	0	0	0
2020/01/31	2044	06/08/2020	9.86	Put	Bond Future	5,306.9600	5.3070	5,288.0900	5.2881	(0.356)	0	0	0
2020/01/31	2044	06/08/2020	11.09	Call	Bond Future	7,155.2800	7.1553	7,365.1300	7.3651	2.933	0	0	0
2020/01/31	2044	06/08/2020	9.01	Put	Bond Future	11,373.0600	11.3731	11,252.5100	11.2525	(1.060)	0	0	0
2020/01/31	2044	06/08/2020	9.66	Put	Bond Future	6,456.6800	6.4567	6,415.0300	6.4150	(0.645)	0	0	0
2020/01/31	2044	06/08/2020	9.88	Put	Bond Future	5,200.7900	5.2008	5,183.7700	5.1838	(0.327)	0	0	0
2020/01/31	2044	06/08/2020	10.93	Call	Bond Future	6,294.3700	6.2944	6,504.1300	6.5041	3.333	0	0	0
2020/01/31	2044	06/08/2020	10.93	Put	Bond Future	1,632.6800	1.6327	1,668.4200	1.6684	2.189	0	0	140
2020/01/31	2044	06/08/2020	9.87	Call	Bond Future	1,775.4700	1.7755	1,931.5500	1.9316	8.791	0	0	0
2020/01/31	2044	06/08/2020	9.87	Put	Bond Future	5,253.6700	5.2537	5,235.6100	5.2356	(0.344)	0	0	0
2020/01/31	2044	05/11/2020	11.43	Call	Bond Future	9,075.5800	9.0756	9,144.1300	9.1441	0.755	0	0	0
2020/01/31	2044	05/11/2020	9.72	Put	Bond Future	7,373.2000	7.3732	7,012.9700	7.0130	(4.886)	0	0	0
2020/01/31	2044	05/11/2020	9.97	Call	Bond Future	2,749.5100	2.7495	2,594.4600	2.5945	(5.639)	0	0	568
2020/01/31	2044	05/11/2020	9.29	Put	Bond Future	10,190.2800	10.1903	9,882.5000	9.8825	(3.020)	0	0	0
2020/01/31	2044	05/11/2020	9.96	Put	Bond Future	6,072.6200	6.0726	5,739.0500	5.7390	(5.493)	0	0	0
2020/01/31	2044	05/11/2020	10.36	Call	Bond Future	4,129.2100	4.1292	4,022.2800	4.0223	(2.590)	0	0	0
2020/01/31	2044	05/11/2020			Bond Future	10.3833	88.1666	10.3603	88.3438	(0.222)	0.0000	0.0000	0
2020/01/31	2044	05/11/2020	9.72	Call	Bond Future	2,018.3900	2.0184	1,835.4000	1.8354	(9.066)	0	0	1,815
2020/01/31	2044	05/11/2020	9.97	Put	Bond Future	6,022.7900	6.0228	5,690.5000	5.6905	(5.517)	0	0	0
2020/01/31	2044	05/11/2020	9.96	Call	Bond Future	2,717.5900	2.7176	2,561.2600	2.5613	(5.753)	0	0	0
2020/01/31	2044	05/11/2020	11.38	Call	Bond Future	8,836.2900	8.8363	8,879.4700	8.8795	0.489	0	0	0
2020/01/31	2044	05/11/2020	11.38	Put	Bond Future	1,722.5800	1.7226	1,588.5200	1.5885	(7.783)	0	0	568
2020/01/31	2044	05/11/2020	10.34	Call	Bond Future	4,051.7000	4.0517	3,942.9800	3.9430	(2.683)	0	0	0
2020/01/31	2044	05/11/2020	10.34	Put	Bond Future	4,385.3800	4.3854	4,099.4200	4.0994	(6.521)	0	0	0
2020/01/31	2044	05/11/2020	11.17	Put	Bond Future	2,118.5400	2.1185	1,904.2600	1.9043	(10.115)	0	0	1,815
2020/01/31	2044	05/11/2020	11.43	Put	Bond Future	1,631.5300	1.6315	1,522.8400	1.5228	(6.662)	0	0	1,815
2020/01/31	2044	05/11/2020	8.87	Put	Bond Future	13,597.9600	13.5980	13,333.1900	13.3332	(1.947)	0	0	0
2020/01/31	2044	05/11/2020	9.29	Call	Bond Future	1,063.2700	1.0633	932.7300	0.9327	(12.277)	0	0	568
2020/01/31	2044	05/11/2020	10.36	Put	Bond Future	4,308.6100	4.3086	4,024.4400	4.0244	(6.595)	0	0	0
2020/01/31	2044	05/11/2020	11.17	Call	Bond Future	7,818.4500	7.8185	7,781.4100	7.7814	(0.474)	0	0	0
2020/01/31	2044	05/11/2020	8.87	Call	Bond Future	535.3300	0.5353	447.8000	0.4478	(16.351)	0	0	1,815
2020/01/31	2044	05/11/2020	10.02	Put	Bond Future	5,777.0200	5.7770	5,451.3400	5.4513	(5.638)	0	0	0
2020/01/31	2044	05/11/2020	10.02	Call	Bond Future	2,910.6400	2.9106	2,762.2000	2.7622	(5.100)	0	0	1,815
2020/01/31	2044	05/11/2020	10.35	Call	Bond Future	4,090.3700	4.0904	3,982.5400	3.9825	(2.636)	0	0	0
2020/01/31	2044	05/11/2020	10.35	Put	Bond Future	4,346.8500	4.3469	4,061.7800	4.0618	(6.558)	0	0	0
2020/01/31	2046	06/02/2020			Bond Future	107.2225	107.2225	107.3113	107.3113	0.083	0.0000	0.0000	10,343
2020/01/31	2046	07/05/2020			Bond Future	107.3997	107.3997	107.4900	107.4900	0.084	0.0000	0.0000	13,000
2020/01/31	2046	06/08/2020			Bond Future	109.3693	109.3693	109.4613	109.4613	0.084	0.0000	0.0000	0
2020/01/31	2046	05/11/2020			Bond Future	109.5461	109.5461	109.6399	109.6399	0.086	0.0000	0.0000	0

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2020/01/31	2050	06/02/2020			Bond Future	109.0837	109.0837	109.0777	109.0777	(0.005)	0.0000	0.0000	6,616
2020/01/31	2050	07/05/2020			Bond Future	111.0276	111.0276	111.0216	111.0216	(0.005)	0.0000	0.0000	11,773
2020/01/31	2050	06/08/2020			Bond Future	111.1992	111.1992	111.1930	111.1930	(0.006)	0.0000	0.0000	0
2020/01/31	2050	05/11/2020			Bond Future	113.1894	113.1894	113.1833	113.1833	(0.005)	0.0000	0.0000	0
2020/01/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	AL37	06/02/2020			Index Future	690.5170	690.5170	691.4470	691.4470	0.135	0.0000	0.0000	0
2020/01/31	AL37	07/05/2020			Index Future	702.6500	702.6500	703.5960	703.5960	0.135	0.0000	0.0000	0
2020/01/31	AL37	06/08/2020			Index Future	715.2310	715.2310	716.1930	716.1930	0.135	0.0000	0.0000	0
2020/01/31	AL7T	06/02/2020			Index Future	792.7880	792.7880	794.0720	794.0720	0.162	0.0000	0.0000	0
2020/01/31	AL7T	07/05/2020			Index Future	806.7190	806.7190	808.0250	808.0250	0.162	0.0000	0.0000	0
2020/01/31	AL7T	06/08/2020			Index Future	821.1620	821.1620	822.4920	822.4920	0.162	0.0000	0.0000	0
2020/01/31	ALBI	06/02/2020			Index Future	706.3020	706.3020	707.5880	707.5880	0.182	0.0000	0.0000	247
2020/01/31	ALBI	07/05/2020			Index Future	718.7130	718.7130	720.0210	720.0210	0.182	0.0000	0.0000	203
