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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/01/2020 TO 03/01/2020

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
2020/01/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	2025	06/02/2020			Bond Future	136.1037	136.1037	136.0898	136.0898	(0.010)	0.0000	0.0000	5,063
2020/01/03	2025	07/05/2020			Bond Future	138.6115	138.6115	138.5974	138.5974	(0.010)	0.0000	0.0000	0
2020/01/03	2025	06/08/2020			Bond Future	139.7279	139.7279	139.7137	139.7137	(0.010)	0.0000	0.0000	0
2020/01/03	2025	05/11/2020			Bond Future	142.3426	142.3426	142.3282	142.3282	(0.010)	0.0000	0.0000	0
2020/01/03	2029	06/02/2020			Bond Future	101.6227	101.6227	101.6127	101.6127	(0.010)	0.0000	0.0000	3,765
2020/01/03	2029	07/05/2020			Bond Future	102.3916	102.3916	102.3815	102.3815	(0.010)	0.0000	0.0000	0
2020/01/03	2029	06/08/2020			Bond Future	104.3194	104.3194	104.3092	104.3092	(0.010)	0.0000	0.0000	0
2020/01/03	2029	05/11/2020			Bond Future	105.1378	105.1378	105.1275	105.1275	(0.010)	0.0000	0.0000	0
2020/01/03	2030	06/02/2020	9.15	Put	Bond Future	598.8100	0.5988	725.5500	0.7256	21.165	0	0	0
2020/01/03	2030	06/02/2020	9.14	Call	Bond Future	1,492.0600	1.4921	1,249.3700	1.2494	(16.265)	0	0	0
2020/01/03	2030	06/02/2020	9.40	Put	Bond Future	237.5900	0.2376	296.5700	0.2966	24.824	0	0	5,000
2020/01/03	2030	06/02/2020	9.25	Call	Bond Future	1,961.9700	1.9620	1,684.5800	1.6846	(14.138)	0	0	0
2020/01/03	2030	06/02/2020	8.40	Call	Bond Future	48.0600	0.0481	29.4900	0.0295	(38.639)	0	0	5,820
2020/01/03	2030	06/02/2020			Bond Future	8.9987	93.7530	9.0589	93.3802	0.669	0.0000	0.0000	77,538
2020/01/03	2030	06/02/2020	9.00	Put	Bond Future	976.9900	0.9770	1,158.3100	1.1583	18.559	0	0	0
2020/01/03	2030	06/02/2020	9.00	Call	Bond Future	984.8800	0.9849	793.3800	0.7934	(19.444)	0	0	5,820
2020/01/03	2030	06/02/2020	9.15	Call	Bond Future	1,532.3700	1.5324	1,286.2900	1.2863	(16.059)	0	0	0
2020/01/03	2030	06/02/2020	9.14	Put	Bond Future	619.8400	0.6198	749.9700	0.7500	20.994	0	0	0
2020/01/03	2030	06/02/2020	9.40	Call	Bond Future	2,687.2600	2.6873	2,373.4200	2.3734	(11.679)	0	0	0
2020/01/03	2030	06/02/2020	9.25	Put	Bond Future	418.0000	0.4180	513.4300	0.5134	22.830	0	0	5,000
2020/01/03	2030	06/02/2020	8.40	Put	Bond Future	3,866.8400	3.8668	4,221.0900	4.2211	9.161	0	0	0
2020/01/03	2030	06/02/2020	9.16	Call	Bond Future	1,573.1900	1.5732	1,323.7600	1.3238	(15.855)	0	0	0
2020/01/03	2030	06/02/2020	9.16	Put	Bond Future	578.3500	0.5784	701.7400	0.7017	21.335	0	0	0
2020/01/03	2030	07/05/2020	8.79	Call	Bond Future	1,158.0900	1.1581	1,016.5200	1.0165	(12.224)	0	0	0
2020/01/03	2030	07/05/2020	8.78	Put	Bond Future	2,867.4300	2.8674	3,107.3900	3.1074	8.368	0	0	0
2020/01/03	2030	07/05/2020			Bond Future	9.0612	95.4574	9.1237	95.0778	0.690	0.0000	0.0000	0
2020/01/03	2030	07/05/2020	8.80	Call	Bond Future	1,181.8800	1.1819	1,038.3400	1.0383	(12.145)	0	0	0
2020/01/03	2030	07/05/2020	8.80	Put	Bond Future	2,790.2800	2.7903	3,026.3200	3.0263	8.459	0	0	0
2020/01/03	2030	07/05/2020	8.79	Put	Bond Future	2,828.7800	2.8288	3,066.7900	3.0668	8.414	0	0	0
2020/01/03	2030	07/05/2020	8.78	Call	Bond Future	1,134.4000	1.1344	994.7800	0.9948	(12.308)	0	0	0
2020/01/03	2030	06/08/2020	9.11	Call	Bond Future	2,541.0600	2.5411	2,343.1900	2.3432	(7.787)	0	0	0
2020/01/03	2030	06/08/2020			Bond Future	9.1253	93.1995	9.1903	92.8129	0.713	0.0000	0.0000	0
2020/01/03	2030	06/08/2020	9.09	Call	Bond Future	2,480.0800	2.4801	2,285.0800	2.2851	(7.863)	0	0	0
2020/01/03	2030	06/08/2020	9.09	Put	Bond Future	2,690.6900	2.6907	2,882.3800	2.8824	7.124	0	0	0
2020/01/03	2030	06/08/2020	9.11	Put	Bond Future	2,632.2000	2.6322	2,821.0200	2.8210	7.173	0	0	0
2020/01/03	2030	06/08/2020	9.10	Call	Bond Future	2,510.4700	2.5105	2,314.0300	2.3140	(7.825)	0	0	0
2020/01/03	2030	06/08/2020	9.10	Put	Bond Future	2,661.3200	2.6613	2,851.5700	2.8516	7.149	0	0	0
2020/01/03	2030	05/11/2020	10.06	Put	Bond Future	1,426.6300	1.4266	1,528.1000	1.5281	7.113	0	0	1,000
2020/01/03	2030	05/11/2020	8.73	Call	Bond Future	1,944.7900	1.9448	1,794.2900	1.7943	(7.739)	0	0	3,000
2020/01/03	2030	05/11/2020	9.39	Put	Bond Future	2,621.2300	2.6212	2,786.6300	2.7866	6.310	0	0	0
2020/01/03	2030	05/11/2020	9.38	Call	Bond Future	3,790.8900	3.7909	3,563.6900	3.5637	(5.993)	0	0	0
2020/01/03	2030	05/11/2020			Bond Future	9.1823	94.9453	9.2499	94.5516	0.736	0.0000	0.0000	0

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2020/01/03	2030	05/11/2020	8.34	Put	Bond Future	6,256.6600	6.2567	6,545.1900	6.5452	4.612	0	0	0
2020/01/03	2030	05/11/2020	8.34	Call	Bond Future	1,162.6800	1.1627	1,057.5000	1.0575	(9.046)	0	0	1,000
2020/01/03	2030	05/11/2020	9.04	Put	Bond Future	3,581.3400	3.5813	3,787.2300	3.7872	5.749	0	0	0
2020/01/03	2030	05/11/2020	9.04	Call	Bond Future	2,745.5200	2.7455	2,557.7000	2.5577	(6.841)	0	0	1,000
2020/01/03	2030	05/11/2020	10.06	Call	Bond Future	6,374.0400	6.3740	6,081.8000	6.0818	(4.585)	0	0	0
2020/01/03	2030	05/11/2020	8.73	Put	Bond Future	4,636.1300	4.6361	4,879.3400	4.8793	5.246	0	0	0
2020/01/03	2030	05/11/2020	9.23	Put	Bond Future	3,029.8000	3.0298	3,213.3400	3.2133	6.058	0	0	0
2020/01/03	2030	05/11/2020	10.37	Put	Bond Future	1,050.9700	1.0510	1,129.6700	1.1297	7.488	0	0	16,000
2020/01/03	2030	05/11/2020	9.39	Call	Bond Future	3,824.4000	3.8244	3,596.0900	3.5961	(5.970)	0	0	0
2020/01/03	2030	05/11/2020	9.38	Put	Bond Future	2,645.1700	2.6452	2,811.6800	2.8117	6.295	0	0	0
2020/01/03	2030	05/11/2020	10.47	Call	Bond Future	8,074.0700	8.0741	7,752.0900	7.7521	(3.988)	0	0	0
2020/01/03	2030	05/11/2020	10.47	Put	Bond Future	934.0100	0.9340	1,005.7400	1.0057	7.680	0	0	3,000
2020/01/03	2030	05/11/2020	9.23	Call	Bond Future	3,308.1100	3.3081	3,097.9400	3.0979	(6.353)	0	0	3,000
2020/01/03	2030	05/11/2020	8.53	Put	Bond Future	5,425.1500	5.4251	5,692.1100	5.6921	4.921	0	0	0
2020/01/03	2030	05/11/2020	8.53	Call	Bond Future	1,511.3400	1.5113	1,384.5900	1.3846	(8.387)	0	0	16,000
2020/01/03	2030	05/11/2020	9.03	Put	Bond Future	3,612.3700	3.6124	3,819.4500	3.8194	5.733	0	0	0
2020/01/03	2030	05/11/2020	9.03	Call	Bond Future	2,717.4300	2.7174	2,530.8000	2.5308	(6.868)	0	0	16,000
2020/01/03	2030	05/11/2020	10.37	Call	Bond Future	7,662.9400	7.6629	7,347.9300	7.3479	(4.111)	0	0	0
2020/01/03	2030	05/11/2020	9.40	Call	Bond Future	3,857.7100	3.8577	3,628.2800	3.6283	(5.947)	0	0	0
2020/01/03	2030	05/11/2020	9.40	Put	Bond Future	2,597.1400	2.5971	2,761.4200	2.7614	6.325	0	0	0
2020/01/03	2032	06/02/2020	9.40	Put	Bond Future	1,021.5400	1.0215	1,208.2400	1.2082	18.276	0	0	0
2020/01/03	2032	06/02/2020			Bond Future	9.3765	94.9396	9.4365	94.5352	0.640	0.0000	0.0000	70,272
2020/01/03	2032	06/02/2020	9.39	Call	Bond Future	1,143.9300	1.1439	930.2600	0.9303	(18.679)	0	0	0
2020/01/03	2032	06/02/2020	9.39	Put	Bond Future	1,052.9100	1.0529	1,243.6300	1.2436	18.114	0	0	0
2020/01/03	2032	06/02/2020	9.40	Call	Bond Future	1,180.0000	1.1800	962.3100	0.9623	(18.448)	0	0	0
2020/01/03	2032	06/02/2020	9.38	Call	Bond Future	1,108.4800	1.1085	898.8400	0.8988	(18.912)	0	0	0
2020/01/03	2032	06/02/2020	9.38	Put	Bond Future	1,084.9700	1.0850	1,279.7200	1.2797	17.950	0	0	0
2020/01/03	2032	07/05/2020	9.19	Call	Bond Future	1,348.6700	1.3487	1,189.5500	1.1895	(11.798)	0	0	0
2020/01/03	2032	07/05/2020			Bond Future	9.4445	92.5061	9.5067	92.0943	0.658	0.0000	0.0000	0
2020/01/03	2032	07/05/2020	9.17	Call	Bond Future	1,293.2200	1.2932	1,138.4000	1.1384	(11.972)	0	0	0
2020/01/03	2032	07/05/2020	9.17	Put	Bond Future	3,141.2500	3.1413	3,398.1900	3.3982	8.180	0	0	0
2020/01/03	2032	07/05/2020	9.19	Put	Bond Future	3,060.3200	3.0603	3,312.9600	3.3130	8.255	0	0	0
2020/01/03	2032	07/05/2020	9.18	Call	Bond Future	1,320.8900	1.3209	1,163.9100	1.1639	(11.884)	0	0	0
2020/01/03	2032	07/05/2020	9.18	Put	Bond Future	3,100.6900	3.1007	3,355.4700	3.3555	8.217	0	0	0
2020/01/03	2032	06/08/2020	9.46	Put	Bond Future	3,185.7000	3.1857	3,394.2100	3.3942	6.545	0	0	0
2020/01/03	2032	06/08/2020	9.45	Call	Bond Future	2,803.0000	2.8030	2,593.6600	2.5937	(7.468)	0	0	0
2020/01/03	2032	06/08/2020			Bond Future	9.5134	94.2015	9.5779	93.7822	0.677	0.0000	0.0000	0
2020/01/03	2032	06/08/2020	9.46	Call	Bond Future	2,836.0600	2.8361	2,625.2400	2.6252	(7.434)	0	0	0
2020/01/03	2032	06/08/2020	9.45	Put	Bond Future	3,218.2800	3.2183	3,428.2700	3.4283	6.525	0	0	0
2020/01/03	2032	06/08/2020	9.47	Call	Bond Future	2,869.3200	2.8693	2,657.0200	2.6570	(7.399)	0	0	0
2020/01/03	2032	06/08/2020	9.47	Put	Bond Future	3,153.3800	3.1534	3,360.4100	3.3604	6.565	0	0	0
2020/01/03	2032	05/11/2020	9.61	Put	Bond Future	3,488.6600	3.4887	3,688.5500	3.6886	5.730	0	0	0
2020/01/03	2032	05/11/2020	10.99	Call	Bond Future	9,416.0100	9.4160	9,060.3900	9.0604	(3.777)	0	0	0
2020/01/03	2032	05/11/2020	9.44	Put	Bond Future	4,038.2500	4.0382	4,259.1900	4.2592	5.471	0	0	0
2020/01/03	2032	05/11/2020	11.08	Call	Bond Future	9,821.6800	9.8217	9,460.2300	9.4602	(3.680)	0	0	0
2020/01/03	2032	05/11/2020	9.77	Put	Bond Future	3,026.9500	3.0269	3,207.6600	3.2077	5.970	0	0	0
2020/01/03	2032	05/11/2020			Bond Future	9.5808	91.8075	9.6476	91.3804	0.697	0.0000	0.0000	0

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2020/01/03	2032	05/11/2020	10.99	Put	Bond Future	960.0300	0.9600	1,031.4400	1.0314	7.438	0	0	3,000
2020/01/03	2032	05/11/2020	9.76	Call	Bond Future	4,193.6700	4.1937	3,948.5200	3.9485	(5.846)	0	0	0
2020/01/03	2032	05/11/2020	9.76	Put	Bond Future	3,054.1200	3.0541	3,236.0000	3.2360	5.955	0	0	0
2020/01/03	2032	05/11/2020	9.11	Call	Bond Future	2,197.2200	2.1972	2,033.0300	2.0330	(7.473)	0	0	3,000
2020/01/03	2032	05/11/2020	9.61	Call	Bond Future	3,675.7900	3.6758	3,448.6500	3.4487	(6.179)	0	0	3,000
2020/01/03	2032	05/11/2020	9.44	Call	Bond Future	3,129.2600	3.1293	2,923.1700	2.9232	(6.586)	0	0	1,000
2020/01/03	2032	05/11/2020	11.08	Put	Bond Future	863.1100	0.8631	928.6900	0.9287	7.598	0	0	1,000
2020/01/03	2032	05/11/2020	9.77	Call	Bond Future	4,229.5000	4.2295	3,983.1800	3.9832	(5.824)	0	0	0
2020/01/03	2032	05/11/2020	9.11	Put	Bond Future	5,285.8700	5.2859	5,548.7100	5.5487	4.973	0	0	0
2020/01/03	2032	05/11/2020	8.94	Put	Bond Future	6,028.0200	6.0280	6,312.2500	6.3123	4.715	0	0	0
2020/01/03	2032	05/11/2020	8.94	Call	Bond Future	1,789.1200	1.7891	1,646.3200	1.6463	(7.982)	0	0	1,000
2020/01/03	2032	05/11/2020	9.75	Call	Bond Future	4,157.9600	4.1580	3,914.0000	3.9140	(5.867)	0	0	0
2020/01/03	2032	05/11/2020	9.75	Put	Bond Future	3,081.4800	3.0815	3,264.5500	3.2645	5.941	0	0	0
2020/01/03	2033	06/02/2020			Bond Future	101.5572	101.5572	101.5476	101.5476	(0.009)	0.0000	0.0000	6,960
2020/01/03	2033	07/05/2020			Bond Future	102.2425	102.2425	102.2328	102.2328	(0.009)	0.0000	0.0000	0
2020/01/03	2033	06/08/2020			Bond Future	104.1676	104.1676	104.1577	104.1577	(0.009)	0.0000	0.0000	0
2020/01/03	2033	05/11/2020			Bond Future	104.9052	104.9052	104.8952	104.8952	(0.009)	0.0000	0.0000	0
2020/01/03	2037	06/02/2020	9.67	Call	Bond Future	594.3500	0.5944	453.6500	0.4537	(23.673)	0	0	0
2020/01/03	2037	06/02/2020	9.66	Put	Bond Future	2,222.3300	2.2223	2,530.6200	2.5306	13.872	0	0	0
2020/01/03	2037	06/02/2020			Bond Future	9.8787	89.0124	9.9386	88.5675	0.606	0.0000	0.0000	77,689
2020/01/03	2037	06/02/2020	9.68	Call	Bond Future	619.8200	0.6198	474.9100	0.4749	(23.379)	0	0	0
2020/01/03	2037	06/02/2020	9.68	Put	Bond Future	2,119.5100	2.1195	2,419.4100	2.4194	14.149	0	0	0
2020/01/03	2037	06/02/2020	9.67	Put	Bond Future	2,170.5300	2.1705	2,474.6400	2.4746	14.011	0	0	0
2020/01/03	2037	06/02/2020	9.66	Call	Bond Future	569.5600	0.5696	433.0400	0.4330	(23.969)	0	0	0
2020/01/03	2037	07/05/2020	9.60	Put	Bond Future	3,936.7000	3.9367	4,234.0300	4.2340	7.553	0	0	0
2020/01/03	2037	07/05/2020	9.59	Call	Bond Future	1,251.0100	1.2510	1,097.6800	1.0977	(12.256)	0	0	0
2020/01/03	2037	07/05/2020			Bond Future	9.9536	90.6307	10.0155	90.1777	0.622	0.0000	0.0000	0
2020/01/03	2037	07/05/2020	9.60	Call	Bond Future	1,279.2100	1.2792	1,123.5800	1.1236	(12.166)	0	0	0
2020/01/03	2037	07/05/2020	9.59	Put	Bond Future	3,985.3800	3.9854	4,285.0100	4.2850	7.518	0	0	0
2020/01/03	2037	07/05/2020	9.61	Call	Bond Future	1,307.7800	1.3078	1,149.8300	1.1498	(12.078)	0	0	0
2020/01/03	2037	07/05/2020	9.61	Put	Bond Future	3,888.4800	3.8885	4,183.4900	4.1835	7.587	0	0	0
2020/01/03	2037	06/08/2020	9.88	Put	Bond Future	4,049.2600	4.0493	4,291.2100	4.2912	5.975	0	0	0
2020/01/03	2037	06/08/2020			Bond Future	10.0308	88.0316	10.0948	87.5703	0.638	0.0000	0.0000	0
2020/01/03	2037	06/08/2020	9.87	Call	Bond Future	2,912.0800	2.9121	2,694.3400	2.6943	(7.477)	0	0	0
2020/01/03	2037	06/08/2020	9.87	Put	Bond Future	4,088.2100	4.0882	4,331.7500	4.3318	5.957	0	0	0
2020/01/03	2037	06/08/2020	9.88	Call	Bond Future	2,946.9500	2.9469	2,727.6200	2.7276	(7.443)	0	0	0
2020/01/03	2037	06/08/2020	9.86	Call	Bond Future	2,877.6800	2.8777	2,661.5300	2.6615	(7.511)	0	0	0
2020/01/03	2037	06/08/2020	9.86	Put	Bond Future	4,127.7200	4.1277	4,372.8500	4.3729	5.939	0	0	0
2020/01/03	2037	05/11/2020	10.18	Call	Bond Future	4,440.1700	4.4402	4,181.8000	4.1818	(5.819)	0	0	0
2020/01/03	2037	05/11/2020	10.17	Put	Bond Future	3,913.5300	3.9135	4,126.2400	4.1262	5.435	0	0	0
2020/01/03	2037	05/11/2020			Bond Future	10.1013	89.6826	10.1673	89.2128	0.654	0.0000	0.0000	0
2020/01/03	2037	05/11/2020	10.19	Call	Bond Future	4,477.7700	4.4778	4,218.1400	4.2181	(5.798)	0	0	0
2020/01/03	2037	05/11/2020	10.19	Put	Bond Future	3,847.4100	3.8474	4,057.5800	4.0576	5.463	0	0	0
2020/01/03	2037	05/11/2020	10.17	Call	Bond Future	4,402.3800	4.4024	4,145.2900	4.1453	(5.840)	0	0	0
2020/01/03	2037	05/11/2020	10.18	Put	Bond Future	3,880.5200	3.8805	4,091.9500	4.0919	5.448	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
2020/01/03	2038	06/02/2020			Bond Future	116.9515	116.9515	116.9403	116.9403	(0.010)	0.0000	0.0000	10,886
2020/01/03	2038	07/05/2020			Bond Future	119.1065	119.1065	119.0950	119.0950	(0.010)	0.0000	0.0000	0
2020/01/03	2038	06/08/2020			Bond Future	119.6690	119.6690	119.6574	119.6574	(0.010)	0.0000	0.0000	0
2020/01/03	2038	05/11/2020			Bond Future	121.9082	121.9082	121.8964	121.8964	(0.010)	0.0000	0.0000	0
2020/01/03	2040	06/02/2020	9.76	Call	Bond Future	582.6800	0.5827	433.1700	0.4332	(25.659)	0	0	0
2020/01/03	2040	06/02/2020	9.00	Put	Bond Future	8,570.2100	8.5702	9,085.0900	9.0851	6.008	0	0	0
2020/01/03	2040	06/02/2020			Bond Future	9.9988	91.6996	10.0638	91.1830	0.650	0.0000	0.0000	52,644
2020/01/03	2040	06/02/2020	9.74	Call	Bond Future	534.5000	0.5345	394.1100	0.3941	(26.266)	0	0	0
2020/01/03	2040	06/02/2020	9.74	Put	Bond Future	2,640.5600	2.6406	3,016.8400	3.0168	14.250	0	0	0
2020/01/03	2040	06/02/2020	8.40	Put	Bond Future	14,328.8200	14.3288	14,845.4900	14.8455	3.606	0	0	0
2020/01/03	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	2040	06/02/2020	9.76	Put	Bond Future	2,523.3000	2.5233	2,890.4600	2.8905	14.551	0	0	0
2020/01/03	2040	06/02/2020	9.00	Call	Bond Future	3.4500	0.0035	1.6600	0.0017	(51.884)	0	0	0
2020/01/03	2040	06/02/2020	9.75	Call	Bond Future	558.5700	0.5586	413.6100	0.4136	(25.952)	0	0	0
2020/01/03	2040	06/02/2020	9.75	Put	Bond Future	2,581.8500	2.5819	2,953.5600	2.9536	14.397	0	0	0
2020/01/03	2040	07/05/2020	9.74	Call	Bond Future	1,365.9500	1.3659	1,184.2900	1.1843	(13.299)	0	0	0
2020/01/03	2040	07/05/2020	9.75	Put	Bond Future	4,011.2400	4.0112	4,352.8000	4.3528	8.515	0	0	0
2020/01/03	2040	07/05/2020			Bond Future	10.0742	93.3667	10.1413	92.8407	0.665	0.0000	0.0000	0
2020/01/03	2040	07/05/2020	9.50	Put	Bond Future	5,434.2400	5.4342	5,843.4500	5.8435	7.530	0	0	0
2020/01/03	2040	07/05/2020	9.50	Call	Bond Future	723.7500	0.7238	606.9700	0.6070	(16.135)	0	0	2,640
2020/01/03	2040	07/05/2020	10.00	Put	Bond Future	2,885.9200	2.8859	3,159.1800	3.1592	9.469	0	0	0
2020/01/03	2040	07/05/2020	10.00	Call	Bond Future	2,297.8400	2.2978	2,045.1100	2.0451	(10.999)	0	0	2,640