2020/01/31	ALBI	06/08/2020			Index Future	731.5810	731.5810	732.9120	732.9120	0.182	0.0000	0.0000	0
2020/01/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2020/01/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/31	ES33	06/02/2020			Bond Future	10.9500	78.9474	10.9285	79.0708	(0.196)	0.0000	0.0000	0
2020/01/31	ES33	07/05/2020			Bond Future	11.0749	76.5427	11.0527	76.6682	(0.201)	0.0000	0.0000	350
2020/01/31	ES33	06/08/2020			Bond Future	11.2017	77.9048	11.1786	78.0556	(0.206)	0.0000	0.0000	0
2020/01/31	ES33	05/11/2020			Bond Future	11.3351	75.5131	11.3111	75.6433	(0.212)	0.0000	0.0000	0
2020/01/31	ES42	06/02/2020			Bond Future	11.2243	80.3803	11.2029	80.5217	(0.190)	0.0000	0.0000	0
2020/01/31	ES42	07/05/2020			Bond Future	11.3455	77.5288	11.3234	77.6726	(0.195)	0.0000	0.0000	4,919
2020/01/31	ES42	06/08/2020			Bond Future	11.4667	78.9078	11.4437	79.0783	(0.200)	0.0000	0.0000	0

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2020/01/31	ES42	05/11/2020			Bond Future	11.5928	76.0629	11.5689	76.2120	(0.206)	0.0000	0.0000	0
2020/01/31	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	GOVI	06/02/2020	703.15	Put	GOVI	48,730.0000	4.8730	35,480.0000	3.5480	(27.191)	0	0	0
2020/01/31	GOVI	06/02/2020			GOVI	698.2770	698.2770	699.6020	699.6020	0.190	0.0000	0.0000	174
2020/01/31	GOVI	06/02/2020	703.14	Put	GOVI	48,630.0000	4.8630	35,380.0000	3.5380	(27.247)	0	0	0
2020/01/31	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	GOVI	06/02/2020	703.13	Put	GOVI	48,530.0000	4.8530	35,280.0000	3.5280	(27.303)	0	0	0
2020/01/31	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	GOVI	07/05/2020			GOVI	710.5470	710.5470	711.8950	711.8950	0.190	0.0000	0.0000	1,179
2020/01/31	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	GOVI	07/05/2020	720.00	Put	GOVI	94,530.0000	9.4530	81,050.0000	8.1050	(14.260)	0	0	0
2020/01/31	GOVI	07/05/2020	719.98	Put	GOVI	94,330.0000	9.4330	80,850.0000	8.0850	(14.290)	0	0	0
2020/01/31	GOVI	07/05/2020	719.99	Put	GOVI	94,430.0000	9.4430	80,950.0000	8.0950	(14.275)	0	0	0
2020/01/31	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	GOVI	06/08/2020	728.12	Put	GOVI	48,510.0000	4.8510	34,800.0000	3.4800	(28.262)	0	0	0
2020/01/31	GOVI	06/08/2020			GOVI	723.2690	723.2690	724.6400	724.6400	0.190	0.0000	0.0000	0
2020/01/31	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	GOVI	06/08/2020	728.14	Put	GOVI	48,710.0000	4.8710	35,000.0000	3.5000	(28.146)	0	0	0
2020/01/31	GOVI	06/08/2020	728.13	Put	GOVI	48,610.0000	4.8610	34,900.0000	3.4900	(28.204)	0	0	0
2020/01/31	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/31	IGOV	06/02/2020			Index Future	258.0770	258.0770	257.9100	257.9100	(0.065)	0.0000	0.0000	138
2020/01/31	IGOV	07/05/2020			Index Future	262.6760	262.6760	262.5060	262.5060	(0.065)	0.0000	0.0000	1,021
2020/01/31	IGOV	06/08/2020			Index Future	267.4420	267.4420	267.2690	267.2690	(0.065)	0.0000	0.0000	0
2020/01/31	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/31	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/01/31	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/31	IS05	17/12/2020			Interest Rate Swap	95.3000	95.3000	95.3100	95.3100	0.010	0.0000	0.0000	0
2020/01/31	IS05	16/03/2021			Interest Rate Swap	94.2200	94.2200	94.2200	94.2200	0.000	0.0000	0.0000	0
2020/01/31	IS05	15/06/2021			Interest Rate Swap	93.0500	93.0500	93.0600	93.0600	0.011	0.0000	0.0000	0
2020/01/31	IS05	21/09/2021			Interest Rate Swap	92.8400	92.8400	92.8500	92.8500	0.011	0.0000	0.0000	0
2020/01/31	IS05	21/12/2021			Interest Rate Swap	94.7200	94.7200	94.7300	94.7300	0.011	0.0000	0.0000	51
2020/01/31	IS05	15/03/2022			Interest Rate Swap	94.5600	94.5600	94.5700	94.5700	0.011	0.0000	0.0000	0
2020/01/31	IS05	21/06/2022			Interest Rate Swap	95.4100	95.4100	95.4100	95.4100	0.000	0.0000	0.0000	0
2020/01/31	IS05	20/09/2022			Interest Rate Swap	99.0400	99.0400	99.0300	99.0300	(0.010)	0.0000	0.0000	0
2020/01/31	IS05	20/12/2022			Interest Rate Swap	100.0100	100.0100	99.9900	99.9900	(0.020)	0.0000	0.0000	0
2020/01/31	IS05	22/03/2023			Interest Rate Swap	93.0000	93.0000	92.9700	92.9700	(0.032)	0.0000	0.0000	0
2020/01/31	IS05	20/06/2023			Interest Rate Swap	98.8800	98.8800	98.8200	98.8200	(0.061)	0.0000	0.0000	0
2020/01/31	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/31	IS10	17/12/2025			Interest Rate Swap	88.9000	88.9000	88.7500	88.7500	(0.169)	0.0000	0.0000	0

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2020/01/31	IS10	16/03/2026			Interest Rate Swap	85.6700	85.6700	85.5100	85.5100	(0.187)	0.0000	0.0000	0
2020/01/31	IS10	15/06/2026			Interest Rate Swap	84.2400	84.2400	84.0800	84.0800	(0.190)	0.0000	0.0000	0
2020/01/31	IS10	21/09/2026			Interest Rate Swap	86.3500	86.3500	86.2100	86.2100	(0.162)	0.0000	0.0000	0
2020/01/31	IS10	21/12/2026			Interest Rate Swap	90.1900	90.1900	90.0500	90.0500	(0.155)	0.0000	0.0000	0
2020/01/31	IS10	15/03/2027			Interest Rate Swap	88.6400	88.6400	88.4900	88.4900	(0.169)	0.0000	0.0000	0
2020/01/31	IS10	21/06/2027			Interest Rate Swap	90.7300	90.7300	90.5700	90.5700	(0.176)	0.0000	0.0000	0