2020/01/03	2040	07/05/2020	9.74	Put	Bond Future	4,062.0000	4.0620	4,406.3300	4.4063	8.477	0	0	0
2020/01/03	2040	07/05/2020	9.75	Call	Bond Future	1,397.6700	1.3977	1,213.2400	1.2132	(13.196)	0	0	0
2020/01/03	2040	07/05/2020	9.73	Call	Bond Future	1,334.4300	1.3344	1,155.5600	1.1556	(13.404)	0	0	0
2020/01/03	2040	07/05/2020	9.73	Put	Bond Future	4,113.0800	4.1131	4,460.2000	4.4602	8.439	0	0	0
2020/01/03	2040	06/08/2020	10.04	Call	Bond Future	3,260.6200	3.2606	3,000.0100	3.0000	(7.993)	0	0	0
2020/01/03	2040	06/08/2020	10.02	Put	Bond Future	4,218.0100	4.2180	4,496.9200	4.4969	6.612	0	0	0
2020/01/03	2040	06/08/2020	10.03	Call	Bond Future	3,222.5200	3.2225	2,963.7700	2.9638	(8.029)	0	0	0
2020/01/03	2040	06/08/2020			Bond Future	10.1518	90.5669	10.2211	90.0311	0.683	0.0000	0.0000	0
2020/01/03	2040	06/08/2020	10.04	Put	Bond Future	4,136.0200	4.1360	4,411.2000	4.4112	6.653	0	0	0
2020/01/03	2040	06/08/2020	10.02	Call	Bond Future	3,184.6300	3.1846	2,927.7500	2.9277	(8.066)	0	0	0
2020/01/03	2040	06/08/2020	10.03	Put	Bond Future	4,176.8500	4.1769	4,453.8900	4.4539	6.633	0	0	0
2020/01/03	2040	05/11/2020	11.70	Put	Bond Future	1,188.8900	1.1889	1,279.5500	1.2795	7.626	0	0	2,000
2020/01/03	2040	05/11/2020	10.23	Call	Bond Future	4,511.8700	4.5119	4,222.7300	4.2227	(6.408)	0	0	2,000
2020/01/03	2040	05/11/2020	9.50	Call	Bond Future	2,095.0200	2.0950	1,919.4900	1.9195	(8.378)	0	0	2,000
2020/01/03	2040	05/11/2020	10.00	Call	Bond Future	3,647.9700	3.6480	3,394.0300	3.3940	(6.961)	0	0	2,000
2020/01/03	2040	05/11/2020	10.30	Call	Bond Future	4,791.7400	4.7917	4,492.2200	4.4922	(6.251)	0	0	0
2020/01/03	2040	05/11/2020			Bond Future	10.2227	92.2658	10.2942	91.7202	0.699	0.0000	0.0000	0
2020/01/03	2040	05/11/2020	9.73	Put	Bond Future	6,659.8500	6.6599	6,994.0100	6.9940	5.018	0	0	0
2020/01/03	2040	05/11/2020	9.73	Call	Bond Future	2,752.1300	2.7521	2,540.6300	2.5406	(7.685)	0	0	2,000
2020/01/03	2040	05/11/2020	10.23	Put	Bond Future	4,455.9100	4.4559	4,712.4300	4.7124	5.757	0	0	0
2020/01/03	2040	05/11/2020	10.30	Put	Bond Future	4,201.9600	4.2020	4,448.1000	4.4481	5.858	0	0	0
2020/01/03	2040	05/11/2020	11.70	Call	Bond Future	11,474.9900	11.4750	11,019.9900	11.0200	(3.965)	0	0	0
2020/01/03	2040	05/11/2020	9.50	Put	Bond Future	7,918.7100	7.9187	8,288.8400	8.2888	4.674	0	0	0
2020/01/03	2040	05/11/2020	10.00	Put	Bond Future	5,381.9400	5.3819	5,673.6600	5.6737	5.420	0	0	0
2020/01/03	2040	05/11/2020	10.32	Put	Bond Future	4,131.7300	4.1317	4,374.9300	4.3749	5.886	0	0	0

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2020/01/03	2040	05/11/2020	10.31	Call	Bond Future	4,832.1800	4.8322	4,531.1900	4.5312	(6.229)	0	0	0
2020/01/03	2040	05/11/2020	11.50	Call	Bond Future	10,481.6700	10.4817	10,043.3900	10.0434	(4.181)	0	0	0
2020/01/03	2040	05/11/2020	11.50	Put	Bond Future	1,473.9500	1.4740	1,581.3300	1.5813	7.285	0	0	2,000
2020/01/03	2040	05/11/2020	10.32	Call	Bond Future	4,873.1100	4.8731	4,570.6500	4.5706	(6.207)	0	0	0
2020/01/03	2040	05/11/2020	10.31	Put	Bond Future	4,166.5500	4.1665	4,411.2200	4.4112	5.872	0	0	0
2020/01/03	2044	06/02/2020	9.77	Put	Bond Future	2,918.1400	2.9181	3,290.7000	3.2907	12.767	0	0	0
2020/01/03	2044	06/02/2020	9.74	Call	Bond Future	349.7400	0.3497	251.8700	0.2519	(27.984)	0	0	328
2020/01/03	2044	06/02/2020	10.78	Put	Bond Future	117.5000	0.1175	146.3500	0.1463	24.553	0	0	328
2020/01/03	2044	06/02/2020			Bond Future	10.0732	88.3678	10.1331	87.8855	0.595	0.0000	0.0000	50,701
2020/01/03	2044	06/02/2020	9.77	Call	Bond Future	406.5700	0.4066	296.8200	0.2968	(26.994)	0	0	0
2020/01/03	2044	06/02/2020	9.09	Put	Bond Future	8,598.8600	8.5989	9,079.2200	9.0792	5.586	0	0	0
2020/01/03	2044	06/02/2020	9.09	Call	Bond Future	4.0000	0.0040	2.0500	0.0021	(48.750)	0	0	328
2020/01/03	2044	06/02/2020	9.74	Put	Bond Future	3,116.2500	3.1163	3,500.6900	3.5007	12.337	0	0	0
2020/01/03	2044	06/02/2020	9.78	Call	Bond Future	427.2600	0.4273	313.3600	0.3134	(26.658)	0	0	0
2020/01/03	2044	06/02/2020	9.76	Put	Bond Future	2,983.0800	2.9831	3,359.7200	3.3597	12.626	0	0	0
2020/01/03	2044	06/02/2020	10.78	Call	Bond Future	5,538.4200	5.5384	5,084.9600	5.0850	(8.188)	0	0	0
2020/01/03	2044	06/02/2020	9.78	Put	Bond Future	2,854.1100	2.8541	3,222.5200	3.2225	12.908	0	0	0
2020/01/03	2044	06/02/2020	9.76	Call	Bond Future	386.6600	0.3867	280.9900	0.2810	(27.329)	0	0	0
2020/01/03	2044	07/05/2020	9.45	Put	Bond Future	6,406.0700	6.4061	6,811.4400	6.8114	6.328	0	0	0
2020/01/03	2044	07/05/2020	9.97	Put	Bond Future	3,400.8400	3.4008	3,679.0500	3.6790	8.181	0	0	0
2020/01/03	2044	07/05/2020	9.33	Call	Bond Future	362.6100	0.3626	299.0600	0.2991	(17.526)	0	0	100
2020/01/03	2044	07/05/2020	9.98	Call	Bond Future	2,006.7300	2.0067	1,791.2900	1.7913	(10.736)	0	0	100
2020/01/03	2044	07/05/2020	9.26	Call	Bond Future	284.2100	0.2842	231.9200	0.2319	(18.398)	0	0	556
2020/01/03	2044	07/05/2020	9.81	Call	Bond Future	1,416.5000	1.4165	1,244.2800	1.2443	(12.158)	0	0	0
2020/01/03	2044	07/05/2020	9.79	Put	Bond Future	4,283.8100	4.2838	4,607.8000	4.6078	7.563	0	0	0
2020/01/03	2044	07/05/2020			Bond Future	10.1469	89.9744	10.2087	89.4833	0.609	0.0000	0.0000	0
2020/01/03	2044	07/05/2020	10.81	Call	Bond Future	6,053.4800	6.0535	5,670.2100	5.6702	(6.331)	0	0	0
2020/01/03	2044	07/05/2020	10.81	Put	Bond Future	1,014.7800	1.0148	1,122.6400	1.1226	10.629	0	0	129
2020/01/03	2044	07/05/2020	9.33	Put	Bond Future	7,313.8000	7.3138	7,741.3800	7.7414	5.846	0	0	0
2020/01/03	2044	07/05/2020	9.81	Put	Bond Future	4,177.3700	4.1774	4,496.2800	4.4963	7.634	0	0	0
2020/01/03	2044	07/05/2020	9.79	Call	Bond Future	1,354.5100	1.3545	1,187.3700	1.1874	(12.340)	0	0	0
2020/01/03	2044	07/05/2020	9.45	Call	Bond Future	532.0000	0.5320	446.2400	0.4462	(16.120)	0	0	129
2020/01/03	2044	07/05/2020	9.97	Call	Bond Future	1,968.9800	1.9690	1,756.0600	1.7561	(10.814)	0	0	129
2020/01/03	2044	07/05/2020	9.98	Put	Bond Future	3,356.6000	3.3566	3,632.2900	3.6323	8.213	0	0	0
2020/01/03	2044	07/05/2020	11.09	Call	Bond Future	7,707.2900	7.7073	7,291.4900	7.2915	(5.395)	0	0	0
2020/01/03	2044	07/05/2020	9.26	Put	Bond Future	7,873.1400	7.8731	8,311.9800	8.3120	5.574	0	0	0
2020/01/03	2044	07/05/2020	9.91	Put	Bond Future	3,676.8100	3.6768	3,970.2300	3.9702	7.980	0	0	0
2020/01/03	2044	07/05/2020	9.80	Put	Bond Future	4,230.2300	4.2302	4,551.6900	4.5517	7.599	0	0	0
2020/01/03	2044	07/05/2020	11.09	Put	Bond Future	686.4400	0.6864	761.7700	0.7618	10.974	0	0	100
2020/01/03	2044	07/05/2020	9.91	Call	Bond Future	1,750.4000	1.7504	1,552.6900	1.5527	(11.295)	0	0	556
2020/01/03	2044	07/05/2020	11.02	Call	Bond Future	7,289.2900	7.2893	6,880.6200	6.8806	(5.606)	0	0	0
2020/01/03	2044	07/05/2020	11.02	Put	Bond Future	756.3100	0.7563	838.7700	0.8388	10.903	0	0	556
2020/01/03	2044	07/05/2020	9.80	Call	Bond Future	1,385.2100	1.3852	1,215.5400	1.2155	(12.249)	0	0	0
2020/01/03	2044	06/08/2020	9.98	Call	Bond Future	2,854.2800	2.8543	2,631.7700	2.6318	(7.796)	0	0	602
2020/01/03	2044	06/08/2020	11.09	Put	Bond Future	1,622.2000	1.6222	1,740.3900	1.7404	7.286	0	0	602
2020/01/03	2044	06/08/2020	9.01	Call	Bond Future	523.6900	0.5237	458.2000	0.4582	(12.505)	0	0	140
2020/01/03	2044	06/08/2020	9.66	Call	Bond Future	1,800.5500	1.8006	1,635.7300	1.6357	(9.154)	0	0	140

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2020/01/03	2044	06/08/2020	9.88	Call	Bond Future	2,499.0400		2.4990	2,294.4400	2.2944	(8.187)	0	0	0
2020/01/03	2044	06/08/2020			Bond Future	10.2226		87.2376	10.2864	86.7375	0.624	0.0000	0.0000	0
2020/01/03	2044	06/08/2020	9.36	Put	Bond Future	8,306.1900		8.3062	8,694.0100	8.6940	4.669	0	0	0
2020/01/03	2044	06/08/2020	9.36	Call	Bond Future	1,043.4500		1.0434	931.1400	0.9311	(10.763)	0	0	602
2020/01/03	2044	06/08/2020	9.98	Put	Bond Future	4,801.0400		4.8010	5,078.6600	5.0787	5.782	0	0	0
2020/01/03	2044	06/08/2020	9.86	Call	Bond Future	2,430.8900		2.4309	2,229.8900	2.2299	(8.269)	0	0	0
2020/01/03	2044	06/08/2020	9.86	Put	Bond Future	5,367.3800		5.3674	5,666.5100	5.6665	5.573	0	0	0