2020/01/31	IS10	20/09/2027			Interest Rate Swap	96.3100	96.3100	96.1300	96.1300	(0.187)	0.0000	0.0000	0
2020/01/31	IS10	20/12/2027			Interest Rate Swap	96.6500	96.6500	96.4600	96.4600	(0.197)	0.0000	0.0000	0
2020/01/31	IS10	22/03/2028			Interest Rate Swap	89.9400	89.9400	89.7200	89.7200	(0.245)	0.0000	0.0000	0
2020/01/31	IS10	20/06/2028			Interest Rate Swap	97.3900	97.3900	97.1600	97.1600	(0.236)	0.0000	0.0000	0
2020/01/31	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/31	R023	06/02/2020	7.54	Call	Bond Future	2,183.3200	2.1833	2,405.1800	2.4052	10.162	0	0	0
2020/01/31	R023	06/02/2020			Bond Future	6.7384	106.2505	6.6582	106.4724	(1.191)	0.0000	0.0000	35,567
2020/01/31	R023	06/02/2020	7.52	Call	Bond Future	2,129.5400	2.1295	2,351.4000	2.3514	10.418	0	0	0
2020/01/31	R023	06/02/2020	7.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	R023	06/02/2020	7.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	R023	06/02/2020	7.53	Call	Bond Future	2,156.4300	2.1564	2,378.2900	2.3783	10.288	0	0	0
2020/01/31	R023	06/02/2020	7.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	R023	07/05/2020	6.91	Put	Bond Future	213.4900	0.2135	184.3300	0.1843	(13.659)	0	0	0
2020/01/31	R023	07/05/2020			Bond Future	6.6954	104.1872	6.6073	104.4129	(1.316)	0.0000	0.0000	65,223
2020/01/31	R023	07/05/2020	6.90	Call	Bond Future	742.3700	0.7424	936.9800	0.9370	26.215	0	0	0
2020/01/31	R023	07/05/2020	6.90	Put	Bond Future	220.5000	0.2205	189.4400	0.1894	(14.086)	0	0	0
2020/01/31	R023	07/05/2020	6.91	Call	Bond Future	760.7900	0.7608	957.3000	0.9573	25.830	0	0	0
2020/01/31	R023	07/05/2020	6.89	Call	Bond Future	724.1500	0.7242	916.9800	0.9170	26.628	0	0	0
2020/01/31	R023	07/05/2020	6.89	Put	Bond Future	227.7000	0.2277	194.8600	0.1949	(14.422)	0	0	0
2020/01/31	R023	06/08/2020	7.26	Call	Bond Future	1,653.4800	1.6535	1,875.8500	1.8759	13.449	0	0	0
2020/01/31	R023	06/08/2020			Bond Future	6.6250	106.0540	6.5274	106.3025	(1.473)	0.0000	0.0000	0
2020/01/31	R023	06/08/2020	7.26	Put	Bond Future	172.7300	0.1727	166.7800	0.1668	(3.445)	0	0	0
2020/01/31	R023	06/08/2020	7.27	Call	Bond Future	1,673.6500	1.6737	1,896.4700	1.8965	13.313	0	0	0
2020/01/31	R023	06/08/2020	7.28	Put	Bond Future	167.1100	0.1671	161.9000	0.1619	(3.118)	0	0	0
2020/01/31	R023	06/08/2020	7.27	Put	Bond Future	169.7900	0.1698	164.3200	0.1643	(3.222)	0	0	0
2020/01/31	R023	06/08/2020	7.28	Call	Bond Future	1,694.0600	1.6941	1,917.1200	1.9171	13.167	0	0	0
2020/01/31	R023	05/11/2020	7.46	Put	Bond Future	227.5200	0.2275	198.3300	0.1983	(12.830)	0	0	0
2020/01/31	R023	05/11/2020	7.47	Put	Bond Future	224.7200	0.2247	196.1400	0.1961	(12.718)	0	0	0
2020/01/31	R023	05/11/2020			Bond Future	6.5573	104.0175	6.4483	104.2514	(1.663)	0.0000	0.0000	0
2020/01/31	R023	05/11/2020	7.46	Call	Bond Future	2,138.2600	2.1383	2,343.0100	2.3430	9.576	0	0	0
2020/01/31	R023	05/11/2020	7.47	Call	Bond Future	2,156.3800	2.1564	2,361.7400	2.3617	9.523	0	0	0
2020/01/31	R023	05/11/2020	7.45	Call	Bond Future	2,120.1700	2.1202	2,324.3200	2.3243	9.629	0	0	0
2020/01/31	R023	05/11/2020	7.45	Put	Bond Future	230.3400	0.2303	200.5500	0.2005	(12.933)	0	0	0
2020/01/31	R035	06/02/2020	9.60	Call	Bond Future	159.7100	0.1597	204.1400	0.2041	27.819	0	0	0
2020/01/31	R035	06/02/2020	9.61	Put	Bond Future	1,162.2800	1.1623	1,016.6000	1.0166	(12.534)	0	0	0
2020/01/31	R035	06/02/2020			Bond Future	9.7417	97.2409	9.7157	97.4344	(0.267)	0.0000	0.0000	47,571
2020/01/31	R035	06/02/2020	9.60	Put	Bond Future	1,220.6200	1.2206	1,071.5400	1.0715	(12.213)	0	0	0
2020/01/31	R035	06/02/2020	9.61	Call	Bond Future	176.7900	0.1768	224.6200	0.2246	27.055	0	0	0

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2020/01/31	R035	06/02/2020	9.59	Call	Bond Future	143.8500		0.1438	185.0100	0.1850	28.613	0	0	0
2020/01/31	R035	06/02/2020	9.59	Put	Bond Future	1,280.2700		1.2803	1,127.9200	1.1279	(11.900)	0	0	0
2020/01/31	R035	07/05/2020	9.85	Call	Bond Future	2,194.4000		2.1944	2,364.4500	2.3644	7.749	0	0	7,500
2020/01/31	R035	07/05/2020	10.57	Put	Bond Future	563.5400		0.5635	570.4700	0.5705	1.230	0	0	3,530
2020/01/31	R035	07/05/2020	9.75	Call	Bond Future	1,817.5600		1.8176	1,977.0300	1.9770	8.774	0	0	5,000
2020/01/31	R035	07/05/2020	10.75	Put	Bond Future	409.6100		0.4096	417.6400	0.4176	1.960	0	0	5,000
2020/01/31	R035	07/05/2020	9.48	Put	Bond Future	3,533.7400		3.5337	3,460.6300	3.4606	(2.069)	0	0	0
2020/01/31	R035	07/05/2020	9.47	Call	Bond Future	967.8000		0.9678	1,089.9500	1.0900	12.621	0	0	0
2020/01/31	R035	07/05/2020			Bond Future	9.8209		94.4487	9.7940	94.6455	(0.274)	0.0000	0.0000	107,891
2020/01/31	R035	07/05/2020	9.11	Put	Bond Future	5,710.8500		5.7109	5,578.9200	5.5789	(2.310)	0	0	0
2020/01/31	R035	07/05/2020	9.11	Call	Bond Future	297.6800		0.2977	362.5200	0.3625	21.782	0	0	5,000
2020/01/31	R035	07/05/2020	9.85	Put	Bond Future	1,981.9900		1.9820	1,955.2700	1.9553	(1.348)	0	0	0
2020/01/31	R035	07/05/2020	9.78	Put	Bond Future	2,226.1100		2.2261	2,192.1500	2.1922	(1.526)	0	0	0
2020/01/31	R035	07/05/2020	10.57	Call	Bond Future	5,808.8100		5.8088	6,012.5100	6.0125	3.507	0	0	0
2020/01/31	R035	07/05/2020	9.75	Put	Bond Future	2,337.5600		2.3376	2,300.2600	2.3003	(1.596)	0	0	0