2020/01/03	2044	06/08/2020	11.09	Call	Bond Future	8,029.5300		8.0295	7,647.5900	7.6476	(4.757)	0	0	0
2020/01/03	2044	06/08/2020	9.01	Put	Bond Future	11,021.3000		11.0213	11,455.9400	11.4559	3.944	0	0	0
2020/01/03	2044	06/08/2020	9.66	Put	Bond Future	6,427.5800		6.4276	6,762.8900	6.7629	5.217	0	0	0
2020/01/03	2044	06/08/2020	9.88	Put	Bond Future	5,269.3100		5.2693	5,564.8400	5.5648	5.609	0	0	0
2020/01/03	2044	06/08/2020	10.93	Call	Bond Future	7,170.5400		7.1705	6,805.4700	6.8055	(5.091)	0	0	0
2020/01/03	2044	06/08/2020	10.93	Put	Bond Future	1,883.9700		1.8840	2,019.0300	2.0190	7.169	0	0	140
2020/01/03	2044	06/08/2020	9.87	Call	Bond Future	2,464.8400		2.4648	2,262.0400	2.2620	(8.228)	0	0	0
2020/01/03	2044	06/08/2020	9.87	Put	Bond Future	5,318.1600		5.3182	5,615.4900	5.6155	5.591	0	0	0
2020/01/03	2044	05/11/2020	11.43	Call	Bond Future	9,902.6100		9.9026	9,505.0200	9.5050	(4.015)	0	0	0
2020/01/03	2044	05/11/2020	9.72	Put	Bond Future	7,229.9200		7.2299	7,551.4000	7.5514	4.447	0	0	0
2020/01/03	2044	05/11/2020	9.97	Call	Bond Future	3,388.7800		3.3888	3,164.1000	3.1641	(6.630)	0	0	568
2020/01/03	2044	05/11/2020	9.29	Put	Bond Future	9,897.8800		9.8979	10,280.5200	10.2805	3.866	0	0	0
2020/01/03	2044	05/11/2020	9.96	Put	Bond Future	6,001.4400		6.0014	6,287.6100	6.2876	4.768	0	0	0
2020/01/03	2044	05/11/2020	10.36	Call	Bond Future	4,859.6800		4.8597	4,579.5500	4.5795	(5.764)	0	0	0
2020/01/03	2044	05/11/2020			Bond Future	10.2918		88.8742	10.3576	88.3649	0.639	0.0000	0.0000	0
2020/01/03	2044	05/11/2020	9.72	Call	Bond Future	2,582.7600		2.5828	2,394.8600	2.3949	(7.275)	0	0	1,815
2020/01/03	2044	05/11/2020	9.97	Put	Bond Future	5,954.4100		5.9544	6,239.1100	6.2391	4.781	0	0	0
2020/01/03	2044	05/11/2020	9.96	Call	Bond Future	3,354.0600		3.3541	3,130.8500	3.1308	(6.655)	0	0	0
2020/01/03	2044	05/11/2020	11.38	Call	Bond Future	9,663.0600		9.6631	9,269.9000	9.2699	(4.069)	0	0	0
2020/01/03	2044	05/11/2020	11.38	Put	Bond Future	1,841.7000		1.8417	1,957.9200	1.9579	6.310	0	0	568
2020/01/03	2044	05/11/2020	10.34	Call	Bond Future	4,778.3000		4.7783	4,500.9100	4.5009	(5.805)	0	0	0
2020/01/03	2044	05/11/2020	10.34	Put	Bond Future	4,404.3300		4.4043	4,636.3200	4.6363	5.267	0	0	0
2020/01/03	2044	05/11/2020	11.17	Put	Bond Future	2,232.0900		2.2321	2,367.5100	2.3675	6.067	0	0	1,815
2020/01/03	2044	05/11/2020	11.43	Put	Bond Future	1,750.9100		1.7509	1,862.7000	1.8627	6.385	0	0	1,815
2020/01/03	2044	05/11/2020	8.87	Put	Bond Future	13,171.8600		13.1719	13,601.6600	13.6017	3.263	0	0	0
2020/01/03	2044	05/11/2020	9.29	Call	Bond Future	1,478.5200		1.4785	1,351.7800	1.3518	(8.572)	0	0	568
2020/01/03	2044	05/11/2020	10.36	Put	Bond Future	4,331.4300		4.3314	4,560.6800	4.5607	5.293	0	0	0
2020/01/03	2044	05/11/2020	11.17	Call	Bond Future	8,639.6500		8.6397	8,265.6900	8.2657	(4.328)	0	0	0
2020/01/03	2044	05/11/2020	8.87	Call	Bond Future	816.8800		0.8169	737.3000	0.7373	(9.742)	0	0	1,815
2020/01/03	2044	05/11/2020	10.02	Put	Bond Future	5,722.1500		5.7222	5,999.5600	5.9996	4.848	0	0	0
2020/01/03	2044	05/11/2020	10.02	Call	Bond Future	3,563.4200		3.5634	3,331.4500	3.3314	(6.510)	0	0	1,815
2020/01/03	2044	05/11/2020	10.35	Call	Bond Future	4,818.9200		4.8189	4,540.1600	4.5402	(5.785)	0	0	0
2020/01/03	2044	05/11/2020	10.35	Put	Bond Future	4,367.7500		4.3677	4,598.3700	4.5984	5.280	0	0	0
2020/01/03	2046	06/02/2020			Bond Future	107.8780		107.8780	107.8679	107.8679	(0.009)	0.0000	0.0000	12,850
2020/01/03	2046	07/05/2020			Bond Future	108.1315		108.1315	108.1215	108.1215	(0.009)	0.0000	0.0000	0
2020/01/03	2046	06/08/2020			Bond Future	110.1674		110.1674	110.1572	110.1572	(0.009)	0.0000	0.0000	0
2020/01/03	2046	05/11/2020			Bond Future	110.4475		110.4475	110.4371	110.4371	(0.009)	0.0000	0.0000	0
2020/01/03	2050	06/02/2020			Bond Future	109.7886		109.7886	109.7785	109.7785	(0.009)	0.0000	0.0000	11,797
2020/01/03	2050	07/05/2020			Bond Future	111.8116		111.8116	111.8014	111.8014	(0.009)	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
2020/01/03	2050	06/08/2020			Bond Future	112.0516	112.0516	112.0414	112.0414	(0.009)	0.0000	0.0000	0
2020/01/03	2050	05/11/2020			Bond Future	114.1485	114.1485	114.1380	114.1380	(0.009)	0.0000	0.0000	0
2020/01/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	AL37	06/02/2020			Index Future	683.7260	683.7260	682.2030	682.2030	(0.223)	0.0000	0.0000	0
2020/01/03	AL37	07/05/2020			Index Future	696.1560	696.1560	694.6060	694.6060	(0.223)	0.0000	0.0000	0
2020/01/03	AL37	06/08/2020			Index Future	708.9590	708.9590	707.3810	707.3810	(0.223)	0.0000	0.0000	0
2020/01/03	AL7T	06/02/2020			Index Future	792.7410	792.7410	789.6060	789.6060	(0.395)	0.0000	0.0000	0
2020/01/03	AL7T	07/05/2020			Index Future	807.1530	807.1530	803.9610	803.9610	(0.395)	0.0000	0.0000	0
2020/01/03	AL7T	06/08/2020			Index Future	821.9980	821.9980	818.7470	818.7470	(0.395)	0.0000	0.0000	0
2020/01/03	ALBI	06/02/2020			Index Future	706.0660	706.0660	703.2970	703.2970	(0.392)	0.0000	0.0000	416
2020/01/03	ALBI	07/05/2020			Index Future	718.9030	718.9030	716.0830	716.0830	(0.392)	0.0000	0.0000	0
2020/01/03	ALBI	06/08/2020			Index Future	732.1240	732.1240	729.2540	729.2540	(0.392)	0.0000	0.0000	0
2020/01/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2020/01/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/03	ES33	06/02/2020			Bond Future	10.9157	79.1447	10.9752	78.8029	0.545	0.0000	0.0000	350
2020/01/03	ES33	07/05/2020			Bond Future	11.0311	76.7901	11.0928	76.4421	0.559	0.0000	0.0000	0
2020/01/03	ES33	06/08/2020			Bond Future	11.1494	78.1944	11.2134	77.8399	0.574	0.0000	0.0000	0
2020/01/03	ES33	05/11/2020			Bond Future	11.2695	75.8701	11.3358	75.5091	0.589	0.0000	0.0000	0
2020/01/03	ES42	06/02/2020			Bond Future	11.2131	80.4546	11.2726	80.0624	0.531	0.0000	0.0000	4,919
2020/01/03	ES42	07/05/2020			Bond Future	11.3264	77.6529	11.3881	77.2535	0.545	0.0000	0.0000	0
2020/01/03	ES42	06/08/2020			Bond Future	11.4409	79.0721	11.5049	78.6653	0.559	0.0000	0.0000	0
2020/01/03	ES42	05/11/2020			Bond Future	11.5558	76.2943	11.6221	75.8800	0.574	0.0000	0.0000	0

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2020/01/03	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	GOVI	06/02/2020	703.15	Put	GOVI	48,210.0000	4.8210	76,590.0000	7.6590	58.867	0	0	0
2020/01/03	GOVI	06/02/2020			GOVI	698.3290	698.3290	695.4910	695.4910	(0.406)	0.0000	0.0000	1,243
2020/01/03	GOVI	06/02/2020	703.14	Put	GOVI	48,110.0000	4.8110	76,490.0000	7.6490	58.990	0	0	0
2020/01/03	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	GOVI	06/02/2020	703.13	Put	GOVI	48,010.0000	4.8010	76,390.0000	7.6390	59.113	0	0	0
2020/01/03	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	GOVI	07/05/2020			GOVI	711.0240	711.0240	708.1360	708.1360	(0.406)	0.0000	0.0000	0
2020/01/03	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	GOVI	07/05/2020	720.00	Put	GOVI	89,760.0000	8.9760	118,640.0000	11.8640	32.175	0	0	0
2020/01/03	GOVI	07/05/2020	719.98	Put	GOVI	89,560.0000	8.9560	118,440.0000	11.8440	32.247	0	0	0
2020/01/03	GOVI	07/05/2020	719.99	Put	GOVI	89,660.0000	8.9660	118,540.0000	11.8540	32.211	0	0	0
2020/01/03	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	GOVI	06/08/2020	728.12	Put	GOVI	40,190.0000	4.0190	69,600.0000	6.9600	73.177	0	0	0
2020/01/03	GOVI	06/08/2020			GOVI	724.1010	724.1010	721.1600	721.1600	(0.406)	0.0000	0.0000	0
2020/01/03	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	GOVI	06/08/2020	728.14	Put	GOVI	40,390.0000	4.0390	69,800.0000	6.9800	72.815	0	0	0
2020/01/03	GOVI	06/08/2020	728.13	Put	GOVI	40,290.0000	4.0290	69,700.0000	6.9700	72.996	0	0	0
2020/01/03	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/03	IGOV	06/02/2020			Index Future	259.7240	259.7240	259.6980	259.6980	(0.010)	0.0000	0.0000	1,004
2020/01/03	IGOV	07/05/2020			Index Future	264.5090	264.5090	264.4830	264.4830	(0.010)	0.0000	0.0000	47
2020/01/03	IGOV	06/08/2020			Index Future	269.4370	269.4370	269.4100	269.4100	(0.010)	0.0000	0.0000	0
2020/01/03	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/03	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2020/01/03	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/03	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.4500	95.4500	0.000	0.0000	0.0000	0
2020/01/03	IS05	16/03/2021			Interest Rate Swap	94.4000	94.4000	94.4100	94.4100	0.011	0.0000	0.0000	0
2020/01/03	IS05	15/06/2021			Interest Rate Swap	93.3000	93.3000	93.3200	93.3200	0.021	0.0000	0.0000	0
2020/01/03	IS05	21/09/2021			Interest Rate Swap	93.1700	93.1700	93.1800	93.1800	0.011	0.0000	0.0000	0
2020/01/03	IS05	21/12/2021			Interest Rate Swap	95.1100	95.1100	95.1200	95.1200	0.011	0.0000	0.0000	51
2020/01/03	IS05	15/03/2022			Interest Rate Swap	95.0000	95.0000	95.0200	95.0200	0.021	0.0000	0.0000	0
2020/01/03	IS05	21/06/2022			Interest Rate Swap	95.9200	95.9200	95.9500	95.9500	0.031	0.0000	0.0000	0
2020/01/03	IS05	20/09/2022			Interest Rate Swap	99.6200	99.6200	99.6600	99.6600	0.040	0.0000	0.0000	0
2020/01/03	IS05	20/12/2022			Interest Rate Swap	100.6400	100.6400	100.7000	100.7000	0.060	0.0000	0.0000	0
2020/01/03	IS05	22/03/2023			Interest Rate Swap	93.6900	93.6900	93.7700	93.7700	0.085	0.0000	0.0000	0
2020/01/03	IS05	20/06/2023			Interest Rate Swap	99.5900	99.5900	99.6700	99.6700	0.080	0.0000	0.0000	0
2020/01/03	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/03	IS10	17/12/2025			Interest Rate Swap	89.9900	89.9900	90.2100	90.2100	0.244	0.0000	0.0000	0
2020/01/03	IS10	16/03/2026			Interest Rate Swap	86.8000	86.8000	87.0300	87.0300	0.265	0.0000	0.0000	0

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2020/01/03	IS10	15/06/2026			Interest Rate Swap	85.3900	85.3900	85.6400	85.6400	0.293	0.0000	0.0000	0
2020/01/03	IS10	21/09/2026			Interest Rate Swap	87.5100	87.5100	87.7600	87.7600	0.286	0.0000	0.0000	0
2020/01/03	IS10	21/12/2026			Interest Rate Swap	91.3300	91.3300	91.6000	91.6000	0.296	0.0000	0.0000	0
2020/01/03	IS10	15/03/2027			Interest Rate Swap	89.8000	89.8000	90.0800	90.0800	0.312	0.0000	0.0000	0
2020/01/03	IS10	21/06/2027			Interest Rate Swap	91.8800	91.8800	92.1600	92.1600	0.305	0.0000	0.0000	0
2020/01/03	IS10	20/09/2027			Interest Rate Swap	97.4200	97.4200	97.7000	97.7000	0.287	0.0000	0.0000	0
2020/01/03	IS10	20/12/2027			Interest Rate Swap	97.7600	97.7600	98.0500	98.0500	0.297	0.0000	0.0000	0
2020/01/03	IS10	22/03/2028			Interest Rate Swap	91.0700	91.0700	91.3700	91.3700	0.329	0.0000	0.0000	0
2020/01/03	IS10	20/06/2028			Interest Rate Swap	98.4700	98.4700	98.7600	98.7600	0.295	0.0000	0.0000	0
2020/01/03	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/03	R023	06/02/2020	7.54	Call	Bond Future	1,012.9200	1.0129	889.1300	0.8891	(12.221)	0	0	0
2020/01/03	R023	06/02/2020			Bond Future	7.1840	105.0297	7.2358	104.8891	0.720	0.0000	0.0000	44,450
2020/01/03	R023	06/02/2020	7.52	Call	Bond Future	963.9800	0.9640	841.7700	0.8418	(12.678)	0	0	0
2020/01/03	R023	06/02/2020	7.52	Put	Bond Future	55.2800	0.0553	73.7100	0.0737	33.339	0	0	0
2020/01/03	R023	06/02/2020	7.54	Put	Bond Future	50.4400	0.0504	67.2900	0.0673	33.406	0	0	0
2020/01/03	R023	06/02/2020	7.53	Call	Bond Future	988.4300	0.9884	865.4200	0.8654	(12.445)	0	0	0
2020/01/03	R023	06/02/2020	7.53	Put	Bond Future	52.8400	0.0528	70.4700	0.0705	33.365	0	0	0
2020/01/03	R023	07/05/2020	6.91	Put	Bond Future	885.2700	0.8853	985.0000	0.9850	11.265	0	0	0
2020/01/03	R023	07/05/2020			Bond Future	7.1600	103.0068	7.2168	102.8637	0.794	0.0000	0.0000	13,512
2020/01/03	R023	07/05/2020	6.90	Call	Bond Future	243.6600	0.2437	201.2600	0.2013	(17.401)	0	0	0
2020/01/03	R023	07/05/2020	6.90	Put	Bond Future	902.1400	0.9021	1,002.9200	1.0029	11.171	0	0	0
2020/01/03	R023	07/05/2020	6.91	Call	Bond Future	252.2200	0.2522	208.7700	0.2088	(17.227)	0	0	0
2020/01/03	R023	07/05/2020	6.89	Call	Bond Future	235.2900	0.2353	193.9300	0.1939	(17.578)	0	0	0
2020/01/03	R023	07/05/2020	6.89	Put	Bond Future	919.1900	0.9192	1,021.0100	1.0210	11.077	0	0	0
2020/01/03	R023	06/08/2020	7.26	Call	Bond Future	906.0100	0.9060	822.7700	0.8228	(9.188)	0	0	0
2020/01/03	R023	06/08/2020			Bond Future	7.1181	104.9017	7.1811	104.7558	0.884	0.0000	0.0000	0
2020/01/03	R023	06/08/2020	7.26	Put	Bond Future	577.5300	0.5775	640.2100	0.6402	10.853	0	0	0
2020/01/03	R023	06/08/2020	7.27	Call	Bond Future	920.7700	0.9208	836.8200	0.8368	(9.117)	0	0	0
2020/01/03	R023	06/08/2020	7.28	Put	Bond Future	561.2600	0.5613	622.5300	0.6225	10.917	0	0	0
2020/01/03	R023	06/08/2020	7.27	Put	Bond Future	569.1800	0.5692	631.1500	0.6312	10.888	0	0	0
2020/01/03	R023	06/08/2020	7.28	Call	Bond Future	935.9400	0.9359	851.2900	0.8513	(9.044)	0	0	0
2020/01/03	R023	05/11/2020	7.46	Put	Bond Future	548.3000	0.5483	601.2100	0.6012	9.650	0	0	0
2020/01/03	R023	05/11/2020	7.47	Put	Bond Future	541.8100	0.5418	594.2300	0.5942	9.675	0	0	0
2020/01/03	R023	05/11/2020			Bond Future	7.0686	102.9295	7.1389	102.7811	0.995	0.0000	0.0000	0
2020/01/03	R023	05/11/2020	7.46	Call	Bond Future	1,371.1100	1.3711	1,275.5900	1.2756	(6.967)	0	0	0
2020/01/03	R023	05/11/2020	7.47	Call	Bond Future	1,385.5400	1.3855	1,289.5300	1.2895	(6.929)	0	0	0
2020/01/03	R023	05/11/2020	7.45	Call	Bond Future	1,356.7400	1.3567	1,261.7200	1.2617	(7.004)	0	0	0
2020/01/03	R023	05/11/2020	7.45	Put	Bond Future	554.8400	0.5548	608.2500	0.6083	9.626	0	0	0
2020/01/03	R035	06/02/2020	9.60	Call	Bond Future	882.6500	0.8827	697.9100	0.6979	(20.930)	0	0	0
2020/01/03	R035	06/02/2020	9.61	Put	Bond Future	1,625.6100	1.6256	1,881.5500	1.8816	15.744	0	0	0
2020/01/03	R035	06/02/2020			Bond Future	9.7049	97.5153	9.7648	97.0702	0.617	0.0000	0.0000	118,282
2020/01/03	R035	06/02/2020	9.60	Put	Bond Future	1,669.2200	1.6692	1,929.5300	1.9295	15.595	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
2020/01/03	R035	06/02/2020	9.61	Call	Bond Future	914.4600	0.9145	725.3500	0.7253	(20.680)	0	0	0
2020/01/03	R035	06/02/2020	9.59	Call	Bond Future	851.4100	0.8514	671.0400	0.6710	(21.185)	0	0	0
2020/01/03	R035	06/02/2020	9.59	Put	Bond Future	1,713.4900	1.7135	1,978.1700	1.9782	15.447	0	0	0
2020/01/03	R035	07/05/2020	10.57	Put	Bond Future	776.0800	0.7761	860.2500	0.8603	10.846	0	0	3,530
2020/01/03	R035	07/05/2020	9.75	Call	Bond Future	2,352.8700	2.3529	2,122.9200	2.1229	(9.773)	0	0	5,000
2020/01/03	R035	07/05/2020	10.75	Put	Bond Future	600.1000	0.6001	666.4800	0.6665	11.061	0	0	5,000
2020/01/03	R035	07/05/2020	9.48	Put	Bond Future	3,646.3900	3.6464	3,930.8200	3.9308	7.800	0	0	0
2020/01/03	R035	07/05/2020	9.47	Call	Bond Future	1,412.5300	1.4125	1,246.0800	1.2461	(11.784)	0	0	0
2020/01/03	R035	07/05/2020			Bond Future	9.7750	94.7850	9.8369	94.3318	0.633	0.0000	0.0000	0
2020/01/03	R035	07/05/2020	9.11	Put	Bond Future	5,638.2800	5.6383	6,004.4200	6.0044	6.494	0	0	0
2020/01/03	R035	07/05/2020	9.11	Call	Bond Future	561.4300	0.5614	474.3800	0.4744	(15.505)	0	0	5,000
2020/01/03	R035	07/05/2020	9.78	Put	Bond Future	2,431.6800	2.4317	2,648.3100	2.6483	8.909	0	0	0
2020/01/03	R035	07/05/2020	10.57	Call	Bond Future	6,357.6700	6.3577	5,988.6500	5.9887	(5.804)	0	0	0
2020/01/03	R035	07/05/2020	9.75	Put	Bond Future	2,536.5500	2.5366	2,759.7900	2.7598	8.801	0	0	0
2020/01/03	R035	07/05/2020	10.75	Call	Bond Future	7,376.7700	7.3768	6,989.9600	6.9900	(5.244)	0	0	0
2020/01/03	R035	07/05/2020	9.48	Call	Bond Future	1,442.5300	1.4425	1,273.7700	1.2738	(11.699)	0	0	0
2020/01/03	R035	07/05/2020	9.47	Put	Bond Future	3,692.4300	3.6924	3,979.1700	3.9792	7.766	0	0	0
2020/01/03	R035	07/05/2020	9.78	Call	Bond Future	2,468.6100	2.4686	2,232.0500	2.2321	(9.583)	0	0	3,530
2020/01/03	R035	07/05/2020	9.18	Put	Bond Future	5,216.3700	5.2164	5,568.0500	5.5680	6.742	0	0	0
2020/01/03	R035	07/05/2020	9.18	Call	Bond Future	692.5700	0.6926	591.0600	0.5911	(14.657)	0	0	3,530
2020/01/03	R035	07/05/2020	9.49	Call	Bond Future	1,473.0900	1.4731	1,302.0100	1.3020	(11.614)	0	0	0
2020/01/03	R035	07/05/2020	9.49	Put	Bond Future	3,601.0000	3.6010	3,883.1100	3.8831	7.834	0	0	0