2020/01/31	R035	07/05/2020	10.75	Call	Bond Future	6,849.9600		6.8500	7,054.7600	7.0548	2.990	0	0	0
2020/01/31	R035	07/05/2020	9.48	Call	Bond Future	993.5600		0.9936	1,117.2200	1.1172	12.446	0	0	0
2020/01/31	R035	07/05/2020	9.47	Put	Bond Future	3,584.0200		3.5840	3,509.4000	3.5094	(2.082)	0	0	0
2020/01/31	R035	07/05/2020	9.55	Put	Bond Future	3,191.3200		3.1913	3,128.3700	3.1284	(1.973)	0	0	0
2020/01/31	R035	07/05/2020	9.55	Call	Bond Future	1,180.9500		1.1809	1,314.7700	1.3148	11.332	0	0	7,500
2020/01/31	R035	07/05/2020	9.78	Call	Bond Future	1,926.7200		1.9267	2,089.5300	2.0895	8.450	0	0	3,530
2020/01/31	R035	07/05/2020	9.18	Put	Bond Future	5,250.9500		5.2510	5,130.1600	5.1302	(2.300)	0	0	0
2020/01/31	R035	07/05/2020	9.18	Call	Bond Future	390.8300		0.3908	466.8100	0.4668	19.441	0	0	3,530
2020/01/31	R035	07/05/2020	9.49	Call	Bond Future	1,019.9200		1.0199	1,145.0800	1.1451	12.272	0	0	0
2020/01/31	R035	07/05/2020	9.49	Put	Bond Future	3,484.1500		3.4842	3,412.5400	3.4125	(2.055)	0	0	0
2020/01/31	R035	06/08/2020	9.00	Put	Bond Future	7,429.6100		7.4296	7,258.4300	7.2584	(2.304)	0	0	0
2020/01/31	R035	06/08/2020	9.92	Put	Bond Future	2,940.2500		2.9402	2,869.7100	2.8697	(2.399)	0	0	0
2020/01/31	R035	06/08/2020			Bond Future	9.8997		96.1329	9.8719	96.3583	(0.281)	0.0000	0.0000	0
2020/01/31	R035	06/08/2020	9.00	Call	Bond Future	617.4100		0.6174	647.1500	0.6472	4.817	0	0	24,761
2020/01/31	R035	06/08/2020	9.92	Call	Bond Future	3,085.8800		3.0859	3,215.6300	3.2156	4.205	0	0	0
2020/01/31	R035	06/08/2020	9.93	Call	Bond Future	3,124.3200		3.1243	3,254.5200	3.2545	4.167	0	0	0
2020/01/31	R035	06/08/2020	9.91	Put	Bond Future	2,974.0900		2.9741	2,902.8100	2.9028	(2.397)	0	0	0
2020/01/31	R035	06/08/2020	8.75	Put	Bond Future	9,145.5500		9.1455	9,011.7900	9.0118	(1.463)	0	0	0
2020/01/31	R035	06/08/2020	8.75	Call	Bond Future	312.0800		0.3121	379.4400	0.3794	21.584	0	0	3,000
2020/01/31	R035	06/08/2020	9.93	Put	Bond Future	2,907.0000		2.9070	2,836.9100	2.8369	(2.411)	0	0	0
2020/01/31	R035	06/08/2020	9.91	Call	Bond Future	3,047.9500		3.0480	3,176.9700	3.1770	4.233	0	0	0
2020/01/31	R035	05/11/2020	10.34	Put	Bond Future	2,696.4900		2.6965	2,545.0900	2.5451	(5.615)	0	0	0
2020/01/31	R035	05/11/2020			Bond Future	9.9850		93.3571	9.9562	93.5611	(0.288)	0.0000	0.0000	0
2020/01/31	R035	05/11/2020	10.33	Call	Bond Future	5,114.9900		5.1150	5,166.2300	5.1662	1.002	0	0	0
2020/01/31	R035	05/11/2020	10.33	Put	Bond Future	2,721.6000		2.7216	2,568.8700	2.5689	(5.612)	0	0	0
2020/01/31	R035	05/11/2020	10.34	Call	Bond Future	5,157.8800		5.1579	5,210.4500	5.2104	1.019	0	0	0
2020/01/31	R035	05/11/2020	10.32	Call	Bond Future	5,072.5400		5.0725	5,122.4400	5.1224	0.984	0	0	0
2020/01/31	R035	05/11/2020	10.32	Put	Bond Future	2,747.2300		2.7472	2,593.1600	2.5932	(5.608)	0	0	0
2020/01/31	R186	06/02/2020	8.57	Call	Bond Future	2,931.4700		2.9315	3,047.0300	3.0470	3.942	0	0	0
2020/01/31	R186	06/02/2020	8.50	Call	Bond Future	2,551.3400		2.5513	2,666.6200	2.6666	4.518	0	0	0
2020/01/31	R186	06/02/2020	8.11	Put	Bond Future	184.2600		0.1843	133.3800	0.1334	(27.613)	0	0	0
2020/01/31	R186	06/02/2020			Bond Future	8.0387		114.2549	8.0181	114.3706	(0.256)	0.0000	0.0000	58,591

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2020/01/31	R186	06/02/2020	8.55	Call	Bond Future	2,822.9800		2.8230	2,938.4900	2.9385	4.092	0	0	0
2020/01/31	R186	06/02/2020	8.55	Put	Bond Future		0.2500	0.0003	0.0900	0.0001	(64.000)	0	0	0
2020/01/31	R186	06/02/2020	8.11	Call	Bond Future	583.2100		0.5832	648.0000	0.6480	11.109	0	0	821
2020/01/31	R186	06/02/2020	8.57	Put	Bond Future		0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	0
2020/01/31	R186	06/02/2020	9.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	821
2020/01/31	R186	06/02/2020	8.50	Put	Bond Future		0.6500	0.0007	0.2600	0.0003	(60.000)	0	0	821
2020/01/31	R186	06/02/2020	8.56	Call	Bond Future	2,877.2400		2.8772	2,992.7700	2.9928	4.015	0	0	0
2020/01/31	R186	06/02/2020	8.56	Put	Bond Future		0.2100	0.0002	0.0700	0.0001	(66.667)	0	0	0
2020/01/31	R186	06/02/2020	9.00	Call	Bond Future	5,232.7000		5.2327	5,348.3700	5.3484	2.211	0	0	0
2020/01/31	R186	07/05/2020	7.90	Put	Bond Future	1,871.8300		1.8718	1,806.2100	1.8062	(3.506)	0	0	2,500
2020/01/31	R186	07/05/2020	8.28	Put	Bond Future	874.8100		0.8748	849.6800	0.8497	(2.873)	0	0	0
2020/01/31	R186	07/05/2020	8.93	Call	Bond Future	4,658.8100		4.6588	4,782.4800	4.7825	2.655	0	0	0
2020/01/31	R186	07/05/2020	8.09	Put	Bond Future	1,306.6800		1.3067	1,259.2100	1.2592	(3.633)	0	0	0
2020/01/31	R186	07/05/2020			Bond Future		8.0853	116.2626	8.0637	116.3802	(0.268)	0.0000	0.0000	74,100
2020/01/31	R186	07/05/2020	8.50	Call	Bond Future	2,751.4900		2.7515	2,866.5300	2.8665	4.181	0	0	0
2020/01/31	R186	07/05/2020	8.50	Put	Bond Future	529.2100		0.5292	526.6000	0.5266	(0.493)	0	0	23,230
2020/01/31	R186	07/05/2020	8.08	Call	Bond Future	1,303.8900		1.3039	1,372.8400	1.3728	5.288	0	0	0
2020/01/31	R186	07/05/2020	8.08	Put	Bond Future	1,332.9400		1.3329	1,284.2400	1.2842	(3.654)	0	0	0
2020/01/31	R186	07/05/2020	7.90	Call	Bond Future	859.9400		0.8599	911.9700	0.9120	6.050	0	0	0
2020/01/31	R186	07/05/2020	8.28	Call	Bond Future	1,925.0900		1.9251	2,017.6100	2.0176	4.806	0	0	6,000
2020/01/31	R186	07/05/2020	8.93	Put	Bond Future	191.0500		0.1911	197.0700	0.1971	3.151	0	0	6,000
2020/01/31	R186	07/05/2020	8.09	Call	Bond Future	1,331.9200		1.3319	1,402.1000	1.4021	5.269	0	0	0
2020/01/31	R186	07/05/2020	7.60	Put	Bond Future	3,039.6000		3.0396	2,949.5100	2.9495	(2.964)	0	0	0
2020/01/31	R186	07/05/2020	7.60	Call	Bond Future	365.1600		0.3652	392.7200	0.3927	7.547	0	0	6,000
2020/01/31	R186	07/05/2020	8.07	Call	Bond Future	1,276.4500		1.2764	1,344.1600	1.3442	5.305	0	0	0
2020/01/31	R186	07/05/2020	8.07	Put	Bond Future	1,359.8100		1.3598	1,309.8700	1.3099	(3.673)	0	0	0
2020/01/31	R186	06/08/2020	8.25	Call	Bond Future	2,228.8300		2.2288	2,272.8200	2.2728	1.974	0	0	0
2020/01/31	R186	06/08/2020	8.38	Put	Bond Future	1,329.7500		1.3297	1,261.5400	1.2615	(5.130)	0	0	0
2020/01/31	R186	06/08/2020			Bond Future		8.1291	113.0383	8.1063	113.1827	(0.281)	0.0000	0.0000	1,420
2020/01/31	R186	06/08/2020	8.37	Call	Bond Future	2,603.4200		2.6034	2,653.9800	2.6540	1.942	0	0	0
2020/01/31	R186	06/08/2020	8.37	Put	Bond Future	1,348.7100		1.3487	1,279.9400	1.2799	(5.099)	0	0	0
2020/01/31	R186	06/08/2020	8.25	Put	Bond Future	1,596.9000		1.5969	1,521.3500	1.5213	(4.731)	0	0	3,150
2020/01/31	R186	06/08/2020	8.38	Call	Bond Future	2,636.1600		2.6362	2,687.2600	2.6873	1.938	0	0	0
2020/01/31	R186	06/08/2020	8.36	Call	Bond Future	2,571.1900		2.5712	2,621.1900	2.6212	1.945	0	0	0
2020/01/31	R186	06/08/2020	8.36	Put	Bond Future	1,368.2100		1.3682	1,298.8600	1.2989	(5.069)	0	0	0
2020/01/31	R186	05/11/2020	8.64	Put	Bond Future	1,314.4400		1.3144	1,257.7100	1.2577	(4.316)	0	0	0
2020/01/31	R186	05/11/2020	8.65	Call	Bond Future	3,663.9000		3.6639	3,729.9800	3.7300	1.804	0	0	0
2020/01/31	R186	05/11/2020			Bond Future		8.1764	115.0602	8.1524	115.1822	(0.295)	0.0000	0.0000	0
2020/01/31	R186	05/11/2020	8.66	Call	Bond Future	3,698.2000		3.6982	3,765.0500	3.7650	1.808	0	0	0
2020/01/31	R186	05/11/2020	8.66	Put	Bond Future	1,284.4000		1.2844	1,229.2300	1.2292	(4.295)	0	0	0
2020/01/31	R186	05/11/2020	9.26	Put	Bond Future	648.3300		0.6483	623.1600	0.6232	(3.882)	0	0	3,500
2020/01/31	R186	05/11/2020	8.64	Call	Bond Future	3,629.7300		3.6297	3,695.0200	3.6950	1.799	0	0	0
2020/01/31	R186	05/11/2020	7.84	Put	Bond Future	3,138.1800		3.1382	3,050.6400	3.0506	(2.790)	0	0	0
2020/01/31	R186	05/11/2020	8.65	Put	Bond Future	1,299.3400		1.2993	1,243.4000	1.2434	(4.305)	0	0	0
2020/01/31	R186	05/11/2020	8.34	Put	Bond Future	1,848.4400		1.8484	1,776.5400	1.7765	(3.890)	0	0	0
2020/01/31	R186	05/11/2020	8.34	Call	Bond Future	2,672.4000		2.6724	2,722.5200	2.7225	1.875	0	0	3,500
2020/01/31	R186	05/11/2020	9.26	Call	Bond Future	5,965.2900		5.9653	6,062.1400	6.0621	1.624	0	0	0
2020/01/31	R186	05/11/2020	7.84	Call	Bond Future	1,418.4500		1.4184	1,452.9300	1.4529	2.431	0	0	3,500

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2020/01/31	R197	06/02/2020			Bond Future	301.2077	301.2077	301.1851	301.1851	(0.008)	0.0000	0.0000	1,440
2020/01/31	R197	07/05/2020			Bond Future	306.5752	306.5752	306.5521	306.5521	(0.008)	0.0000	0.0000	2,500
2020/01/31	R197	06/08/2020			Bond Future	304.4695	304.4695	304.4459	304.4459	(0.008)	0.0000	0.0000	0
2020/01/31	R197	05/11/2020			Bond Future	309.9187	309.9187	309.8952	309.8952	(0.008)	0.0000	0.0000	0
2020/01/31	R202	06/02/2020			Bond Future	224.6533	224.6533	223.6753	223.6753	(0.435)	0.0000	0.0000	1,855
2020/01/31	R202	07/05/2020			Bond Future	228.6567	228.6567	227.6610	227.6610	(0.435)	0.0000	0.0000	7,783
2020/01/31	R202	06/08/2020			Bond Future	228.7452	228.7452	227.7314	227.7314	(0.443)	0.0000	0.0000	0
2020/01/31	R202	05/11/2020			Bond Future	232.8396	232.8396	231.8078	231.8078	(0.443)	0.0000	0.0000	0
2020/01/31	R208	06/02/2020	6.13	Put	Bond Future	478.4300	0.4784	391.9900	0.3920	(18.067)	0	0	0
2020/01/31	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	R208	06/02/2020			Bond Future	6.5719	102.6521	6.4919	102.7386	(1.218)	0.0000	0.0000	7,572
2020/01/31	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	R208	06/02/2020	6.12	Put	Bond Future	489.3000	0.4893	402.8600	0.4029	(17.666)	0	0	0
2020/01/31	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	R208	06/02/2020	6.14	Put	Bond Future	467.5700	0.4676	381.1300	0.3811	(18.487)	0	0	0
2020/01/31	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/01/31	R208	07/05/2020	4.80	Put	Bond Future	1,384.5300	1.3845	1,296.6500	1.2966	(6.347)	0	0	0
2020/01/31	R208	07/05/2020			Bond Future	6.4098	101.0535	6.3066	101.1414	(1.611)	0.0000	0.0000	8,015
2020/01/31	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/01/31	R208	07/05/2020	4.82	Put	Bond Future	1,367.1400	1.3671	1,279.2600	1.2793	(6.428)	0	0	0
2020/01/31	R208	07/05/2020	4.81	Put	Bond Future	1,375.8300	1.3758	1,287.9500	1.2879	(6.387)	0	0	0
2020/01/31	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/01/31	R208	06/08/2020	5.57	Put	Bond Future	316.4800	0.3165	241.9700	0.2420	(23.543)	0	0	0
2020/01/31	R208	06/08/2020			Bond Future	6.0631	102.8655	5.9181	102.9718	(2.391)	0.0000	0.0000	0