2020/01/03	R035	06/08/2020	9.00	Put	Bond Future	7,333.8600	7.3339	7,694.0500	7.6940	4.911	0	0	0
2020/01/03	R035	06/08/2020	9.92	Put	Bond Future	3,127.6400	3.1276	3,335.9000	3.3359	6.659	0	0	0
2020/01/03	R035	06/08/2020			Bond Future	9.8458	96.5217	9.9098	96.0603	0.650	0.0000	0.0000	0
2020/01/03	R035	06/08/2020	9.00	Call	Bond Future	910.5000	0.9105	809.2100	0.8092	(11.125)	0	0	24,761
2020/01/03	R035	06/08/2020	9.92	Call	Bond Future	3,662.1100	3.6621	3,408.8900	3.4089	(6.915)	0	0	0
2020/01/03	R035	06/08/2020	9.93	Call	Bond Future	3,701.5600	3.7016	3,446.7900	3.4468	(6.883)	0	0	0
2020/01/03	R035	06/08/2020	9.91	Put	Bond Future	3,159.8600	3.1599	3,369.6800	3.3697	6.640	0	0	0
2020/01/03	R035	06/08/2020	8.75	Put	Bond Future	9,024.5900	9.0246	9,415.2300	9.4152	4.329	0	0	0
2020/01/03	R035	06/08/2020	8.75	Call	Bond Future	579.9600	0.5800	509.1200	0.5091	(12.215)	0	0	3,000
2020/01/03	R035	06/08/2020	9.93	Put	Bond Future	3,095.4000	3.0954	3,302.1100	3.3021	6.678	0	0	0
2020/01/03	R035	06/08/2020	9.91	Call	Bond Future	3,622.5600	3.6226	3,370.9000	3.3709	(6.947)	0	0	0
2020/01/03	R035	05/11/2020	10.34	Put	Bond Future	2,831.5300	2.8315	3,001.6200	3.0016	6.007	0	0	0
2020/01/03	R035	05/11/2020			Bond Future	9.9184	93.8293	9.9847	93.3593	0.668	0.0000	0.0000	0
2020/01/03	R035	05/11/2020	10.33	Call	Bond Future	5,721.7700	5.7218	5,423.0100	5.4230	(5.221)	0	0	0
2020/01/03	R035	05/11/2020	10.33	Put	Bond Future	2,856.2600	2.8563	3,027.5000	3.0275	5.995	0	0	0
2020/01/03	R035	05/11/2020	10.34	Call	Bond Future	5,765.0400	5.7650	5,465.1300	5.4651	(5.202)	0	0	0
2020/01/03	R035	05/11/2020	10.32	Call	Bond Future	5,678.6200	5.6786	5,381.0200	5.3810	(5.241)	0	0	0
2020/01/03	R035	05/11/2020	10.32	Put	Bond Future	2,881.1900	2.8812	3,053.5900	3.0536	5.984	0	0	0
2020/01/03	R186	06/02/2020	8.57	Call	Bond Future	2,131.6500	2.1316	1,874.6200	1.8746	(12.058)	0	0	0
2020/01/03	R186	06/02/2020	8.50	Call	Bond Future	1,820.0600	1.8201	1,577.8900	1.5779	(13.306)	0	0	0
2020/01/03	R186	06/02/2020	8.11	Put	Bond Future	1,121.3400	1.1213	1,309.3600	1.3094	16.767	0	0	0
2020/01/03	R186	06/02/2020			Bond Future	8.2170	113.2601	8.2725	112.9527	0.676	0.0000	0.0000	103,551
2020/01/03	R186	06/02/2020	8.55	Call	Bond Future	2,041.0300	2.0410	1,787.9600	1.7880	(12.399)	0	0	0
2020/01/03	R186	06/02/2020	8.55	Put	Bond Future	213.0800	0.2131	267.4900	0.2675	25.535	0	0	0
2020/01/03	R186	06/02/2020	8.11	Call	Bond Future	525.5100	0.5255	406.0500	0.4060	(22.732)	0	0	821

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2020/01/03	R186	06/02/2020	8.57	Put	Bond Future	195.1300	0.1951	245.5800	0.2456	25.855	0	0	0
2020/01/03	R186	06/02/2020	9.00	Put	Bond Future	23.9500	0.0240	31.2500	0.0313	30.480	0	0	821
2020/01/03	R186	06/02/2020	8.50	Put	Bond Future	264.1500	0.2641	329.4600	0.3295	24.725	0	0	821
2020/01/03	R186	06/02/2020	8.56	Call	Bond Future	2,086.1900	2.0862	1,831.1100	1.8311	(12.227)	0	0	0
2020/01/03	R186	06/02/2020	8.56	Put	Bond Future	203.9400	0.2039	256.3400	0.2563	25.694	0	0	0
2020/01/03	R186	06/02/2020	9.00	Call	Bond Future	4,261.8700	4.2619	3,961.6900	3.9617	(7.043)	0	0	0
2020/01/03	R186	07/05/2020	7.90	Put	Bond Future	2,672.4200	2.6724	2,889.0900	2.8891	8.108	0	0	2,500
2020/01/03	R186	07/05/2020	8.28	Put	Bond Future	1,478.4400	1.4784	1,628.4300	1.6284	10.145	0	0	0
2020/01/03	R186	07/05/2020	8.93	Call	Bond Future	3,983.8200	3.9838	3,729.6600	3.7297	(6.380)	0	0	0
2020/01/03	R186	07/05/2020	8.09	Put	Bond Future	2,017.3700	2.0174	2,201.1300	2.2011	9.109	0	0	0
2020/01/03	R186	07/05/2020			Bond Future	8.2601	115.3192	8.3185	115.0061	0.707	0.0000	0.0000	1,650
2020/01/03	R186	07/05/2020	8.50	Call	Bond Future	2,281.1800	2.2812	2,081.2200	2.0812	(8.766)	0	0	0
2020/01/03	R186	07/05/2020	8.50	Put	Bond Future	1,002.2700	1.0023	1,115.3600	1.1154	11.283	0	0	23,230
2020/01/03	R186	07/05/2020	8.08	Call	Bond Future	1,076.4600	1.0765	948.9500	0.9489	(11.845)	0	0	0
2020/01/03	R186	07/05/2020	8.08	Put	Bond Future	2,048.8800	2.0489	2,234.4200	2.2344	9.056	0	0	0
2020/01/03	R186	07/05/2020	7.90	Call	Bond Future	717.1600	0.7172	620.7800	0.6208	(13.439)	0	0	0
2020/01/03	R186	07/05/2020	8.28	Call	Bond Future	1,585.3500	1.5853	1,422.2900	1.4223	(10.285)	0	0	6,000
2020/01/03	R186	07/05/2020	8.93	Put	Bond Future	459.4300	0.4594	518.3200	0.5183	12.818	0	0	6,000
2020/01/03	R186	07/05/2020	8.09	Call	Bond Future	1,099.2400	1.0992	969.9500	0.9700	(11.762)	0	0	0
2020/01/03	R186	07/05/2020	7.60	Put	Bond Future	3,935.7400	3.9357	4,196.4900	4.1965	6.625	0	0	0
2020/01/03	R186	07/05/2020	7.60	Call	Bond Future	317.9300	0.3179	265.6300	0.2656	(16.450)	0	0	6,000
2020/01/03	R186	07/05/2020	8.07	Call	Bond Future	1,054.2400	1.0542	928.5000	0.9285	(11.927)	0	0	0
2020/01/03	R186	07/05/2020	8.07	Put	Bond Future	2,080.9700	2.0810	2,268.2800	2.2683	9.001	0	0	0
2020/01/03	R186	06/08/2020	8.38	Put	Bond Future	1,877.6800	1.8777	2,023.5100	2.0235	7.766	0	0	0
2020/01/03	R186	06/08/2020			Bond Future	8.3026	112.1326	8.3642	111.8137	0.741	0.0000	0.0000	0
2020/01/03	R186	06/08/2020	8.37	Call	Bond Future	2,249.4500	2.2494	2,077.6600	2.0777	(7.637)	0	0	0
2020/01/03	R186	06/08/2020	8.37	Put	Bond Future	1,900.4600	1.9005	2,047.5600	2.0476	7.740	0	0	0
2020/01/03	R186	06/08/2020	8.38	Call	Bond Future	2,278.3700	2.2784	2,105.3100	2.1053	(7.596)	0	0	0
2020/01/03	R186	06/08/2020	8.36	Call	Bond Future	2,221.0600	2.2211	2,050.5400	2.0505	(7.677)	0	0	0
2020/01/03	R186	06/08/2020	8.36	Put	Bond Future	1,923.8000	1.9238	2,072.1700	2.0722	7.712	0	0	0
2020/01/03	R186	05/11/2020	8.64	Put	Bond Future	1,829.0500	1.8291	1,956.7500	1.9568	6.982	0	0	0
2020/01/03	R186	05/11/2020	8.65	Call	Bond Future	3,345.7700	3.3458	3,147.8600	3.1479	(5.915)	0	0	0
2020/01/03	R186	05/11/2020			Bond Future	8.3411	114.2308	8.4060	113.9062	0.778	0.0000	0.0000	0
2020/01/03	R186	05/11/2020	8.66	Call	Bond Future	3,376.7100	3.3767	3,177.8300	3.1778	(5.890)	0	0	0
2020/01/03	R186	05/11/2020	8.66	Put	Bond Future	1,792.2900	1.7923	1,918.0500	1.9181	7.017	0	0	0
2020/01/03	R186	05/11/2020	9.26	Put	Bond Future	979.2000	0.9792	1,055.8700	1.0559	7.830	0	0	3,500
2020/01/03	R186	05/11/2020	8.64	Call	Bond Future	3,314.9600	3.3150	3,118.0200	3.1180	(5.941)	0	0	0
2020/01/03	R186	05/11/2020	7.84	Put	Bond Future	3,882.3200	3.8823	4,094.7100	4.0947	5.471	0	0	0
2020/01/03	R186	05/11/2020	8.65	Put	Bond Future	1,810.5900	1.8106	1,937.3200	1.9373	6.999	0	0	0
2020/01/03	R186	05/11/2020	8.34	Put	Bond Future	2,463.9800	2.4640	2,622.3300	2.6223	6.427	0	0	0
2020/01/03	R186	05/11/2020	8.34	Call	Bond Future	2,458.5600	2.4586	2,292.2700	2.2923	(6.764)	0	0	3,500
2020/01/03	R186	05/11/2020	9.26	Call	Bond Future	5,466.7800	5.4668	5,218.8100	5.2188	(4.536)	0	0	0
2020/01/03	R186	05/11/2020	7.84	Call	Bond Future	1,333.2100	1.3332	1,220.9600	1.2210	(8.420)	0	0	3,500
2020/01/03	R197	06/02/2020			Bond Future	301.1338	301.1338	301.1010	301.1010	(0.011)	0.0000	0.0000	2,540
2020/01/03	R197	07/05/2020			Bond Future	306.6825	306.6825	306.6492	306.6492	(0.011)	0.0000	0.0000	0
2020/01/03	R197	06/08/2020			Bond Future	304.7255	304.7255	304.6918	304.6918	(0.011)	0.0000	0.0000	0
2020/01/03	R197	05/11/2020			Bond Future	310.4275	310.4275	310.3933	310.3933	(0.011)	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
2020/01/03	R202	06/02/2020			Bond Future	226.9540	226.9540	226.9322	226.9322	(0.010)	0.0000	0.0000	8,469
2020/01/03	R202	07/05/2020			Bond Future	231.1356	231.1356	231.1136	231.1136	(0.009)	0.0000	0.0000	0
2020/01/03	R202	06/08/2020			Bond Future	231.3811	231.3811	231.3591	231.3591	(0.010)	0.0000	0.0000	0
2020/01/03	R202	05/11/2020			Bond Future	235.7110	235.7110	235.6883	235.6883	(0.010)	0.0000	0.0000	0
2020/01/03	R208	06/02/2020	6.13	Put	Bond Future	577.8100	0.5778	579.2900	0.5793	0.256	0	0	0
2020/01/03	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	R208	06/02/2020			Bond Future	6.6641	102.5528	6.6655	102.5513	0.021	0.0000	0.0000	14,955