2020/01/31	R208	06/08/2020	5.56	Call	Bond Future	9.8000	0.0098	25.1500	0.0252	156.633	0	0	0
2020/01/31	R208	06/08/2020	5.56	Put	Bond Future	322.2600	0.3223	246.8000	0.2468	(23.416)	0	0	0
2020/01/31	R208	06/08/2020	5.57	Call	Bond Future	10.2500	0.0102	26.5200	0.0265	158.732	0	0	0
2020/01/31	R208	06/08/2020	5.55	Call	Bond Future	9.3700	0.0094	23.8300	0.0238	154.322	0	0	0
2020/01/31	R208	06/08/2020	5.55	Put	Bond Future	328.0600	0.3281	251.6800	0.2517	(23.282)	0	0	0
2020/01/31	R208	05/11/2020	4.78	Call	Bond Future	19.6600	0.0197	32.0100	0.0320	62.818	0	0	0
2020/01/31	R208	05/11/2020	4.77	Put	Bond Future	225.8000	0.2258	146.5700	0.1466	(35.089)	0	0	0
2020/01/31	R208	05/11/2020			Bond Future	5.3082	101.2978	5.0706	101.3890	(4.476)	0.0000	0.0000	0
2020/01/31	R208	05/11/2020	4.79	Call	Bond Future	20.5600	0.0206	33.3800	0.0334	62.354	0	0	0
2020/01/31	R208	05/11/2020	4.79	Put	Bond Future	219.6500	0.2196	141.2900	0.1413	(35.675)	0	0	0
2020/01/31	R208	05/11/2020	4.78	Put	Bond Future	222.6000	0.2226	143.7700	0.1438	(35.413)	0	0	0
2020/01/31	R208	05/11/2020	4.77	Call	Bond Future	19.0100	0.0190	30.9600	0.0310	62.862	0	0	0
2020/01/31	R209	06/02/2020	9.52	Put	Bond Future	1,804.7700	1.8048	1,676.3300	1.6763	(7.117)	0	0	0
2020/01/31	R209	06/02/2020			Bond Future	9.7959	73.8128	9.7750	73.9448	(0.213)	0.0000	0.0000	16,163
2020/01/31	R209	06/02/2020	9.51	Call	Bond Future	28.0100	0.0280	31.0500	0.0310	10.853	0	0	0
2020/01/31	R209	06/02/2020	9.51	Put	Bond Future	1,866.1500	1.8662	1,737.2100	1.7372	(6.909)	0	0	0
2020/01/31	R209	06/02/2020	9.40	Put	Bond Future	2,568.5100	2.5685	2,436.9400	2.4369	(5.122)	0	0	0
2020/01/31	R209	06/02/2020	9.40	Call	Bond Future	5.0000	0.0050	5.4100	0.0054	8.200	0	0	7,500
2020/01/31	R209	06/02/2020	9.52	Call	Bond Future	32.0600	0.0321	35.6000	0.0356	11.042	0	0	0
2020/01/31	R209	06/02/2020	9.50	Call	Bond Future	24.4000	0.0244	27.0000	0.0270	10.656	0	0	0

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2020/01/31	R209	06/02/2020	9.50	Put	Bond Future	1,928.0600	1.9281	1,798.6800	1.7987	(6.710)	0	0	0
2020/01/31	R209	07/05/2020	9.47	Call	Bond Future	790.5900	0.7906	859.5400	0.8595	8.721	0	0	0
2020/01/31	R209	07/05/2020			Bond Future	9.8710	71.9595	9.8495	72.0938	(0.218)	0.0000	0.0000	66,871
2020/01/31	R209	07/05/2020	9.45	Call	Bond Future	750.7800	0.7508	818.1500	0.8181	8.973	0	0	0
2020/01/31	R209	07/05/2020	9.45	Put	Bond Future	3,444.4000	3.4444	3,377.4700	3.3775	(1.943)	0	0	0
2020/01/31	R209	07/05/2020	9.47	Put	Bond Future	3,352.9700	3.3530	3,287.6200	3.2876	(1.949)	0	0	0
2020/01/31	R209	07/05/2020	9.46	Call	Bond Future	770.5200	0.7705	838.6800	0.8387	8.846	0	0	0
2020/01/31	R209	07/05/2020	9.46	Put	Bond Future	3,398.4800	3.3985	3,332.3400	3.3323	(1.946)	0	0	0
2020/01/31	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	R209	06/08/2020	5.55	Put	Bond Future	36,274.4300	36.2744	36,134.6500	36.1347	(0.385)	0	0	0
2020/01/31	R209	06/08/2020			Bond Future	9.9458	73.2423	9.9236	73.3985	(0.223)	0.0000	0.0000	0
2020/01/31	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	R209	06/08/2020	5.57	Put	Bond Future	36,057.5900	36.0576	35,917.8400	35.9178	(0.388)	0	0	0
2020/01/31	R209	06/08/2020	5.56	Put	Bond Future	36,165.9400	36.1659	36,026.1700	36.0262	(0.386)	0	0	0
2020/01/31	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/31	R209	05/11/2020	10.02	Call	Bond Future	3,240.1000	3.2401	3,278.3000	3.2783	1.179	0	0	0
2020/01/31	R209	05/11/2020			Bond Future	10.0230	71.4058	10.0001	71.5451	(0.229)	0.0000	0.0000	0
2020/01/31	R209	05/11/2020	10.00	Call	Bond Future	3,178.0900	3.1781	3,214.6800	3.2147	1.151	0	0	0
2020/01/31	R209	05/11/2020	10.00	Put	Bond Future	3,317.8000	3.3178	3,215.1700	3.2152	(3.093)	0	0	0
2020/01/31	R209	05/11/2020	10.02	Put	Bond Future	3,258.3000	3.2583	3,157.2800	3.1573	(3.100)	0	0	0
2020/01/31	R209	05/11/2020	10.01	Call	Bond Future	3,209.0200	3.2090	3,246.2900	3.2463	1.161	0	0	0
2020/01/31	R209	05/11/2020	10.01	Put	Bond Future	3,287.9400	3.2879	3,185.9900	3.1860	(3.101)	0	0	0
2020/01/31	R210	06/02/2020			Bond Future	187.2145	187.2145	187.0693	187.0693	(0.078)	0.0000	0.0000	374
2020/01/31	R210	07/05/2020			Bond Future	187.9225	187.9225	187.7747	187.7747	(0.079)	0.0000	0.0000	1,941
2020/01/31	R210	06/08/2020			Bond Future	191.3691	191.3691	191.2184	191.2184	(0.079)	0.0000	0.0000	0
2020/01/31	R210	05/11/2020			Bond Future	192.0949	192.0949	191.9417	191.9417	(0.080)	0.0000	0.0000	0
2020/01/31	R212	06/02/2020			Bond Future	161.5367	161.5367	161.5236	161.5236	(0.008)	0.0000	0.0000	7,719
2020/01/31	R212	07/05/2020			Bond Future	164.4152	164.4152	164.4019	164.4019	(0.008)	0.0000	0.0000	3,251
2020/01/31	R212	06/08/2020			Bond Future	165.1551	165.1551	165.1415	165.1415	(0.008)	0.0000	0.0000	0
2020/01/31	R212	05/11/2020			Bond Future	168.1112	168.1112	168.0975	168.0975	(0.008)	0.0000	0.0000	0
2020/01/31	R213	06/02/2020	9.27	Call	Bond Future	619.2600	0.6193	682.7600	0.6828	10.254	0	0	0
2020/01/31	R213	06/02/2020	9.26	Put	Bond Future	312.2000	0.3122	244.2700	0.2443	(21.758)	0	0	0
2020/01/31	R213	06/02/2020			Bond Future	9.2160	88.0066	9.1951	88.1349	(0.227)	0.0000	0.0000	5,161