2020/01/03	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	R208	06/02/2020	6.12	Put	Bond Future	588.6800	0.5887	590.1600	0.5902	0.251	0	0	0
2020/01/03	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/03	R208	06/02/2020	6.14	Put	Bond Future	566.9500	0.5670	568.4300	0.5684	0.261	0	0	0
2020/01/03	R208	07/05/2020	4.81	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/03	R208	07/05/2020	4.80	Put	Bond Future	1,424.2100	1.4242	1,425.7100	1.4257	0.105	0	0	0
2020/01/03	R208	07/05/2020			Bond Future	6.4564	101.0139	6.4582	101.0124	0.027	0.0000	0.0000	60
2020/01/03	R208	07/05/2020	4.82	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/01/03	R208	07/05/2020	4.82	Put	Bond Future	1,406.8300	1.4068	1,408.3300	1.4083	0.107	0	0	0
2020/01/03	R208	07/05/2020	4.81	Put	Bond Future	1,415.5200	1.4155	1,417.0100	1.4170	0.105	0	0	0
2020/01/03	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/03	R208	06/08/2020	5.57	Put	Bond Future	313.2200	0.3132	314.3900	0.3144	0.374	0	0	0
2020/01/03	R208	06/08/2020			Bond Future	6.0483	102.8747	6.0507	102.8733	0.040	0.0000	0.0000	0
2020/01/03	R208	06/08/2020	5.56	Call	Bond Future	15.2500	0.0152	14.9600	0.0150	(1.902)	0	0	0
2020/01/03	R208	06/08/2020	5.56	Put	Bond Future	318.5200	0.3185	319.7100	0.3197	0.374	0	0	0
2020/01/03	R208	06/08/2020	5.57	Call	Bond Future	16.1800	0.0162	15.8700	0.0159	(1.916)	0	0	0
2020/01/03	R208	06/08/2020	5.55	Call	Bond Future	14.3700	0.0144	14.0800	0.0141	(2.018)	0	0	0
2020/01/03	R208	06/08/2020	5.55	Put	Bond Future	323.8700	0.3239	325.0600	0.3251	0.367	0	0	0
2020/01/03	R208	05/11/2020	4.78	Call	Bond Future	48.2300	0.0482	47.6300	0.0476	(1.244)	0	0	0
2020/01/03	R208	05/11/2020	4.77	Put	Bond Future	161.5400	0.1615	162.4100	0.1624	0.539	0	0	0
2020/01/03	R208	05/11/2020			Bond Future	5.0678	101.3901	5.0716	101.3886	0.075	0.0000	0.0000	0
2020/01/03	R208	05/11/2020	4.79	Call	Bond Future	49.8000	0.0498	49.1900	0.0492	(1.225)	0	0	0
2020/01/03	R208	05/11/2020	4.79	Put	Bond Future	156.6200	0.1566	157.4700	0.1575	0.543	0	0	0
2020/01/03	R208	05/11/2020	4.78	Put	Bond Future	158.9000	0.1589	159.7600	0.1598	0.541	0	0	0
2020/01/03	R208	05/11/2020	4.77	Call	Bond Future	47.0200	0.0470	46.4300	0.0464	(1.255)	0	0	0
2020/01/03	R209	06/02/2020	9.52	Put	Bond Future	1,948.0400	1.9480	2,211.1500	2.2112	13.506	0	0	0
2020/01/03	R209	06/02/2020			Bond Future	9.7460	74.1291	9.8059	73.7498	0.615	0.0000	0.0000	103,531
2020/01/03	R209	06/02/2020	9.51	Call	Bond Future	471.9200	0.4719	359.1300	0.3591	(23.900)	0	0	0
2020/01/03	R209	06/02/2020	9.51	Put	Bond Future	1,993.8100	1.9938	2,260.2900	2.2603	13.365	0	0	0
2020/01/03	R209	06/02/2020	9.40	Put	Bond Future	2,534.8400	2.5348	2,836.0900	2.8361	11.884	0	0	0
2020/01/03	R209	06/02/2020	9.40	Call	Bond Future	287.5800	0.2876	209.5600	0.2096	(27.130)	0	0	7,500
2020/01/03	R209	06/02/2020	9.52	Call	Bond Future	491.5800	0.4916	375.4200	0.3754	(23.630)	0	0	0
2020/01/03	R209	06/02/2020	9.50	Call	Bond Future	452.8000	0.4528	343.3500	0.3434	(24.172)	0	0	0
2020/01/03	R209	06/02/2020	9.50	Put	Bond Future	2,040.2100	2.0402	2,310.0300	2.3100	13.225	0	0	0
2020/01/03	R209	07/05/2020	9.47	Call	Bond Future	1,168.0800	1.1681	1,030.8200	1.0308	(11.751)	0	0	0
2020/01/03	R209	07/05/2020			Bond Future	9.8125	72.3256	9.8742	71.9394	0.630	0.0000	0.0000	0
2020/01/03	R209	07/05/2020	9.45	Call	Bond Future	1,120.4900	1.1205	987.0300	0.9870	(11.911)	0	0	0
2020/01/03	R209	07/05/2020	9.45	Put	Bond Future	3,448.0300	3.4480	3,700.7600	3.7008	7.330	0	0	0

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2020/01/03	R209	07/05/2020	9.47	Put	Bond Future	3,364.3800	3.3644	3,613.3100	3.6133	7.399	0	0	0
2020/01/03	R209	07/05/2020	9.46	Call	Bond Future	1,144.1400	1.1441	1,008.7800	1.0088	(11.831)	0	0	0
2020/01/03	R209	07/05/2020	9.46	Put	Bond Future	3,406.0200	3.4060	3,656.8500	3.6569	7.364	0	0	0
2020/01/03	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/03	R209	06/08/2020	5.55	Put	Bond Future	35,866.3100	35.8663	36,259.6200	36.2596	1.097	0	0	0
2020/01/03	R209	06/08/2020			Bond Future	9.8797	73.6505	9.9434	73.2572	0.645	0.0000	0.0000	0
2020/01/03	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/03	R209	06/08/2020	5.57	Put	Bond Future	35,649.4700	35.6495	36,042.7800	36.0428	1.103	0	0	0
2020/01/03	R209	06/08/2020	5.56	Put	Bond Future	35,757.8200	35.7578	36,151.1300	36.1511	1.100	0	0	0
2020/01/03	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/03	R209	05/11/2020	10.02	Call	Bond Future	3,816.8200	3.8168	3,596.1800	3.5962	(5.781)	0	0	0
2020/01/03	R209	05/11/2020			Bond Future	9.9451	71.8804	10.0108	71.4798	0.660	0.0000	0.0000	0
2020/01/03	R209	05/11/2020	10.00	Call	Bond Future	3,752.2600	3.7523	3,533.7900	3.5338	(5.822)	0	0	0
2020/01/03	R209	05/11/2020	10.00	Put	Bond Future	3,417.4100	3.4174	3,599.5100	3.5995	5.329	0	0	0
2020/01/03	R209	05/11/2020	10.02	Put	Bond Future	3,360.4600	3.3605	3,540.3900	3.5404	5.354	0	0	0
2020/01/03	R209	05/11/2020	10.01	Call	Bond Future	3,784.4800	3.7845	3,564.9200	3.5649	(5.802)	0	0	0
2020/01/03	R209	05/11/2020	10.01	Put	Bond Future	3,388.8400	3.3888	3,569.8500	3.5699	5.341	0	0	0
2020/01/03	R210	06/02/2020			Bond Future	188.6738	188.6738	188.6550	188.6550	(0.010)	0.0000	0.0000	1,721
2020/01/03	R210	07/05/2020			Bond Future	189.5214	189.5214	189.5024	189.5024	(0.010)	0.0000	0.0000	0
2020/01/03	R210	06/08/2020			Bond Future	193.0898	193.0898	193.0705	193.0705	(0.010)	0.0000	0.0000	0
2020/01/03	R210	05/11/2020			Bond Future	194.0025	194.0025	193.9830	193.9830	(0.010)	0.0000	0.0000	0
2020/01/03	R212	06/02/2020			Bond Future	161.6378	161.6378	161.6190	161.6190	(0.012)	0.0000	0.0000	7,963
2020/01/03	R212	07/05/2020			Bond Future	164.6161	164.6161	164.5971	164.5971	(0.012)	0.0000	0.0000	0
2020/01/03	R212	06/08/2020			Bond Future	165.4400	165.4400	165.4207	165.4207	(0.012)	0.0000	0.0000	0
2020/01/03	R212	05/11/2020			Bond Future	168.5358	168.5358	168.5162	168.5162	(0.012)	0.0000	0.0000	0
2020/01/03	R213	06/02/2020	9.27	Call	Bond Future	1,165.2500	1.1653	956.7600	0.9568	(17.892)	0	0	0
2020/01/03	R213	06/02/2020	9.26	Put	Bond Future	863.4700	0.8635	1,025.9100	1.0259	18.812	0	0	0
2020/01/03	R213	06/02/2020			Bond Future	9.2163	88.0044	9.2764	87.6371	0.652	0.0000	0.0000	24,111
2020/01/03	R213	06/02/2020	9.28	Call	Bond Future	1,200.1900	1.2002	988.1200	0.9881	(17.670)	0	0	0
2020/01/03	R213	06/02/2020	9.28	Put	Bond Future	810.8500	0.8108	966.1000	0.9661	19.147	0	0	0
2020/01/03	R213	06/02/2020	9.27	Put	Bond Future	836.9100	0.8369	995.7400	0.9957	18.978	0	0	0
2020/01/03	R213	06/02/2020	9.26	Call	Bond Future	1,130.7500	1.1308	925.8700	0.9259	(18.119)	0	0	0
2020/01/03	R213	07/05/2020	9.01	Put	Bond Future	2,826.0900	2.8261	3,058.0800	3.0581	8.209	0	0	0
2020/01/03	R213	07/05/2020	9.00	Call	Bond Future	1,169.9900	1.1700	1,029.8900	1.0299	(11.974)	0	0	0
2020/01/03	R213	07/05/2020			Bond Future	9.2772	86.0526	9.3394	85.6786	0.670	0.0000	0.0000	0
2020/01/03	R213	07/05/2020	9.01	Call	Bond Future	1,193.5700	1.1936	1,051.5700	1.0516	(11.897)	0	0	0
2020/01/03	R213	07/05/2020	9.00	Put	Bond Future	2,864.4000	2.8644	3,098.2900	3.0983	8.165	0	0	0
2020/01/03	R213	07/05/2020	9.02	Call	Bond Future	1,217.6300	1.2176	1,073.7300	1.0737	(11.818)	0	0	0
2020/01/03	R213	07/05/2020	9.02	Put	Bond Future	2,788.3200	2.7883	3,018.4100	3.0184	8.252	0	0	0
2020/01/03	R213	06/08/2020	9.31	Call	Bond Future	2,540.5000	2.5405	2,346.6000	2.3466	(7.632)	0	0	0
2020/01/03	R213	06/08/2020			Bond Future	9.3383	87.6305	9.4027	87.2496	0.690	0.0000	0.0000	0
2020/01/03	R213	06/08/2020	9.29	Call	Bond Future	2,480.1100	2.4801	2,289.0000	2.2890	(7.706)	0	0	0
2020/01/03	R213	06/08/2020	9.29	Put	Bond Future	2,767.0100	2.7670	2,956.8300	2.9568	6.860	0	0	0
2020/01/03	R213	06/08/2020	9.31	Put	Bond Future	2,708.4200	2.7084	2,895.4500	2.8955	6.906	0	0	0
2020/01/03	R213	06/08/2020	9.30	Call	Bond Future	2,510.2100	2.5102	2,317.7100	2.3177	(7.669)	0	0	0

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2020/01/03	R213	06/08/2020	9.30	Put	Bond Future	2,737.5900	2.7376	2,926.0200	2.9260	6.883	0	0	0