2020/01/31	R213	06/02/2020	9.28	Call	Bond Future	658.0900	0.6581	724.6800	0.7247	10.119	0	0	0
2020/01/31	R213	06/02/2020	9.28	Put	Bond Future	266.6000	0.2666	204.8500	0.2048	(23.162)	0	0	0
2020/01/31	R213	06/02/2020	9.27	Put	Bond Future	288.7700	0.2888	223.9300	0.2239	(22.454)	0	0	0
2020/01/31	R213	06/02/2020	9.26	Call	Bond Future	581.6300	0.5816	642.0400	0.6420	10.386	0	0	0
2020/01/31	R213	07/05/2020	9.01	Put	Bond Future	2,615.2500	2.6152	2,544.9600	2.5450	(2.688)	0	0	0
2020/01/31	R213	07/05/2020	9.00	Call	Bond Future	911.2200	0.9112	970.6900	0.9707	6.526	0	0	0
2020/01/31	R213	07/05/2020			Bond Future	9.2855	86.0030	9.2638	86.1335	(0.233)	0.0000	0.0000	18,813
2020/01/31	R213	07/05/2020	9.01	Call	Bond Future	933.1000	0.9331	993.3900	0.9934	6.461	0	0	0
2020/01/31	R213	07/05/2020	9.00	Put	Bond Future	2,655.2600	2.6553	2,584.1500	2.5842	(2.678)	0	0	0
2020/01/31	R213	07/05/2020	9.02	Call	Bond Future	955.3200	0.9553	1,016.5800	1.0166	6.413	0	0	0
2020/01/31	R213	07/05/2020	9.02	Put	Bond Future	2,575.6400	2.5756	2,506.3200	2.5063	(2.691)	0	0	0
2020/01/31	R213	06/08/2020	9.31	Call	Bond Future	2,285.7100	2.2857	2,379.1800	2.3792	4.089	0	0	0

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2020/01/31	R213	06/08/2020			Bond Future	9.3539	87.5377	9.3315	87.6923	(0.240)	0.0000	0.0000	0
2020/01/31	R213	06/08/2020	9.29	Call	Bond Future	2,225.8400	2.2258	2,318.2800	2.3183	4.153	0	0	0
2020/01/31	R213	06/08/2020	9.29	Put	Bond Future	2,605.5100	2.6055	2,564.9400	2.5649	(1.557)	0	0	0
2020/01/31	R213	06/08/2020	9.31	Put	Bond Future	2,546.4000	2.5464	2,506.8800	2.5069	(1.552)	0	0	0
2020/01/31	R213	06/08/2020	9.30	Call	Bond Future	2,255.6800	2.2557	2,348.6300	2.3486	4.121	0	0	0
2020/01/31	R213	06/08/2020	9.30	Put	Bond Future	2,575.8300	2.5758	2,535.7800	2.5358	(1.555)	0	0	0
2020/01/31	R213	05/11/2020	9.60	Put	Bond Future	2,457.2100	2.4572	2,382.0100	2.3820	(3.060)	0	0	0
2020/01/31	R213	05/11/2020	9.59	Call	Bond Future	3,405.4500	3.4055	3,464.9600	3.4650	1.747	0	0	0
2020/01/31	R213	05/11/2020			Bond Future	9.4298	85.5573	9.4065	85.6927	(0.247)	0.0000	0.0000	0
2020/01/31	R213	05/11/2020	9.60	Call	Bond Future	3,438.1100	3.4381	3,498.3500	3.4983	1.752	0	0	0
2020/01/31	R213	05/11/2020	9.59	Put	Bond Future	2,481.7800	2.4818	2,405.8500	2.4059	(3.059)	0	0	0
2020/01/31	R213	05/11/2020	9.61	Call	Bond Future	3,470.9200	3.4709	3,531.8900	3.5319	1.757	0	0	0
2020/01/31	R213	05/11/2020	9.61	Put	Bond Future	2,432.8400	2.4328	2,358.3700	2.3584	(3.061)	0	0	0
2020/01/31	R214	06/02/2020	9.73	Call	Bond Future	46.5800	0.0466	54.2700	0.0543	16.509	0	0	0
2020/01/31	R214	06/02/2020	9.87	Put	Bond Future	948.1300	0.9481	839.8700	0.8399	(11.418)	0	0	0
2020/01/31	R214	06/02/2020	10.42	Call	Bond Future	2,805.3700	2.8054	2,940.0900	2.9401	4.802	0	0	0
2020/01/31	R214	06/02/2020			Bond Future	9.9812	72.5506	9.9602	72.6886	(0.210)	0.0000	0.0000	10,465
2020/01/31	R214	06/02/2020	9.71	Call	Bond Future	35.8100	0.0358	41.8200	0.0418	16.783	0	0	0
2020/01/31	R214	06/02/2020	9.71	Put	Bond Future	1,858.3800	1.8584	1,726.4000	1.7264	(7.102)	0	0	0
2020/01/31	R214	06/02/2020	10.42	Put	Bond Future	8.0600	0.0081	4.7900	0.0048	(40.571)	0	0	1,000
2020/01/31	R214	06/02/2020	9.73	Put	Bond Future	1,732.1700	1.7322	1,601.8700	1.6019	(7.522)	0	0	0
2020/01/31	R214	06/02/2020	9.52	Call	Bond Future	1.4400	0.0014	1.7000	0.0017	18.056	0	0	1,000
2020/01/31	R214	06/02/2020	9.87	Call	Bond Future	209.9600	0.2100	239.6900	0.2397	14.160	0	0	1,000
2020/01/31	R214	06/02/2020	9.72	Call	Bond Future	40.9100	0.0409	47.7200	0.0477	16.646	0	0	0
2020/01/31	R214	06/02/2020	9.72	Put	Bond Future	1,794.9400	1.7949	1,663.7600	1.6638	(7.308)	0	0	0
2020/01/31	R214	06/02/2020	9.52	Put	Bond Future	3,146.2500	3.1463	3,008.5200	3.0085	(4.378)	0	0	0
2020/01/31	R214	07/05/2020	9.77	Put	Bond Future	2,984.8100	2.9848	2,934.5900	2.9346	(1.683)	0	0	0
2020/01/31	R214	07/05/2020			Bond Future	10.0536	70.5290	10.0321	70.6694	(0.214)	0.0000	0.0000	10,424
2020/01/31	R214	07/05/2020	9.76	Call	Bond Future	1,075.3800	1.0754	1,164.6000	1.1646	8.297	0	0	0
2020/01/31	R214	07/05/2020	9.76	Put	Bond Future	3,028.2100	3.0282	2,977.0500	2.9770	(1.689)	0	0	0
2020/01/31	R214	07/05/2020	9.31	Put	Bond Future	5,398.4500	5.3985	5,303.2100	5.3032	(1.764)	0	0	0
2020/01/31	R214	07/05/2020	10.66	Put	Bond Future	708.3200	0.7083	707.4800	0.7075	(0.119)	0	0	1,250
2020/01/31	R214	07/05/2020	9.77	Call	Bond Future	1,099.9100	1.0999	1,190.0700	1.1901	8.197	0	0	0
2020/01/31	R214	07/05/2020	9.31	Call	Bond Future	280.6300	0.2806	325.7700	0.3258	16.085	0	0	1,250
2020/01/31	R214	07/05/2020	9.91	Put	Bond Future	2,423.1600	2.4232	2,385.4600	2.3855	(1.556)	0	0	0
2020/01/31	R214	07/05/2020	9.91	Call	Bond Future	1,478.6800	1.4787	1,581.3600	1.5814	6.944	0	0	1,250
2020/01/31	R214	07/05/2020	10.66	Call	Bond Future	4,482.4100	4.4824	4,621.9500	4.6219	3.113	0	0	0
2020/01/31	R214	07/05/2020	9.75	Call	Bond Future	1,051.2000	1.0512	1,139.4600	1.1395	8.396	0	0	0
2020/01/31	R214	07/05/2020	9.75	Put	Bond Future	3,072.0600	3.0721	3,019.9400	3.0199	(1.697)	0	0	0
2020/01/31	R214	06/08/2020	9.98	Put	Bond Future	3,286.4800	3.2865	3,213.2800	3.2133	(2.227)	0	0	0