2020/01/03	R213	05/11/2020	9.60	Put	Bond Future	2,702.3600	2.7024	2,865.6800	2.8657	6.044	0	0	0
2020/01/03	R213	05/11/2020	9.59	Call	Bond Future	3,814.2200	3.8142	3,590.7500	3.5907	(5.859)	0	0	0
2020/01/03	R213	05/11/2020			Bond Future	9.4016	85.7213	9.4684	85.3335	0.711	0.0000	0.0000	0
2020/01/03	R213	05/11/2020	9.60	Call	Bond Future	3,847.3400	3.8473	3,622.8000	3.6228	(5.836)	0	0	0
2020/01/03	R213	05/11/2020	9.59	Put	Bond Future	2,726.4700	2.7265	2,890.8600	2.8909	6.029	0	0	0
2020/01/03	R213	05/11/2020	9.61	Call	Bond Future	3,880.6000	3.8806	3,654.9900	3.6550	(5.814)	0	0	0
2020/01/03	R213	05/11/2020	9.61	Put	Bond Future	2,678.4400	2.6784	2,840.6900	2.8407	6.058	0	0	0
2020/01/03	R214	06/02/2020	9.73	Call	Bond Future	521.2400	0.5212	399.6600	0.3997	(23.325)	0	0	0
2020/01/03	R214	06/02/2020	9.87	Put	Bond Future	1,455.6900	1.4557	1,676.7300	1.6767	15.185	0	0	0
2020/01/03	R214	06/02/2020	10.42	Call	Bond Future	3,219.2600	3.2193	2,882.6900	2.8827	(10.455)	0	0	0
2020/01/03	R214	06/02/2020			Bond Future	9.9577	72.7054	10.0176	72.3114	0.601	0.0000	0.0000	19,434
2020/01/03	R214	06/02/2020	9.71	Call	Bond Future	479.6000	0.4796	365.0600	0.3651	(23.882)	0	0	0
2020/01/03	R214	06/02/2020	9.71	Put	Bond Future	2,147.4000	2.1474	2,426.8800	2.4269	13.015	0	0	0
2020/01/03	R214	06/02/2020	10.42	Put	Bond Future	267.1800	0.2672	324.6300	0.3246	21.502	0	0	1,000
2020/01/03	R214	06/02/2020	9.73	Put	Bond Future	2,052.0600	2.0521	2,324.5000	2.3245	13.276	0	0	0
2020/01/03	R214	06/02/2020	9.52	Call	Bond Future	190.7200	0.1907	133.9500	0.1339	(29.766)	0	0	1,000
2020/01/03	R214	06/02/2020	9.87	Call	Bond Future	872.2900	0.8723	699.3100	0.6993	(19.831)	0	0	1,000
2020/01/03	R214	06/02/2020	9.72	Call	Bond Future	500.1800	0.5002	382.1200	0.3821	(23.604)	0	0	0
2020/01/03	R214	06/02/2020	9.72	Put	Bond Future	2,099.4400	2.0994	2,375.4000	2.3754	13.144	0	0	0
2020/01/03	R214	06/02/2020	9.52	Put	Bond Future	3,180.7600	3.1808	3,518.0100	3.5180	10.603	0	0	0
2020/01/03	R214	07/05/2020	9.77	Put	Bond Future	3,164.0100	3.1640	3,403.7100	3.4037	7.576	0	0	0
2020/01/03	R214	07/05/2020			Bond Future	10.0229	70.7291	10.0846	70.3280	0.615	0.0000	0.0000	0
2020/01/03	R214	07/05/2020	9.76	Call	Bond Future	1,452.0700	1.4521	1,292.5800	1.2926	(10.984)	0	0	0
2020/01/03	R214	07/05/2020	9.76	Put	Bond Future	3,204.8100	3.2048	3,446.4600	3.4465	7.540	0	0	0
2020/01/03	R214	07/05/2020	9.31	Put	Bond Future	5,411.3100	5.4113	5,737.7800	5.7378	6.033	0	0	0
2020/01/03	R214	07/05/2020	10.66	Put	Bond Future	933.6600	0.9337	1,026.8600	1.0269	9.982	0	0	1,250
2020/01/03	R214	07/05/2020	9.77	Call	Bond Future	1,479.2000	1.4792	1,317.7600	1.3178	(10.914)	0	0	0
2020/01/03	R214	07/05/2020	9.31	Call	Bond Future	493.5800	0.4936	418.9100	0.4189	(15.128)	0	0	1,250
2020/01/03	R214	07/05/2020	9.91	Put	Bond Future	2,634.4400	2.6344	2,846.8500	2.8469	8.063	0	0	0
2020/01/03	R214	07/05/2020	9.91	Call	Bond Future	1,890.0500	1.8900	1,701.3200	1.7013	(9.985)	0	0	1,250
2020/01/03	R214	07/05/2020	10.66	Call	Bond Future	4,907.8400	4.9078	4,599.9000	4.5999	(6.274)	0	0	0
2020/01/03	R214	07/05/2020	9.75	Call	Bond Future	1,425.0700	1.4251	1,267.5400	1.2675	(11.054)	0	0	0
2020/01/03	R214	07/05/2020	9.75	Put	Bond Future	3,245.8400	3.2458	3,489.4500	3.4894	7.505	0	0	0
2020/01/03	R214	06/08/2020	9.98	Put	Bond Future	3,462.1800	3.4622	3,669.8300	3.6698	5.998	0	0	0
2020/01/03	R214	06/08/2020	9.97	Call	Bond Future	2,722.7100	2.7227	2,523.2300	2.5232	(7.327)	0	0	0
2020/01/03	R214	06/08/2020			Bond Future	10.0886	72.0247	10.1521	71.6161	0.630	0.0000	0.0000	0
2020/01/03	R214	06/08/2020	9.98	Call	Bond Future	2,754.7800	2.7548	2,553.8800	2.5539	(7.293)	0	0	0
2020/01/03	R214	06/08/2020	9.97	Put	Bond Future	3,495.8300	3.4958	3,704.9000	3.7049	5.981	0	0	0
2020/01/03	R214	06/08/2020	9.99	Call	Bond Future	2,787.2500	2.7873	2,584.9400	2.5849	(7.258)	0	0	0
2020/01/03	R214	06/08/2020	9.99	Put	Bond Future	3,429.0300	3.4290	3,635.2700	3.6353	6.015	0	0	0
2020/01/03	R214	05/11/2020	10.26	Put	Bond Future	3,477.5800	3.4776	3,660.2500	3.6602	5.253	0	0	0
2020/01/03	R214	05/11/2020			Bond Future	10.1553	70.0781	10.2207	69.6620	0.644	0.0000	0.0000	0
2020/01/03	R214	05/11/2020	10.25	Call	Bond Future	4,107.5400	4.1075	3,875.2000	3.8752	(5.656)	0	0	0
2020/01/03	R214	05/11/2020	10.25	Put	Bond Future	3,506.5800	3.5066	3,690.3400	3.6903	5.240	0	0	0
2020/01/03	R214	05/11/2020	10.26	Call	Bond Future	4,141.5300	4.1415	3,908.1000	3.9081	(5.636)	0	0	0
2020/01/03	R214	05/11/2020	10.24	Call	Bond Future	4,073.9200	4.0739	3,842.6800	3.8427	(5.676)	0	0	0



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2020/01/03	R214	05/11/2020	10.24	Put	Bond Future	3,536.0500	3.5361	3,720.9100	3.7209	5.228	0	0	0
2020/01/03	R248	06/02/2020	9.71	Put	Bond Future	3,355.8700	3.3559	3,716.1200	3.7161	10.735	0	0	0
2020/01/03	R248	06/02/2020			Bond Future	10.0588	91.7733	10.1136	91.3192	0.545	0.0000	0.0000	95,182
2020/01/03	R248	06/02/2020	9.71	Call	Bond Future	368.6000	0.3686	274.7800	0.2748	(25.453)	0	0	0
2020/01/03	R248	06/02/2020	9.70	Put	Bond Future	3,425.7900	3.4258	3,789.6000	3.7896	10.620	0	0	0
2020/01/03	R248	06/02/2020	9.72	Call	Bond Future	387.5900	0.3876	290.1400	0.2901	(25.143)	0	0	0
2020/01/03	R248	06/02/2020	9.72	Put	Bond Future	3,286.7600	3.2868	3,643.3800	3.6434	10.850	0	0	0
2020/01/03	R248	06/02/2020	9.70	Call	Bond Future	350.2800	0.3503	260.0200	0.2600	(25.768)	0	0	0
2020/01/03	R248	07/05/2020	9.79	Call	Bond Future	1,426.0400	1.4260	1,263.6400	1.2636	(11.388)	0	0	0
2020/01/03	R248	07/05/2020	9.77	Put	Bond Future	4,381.5800	4.3816	4,686.3900	4.6864	6.957	0	0	0
2020/01/03	R248	07/05/2020			Bond Future	10.1267	89.0020	10.1832	88.5397	0.558	0.0000	0.0000	0
2020/01/03	R248	07/05/2020	9.79	Put	Bond Future	4,271.1000	4.2711	4,571.0500	4.5711	7.023	0	0	0
2020/01/03	R248	07/05/2020	9.77	Call	Bond Future	1,362.4500	1.3625	1,204.9100	1.2049	(11.563)	0	0	0
2020/01/03	R248	07/05/2020	9.78	Put	Bond Future	4,325.9700	4.3260	4,628.3600	4.6284	6.990	0	0	0
2020/01/03	R248	07/05/2020	9.78	Call	Bond Future	1,393.9400	1.3939	1,233.9800	1.2340	(11.475)	0	0	0
2020/01/03	R248	06/08/2020	9.00	Put	Bond Future	11,256.7900	11.2568	11,666.0400	11.6660	3.636	0	0	0
2020/01/03	R248	06/08/2020	10.20	Call	Bond Future	3,874.9700	3.8750	3,624.4600	3.6245	(6.465)	0	0	0
2020/01/03	R248	06/08/2020			Bond Future	10.1951	90.6320	10.2534	90.1611	0.572	0.0000	0.0000	0
2020/01/03	R248	06/08/2020	9.25	Put	Bond Future	9,160.8800	9.1609	9,540.7300	9.5407	4.146	0	0	0
2020/01/03	R248	06/08/2020	9.25	Call	Bond Future	858.4200	0.8584	767.3700	0.7674	(10.607)	0	0	20,640
2020/01/03	R248	06/08/2020	10.18	Call	Bond Future	3,790.5200	3.7905	3,543.2000	3.5432	(6.525)	0	0	0
2020/01/03	R248	06/08/2020	10.18	Put	Bond Future	3,913.5400	3.9135	4,137.1200	4.1371	5.713	0	0	0
2020/01/03	R248	06/08/2020	9.00	Call	Bond Future	528.3000	0.5283	466.6500	0.4666	(11.670)	0	0	3,000
2020/01/03	R248	06/08/2020	10.20	Put	Bond Future	3,835.5400	3.8355	4,055.9300	4.0559	5.746	0	0	0
2020/01/03	R248	06/08/2020	10.19	Call	Bond Future	3,832.7800	3.8328	3,583.8600	3.5839	(6.495)	0	0	0
2020/01/03	R248	06/08/2020	10.19	Put	Bond Future	3,874.5100	3.8745	4,096.4900	4.0965	5.729	0	0	0
2020/01/03	R248	05/11/2020	10.02	Put	Bond Future	5,723.0600	5.7231	5,979.6000	5.9796	4.483	0	0	0
2020/01/03	R248	05/11/2020	10.03	Call	Bond Future	3,758.6600	3.7587	3,534.3000	3.5343	(5.969)	0	0	0
2020/01/03	R248	05/11/2020			Bond Future	10.2647	87.8933	10.3248	87.4138	0.586	0.0000	0.0000	0
2020/01/03	R248	05/11/2020	10.04	Call	Bond Future	3,795.7000	3.7957	3,569.9600	3.5700	(5.947)	0	0	0
2020/01/03	R248	05/11/2020	10.04	Put	Bond Future	5,630.0800	5.6301	5,883.8600	5.8839	4.508	0	0	0
2020/01/03	R248	05/11/2020	10.02	Call	Bond Future	3,722.1100	3.7221	3,499.1300	3.4991	(5.991)	0	0	0
2020/01/03	R248	05/11/2020	10.03	Put	Bond Future	5,676.2500	5.6763	5,931.4100	5.9314	4.495	0	0	0

**Total**

**1222804**