2020/01/31	R214	06/08/2020	9.97	Call	Bond Future	2,310.2400	2.3102	2,379.0500	2.3791	2.978	0	0	0
2020/01/31	R214	06/08/2020			Bond Future	10.1256	71.7862	10.1034	71.9483	(0.219)	0.0000	0.0000	0
2020/01/31	R214	06/08/2020	9.98	Call	Bond Future	2,340.6600	2.3407	2,410.4100	2.4104	2.980	0	0	0
2020/01/31	R214	06/08/2020	9.97	Put	Bond Future	3,321.7800	3.3218	3,247.6400	3.2476	(2.232)	0	0	0
2020/01/31	R214	06/08/2020	9.99	Call	Bond Future	2,371.2700	2.3713	2,442.1800	2.4422	2.990	0	0	0
2020/01/31	R214	06/08/2020	9.99	Put	Bond Future	3,251.4700	3.2515	3,179.4300	3.1794	(2.216)	0	0	0
2020/01/31	R214	05/11/2020	10.26	Put	Bond Future	3,291.2800	3.2913	3,158.5500	3.1586	(4.033)	0	0	0



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2020/01/31	R214	05/11/2020			Bond Future	10.2024	69.7784	10.1795	69.9240	(0.224)	0.0000	0.0000	0
2020/01/31	R214	05/11/2020	10.25	Call	Bond Future	3,622.2100	3.6222	3,634.3200	3.6343	0.334	0	0	0
2020/01/31	R214	05/11/2020	10.25	Put	Bond Future	3,320.9600	3.3210	3,187.5200	3.1875	(4.018)	0	0	0
2020/01/31	R214	05/11/2020	10.26	Call	Bond Future	3,655.5200	3.6555	3,668.3400	3.6683	0.351	0	0	0
2020/01/31	R214	05/11/2020	10.24	Call	Bond Future	3,589.2700	3.5893	3,600.4300	3.6004	0.311	0	0	0
2020/01/31	R214	05/11/2020	10.24	Put	Bond Future	3,351.1100	3.3511	3,216.7200	3.2167	(4.010)	0	0	0
2020/01/31	R248	06/02/2020	9.71	Put	Bond Future	3,592.3400	3.5923	3,378.3700	3.3784	(5.956)	0	0	0
2020/01/31	R248	06/02/2020			Bond Future	10.1315	91.1718	10.1055	91.3859	(0.257)	0.0000	0.0000	74,209
2020/01/31	R248	06/02/2020	9.71	Call	Bond Future	3.6500	0.0037	3.7700	0.0038	3.288	0	0	0
2020/01/31	R248	06/02/2020	9.70	Put	Bond Future	3,679.9200	3.6799	3,465.9300	3.4659	(5.815)	0	0	0
2020/01/31	R248	06/02/2020	9.72	Call	Bond Future	4.4300	0.0044	4.5600	0.0046	2.935	0	0	0
2020/01/31	R248	06/02/2020	9.72	Put	Bond Future	3,505.0200	3.5050	3,291.0600	3.2911	(6.104)	0	0	0
2020/01/31	R248	06/02/2020	9.70	Call	Bond Future	2.9900	0.0030	3.0900	0.0031	3.344	0	0	0
2020/01/31	R248	07/05/2020	10.20	Call	Bond Future	2,274.7600	2.2748	2,457.1000	2.4571	8.016	0	0	0
2020/01/31	R248	07/05/2020	9.69	Put	Bond Future	5,025.2600	5.0253	4,909.4700	4.9095	(2.304)	0	0	0
2020/01/31	R248	07/05/2020	9.79	Call	Bond Future	874.2700	0.8743	994.3000	0.9943	13.729	0	0	0
2020/01/31	R248	07/05/2020	9.77	Put	Bond Future	4,509.0200	4.5090	4,407.6600	4.4077	(2.248)	0	0	0
2020/01/31	R248	07/05/2020			Bond Future	10.2082	88.3364	10.1814	88.5541	(0.262)	0.0000	0.0000	36,411
2020/01/31	R248	07/05/2020	10.70	Call	Bond Future	4,811.8200	4.8118	5,029.8600	5.0299	4.531	0	0	0
2020/01/31	R248	07/05/2020	10.70	Put	Bond Future	978.8600	0.9789	979.1800	0.9792	0.033	0	0	300
2020/01/31	R248	07/05/2020	9.79	Put	Bond Future	4,384.9900	4.3850	4,287.3000	4.2873	(2.228)	0	0	0
2020/01/31	R248	07/05/2020	9.77	Call	Bond Future	824.2300	0.8242	940.5900	0.9406	14.117	0	0	0
2020/01/31	R248	07/05/2020	10.20	Put	Bond Future	2,341.3000	2.3413	2,305.9200	2.3059	(1.511)	0	0	300
2020/01/31	R248	07/05/2020	9.69	Call	Bond Future	638.3500	0.6384	740.2800	0.7403	15.968	0	0	300
2020/01/31	R248	07/05/2020	9.78	Put	Bond Future	4,446.6300	4.4466	4,347.1800	4.3472	(2.237)	0	0	0
2020/01/31	R248	07/05/2020	9.78	Call	Bond Future	848.9400	0.8489	967.2100	0.9672	13.931	0	0	0
2020/01/31	R248	06/08/2020	9.00	Put	Bond Future	11,695.6400	11.6956	11,531.8100	11.5318	(1.401)	0	0	0
2020/01/31	R248	06/08/2020	10.20	Call	Bond Future	3,015.7600	3.0158	3,227.7700	3.2278	7.030	0	0	0
2020/01/31	R248	06/08/2020			Bond Future	10.2847	89.9106	10.2570	90.1567	(0.269)	0.0000	0.0000	0
2020/01/31	R248	06/08/2020	9.25	Put	Bond Future	9,482.2100	9.4822	9,347.7500	9.3477	(1.418)	0	0	0
2020/01/31	R248	06/08/2020	9.25	Call	Bond Future	458.3500	0.4584	545.8000	0.5458	19.079	0	0	20,640
2020/01/31	R248	06/08/2020	10.18	Call	Bond Future	2,936.9700	2.9370	3,147.2300	3.1472	7.159	0	0	0
2020/01/31	R248	06/08/2020	10.18	Put	Bond Future	3,781.3900	3.7814	3,769.9100	3.7699	(0.304)	0	0	0
2020/01/31	R248	06/08/2020	9.00	Call	Bond Future	245.7500	0.2457	303.9000	0.3039	23.662	0	0	3,000
2020/01/31	R248	06/08/2020	10.20	Put	Bond Future	3,697.7300	3.6977	3,688.0100	3.6880	(0.263)	0	0	0
2020/01/31	R248	06/08/2020	10.19	Call	Bond Future	2,976.3700	2.9764	3,187.5100	3.1875	7.094	0	0	0
2020/01/31	R248	06/08/2020	10.19	Put	Bond Future	3,739.5000	3.7395	3,728.9100	3.7289	(0.283)	0	0	0
2020/01/31	R248	05/11/2020	10.02	Put	Bond Future	5,821.8900	5.8219	5,551.0200	5.5510	(4.653)	0	0	0
2020/01/31	R248	05/11/2020	10.03	Call	Bond Future	3,048.8400	3.0488	3,004.8100	3.0048	(1.444)	0	0	0
2020/01/31	R248	05/11/2020			Bond Future	10.3660	87.0875	10.3375	87.3133	(0.276)	0.0000	0.0000	0
2020/01/31	R248	05/11/2020	10.04	Call	Bond Future	3,082.9800	3.0830	3,040.0400	3.0400	(1.393)	0	0	0
2020/01/31	R248	05/11/2020	10.04	Put	Bond Future	5,723.1100	5.7231	5,454.4200	5.4544	(4.695)	0	0	0
2020/01/31	R248	05/11/2020	10.02	Call	Bond Future	3,015.1900	3.0152	2,970.0700	2.9701	(1.496)	0	0	0
2020/01/31	R248	05/11/2020	10.03	Put	Bond Future	5,772.1800	5.7722	5,502.4000	5.5024	(4.674)	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
<b>Total</b>											<b>1510419</b>	